

# **Genetic Algorithm**

**RADI608: Data Mining and Machine Learning** 

**RADI602: Data Mining and Knowledge Discovery** 

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#### Guideline

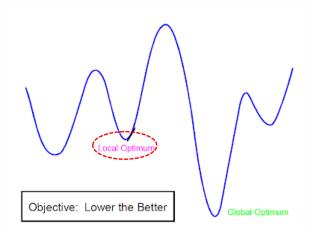
- Overview of Local Search and Local Search-based Metaheuristics
- Introduction to Genetic Algorithm (GA)
- Examples
- Practice with Python

#### Local Search

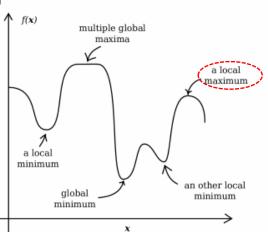
- Basic Idea: Improve the current solution
- Start with some solution.
- Find a set of solutions (called neighbors) that are "close" to the current solution
- If one of these neighbors are better than the current solution, move to that solution
- Repeat until no improvements can be made

#### Local Search

- Variations
  - Best Improvement (always select the best neighbor)
  - First Improvement (select the first improving neighbor)
  - Random Descent (select neighbors at random)
  - Random Walk (move to neighbors at random)
- Problem: Gets stuck in a local optimum/maximum







https://www.redpoint.com/external\_blog\_post/customer-operations-idea-maximizing-efficient-growth-saas-companies/global-local-optima-png/

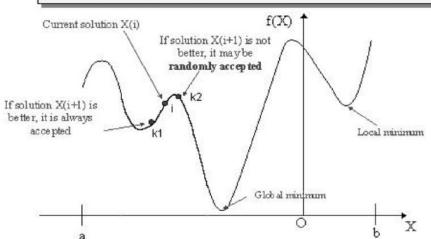
#### Local Search Based Metaheuristics

- Main goal
  - To avoid getting stuck in local optima
- Additional goals
  - Explore a larger part of the search space
  - Attempt to find the global (not just a local) optimum
  - Give a reasonable alternative to exact methods (especially for large/hard problem instances, and where the solution time is important)

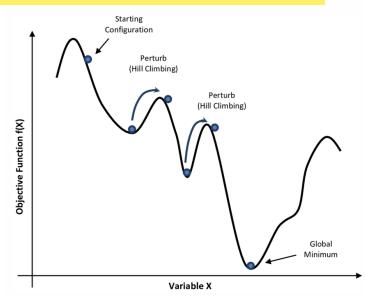
#### Local Search Based Metaheuristics

- The different methods employ very different techniques in order to escape local optima or explore a larger part of the search space
  - Simulated Annealing (SA) relies on controlled random movement

# Principle of simulated annealing



https://www.researchgate.net/figure/Simulated-Annealing-optimization-of-a-one-dimensional-objective-function\_fig1\_308786233

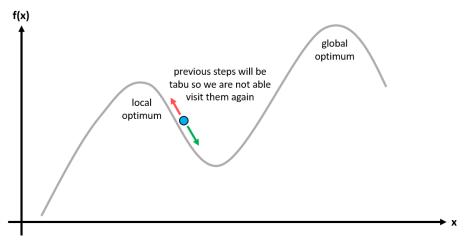


https://www.semanticscholar.org/paper/Implementation-of-a-Simulated-Annealing-algorithm-Moins/0f175f0f5ba0eae1783f03d6d39e52e6cd1f6726



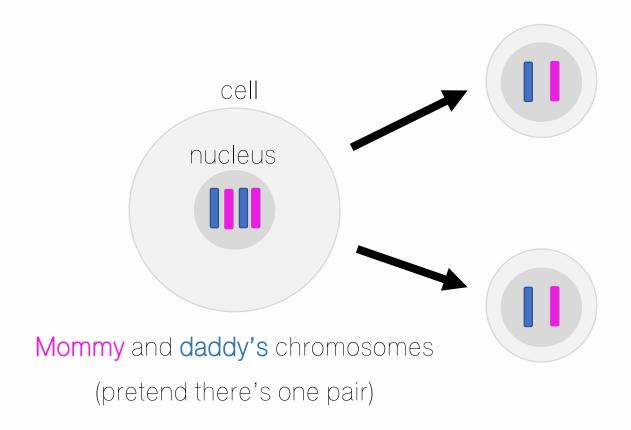
#### Local Search Based Metaheuristics

 Tabu Search (TS) relies on memory structures recording enough information to prevent looping between solutions, recording enough information to guide the search to different areas of the search space (e.g., frequency based diversification)

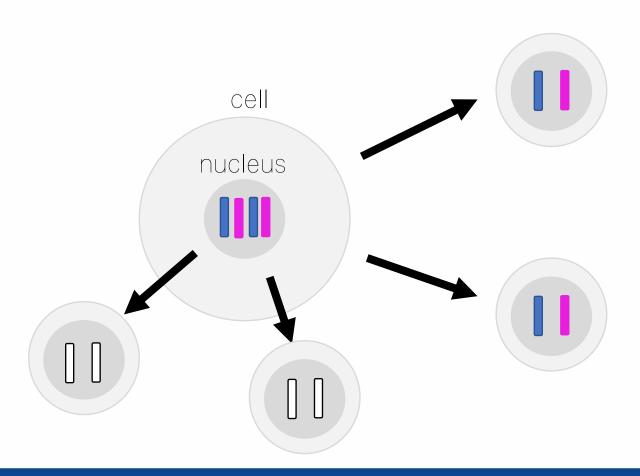


- a) John Holland introduced genetic algorithms in 1960 based on the concept of Darwin's theory of evolution.
- b) GA is a *metaheuristic* inspired by the process of natural selection that belongs to the larger class of evolutionary algorithms (EA).
- c) GA is commonly used to generate high-quality solutions to optimization and search problems by relying on bio-inspired operators such as *mutation*, *crossover* and *selection*

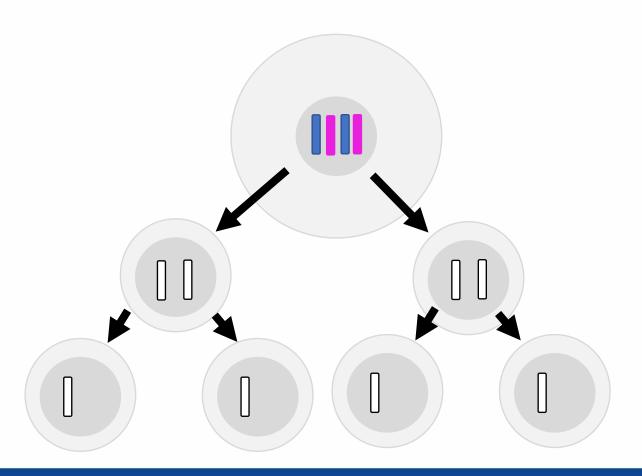




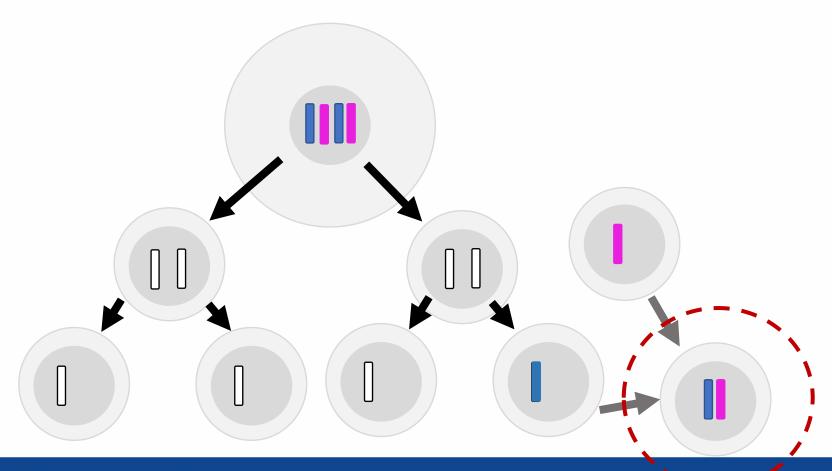












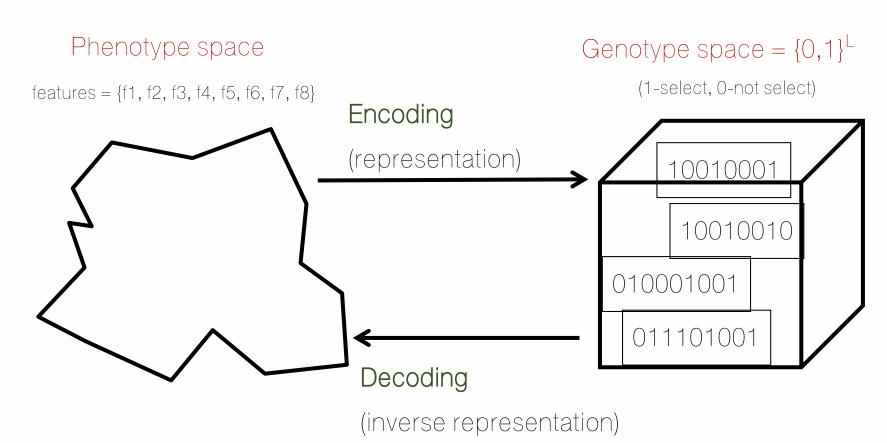


# The Simple Genetic Algorithm (SGA)

- Holland's original GA is now known as the simple genetic algorithm (SGA)
- Other GAs use different:
  - Representations
  - Mutations
  - Crossovers
  - Selection mechanisms

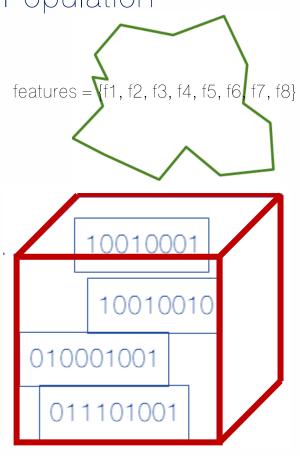


#### Representation



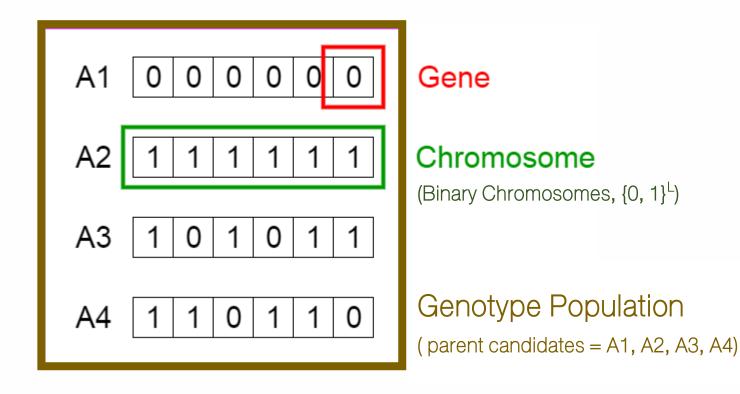
Phenotype, Genotype, Population

- Phenotype
  - The physical expression
  - properties of a set of solutions
- Genotype
  - chromosome
  - coding of chromosomes
  - coded string, set of coded strings
- Population a set of solutions





#### The Chromosomes in GA

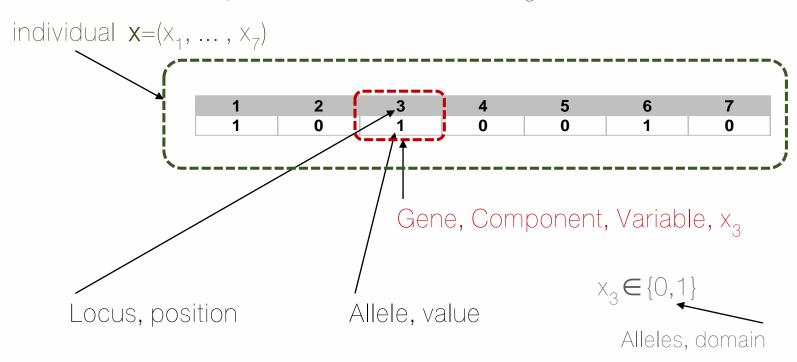


https://towardsdatascience.com/introduction-to-genetic-algorithms-including-example-code-e396e98d8bf3



# Classical GA: Binary Chromosomes

Chromosome, component vector, vector, string, solution,





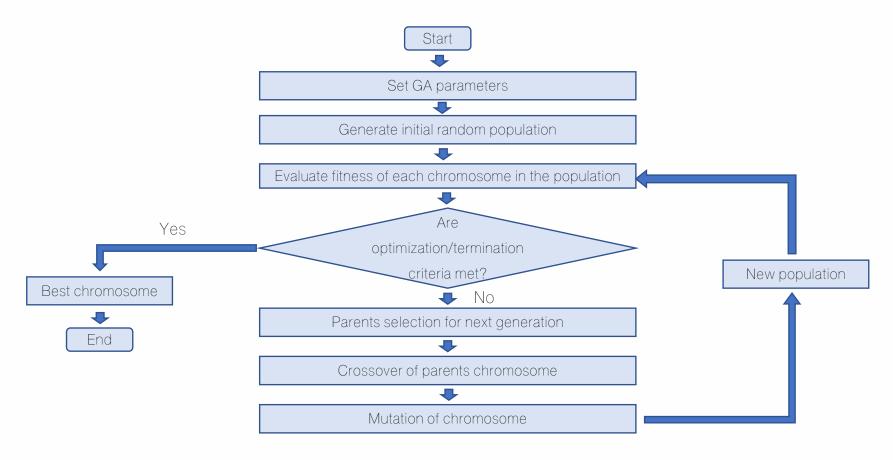
#### GA Pseudocode

#### Genetic Algorithm

- Choose an initial population of chromosomes
- 2: while stopping criterion not met do
- while sufficient offspring has not been created do
- 4: if condition for crossover is satisfied then
- 5: Select parent chromosomes
- 6: Choose crossover parameters
- 7: Perform crossover
- 8: end if
- 9: if condition for mutation is satisfied then
- 10: Choose mutation points
- 11: Perform mutation
- 12: end if
- 13: Evaluate fitness of offspring
- 14: end while
- 15: end while



# The GA Cycle of Reproduction





### Components of a GA

A problem to solve, and ...

• Encoding & Decoding technique (gene, chromosome)

Initialization procedure

(creation)

Evaluation function.

(environment)

Selection of parents

(reproduction)

Genetic operators

(mutation, recombination)

Parameter settings

(practice and art)

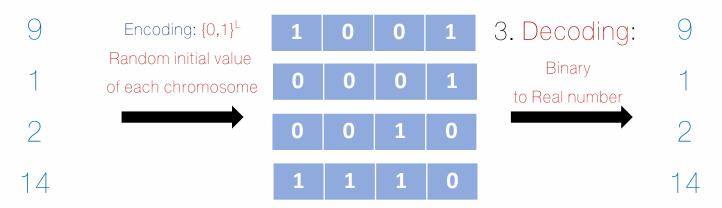


Find the optimal point of this function:  $f(x) = 15x - x^2$ 

- 0 < x < 15
- If x = 15 then the results is 0
- If x = 0 then the results is also 0
- And we exlcude the negative results.

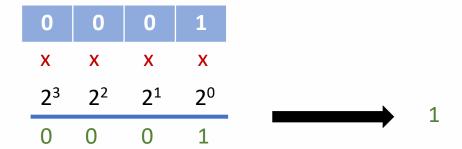
Find the optimal point of this function:  $f(x) = 15x - x^2$ 

- 1. Encoding: A decision variable is x, where x is a real number
- 2. Initialization: Initial 4 chromosomes(4 genes each) population and encode the decision variable to binary chromosomes.

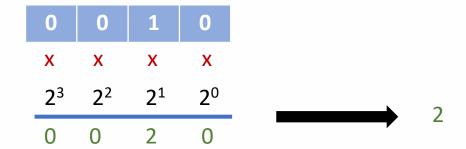








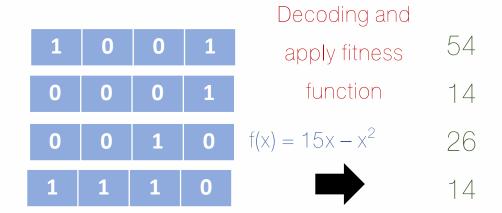








If we decode parent chromosome now, we will have 4 results.





4. Evaluation function: Evaluate the fitness of each chromosome in the population

$$f(9) = 15(9) - (9)^2 = 54$$

$$f(2) = 15(2) - (2)^2 = 26$$

$$f(1) = 15(1) - (1)^2 = 14$$

$$f(14) = 15(14) - (14)^2 = 14$$

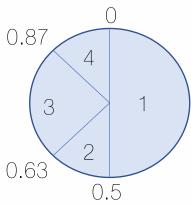
5. Selection of parents: Parents (chromosomes) selection for next-generation by using a roulette wheel. The roulette wheel is partitioned by using the ratio of fitness, and Genetic operators: crossover of parents chromosome

Chromosome 1  $\rightarrow$  54/54+14+26+14 = 0.50

Chromosome 2  $\rightarrow$  14/54+14+26+14 = 0.13

Chromosome  $3 \rightarrow 26/54+14+26+14=0.24$ 

Chromosome  $4 \rightarrow 14/54+14+26+14=0.13$ 



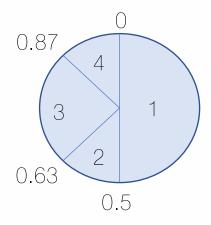


5. Selection of parents: Parents (chromosomes) selection for next-generation by using a roulette wheel. The roulette wheel is partitioned by using the ratio of fitness, and Genetic operators: crossover of parents chromosome.

# crossover = # chromosome/2 = 4/2 = 2 pairs

Random the number from 0:1

- random 1 = 0.1, then choose chromosome 1 is Daddy
- random 2 = 0.9, then choose chromosome 4 is Mommy
- random 3 = 0.4, then choose chromosome 1 is Daddy
- random 4 = 0.75, then choose chromosome 3 is Mommy



First pair

Second pair

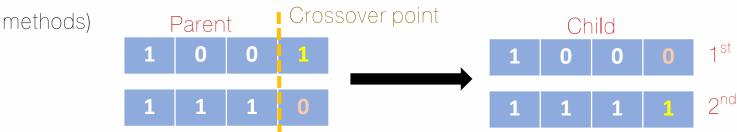


5. Selection of parents: Parents (chromosomes) selection for next-generation by using a roulette wheel. The roulette wheel is partitioned by using the ratio of fitness, and Genetic operators: crossover of parents chromosome.

Random select crossover probability ( $P_c=0.8$ ): then random choose  $P_c$  between 0 - -> 1

#### First pair:

- a). Let this  $P_c = 0.7$  for this pair, then < 0.8, So, we create an off-spring.
- b). Choose crossover point [1:4]: at third genes (basically, they have many selecting



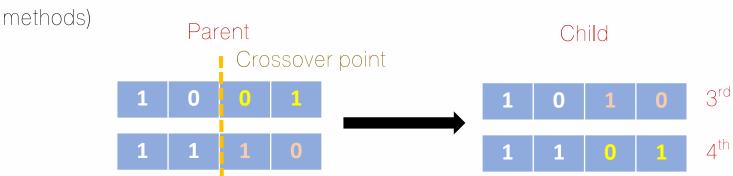


5. Selection of parents: Parents (chromosomes) selection for next-generation by using a roulette wheel. The roulette wheel is partitioned by using the ratio of fitness, and Genetic operators: crossover of parents chromosome.

#### Second pair:

a). Let this  $P_c = 0.75$  for this pair, then < 0.8, So, we create off-spring.

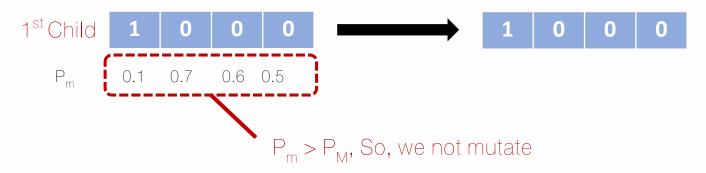
b). Choose crossover point [1:4]: at second genes (basically, they have many selecting





6. Genetic operators: Mutation of chromosome: Random select mutation probability that is a degree of mutation ( $P_M$ =0.05):  $P_M$  is choose between 0 - -> 1. (less mutation <  $P_M$  < high mutation)

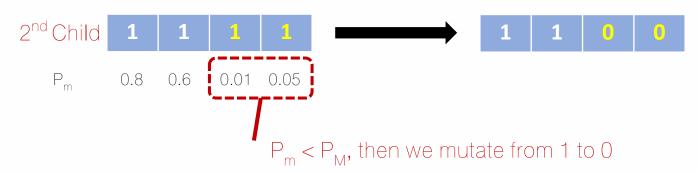
#### First child chromosome





6. Genetic operators: Mutation of chromosome: Random select mutation probability that is a degree of mutation ( $P_M$ =0.05):  $P_M$  is choose between 0 - -> 1. (less mutation <  $P_M$  < high mutation)

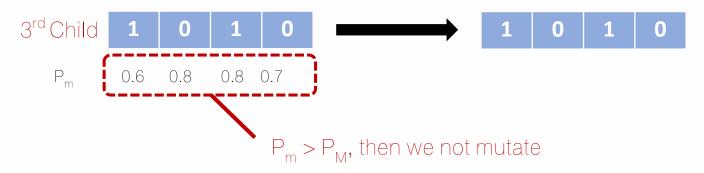
#### Second child chromosome





6. Genetic operators: Mutation of chromosome: Random select mutation probability that is a degree of mutation ( $P_M$ =0.05):  $P_M$  is choose between 0 - -> 1. (less mutation <  $P_M$  < high mutation)

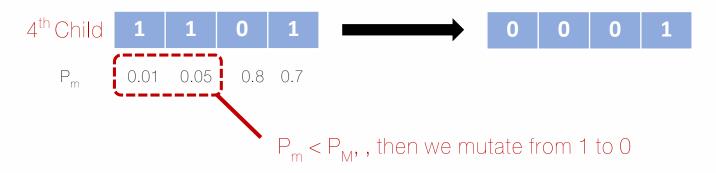
#### Third child chromosome





6. Genetic operators: Mutation of chromosome: Random select mutation probability that is a degree of mutation ( $P_M$ =0.05):  $P_M$  is choose between 0 - -> 1. (less mutation <  $P_M$  < high mutation)

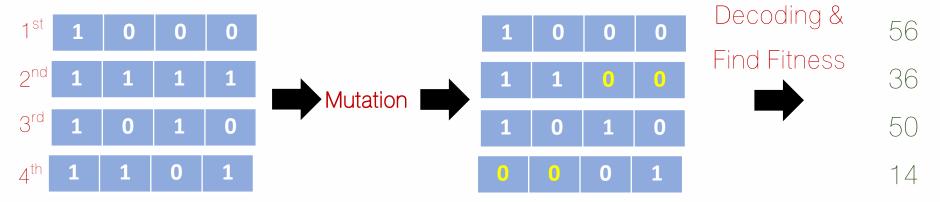
#### Fourth child chromosome





6. Genetic operators: Mutation of chromosome: Random select mutation probability that is a degree of mutation ( $P_M = 0.05$ ):  $P_M$  is choose between 0 - -> 1. (less mutation <  $P_M$  < high mutation)

#### the bellows chromosomes have already mutated





## Example 1 (Optimization)

7. Sort parent chromosomes and child chromosomes (pool to population)

1	0	0	0	56	
1	0	0	1	54	
1	0	1	0	50	4
1	1	0	0	36	4
0	0	1	0	26	
1	1	1	0	14	$\bigotimes$
0	0	0	1	14	
0	0	0	1	14	$\bigotimes$

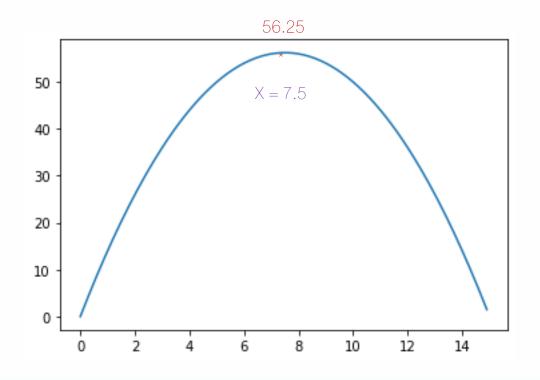
- 8. <u>Are optimization / termination</u> criteria met?
- a). Meet the initial value of iteration
- b). The fitness values of a new population (chromosomes) are not increase t times (t is a initial value)
- c). A chromosome with highest fitness value is 1.80 time of a poorest chromosome



# Example 1(Optimization)

Find the optimal point of this function:  $f(x) = 15x - x^2$ 

- 0 < x < 15
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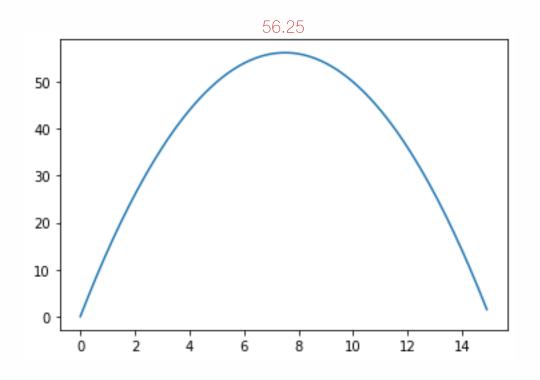




# Example 1 (Optimization)

GA will to find the value of x the close to optimal with less computational times







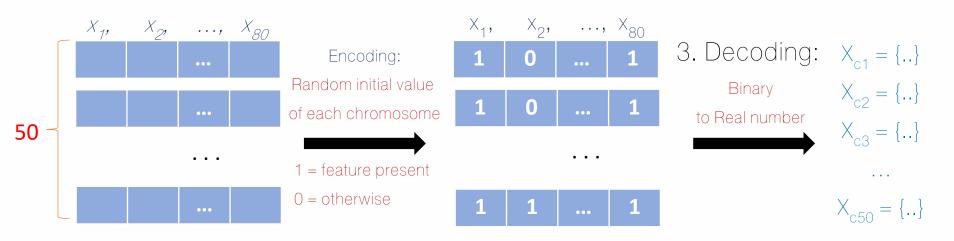
# SGA technical summary tableau

Representation	Binary strings
Recombination	N-point or uniform
Mutation	Bitwise bit-flipping with fixed probability
Parent selection	Fitness-Proportionate
Survivor selection	All children replace parents
Speciality	Emphasis on crossover



For colon risk prediction model that have 80 features and 900 samples. we will set chromosome length = 80 genes. (genes = independent variables)

- 1. Let assume feature name are  $x_1, x_2, ..., x_{80}$
- 2. In our case, we initial the number of chromosomes = 50 sets



4. Evaluate the fitness of each chromosome in the population

 $X_{c1}$  -> trains a classifier with training set(900 samples)+evaluate with testing set -> (1-Error rate)

 $X_{c2}$  -> trains a classifier with training set(900 samples)+evaluate with testing set -> (1-Error rate) ....

 $X_{c50}$  -> trains a classifier with training set(900 samples)+evaluate with testing set -> (1-Error rate)

Do the same from Example 1 for step 5. Parents (chromosomes) selection for next-generation + Crossover, step 6. Mutation, step 7. Sort parent chromosomes and child chromosomes, and step 8. Termination criteria.



We select the best chromosomes, means the best combination of features at each cycle

X <sub>1</sub> ,	X <sub>2</sub> ,	,	X <sub>80</sub>	(1-Error	rate)
1	0	•••	1	0.95	1
1	0	•••	0	0.94	
1	0	•••	0	0.89	
0	0	•••	0	0.86	
1	1	•••	0	0.75	$\approx$
0	0	•••	1	0.73	$\bigotimes$
		••			$\approx$
1	1		1	0.40	



You can apply the final chromosomes to rank the features (relevant feature)



Count the frequency of each feature that appeared in top 10 chromosomes. And find it proportion ratio.

$$f_i = \sum_{i=0}^{80} \frac{f_i}{f_i + \dots + f_{80}}$$

$$i = \{1, 2, \dots, 80\}$$

Ex. 
$$f_1 = 8/(8+...) = 0.10$$



#### **Pros and Cons of GA**

#### Pros:

- 1. Faster than other algorithms.
- 2. Easier. If vector representation of individual is right, we can find out a solution without a deep analysis work.



#### **Pros and Cons of GA**

#### Cons:

- 1. The random, sometimes doesn't find the optimum.
- 2. It is not a complete algorithm (not always the algorithm finds a suitable solution). Sometimes it can get stuck with a local maximum problem. Nevertheless, crossover operation (we will point out further down) helps to mitigate it, although this implies more iterations.



Genetic Algorithm:
Binary Example in Python
(Code reading practice)

https://pythonhealthcare.org/2018/10/01/94-genetic-algorithms-a-simple-genetic-algorithm/



In this example we will look at a basic genetic algorithm (GA). We will set up the GA to try to match a pre-defined 'optimal. solution. Often with GAs we are using them to find solutions to problems which

- 1) cannot be solved with 'exact' methods (methods are guaranteed to find the best solution)
- 2) where we cannot recognize when we have found the optimal solution. GAs therefore fall into a collection of algorithms called heuristic (from Greek for 'search') algorithms that hunt down good solutions, without us knowing how far off the theoretical optimal solution they are.

Open file bga\_example.py

```
1 import random
2 import numpy as np
4 def create starting population(individuals, chromosome_length):
      # Set up an initial array of all zeros
5 6 7 8 9 0 1 2 3 4 5 6
      population = np.zeros((individuals, chromosome_length))
      # Loop through each row (individual)
      for i in range(individuals):
          # Choose a random number of ones to create
          ones = random.randint(0, chromosome_length)
          # Change the required number of zeros to ones
          population[i, 0:ones] = 1
          # Sfuffle row
          np.random.shuffle(population[i])
      return population
```



```
import random
import numpy as np
def create starting population(individuals, chromosome length):
  # Set up an initial array of all zeros
  population = np.zeros((individuals, chromosome_length))
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    # Change the required number of zeros to ones
    population[i, 0:ones] = 1
    # Sfuffle row
    np.random.shuffle(population[i])
```

return population



```
def calculate_fitness(population):
  fitness_scores = np.zeros(len(population))
  for i in range(len(population)):
    b = population[i]
    a = b.dot(2**np.arange(b.size)[::-1])
    fitness_scores[i] = (15*a) - (a*a)
return fitness_scores
```



```
def select individual by tournament(population, scores):
  # Get population size
  population size = len(scores)
  # Pick individuals for tournament
  fighter_1 = random.randint(0, population_size-1)
  fighter 2 = random.randint(0, population size-1)
  # Get fitness score for each
  fighter 1 fitness = scores[fighter 1]
  fighter 2 fitness = scores[fighter 2]
  # Identify undividual with highest fitness, Fighter 1 will win if score are equal
  if fighter 1 fitness >= fighter 2 fitness:
    winner = fighter 1
  else:
    winner = fighter 2
  # Return the chromsome of the winner
  return population[winner, :]
```

```
def breed_by_crossover(parent_1, parent_2):
  # Get length of chromosome
  chromosome length = len(parent 1)
  # Pick crossover point, avoding ends of chromsome
  crossover point = random.randint(1,chromosome length-1)
  # Create children. np.hstack joins two arrays
  child 1 = np.hstack((parent 1[0:crossover point),
             parent_2[crossover_point:]))
 child_2 = np.hstack((parent_2[0:crossover_point],
             parent 1[crossover point:]))
  return child_1, child_2
```

def randomly\_mutate\_population(population, mutation\_probability):

```
# Apply random mutation
  random_mutation_array = np.random.random(
    size=(population.shape))

random_mutation_boolean = \
    random_mutation_array <= mutation_probability

population[random_mutation_boolean] = \
    np.logical_not(population[random_mutation_boolean])

# Return mutation population
  return population</pre>
```



```
# Set general parameters
chromosome length = 4
population size = 8
maximum\_generation = 50
best_score_progress = [] # Tracks progress
# Create starting population
population = create starting population(population size, chromosome length)
# Display best score in starting population
scores = calculate_fitness(population)
best score = np.max(scores)
print ('Starting best score, % target: ',best_score)
# Add starting best score to progress tracker
best_score_progress.append(best_score)
```



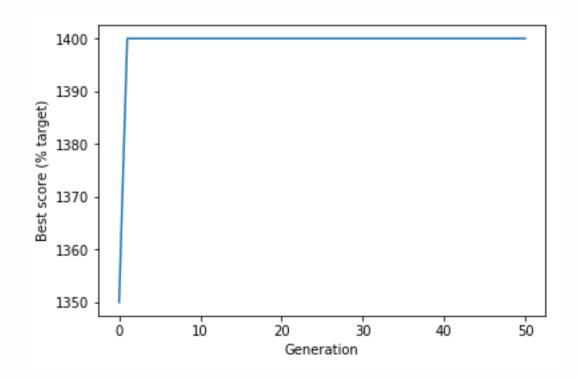
```
# Now we'll go through the generations of genetic algorithm
for generation in range(maximum generation):
  # Create an empty list for new population
  new population = []
  # Create new population generating two children at a time
  for i in range(int(population size/2)):
    parent_1 = select_individual_by_tournament(population, scores)
    parent_2 = select_individual_by_tournament(population, scores)
    child 1, child 2 = breed by crossover(parent 1, parent 2)
    new_population.append(child_1)
    new_population.append(child_2)
 # Replace the old population with the new one
  population = np.array(new population)
  # Apply mutation
  mutation rate = 0.01
  population = randomly_mutate_population(population, mutation_rate)
  # Score best solution, and add to tracker
  scores = calculate_fitness(population)
  best score = np.max(scores)
  best_score_progress.append(best_score)
```



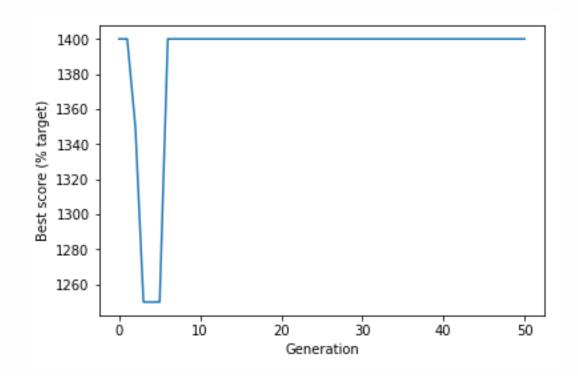
```
# GA has completed required generation print ('End best score, % target: ', best_score)

# Plot progress import matplotlib.pyplot as plt plt.plot(best_score_progress) plt.xlabel('Generation') plt.ylabel('Best score (% target)') plt.show()
```

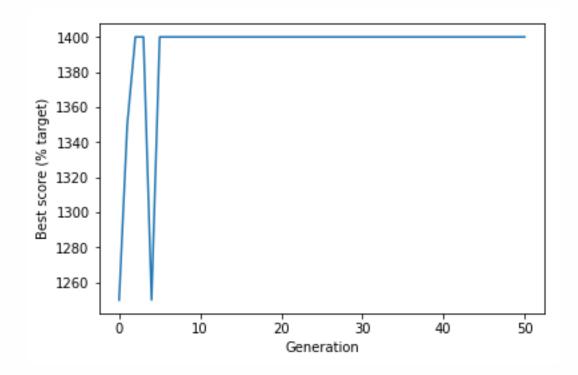




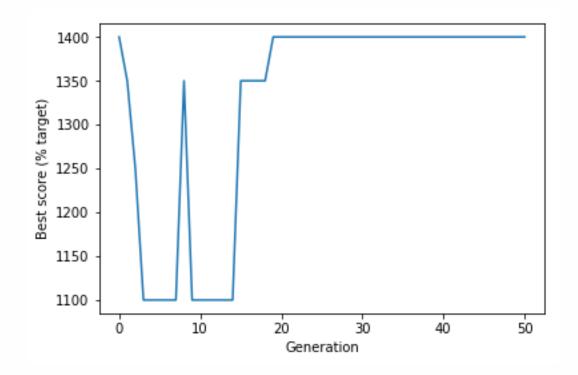




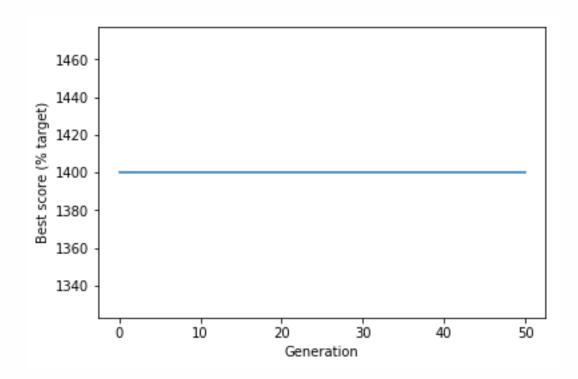




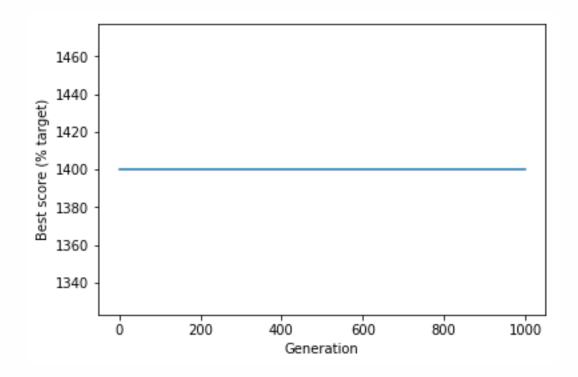














https://towardsdatascience.com/genetic-algorithm-implementation-in-python-5ab67bb124a6

import sys

import numpy

import GA as ga

0.00

The y=target is to maximize this equation:

$$y = W_1 X_1 + W_2 X_2 + W_3 X_3 + W_4 X_4 + W_5 X_5 + W_6 X_6$$

where 
$$(x_1, x_2, x_3, x_4, x_5, x_6) = (4, -2, 3.5, 5, -11, -4.7)$$

What are the best values for the 6 weights  $w_1$  to  $w_6$ ?

We are going to use the genetic algorithm for the best possible values after a number of generations.

0.000

# Inputs of the equation.

equation\_inputs = [4,-2,3.5,5,-11,-4.7]

# Number of the weights we are looking to optimize.

num\_weights = len(equation\_inputs)

the number of genes per chromosomes inputs = 6 then number of genes = 6

0.0001

Genetic algorithm parameters:

Mating pool size

Population size

0.000

the number of chromosomes or solutions per population

 $sol_per_pop = 8$ 

num\_parents\_mating = 4

# Defining the population size.

pop\_size = (sol\_per\_pop,num\_weights)

# The population will have sol\_per\_pop chromosome where each chromosome has num\_weights genes.

#Creating the initial population.

Random the number between -4: 4, it will be of shape (8, 6) 8 chromosomes and each one has 6 genes

new\_population = numpy.random.uniform(low=-4.0, high=4.0, size=pop\_size) print(new\_population)

print(new\_population)

	0	1	2	3	4	5
0	0.289414	-2.75222	-2.19136	3.37397	-3.93658	2.03454
1	-1.68041	-2.17578	0.530518	-3.21558	-2.73432	1.34845
2	2.34469	-2.26015	2.5806	0.609567	-0.470554	-2.13787
3	1.16707	-3.6603	-3.86874	-2.31917	1.77777	-0.419897
4	1.23874	0.508638	-0.353144	1.13417	-0.78586	-0.41118
5	-3.68861	-2.66044	1.10824	-1.05021	-3.51416	1.30239
6	1.52446	0.668088	-1.21606	-2.52879	-0.65993	1.65469
7	-3.7708	2.11813	0.0882154	-2.75555	-3.32023	1.30451

```
best_outputs = []
```

num\_generations = 50

the number of generations = 50

for generation in range(num\_generations):

#### #start for loop

```
print("Generation : ", generation)
```

# Measuring the fitness of each chromosome in the population.

fitness = ga.cal\_pop\_fitness(equation\_inputs, new\_population)

Find the fitness value

print("Fitness")

print(fitness)

best\_outputs.append(numpy.max(numpy.sum(new\_population\*equation\_inputs, axis=1)))

# The best result in the current iteration.

Find max of the summation of  $x_i^*$  w Append to array([x, x, x, ..., x, x, x])

print("Best result: ", numpy.max(numpy.sum(new\_population\*equation\_inputs, axis=1)))

# Selecting the best parents in the population for mating.

parents = ga.select\_mating\_pool(new\_population, fitness,

num\_parents\_mating)

print("Parents")

print(parents)

# Generating next generation using crossover.

offspring\_crossover = ga.crossover(parents,

offspring\_size=(pop\_size[0]-parents.shape[0], num\_weights))

print("Crossover")

Start from first index of chromosomes of parents

print(offspring\_crossover)

	0	1	2	3	4	5
0	0.969319	-2.32143	274.976	2.57639	-3.69265	-333.061
1	0.969319	-2.32143	274.879	2.57639	-3.69265	-332.182
2	0.969319	-2.32143	275.96	2.57639	-3.69265	-333.668
3	0.969319	-2.32143	272.793	2.57639	-3.69265	-334.171

# Adding some variations to the offspring using mutation.

offspring\_mutation = ga.mutation(offspring\_crossover, num\_mutations=2)

print("Mutation")

print(offspring\_mutation)

Start mutation of offspring by using index of mutation = 2

Mutation changes a number of genes as defined by the

num mutations argument

	0	1	2	3	4	5
0	0.969319	-2.32143	274.976	2.57639	-3.69265	-333.061
1	0.969319	-2.32143	274.879	2.57639	-3.69265	-332.182
2	0.969319	-2.32143	275.96	2.57639	-3.69265	-333.668
3	0.969319	-2.32143	272.793	2.57639	-3.69265	-334.171



# Creating the new population based on the parents and offspring.

new\_population[0:parents.shape[0], :] = parents

new\_population[parents.shape[0]:, :] = offspring\_mutation

#end for loop

# Getting the best solution after iterating finishing all generations.

#At first, the fitness is calculated for each solution in the final generation.

fitness = ga.cal\_pop\_fitness(equation\_inputs, new\_population)

# Then return the index of that solution corresponding to the best fitness.

best\_match\_idx = numpy.where(fitness == numpy.max(fitness))

print("Best solution : ", new\_population[best\_match\_idx, :])

print("Best solution fitness: ", fitness[best\_match\_idx])



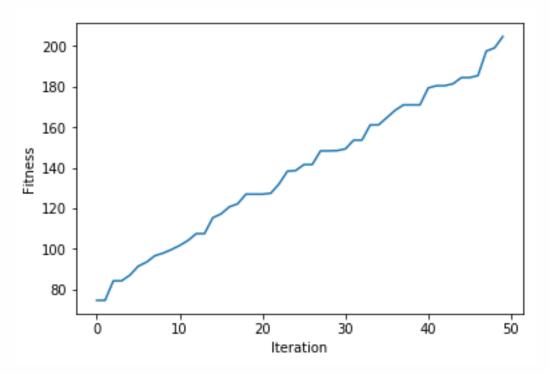
import matplotlib.pyplot

matplotlib.pyplot.plot(best\_outputs)

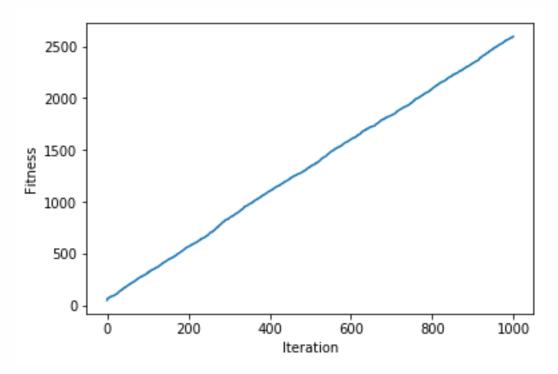
matplotlib.pyplot.xlabel("Iteration")

matplotlib.pyplot.ylabel("Fitness")

matplotlib.pyplot.show()



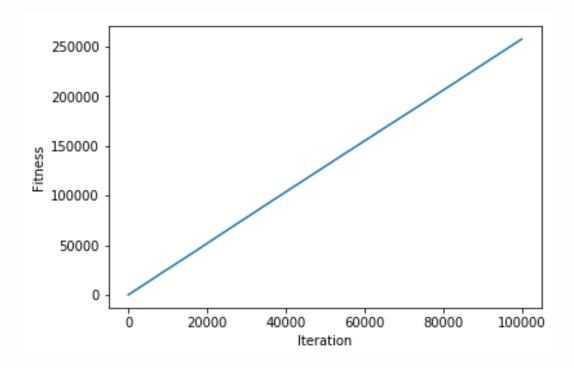
Best solution fitness: [204.76486188]



Best solution: [[[ 0.79591366 0.6671946 284.60828432 2.91541882 -2.69427761 -330.17839578]]]

Best solution fitness: [2594.03086848]





Best solution: [[[ 3.37599087e+00 7.22642927e-01 2.93093095e+04 2.61024369e+00 -3.40993887e+00

-3.28859556e+04]]]

Best solution fitness: [257209.19387975]



## **In-class Assignment:**

Please modify code bga\_example.py to get the results (X) more closer to the optimal value (56.25).

#### Hint:

- Modify the number of the parent chromosomes or the number of genes in each chromosome
- Modify fitness calculation



## **Assignment:**

due on November 15, 2022 (20 points)

$$Y = w_1 x_1^2 + w_2 x_2^3 + w_3 x_3 + w_4 x_4 + w_5 x_5 + w_6 x_6$$

The equation has 6 inputs  $(x_1 \text{ to } x_6)$  and 6 weights  $(w_1 \text{ to } w_6)$  as shown and inputs values are  $(x_1, x_2, x_3, x_4, x_5, x_6) = (4, -2, 7, -5, 11, 1)$ .

We are going to find the parameters (weights) that maximize such equation. If  $P_{\rm C}$ =0.8 and  $P_{\rm M}$ =0.1, then

- 1) Find the best weights at generation-2 by manual and start with 8 chromosomes (10 points)
- 2) Find the best weights at generation-1000 by using Python and start with 50 chromosomes (10 points)

#### References

- 1. Anke Meyer-Baese, Volker Schmid, in Pattern Recognition and Signal Analysis in Medical Imaging (Second Edition), 2014.
- 2. Xin-She Yang, in Metaheuristics in Water, Geotechnical and Transport Engineering, 2013.
- 3. Jasbir S. Arora, in Introduction to Optimum Design (Third Edition), 2012.