



Instructor: Erik Hemberg

- Research Scientist: AnyScale Learning For All Group, MIT CSAIL,
 - Experience solving complex problems requiring Al and machine learning with evolutionary computation as a core capability
 - Bronze HUMIE Award, 2017
- Applications include
 - Cybersecurity
 - Behavioral data mining MOOC
 - Pylon design
 - Network controllers
 - Tax avoidance
- Focus on innovation and implementation in genetic programming
 - Grammatical representations
 - Coevolution
 - Estimation of Distribution and GP



About You

- EA experience?
 ES? GA? EDA? PSO? ACO? EP?
- CS experience?
- Programming? algorithms?
- Teacher?
- Native English speakers?











EA Generation Loop Each generation • select • breed • replace • calculateFitness(phenotypes) • calculateFitness(phenotypes)

parents = select (phenotypes)
offspring = breed(parents.genotypes)
population = replace(parents, offspring)
recheck(needToStop)

Evolutionary Computation and Evolutionary Algorithms





Problem Domains where EAs are Used

- Continuous Optimization
 - non-differentiable, discontinuous, multi-modal, large scale objective functions 'black box'
 - applications: engineering, mechanical, material, physics
 - Typified by continuous variables
 - Solved by Evolutionary Strategy (ES)
- Program Search
 - program as s/w system component, design, strategy, model
 - common: system identification aka symbolic regression, modeling
 - Symbolic regression is a form of supervised machine learning
 - » GP offers some unsupervised ML techniques as well Clustering
 - will show a blackbox GP example soon
 - http://flexgp.github.io/gp-learners/sr.html
 - http://flexgp.github.io/gp-learners/blog.html



	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)	
>	Evolutionary Computation and Evolutionary Algorithms					









DEMONSTRATION

- <u>http://</u>flexgp.csail.mit.edu -> LEARNERS
- <u>http://flexgp.github.io/gp-learners/sr.html</u> INSTRUCTIONS
- http://flexgp.github.io/gp-learners/blog.html EXAMPLE





















Population Initialization

- · Fill population with random expressions
 - Create a function set Φ and a corresponding function-count set
 - Create an terminal set (arg-count = 0), T
 - draw from Φ with replacement and recursively enumerate its argument list by additional draws from Φ U T.
 - Recursion ends at draw of a terminal
 - requires closure and/or typing
 - maximum tree height parameter

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- At max-height-1, draw from T only
- · "ramped half-half" method ensures diversity
 - equal quantities of trees of each height
 - half of height's trees are full
 - » For full tree, only draw from terminals at max-height-1

Nuts and Bolts GP Design



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



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



GP Evolves Executable Expressions



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



Tree Crossover Details

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Top Level GP Algorithm							
Begin pop repe	= random programs at	Full Ramp	ed-half-half operators and operands Max-init-tree-height				
•Tournament sel •Fitness proporti •Your favorite se	with each set of inputs Prepare input data Designate solution						
Tournament si	urnament size copy		efine error between actual				
•HVL-mutate •Subtree subst •Permute •Edit	Mutation probs add to	mutate new-pop	Sub-tree crossover Prob to crossover				
•Your own pop	= new-pop max-generation		Max-tree-height				
ALFA	or adequate program found						









Agenda

Context: Evolutionary Computation and Evolutionary Algorithms

Agenda

- 1. GP is the genetic evolution of <u>executable</u> expressions
- 2. Nuts and Bolts Descriptions of Algorithm Components
- **3.** Resources and reference material





Reference Material - Books

Genetic Programming, James McDermott and Una-May O'Reilly, In the Handbook of Computational Intelligence (forthcoming), Topic Editors: Dr. F. Neumann and Dr. K Witt, Editors in Chief Prof. Janusz Kacprzyk and Prof. Witold Pedrycz.

A Field Guide to Genetic Programming, Poli, Langdon, McPhee, 2008, Lulu

Essentials of Metaheuristics, Sean Luke, 2010

Advances in Genetic Programming - 3 years, each in different volume, edited

and online digitally

John R. Koza

Genetic Programming: From Theory to Practice

10 years of workshop proceedings, on SpringerLink, edited

Software Packages for Symbolic Regression

No Source code available

- Datamodeler mathematica, Evolved Analytics
- Eureqa 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

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    Genetic Programming: On the Programming of Computers by Means of Natural Selection, 1992 (MIT Press)
    Genetic Programming II: Automatic Discovery of Reusable Programs, 1994 (MIT Press)
    Genetic Programming III: Darvina Invention and Problem Solving, 1999 with Forrest H Bennett III, David Andre, and Martin A. Keane, (Morgan Kaufmann)
    Genetic Programming IV: Routine Human-Competitive Machine Intelligence, 2003 with Martin A. Keane, Matthew J. Streeter, William Mydlowec, Jessen Yu, and Guido Lanza
    Linear genetic programming, Markus Brameier, Wolfgang Banzhaf, Springer (2007)
    Genetic Programming: An Introduction, Banzhaf, Nordin, Keller, Francone, 1997 (Morgan Kaufmann)
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MIT C S A

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Random Block Stacking Expressions eq(to-table(top-block) next-needed) Moves top block to table and returns nil to-stack(top-block) Does nothing eq(to-stack(next-needed) eq (to-stack(next-needed) to-stack(next-needed))))

- Moves next-needed block from table to stack 3 times
- do-until(to-stack(next-needed)

(not(next-needed))

- completes existing stack correctly (but existing stack could be wrong)



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)



Block Stacking Example

























