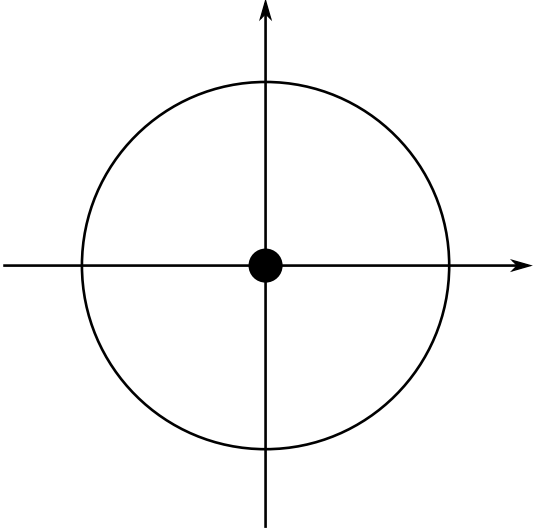
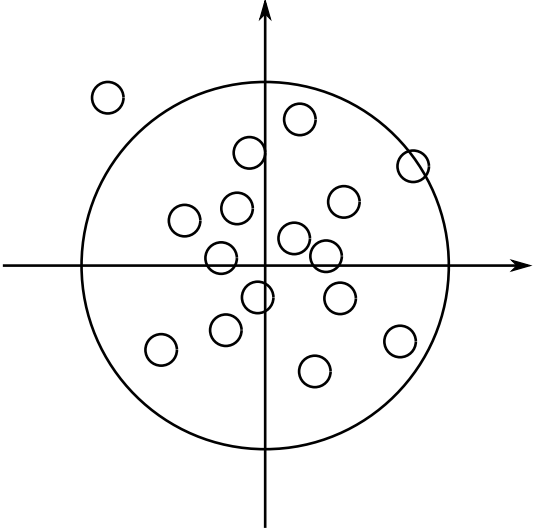
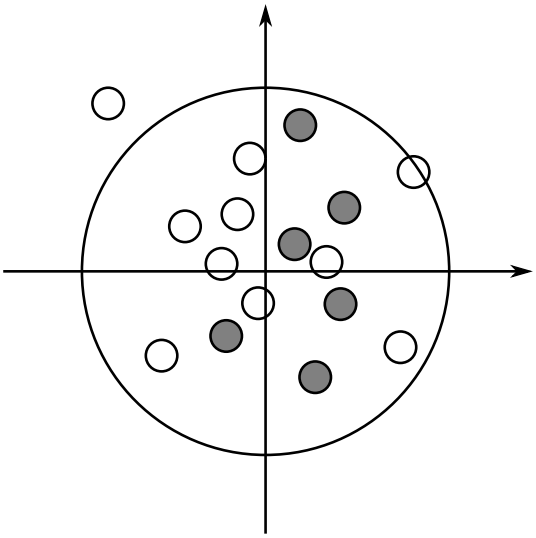


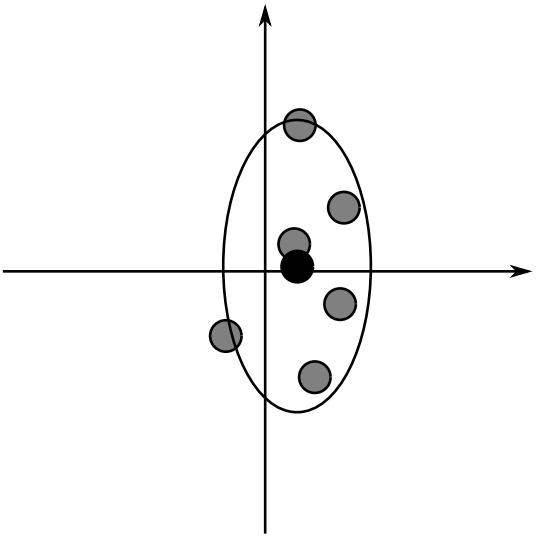
1.Start with the normal distribution $N(\mu,\sigma^2)$



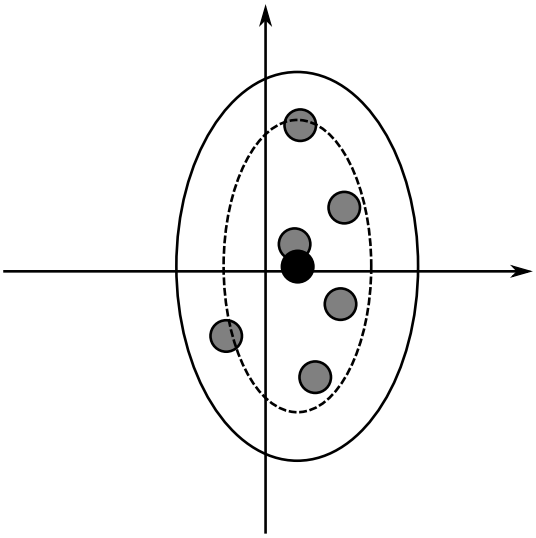
2. Generate N vectors with this distribution



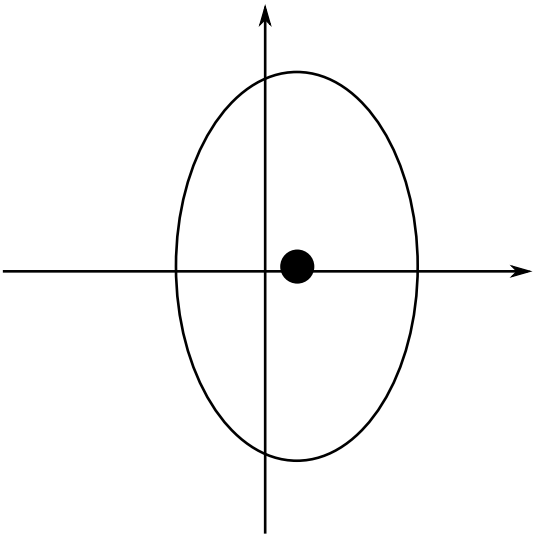
3. Evaluate each vector and select a proportion ρ of the best ones. These vectors are represented in grey



4. Compute the mean and standard deviation of the best vectors



5. Add a noise term to the standard deviation, to avoid premature convergence to a local optimum



6. This mean and standard deviation define the normal distribution of next iteration