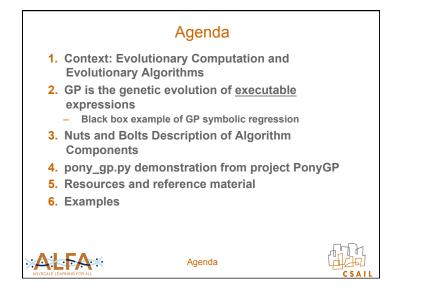
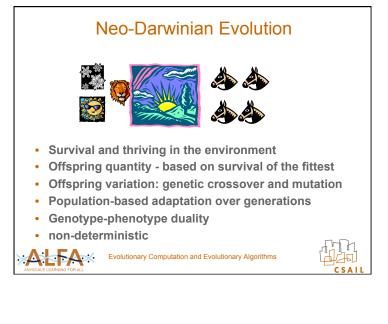
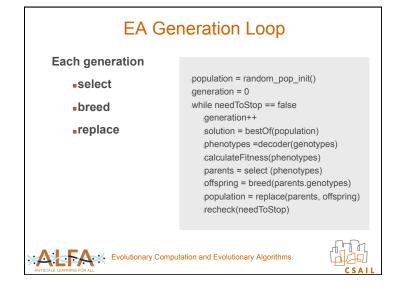
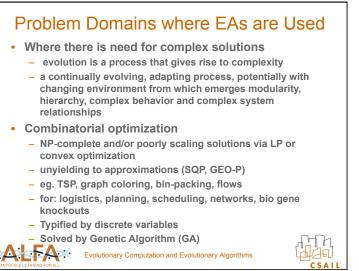


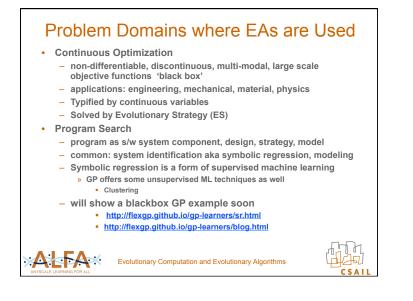
About You **Tutorial Goals** • EA experience? Introduction to GP algorithm, given some knowledge - ES? GA? EDA? PSO? ACO? EP? of genetic algorithms or evolutionary strategies - provide Black box demonstration of GP symbolic regression • CS experience? • Become familiar with GP design properties and Programming? algorithms? recognize them • Teacher? - ponygp in python Native English speakers? · You could teach it in an undergrad lecture • Use it "out of the box" Set groundwork for advanced topics - Theory, other tutorials - Specialized workshops (Genetic improvement etc) - GP Track talks at GECCO, Proceedings of EuroGP, Genetic **Programming and Evolvable Machines** ALFAX 1261 CSAL





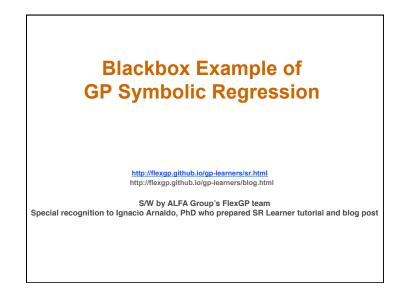


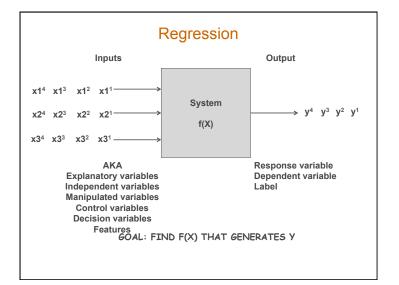




EA Individual Examples

	Problem	Gene	Genome	Phenotype	Fitness Function
	TSP	110	sequence of cities	tour	tour length
	Function optimization	3.21	variables <u>x</u> of function	f(<u>x</u>)	lmin-f(<u>x</u>)l
	graph k-coloring	permutation element	sequence for greedy coloring	coloring	# of colors
	investment strategy	rule	agent rule set	trading strategy	portfolio change
	Regress data	Executable sub- expression	Executable expression	model	Model error on training set (L1, L2)
>	ANTSCALE LEARNING FOR ALL				





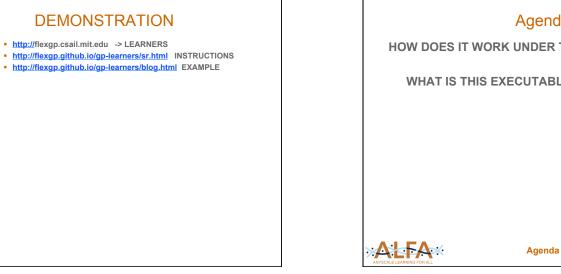
Regression

- · Regress a relationship between a set of explanatory variables and a response variable
- Linear regression:
 - Assume linear model: y=ax+b
 - Optimize parameters (a,b) so data best fits model
- Logistic regression for classification
 - Maps linear model into sigmoid family

$$F(x) = \frac{1}{1 + e^{-(\beta_0 + \beta_1 x)}}$$

- Symbolic regression does NOT assume a model Not parameter search
 - Model is intrinsic in GP solutions

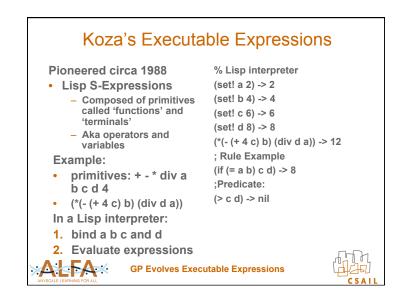
FlexGP's SR Learner · Targeted partly to be black-box for non-researchers sr.jar is available for download . Only supported for Debian linux Source is on <u>http://flexgp.github.io</u> functionality both for performing Symbolic regression on numerical datasets and for testing the retrieved models Referred to as our baseline in time-aligned ALFA group publications Bring Your Own Learner1 A cloud-based, date-parallel commons for machine learning, Ignacio Bring Your Own Learner1 A cloud-based, date-parallel commons for machine learning, Ignacio Intelligence Magazine. Special Issue on Computational Intelligence of Cloud Computing (Feb. 2015), Vol 10, Issue 1, pp 20-32. Multiple regression genetic programming. Ignacio Amaldo, Krzysztof Krawiec, Una-May O'Reilly, GECCO'14, pp 673–686. · Option to accelerate runs with C++ optimized execution Requires gcc and g++ compilers, configuring Linux kernel parameter governing the maximum size of shared memory segments Option to accelerate runs with CUDA (GPU) Added requirement of nvcc compiler append the -cuda flag, make some extra directories... · Easy parameter changing through a central file

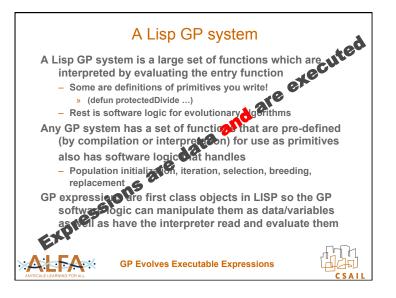


Agenda

HOW DOES IT WORK UNDER THE HOOD?

WHAT IS THIS EXECUTABLE EXPRESSION?





How to Evaluation an Expression

- interpreter beneath your code
 - Lisp example
- interpreter within your code
 - typical,
 - examples: SR.jar or ponygp.py
- · compile then execute on your OS
 - older system in existence

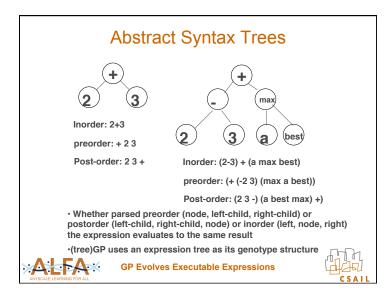
How to Manipulate Expressions as Data

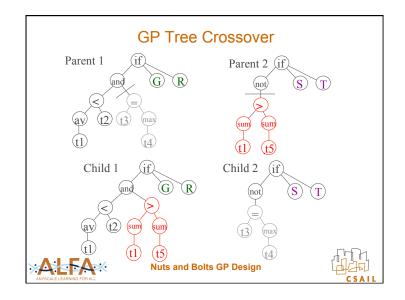
- for Crossover and Mutation we want
 - offspring can be different size and structure than parents
 - syntactic correctness
 - randomness in replication and variation
- GP solution

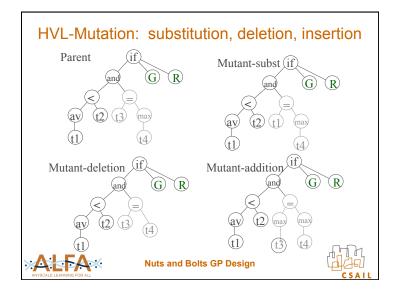
- reference the abstract syntax tree
- XO swap subtrees between trees of parents
- Mutation: insert, subst or delete from an AST
- A picture tells a 1000 words...

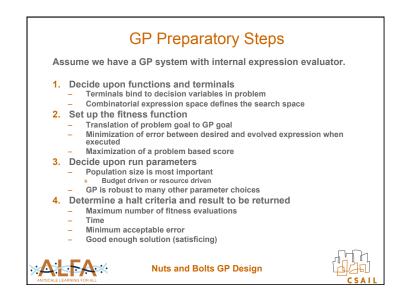


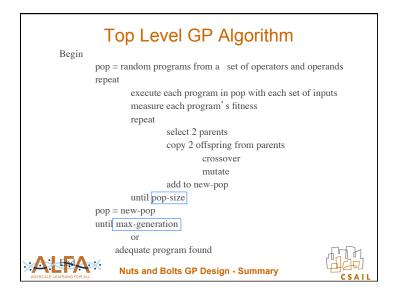


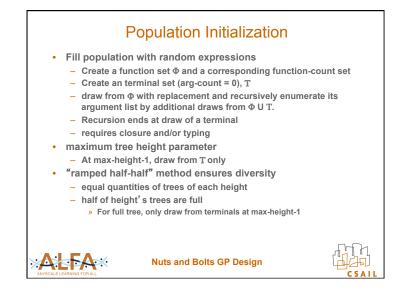












Selection in GP

- · Proceeds in same manner as evolutionary algorithm
 - Same set of methods
 - Conventionally use tournament selection
 - Also see fitness proportional selection
 - Cartesian genetic programming:
 - » One parent: generate 5 children by mutation
 - » Keep best of parents and children and repeat
 - If parent fitness = child fitness, keep child





Determining a Expression's Fitness

- One test case:
 - Execute the expression with the problem decision variables (ie terminals) bound to some test value and with side effect values initialized
 - Designate the "result" of the expression
- Measure the error between the correct output values for the inputs and the result of the expression
 - Final output may be side effect variables, or return value of expression
 - Eg. Examine expression result and expected result for regression
 - Eg. the heuristic in a compilation, run the binary with different inputs and measure how fast they ran.
 - EG, Configure a circuit from the genome, test the circuit with an input signal and measure response vs desired response
- Usually have more than one test case but cannot enumerate them all
 - Use rational design to create incrementally more difficult test cases (eg block stacking)
 - Use balanced data for regression



Nuts and Bolts GP Design

Details When Using Executable Expressions

- Closure
 - Design functions with wrappers that accept any type of argument
 - Often types will semantically clash...need to have a way of dealing with this

Practicality

- Sufficiency
 - Make sure a solution can be plausibly expressed when choosing your primitive set
 - » Functions must be wisely chosen but not too complex
 - » General primitives: arithmetic, boolean, condition, iteration, assignment
 - » Problem specific primitives
 - Can you handcode a naïve solution?
 - Balance flexibility with search space size



Requirements to Evolve Programs

- The search space must encompass programs of varying length and structure must compose
- Closure
- Crossover of the genotype must preserve syntactic correctness so the program can be directly executed



Nuts and Bolts GP Design

GP Tree Mutation

But crossover behaves often like macro-mutation

· Mutation can be better tuned to control the size of

· Often only crossover is used

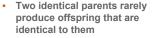
A few different versions

the change

Tree Crossover Details

Nuts and Bolts GP Design

- Crossover point in each
 parent is picked at random
- Conventional practices
 - All nodes with equal probability
 - leaf nodes chosen with 0.1 probility and non-leaf with 0.9 probability
- Probability of crossover
 _ Typically 0.9
- Maximum depth of child is a run parameter
 - Typically ~ 15
 - Can be size instead



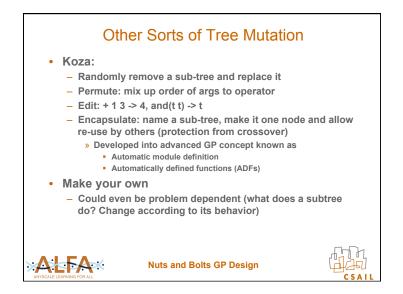
CSAI

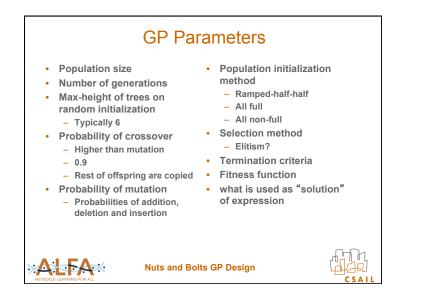
- Tree-crossover produces great variations in offspring with respect to parents
- Crossover, in addition to preserving syntax, allows expressions to vary in length and structure (subexpression nesting)

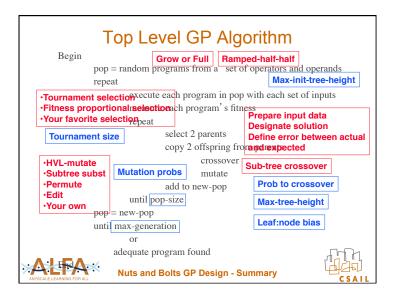


Nuts and Bolts GP Design



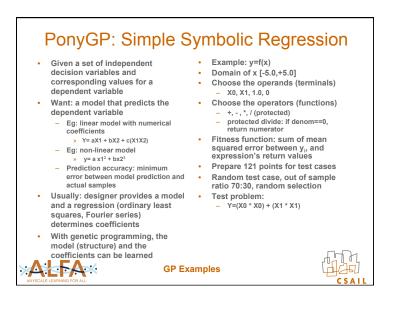






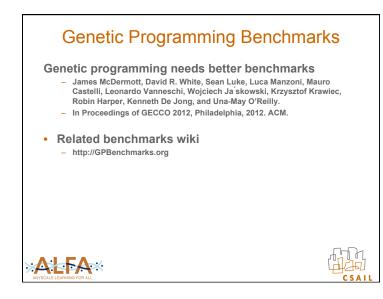
flexgp.csail.mit.edu	
 <u>http://flexgp.github.io/gp-learners/</u> <u>https://flexgp.github.io/pony_gp/</u> <u>https://github.com/flexgp/pony_gp</u> 	
ALFA	

 \varkappa





Reference Material	GP Software
 Where to identify conference and journal material Genetic Programming Bibiliography http://www.cs.bham.ac.uk/~wbl/biblio/ Online Material ACM digital library: http://portal.acm.org/ GECCO conferences GP conferences (pre GECCO), Evolutionary Computation Journal (MIT Press) IEEE digital library: http://www.computer.org/portal/web/csdl/home Congress on Evolutionary Computation (CEC) IEEE Transactions on Evolutionary Computation Springer digital library: http://www.springerlink.com/ European Conference on Genetic Programming: "EuroGP" 	Commonly used in published research (and somewhat active): http://flexgp.github.io/gp-learners/index.html Heuristic lab (using grammar guided GP), GEVA (UCD) EPOCHx DEAP, JGAP Java: ECJ, TinyGP Matlab: GPLab, GPTips C/C++: MicroGP Python: Ponygp, oop_ponyGP.py, DEAP, PyEvolve .Net: Aforge.NET Others http://www.epochx.org/index.php Strongly typed GP, Grammatical evolution, etc Lawrence Beadle and Colin G Johnson http://www.tc33.org/genetic-programming/genetic- programming-software-comparison/



Software Packages for Symbolic Regression

No Source code available

- Datamodeler mathematica, Evolved Analytics
- Eurega II/ Formulize a software tool for detecting equations and hidden mathematical relationships in data
 - http://creativemachines.cornell.edu/eurega
 - Plugins to Matlab, mathematica, Python
 - Convenient format for data presentation
 - Standalone or grid resource usage
 - Windows, Linux or Mac

- http://www.nutonian.com/ for cloud version
- Discipulus[™] 5 Genetic Programming Predictive Modelling

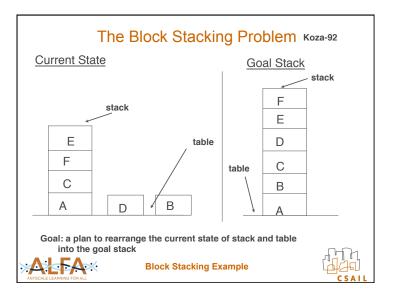
4/40

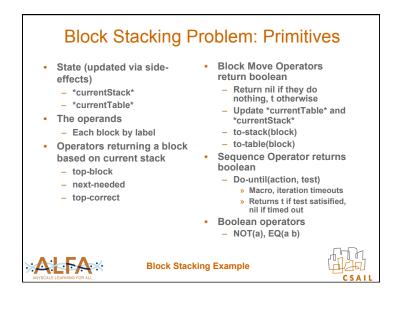
CSAI

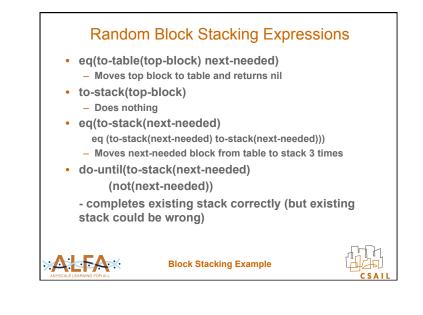


- Advances in Genetic Programming
- 3 years, each in different volume, edited
- John R. Koza
- Genetic Programming: On the Programming of Computers by Means of Natural Selection, 1992 (MIT Press)
- Press) Genetic Programming II: Automatic Discovery of Reusable Programs, 1994 (MIT Press) Genetic Programming III: Darwinian Invention and Problem Solving, 1999 with Forrest H Bennett III, David Andre, and Martin A. Keane, (Morgan Raufmann) Genetic Programming IV: Routine Human-Competitive Machine Intelligence, 2003 with Martin A. Keane, Matthew J. Streeter, William Mydlowee, Jessen Yu, and Quido Lanza
- Linear genetic programming, Markus Brameier, Wolfgang Banzhaf, Springer (2007)
- Genetic Programming: An Introduction, Banzhaf, Nordin, Keller, Francone, 1997 (Morgan Kaufmann)









Block Stacking Fitness Cases different initial stack and table configurations (Koza - 166) stack is correct but not complete top of stack is incorrect and stack is incomplete Stack is complete with incorrect blocks Each correct stack at end of expression evaluation scores 1 "hit" fitness is number of hits (out of 166) Moves next Eq is again

