
Contents

| | | |
|----------|--|-----------|
| 1 | From Genetic Variation to Probabilistic Modeling | 1 |
| 1.1 | Black-Box Optimization | 1 |
| 1.2 | Genetic Algorithms | 2 |
| 1.3 | Simulation: Onemax and Population-Wise Uniform Crossover | 5 |
| 1.4 | Population-Wise Uniform Crossover as a Probabilistic Model | 7 |
| 1.5 | Additively Separable Traps and Probabilistic Building-Block Crossover | 9 |
| 1.6 | Building Blocks and Decomposable Problems | 11 |
| 2 | Probabilistic Model-Building Genetic Algorithms | 13 |
| 2.1 | General PMBGA Procedure | 13 |
| 2.2 | Discrete Variables | 15 |
| 2.2.1 | No Interactions | 15 |
| 2.2.2 | Pairwise Interactions | 17 |
| 2.2.3 | Multivariate Interactions | 19 |
| 2.3 | Other Representations | 21 |
| 2.3.1 | Real-Valued Variables | 22 |
| 2.3.2 | Computer Programs | 28 |
| 3 | Bayesian Optimization Algorithm | 31 |
| 3.1 | Description of BOA | 31 |
| 3.2 | Bayesian Networks | 32 |
| 3.3 | Learning Bayesian Networks | 35 |
| 3.3.1 | Scoring Metric | 36 |
| 3.3.2 | Search Procedure | 38 |
| 3.4 | Sampling Bayesian Networks | 40 |
| 3.5 | Initial Experiments | 42 |
| 3.5.1 | Test Functions | 42 |
| 3.5.2 | Experimental Methodology | 43 |

| | | |
|----------|--|-----------|
| 3.5.3 | BOA Performance | 43 |
| 3.5.4 | BOA vs. GA and Hill Climber | 46 |
| 3.5.5 | Discussion | 47 |
| 4 | Scalability Analysis | 49 |
| 4.1 | Time Complexity and the Number of Evaluations..... | 50 |
| 4.2 | Background of GA Population-Sizing Theory..... | 51 |
| 4.2.1 | Having an Adequate Initial Supply of BBs | 51 |
| 4.2.2 | Deciding Well Between BBs and Their Competitors.... | 52 |
| 4.2.3 | Genetic Drift | 53 |
| 4.3 | Population Sizing in BOA | 56 |
| 4.3.1 | Road Map to BOA Population-Sizing Model | 57 |
| 4.3.2 | Finding a Proper Model: The Good, the Bad, and the Ugly | 57 |
| 4.3.3 | Assumptions and Notation | 59 |
| 4.3.4 | Edge Additions and the Critical Population Size | 60 |
| 4.3.5 | Block Probabilities After Binary Tournament | 63 |
| 4.3.6 | General Two-Bit Case | 65 |
| 4.3.7 | General Case: Multiple Parents of X_1 Exist | 72 |
| 4.3.8 | Getting the Frequencies Right | 74 |
| 4.3.9 | Critical Population Size: Empirical Results | 76 |
| 4.3.10 | Summary of Population Sizing in BOA..... | 78 |
| 4.4 | Background of GA Time-to-Convergence Theory | 79 |
| 4.5 | Time to Convergence in BOA | 80 |
| 4.5.1 | Uniform Scaling | 80 |
| 4.5.2 | Exponential Scaling | 82 |
| 4.6 | How does BOA Scale Up? | 82 |
| 4.7 | Empirical Verification of BOA Scalability | 84 |
| 4.7.1 | Uniform Scaling | 84 |
| 4.7.2 | Exponential Scaling | 87 |
| 5 | The Challenge of Hierarchical Difficulty | 89 |
| 5.1 | Hierarchical Decomposition | 90 |
| 5.2 | Computer Design, von Neumann, and Three Keys to Hierarchy Success | 90 |
| 5.3 | The Design of Challenging Hierarchical Problems | 93 |
| 5.3.1 | Example: Tobacco Road..... | 93 |
| 5.3.2 | Hierarchically Decomposable Functions..... | 96 |
| 5.3.3 | Another Example: Royal Road | 97 |
| 5.3.4 | Yet Another Example: Hierarchical if-and-only-if (HIFF)..... | 99 |
| 5.3.5 | Hierarchical Traps: The Ultimate Challenge..... | 100 |

| | | |
|----------|--|-----|
| 6 | Hierarchical Bayesian Optimization Algorithm | 105 |
| 6.1 | Proper Decomposition and Chunking | 105 |
| 6.1.1 | Chunking Revisited | 106 |
| 6.1.2 | Local Structures in Bayesian Networks | 107 |
| 6.1.3 | Default Tables | 109 |
| 6.1.4 | Decision Trees | 110 |
| 6.1.5 | Decision Graphs | 111 |
| 6.1.6 | Bayesian Network with Decision Graphs | 112 |
| 6.1.7 | Bayesian Score for Networks with Decision Graphs | 113 |
| 6.1.8 | BIC for Bayesian Networks with Decision Graphs | 114 |
| 6.1.9 | Decision Graph Construction: Operators on Decision Graphs | 114 |
| 6.1.10 | Constructing Bayesian Networks with Decision Graphs | 115 |
| 6.2 | Preservation of Alternative Candidate Solutions | 116 |
| 6.2.1 | Background of Niching | 117 |
| 6.2.2 | The Method of Choice: Restricted Tournament Replacement | 121 |
| 6.3 | Hierarchical BOA | 122 |
| 6.4 | Experiments | 124 |
| 6.4.1 | Methodology | 124 |
| 6.4.2 | Results | 124 |
| 6.5 | Scalability of hBOA on Hierarchical Problems | 126 |
| 6.6 | How Would Other Methods Scale Up? | 127 |
| 7 | Hierarchical BOA in the Real World | 131 |
| 7.1 | Ising Spin Glasses | 131 |
| 7.1.1 | Methodology | 132 |
| 7.1.2 | Results | 134 |
| 7.1.3 | Comparison with Other Black-Box Optimizers | 135 |
| 7.1.4 | Comparison with Problem-Specific Methods | 136 |
| 7.1.5 | From 2D to 3D | 137 |
| 7.2 | Maximum Satisfiability (MAXSAT) | 139 |
| 7.2.1 | Methodology | 139 |
| 7.2.2 | Other MAXSAT Solvers Included in Comparison | 140 |
| 7.2.3 | Tested Instances | 141 |
| 7.2.4 | Results on Random 3-CNF Satisfiable Instances | 142 |
| 7.2.5 | Results on Combined-Graph Coloring | 144 |
| 7.2.6 | Discussion | 144 |
| 8 | Summary and Conclusions | 147 |
| 8.1 | What Has Been Done | 147 |
| 8.2 | Main Conclusions | 149 |

XVIII Contents

References 151

Index 163

Hierarchical Bayesian Optimization Algorithm
Toward a New Generation of Evolutionary Algorithms

Pelikan, M.

2005, XVIII, 166 p., Hardcover

ISBN: 978-3-540-23774-7