The Impact of Parametrization on Randomized Search Heuristics

In this work we present runtime analyses of randomized search heuristics (RSH) in various settings that are determined by parameters of the problems, the algorithms and also exogenous parameters like noise. In the process we provide new techniques for the theoretical analysis of RSH as well as new optimization algorithms. We consider the following topics.

Escaping local optima using local search. We analyze memetic algorithms, i.e. evolutionary algorithms equipped with a local search after mutation. To this end we consider the (1+1) EA equipped with Standard Local Search (SLS) and Variable-Depth Search (VDS) on an artificial test function. We determine features of the fitness landscape that lead to the (1+1) EA using SLS outperforming the (1+1) EA using VDS with an exponential performance gap. Moreover, we present a new local search operator, Opportunistic Local Search (OLS), that can deal with such features in the landscape and show that the (1+1) EA with OLS can efficiently optimize a discretized Rastrigin function. Stochastic fitness functions. We analyze the role of populations in stochastic optimization. We assume that the objective function is subject to noise, introducing stochastic errors in its evaluation. On classical test functions, such noise makes optimization by the simple (1+1) EA hillclimber infeasible even in exponential time. Interestingly, the use of parent and offspring populations of only logarithmic size turns the algorithm into an efficient one. The results are obtained by drift analysis. An asymptotic expansion of the expected runtime of the (1+λ) EA on ONEMAX. We consider the (1+λ) EA with mutation probability c/n, where c > 0 is a constant on ONEMAX. We give an asymptotic expansion for the expected runtime depending on both c and λ. Our results show that c = 1 is the optimal mutation rate for λ = o(lognloglogn/logloglogn) and that c only has an impact on the lower-order terms of the expected runtime, i.e. c = 1 is no longer the only optimal mutation rate. Our methods are strongly based on variable drift theorems for upper and lower bounds and a precise analysis of order statistics of the binomial distribution.

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