

:LAEDA

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LAEDA

¹ Evolutionary Algorithms
² Genetic Algorithms
³ Learning Automata
⁴ Hill Climbing

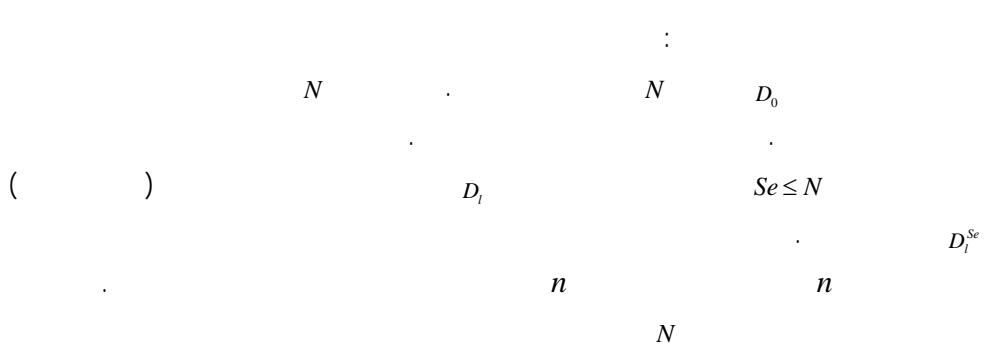
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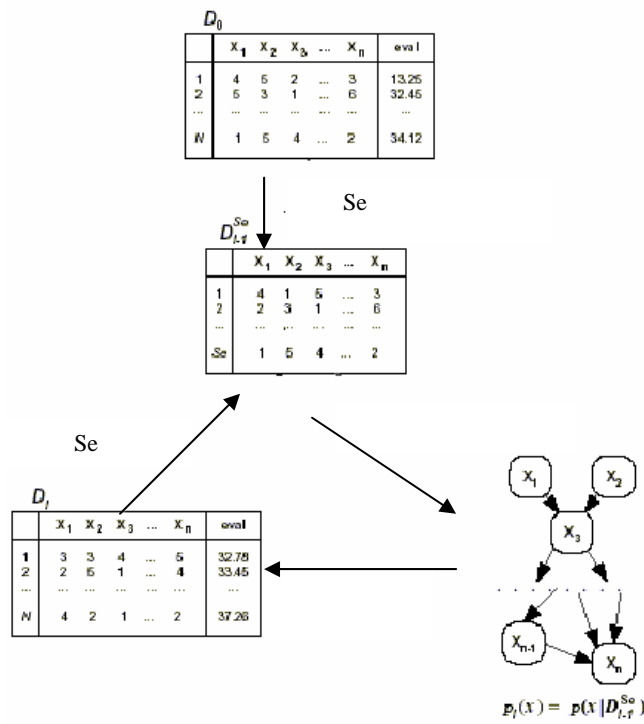
UMDA



⁵ Recombination

⁶ Univariate Marginal Distribution Algorithm

$$\begin{aligned}
 & \rho(X=x) = \prod_{i=1}^n \rho(x_i | Pa_i^S) \quad (1) \\
 & \rho(X=x) = \rho(x_1, \dots, x_n) = \prod_{i=1}^n \rho(x_i | Pa_i^S) \quad (2) \\
 & \rho(X | \theta_S) = \prod_{i=1}^n \rho(x_i | Pa_i^S, \theta_i) \quad (3) \\
 & M = (S, \theta_S) \quad X \quad \theta_S = (\theta_1, \dots, \theta_n)
 \end{aligned}$$



$$P(X = x) = \prod_{i=1}^n P(X_i = x_i) \quad (4)$$

⁷ Joint Generalized Probability Density Function

[] CGA [] PBIL [] UMDA

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UMDA

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10

$$P_l(x_i) = \sum_{j=1}^{Se} \delta_j(X_i = x_i | D_{l-1}^{Se}) / Se \quad ()$$

$$\delta_j(X_i = x_i | D_{l-1}^{Se}) = 1 \quad x_i \quad D_{l-1}^{Se} \quad j \quad x_i$$

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UMDA

$P_l(x_i)$

$$P_l(x) = (P_l(x_1), \dots, P_l(x_n))$$

PBIL

Se

N

l

i

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$$P_{l+1}(x_i) = (1 - \alpha)P_l(x_i) + \alpha \left(\sum_{k=1}^{Se} x_{i,k:N}^l / Se \right) \quad ()$$

CGA

l

k x_i

$x_{i,k:N}^l \quad \alpha \in (0,1]$

(0.5, ..., 0.5)

$$P_l(x) = (P_l(x_1), \dots, P_l(x_n))$$

loser

winner

[]

$$P_{l+1}(x_i) = \begin{cases} P_l(x_i) + 1/n & \text{loser}[i] \neq \text{winner}[i] \ \& \ \text{winner}[i] = 1 \\ P_l(x_i) - 1/n & \text{loser}[i] \neq \text{winner}[i] \ \& \ \text{winner}[i] = 0 \\ P_l(x_i) & \text{loser}[i] = \text{winner}[i] \end{cases} \quad ()$$

$$c = \{c_1, \dots, c_r\}$$

$$\beta_1 = 1$$

$$\beta = \{\beta_1, \dots, \beta_m\}$$

P

$$\alpha = \{\alpha_1, \dots, \alpha_r\}$$

β

$$E \equiv \{\alpha, \beta, c\}$$

$\beta(n)$ Q

$$\beta_2 = 0$$

α_i

$c_i \quad [0,1]$

S

$[0,1]$

c_i

⁸ Population-Based Incremental Learning

⁹ Compact Genetic Algorithm

¹⁰ Joint Probability Distribution

¹¹ Marginal Frequency

¹² Finite State Machine

$$\begin{array}{l}
\{\alpha, \beta, p, T\} \\
p = \{p_1, \dots, p_r\} \qquad \beta = \{\beta_1, \dots, \beta_m\} \qquad \alpha = \{\alpha_1, \dots, \alpha_r\} \\
n \qquad \alpha_i \qquad p(n+1) = T[\alpha(n), \beta(n), p(n)] \\
p_i(n) \qquad p_i(n) \qquad p_i(n)
\end{array}$$

$$\begin{aligned}
p_i(n+1) &= p_i(n) + a[1 - p_i(n)] \\
p_j(n+1) &= (1-a)p_j(n) \quad \forall j \quad j \neq i
\end{aligned} \tag{ }$$

$$\begin{aligned}
p_i(n+1) &= (1-b)p_i(n) \\
p_j(n+1) &= (b/r - 1) + (1-b)p_j(n) \quad \forall j \quad j \neq i
\end{aligned} \tag{ }$$

$$\begin{array}{ccc}
b & a & b \\
L_{RI} & L_{RP} & L_{R\&P} \\
b & & b \quad a \quad a \\
& & b \quad a
\end{array}$$

L_{RI} Pursuit [] []

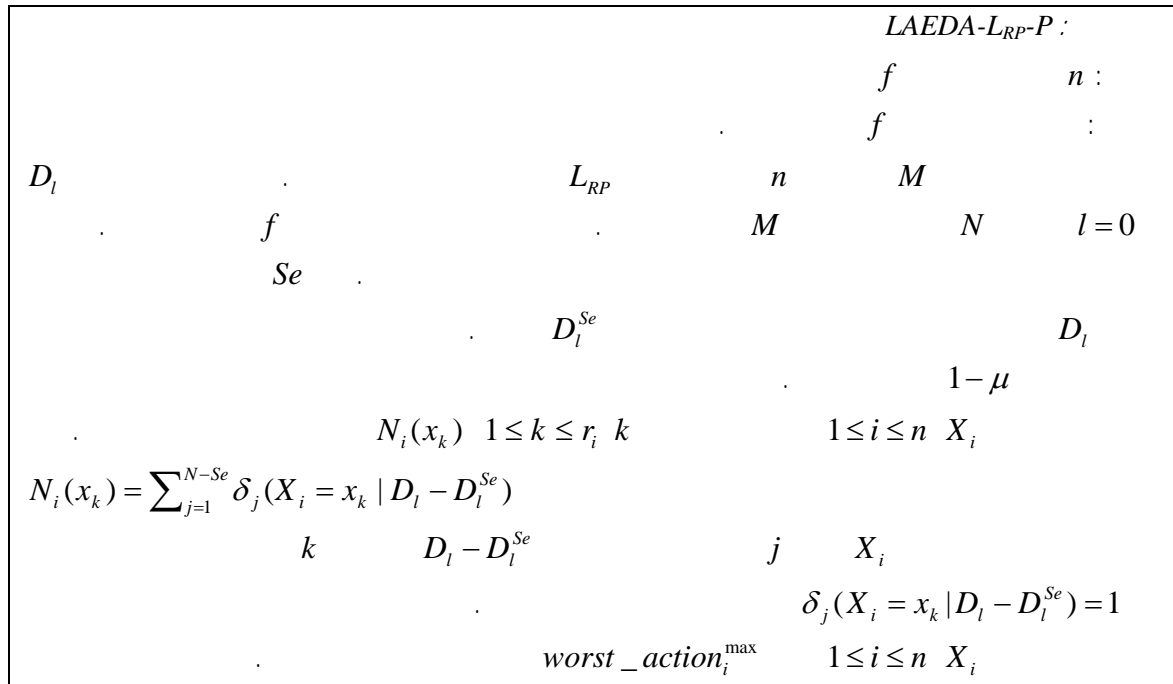
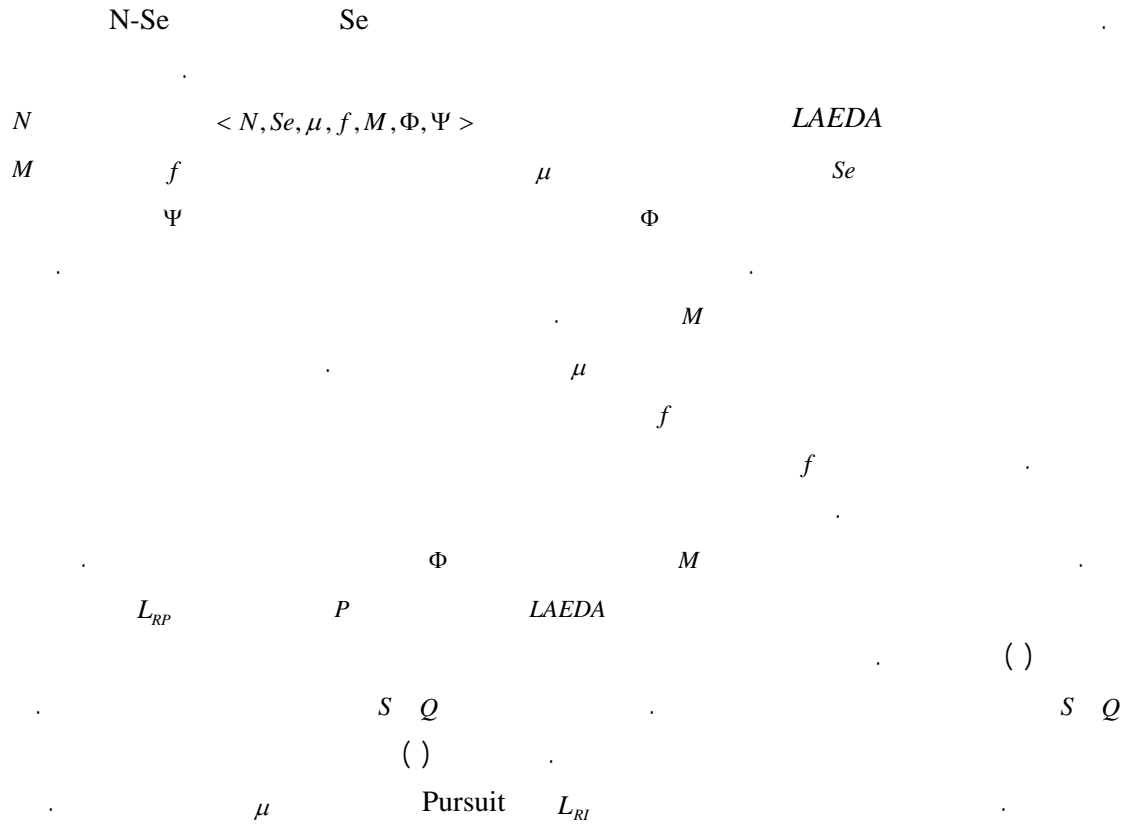
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$$x = (x_1, \dots, x_n)$$

$$P(X = x) = \prod_{i=1}^n P(X_i = x_i) = \prod_{i=1}^n Grad_i^j \tag{ }$$

$Grad_i^j \quad 1 \leq j \leq r_i$
 N
Se
(Q S P)

¹³ Markovian Model
¹⁴ Ergodic Automata
¹⁵ Learning Automata based Estimation of Distribution Algorithm



$$\begin{aligned}
N_i^{\max} &= \max_{1 \leq k \leq r_i} N_i(x_k) \\
\text{worst_action}_i^{\max} &= \arg \max_{1 \leq k \leq r_i} N_i(x_k) \\
M \quad i \quad \text{worst_action}_i^{\max} \quad 1 \leq i \leq n \\
N_i(x_k) \quad 1 \leq k \leq r_i \quad k \quad 1 \leq i \leq n \quad X_i \\
N_i(x_k) &= \sum_{j=1}^{S_e} \delta_j(X_i = x_k | D_i^{S_e}) \\
\delta_j(X_i = x_k | D_i^{S_e}) &= 1 \quad k \quad D_i^{S_e} \quad j \quad X_i \\
\text{best_action}_i^{\max} \quad 1 \leq i \leq n \quad X_i \\
N_i^{\max} &= \max_{1 \leq k \leq r_i} N_i(x_k) \\
\text{best_action}_i^{\max} &= \arg \max_{1 \leq k \leq r_i} N_i(x_k) \\
M \quad i \quad \text{best_action}_i^{\max} \quad 1 \leq i \leq n \\
M \quad N \quad l
\end{aligned}$$

LAEDA

[] SubsetSum CheckerBoard EqualProducts OneMax

UMDA

UMDA

L_{RP} Pursuit L_{RI}

) μ

(L_{RP}

CheckerBoard OneMax

LAEDA

UMDA

Se

Se LAEDA

UMDA

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N Se

(LAEDA-L_{RI}-P)

$Se=1, \dots, 9$

$n=128, 256 \quad N=10$

OneMax

Se

$Se \approx N/2 \quad N \approx n/10$

$Se \approx N/2$

OneMax

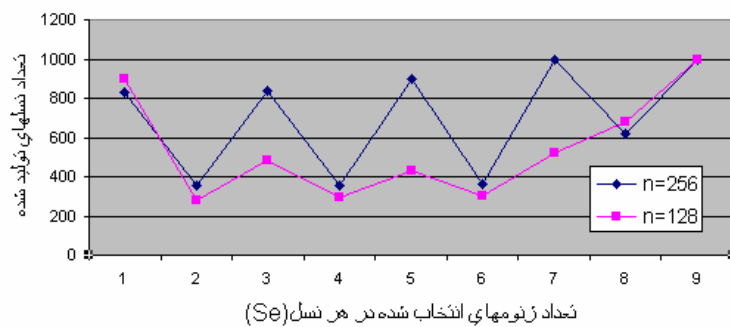
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	F_{OneMax}	$F_{SubsetSum}$	$F_{CheckerBoard}$	$F_{EqualProducts}$

LAEDA-LRP-P LAEDA-Pursuit-P LAEDA-LRP-P¹⁷SGA UMDA

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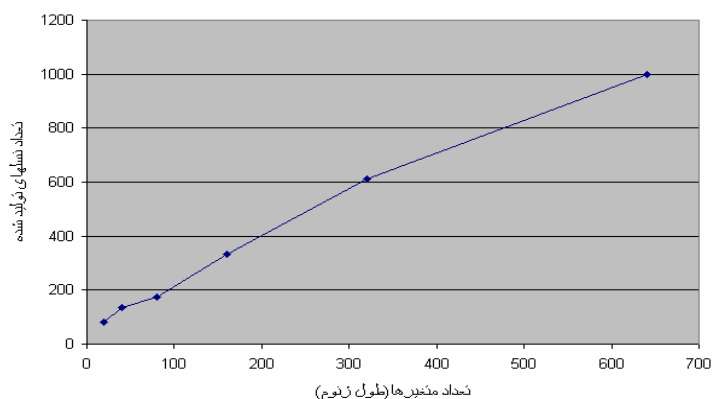
		UMDA	SGA	LAEDA-LRP-P	LAEDA-Pursuit-P	LAEDA-LRP-P
F_{OneMax}						
$F_{SubsetSum}$						
$F_{CheckerBoard}$						
$F_{Equal Products}$						



OneMax

(Se)

¹⁷ Simple Genetic Algorithm



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OneMax

Se=N/2

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