Landscapes and Other Art Forms.

Darrell Whitley Computer Science, Colorado State University

Permission to make digital or hard copies of part or all of this work for personal or classroom use is granted without fee provided that copies are not made or distributed for profit or commercial advantage and that copies bear this notice and the full citation on the first page. Copyrights for third-party components of this work must be honored. For all other uses, contact the Owner/Author.

Copyright is held by the owner/author(s).

For example: A Random NK Landscape: n = 10 and k = 3. The subfunctions:

$$\begin{array}{rll} f_0(x_0,x_1,x_6) & f_1(x_1,x_4,x_8) & f_2(x_2,x_3,x_5) & f_3(x_3,x_2,x_6) \\ f_4(x_4,x_2,x_1) & f_5(x_5,x_7,x_4) & f_6(x_6,x_8,x_1) & f_7(x_7,x_3,x_5) \\ & & f_8(x_8,x_7,x_3) & f_9(x_9,x_7,x_8) \end{array}$$

But this could also be a MAXSAT Function, or an arbitrary Spin Glass problem.

By Constructive Proof: Every problem with a bit representation and a closed form evaluation function can be expressed as a quadratic (k=2) pseudo-Boolean Optimization problem. (See Boros and Hammer)

$$\begin{aligned} xy &= z \quad iff \quad xy - 2xz - 2yz + 3z = 0 \\ xy &\neq z \quad iff \quad xy - 2xz - 2yz + 3z > 0 \end{aligned}$$

Or we can reduce to k=3 instead:

$$f(x_1, x_2, x_3, x_4, x_5, x_6)$$

becomes (depending on the nonlinearity):

$$f1(z_1, z_2, z_3) + f2(z_1, x_1, x_2) + f3(z_2, x_3, x_4) + f4(z_3, x_5, x_6)$$

GRAY BOX OPTIMIZATION

We can construct "Gray Box" optimization for pseudo-Boolean optimization problems composed of M subfunctions, where each subfunction accepts at most k variables.

Exploit the general properties of every Mk Landscape:

$$f(x) = \sum_{i=1}^{m} f_i(x)$$

Which can be expressed as a Walsh Polynomial

$$W(f(x)) = \sum_{i=1}^{m} W(f_i(x))$$

Or can be expressed as a sum of k Elementary Landscapes

$$f(x) = \sum_{i=1}^{k} \varphi^{(k)}(W(f(x)))$$

BLACK BOX OPTIMIZATION

Don't wear a blind fold when walking about London if you can help it!



The Secret Weapon of Black Box Optimization:

You can only prove polynomial runtime convergence if the target problem is already in the class P.

This is why most theory (runtime analysis) papers solve ONEMAX, or Shortest Path, or Minimal Spanning Tree.

It is difficult to do runtime analysis on problems that are NP-hard.

BLACK BOX OPTIMIZATION

The Secret of Black Box Optimization:



GRAY BOX OPTIMIZATION



GRAY BOX OPTIMIZATION

Don't wear a blind fold when walking about London if you can help it!



Keep the methods as general as necessary, but not too general. Many (most?) combinatorial search methods are not really "Black Box."

The Variable Interaction Graph



The Variable Interaction Graph

There is a vertex for each variable in the Variable Interaction Graph (VIG). There must be fewer than $2^k M = O(N)$ Walsh coefficients. There is a connection in the VIG between vertex v_i and v_j if there is a non-zero Walsh coefficient indexed by i and j, e.g., $w_{i,j}$.

The Recombination Graph: a reduced VIG



The decomposed Recombination Graph

When recombining the solutions 000000000 and 1100011101, the vertices and edges associated with shared variables 2, 3, 4, 8 are deleted to yield the **recombination graph**.

If the recombination graph of f contains q connected components, then Partition Crossover returns the best of 2^q solutions.

Decomposed Evaluation



The Variable Interaction Graph

The decomposed Recombination Graph

A new evaluation function can be constructed:

$$g(x) = c + g_1(x_5, x_7, x_9) + g_2(x_0, x_1, x_6)$$

where g(x) can be used to evaluate any solution (parents or offspring) that resides in the subspace **000***0*.

The Subspace Optimality Theorem: For any k-bounded pseudo-Boolean function f, if Parition Crossover is used to recombine two parent solutions that are locally optimal, then the offspring must be a local optima in the hyperplane subspace defined by the bits shared in common by the two parents.

Example: if the parents 000000000 and 1100011101 are locally optimal, then the best offspring is locally optimal in the hyperplane subspace **000***0*. **Corolllary:** The only possible improving move for offspring generated from parents that are locally optimal must flip a bit that the parents shared in common.

Illustration:

$$g(x) = c + g_1(x_5, x_7, x_9) + g_2(x_0, x_1, x_6)$$

If the parents were locally optimal, every subfunction g_i is locally optimal and offspring cannot be improved by a bit flip.

The only improving moves are on shared bits: **000***0*.

Decomposed Evaluation for MAXSAT





MAXSAT Number of recombining components

Instance	N	Min	Median	Max
aaai10ipc5	308,480	7	20	38
AProVE0906	37,726	11	1373	1620
atcoenc3opt19353	991,419	937	1020	1090
LABSno88goal008	182,015	231	371	2084
SATinstanceN111	72,001	34	55	1218

Imagine:

crossover "scans" 2^{1000} local optima and returns the best in O(n) time