

John R. Woodward

[j.wooward@qmul.ac.uk](mailto:j.wooward@qmul.ac.uk)

Head of Operational Research

<http://or.qmul.ac.uk/>

**Automatically Building Better**

**Algorithms :**

*taking existing computer programs and  
automatically improving them*

# Aim: Take existing code and improve it automatically

- Applications
  - *Airport ground movements.*
  - *Software engineering*
  - *Medicine – heart disease indicator*

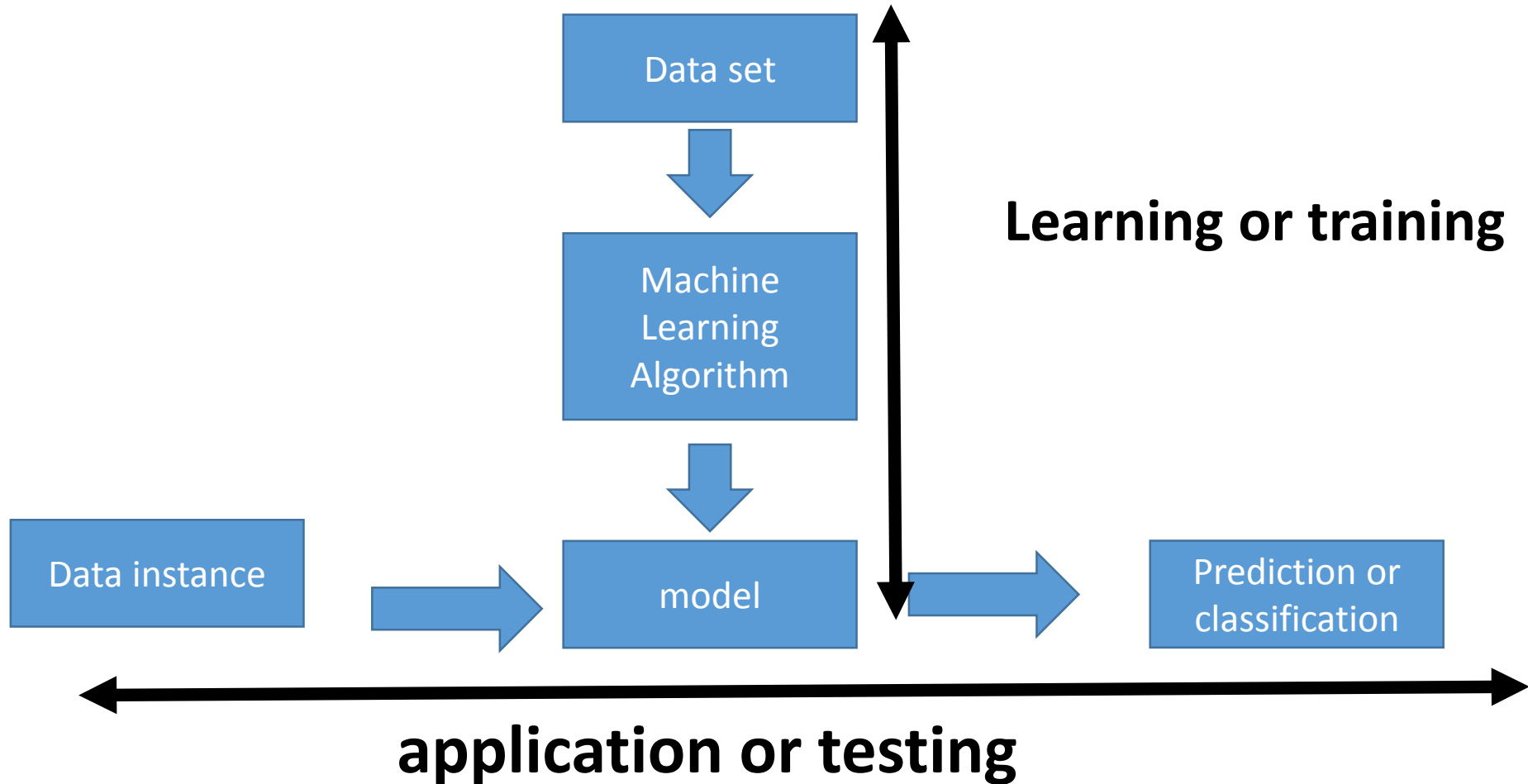
I currently teach on programme at BUPT – 3 years

Previously at University Nottingham Ningbo China – 4 years

<http://gpbib.cs.ucl.ac.uk/gp-html/index.html> (40th / 10,000. 2<sup>nd</sup> largest AI BIB)

<https://scholar.google.co.uk/citations?user=iZlJ80AAAAJ&hl=en>

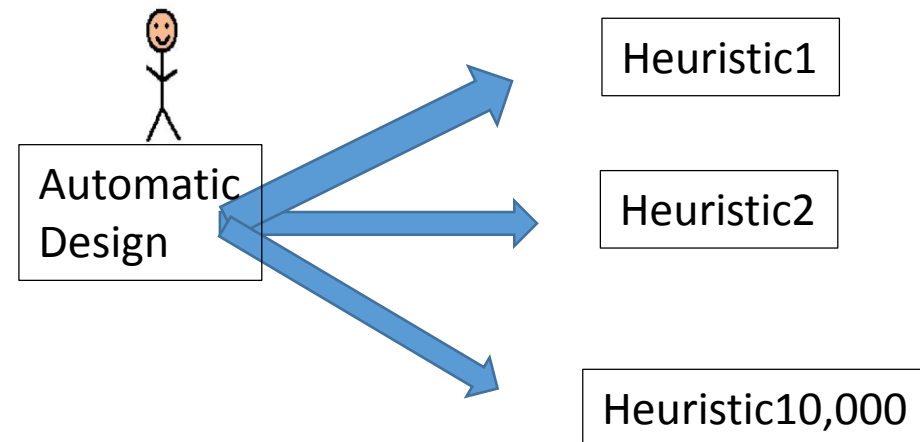
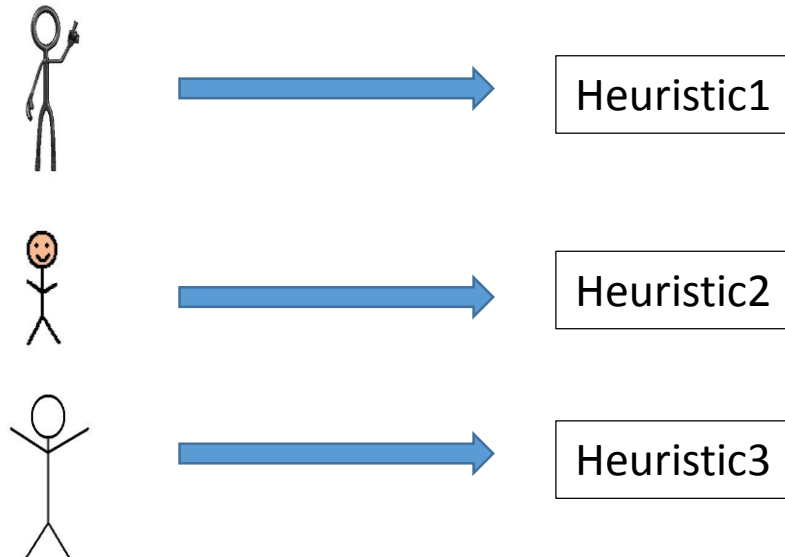
# Supervised Machine Learning



# One Man – One/Many Algorithm

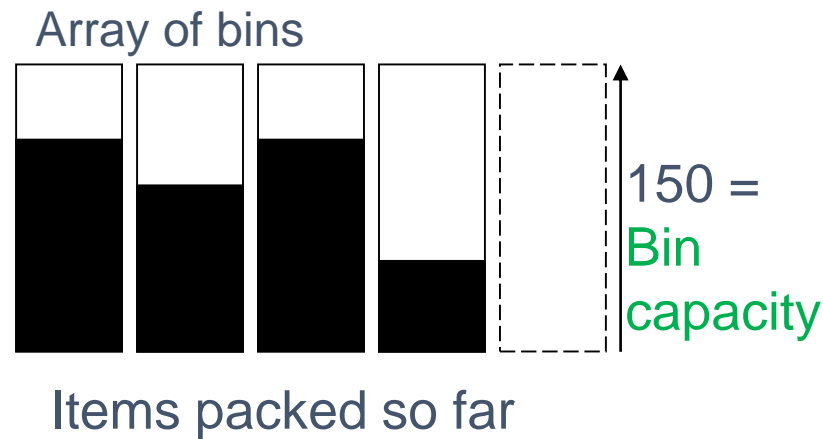
1. Researchers **design heuristics by hand** and test them on problem instances or arbitrary benchmarks off internet.
2. Presenting results at conferences and publishing in journals. In this talk/paper we propose a new algorithm...

1. **Challenge** is defining an algorithmic framework (**set**) that **includes** useful algorithms. **Black art**
2. Let Genetic Programming **select the best algorithm for the problem class at hand.** **Context!!!** Let the data speak for itself without imposing our assumptions. In this talk/paper we propose a 10,000 algorithms...

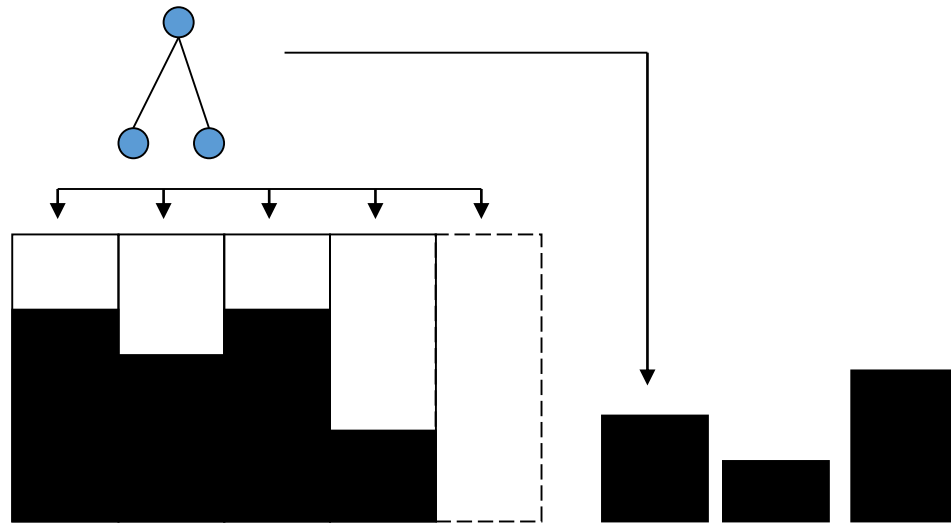


# On-line Bin Packing Problem [9,11]

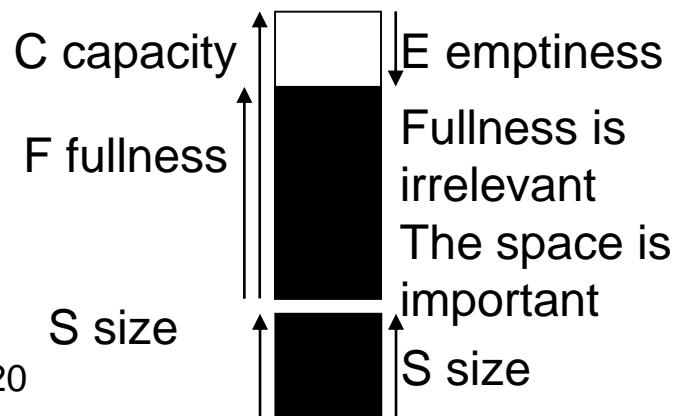
1. A *sequence of items* packed into as few a bins as possible.
2. Bin size is **150** units, items uniformly distributed between **20-100**.
3. Different to the off-line bin packing problem where the *set* of items.
4. The “best fit” heuristic, places the current item in the space it fits best (leaving least slack).
5. It has the property that this heuristic does not open a new bin unless it is forced to.



# Genetic Programming applied to on-line bin packing

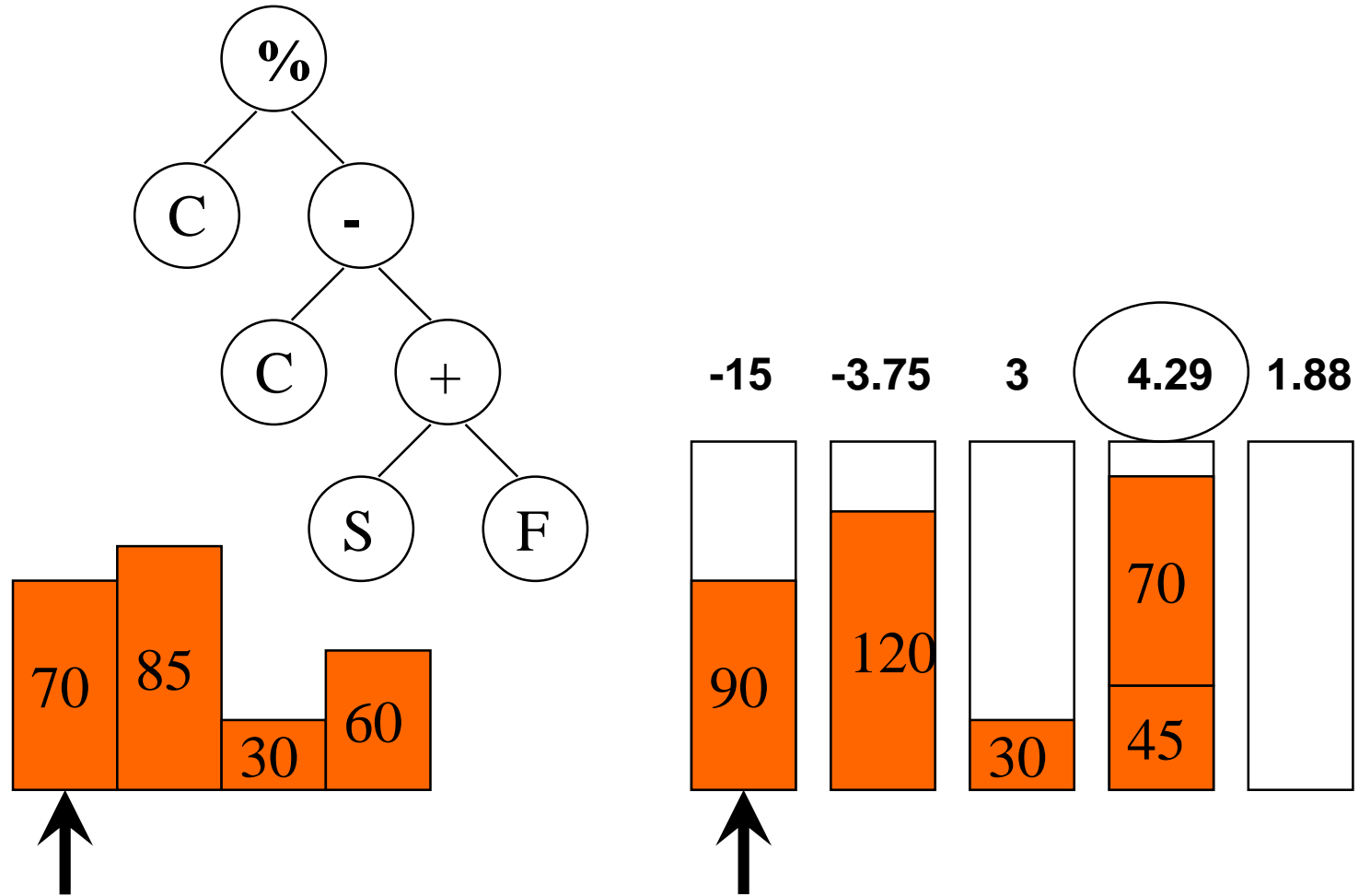


Not obvious how to link Genetic Programming to combinatorial problems. The GP tree is applied to each bin with the current item and placed in the bin with The maximum score



Terminals supplied to Genetic Programming  
Initial representation {C, F, S}  
Replaced with {E, S},  $E=C-F$

# How the heuristics are applied (skip)

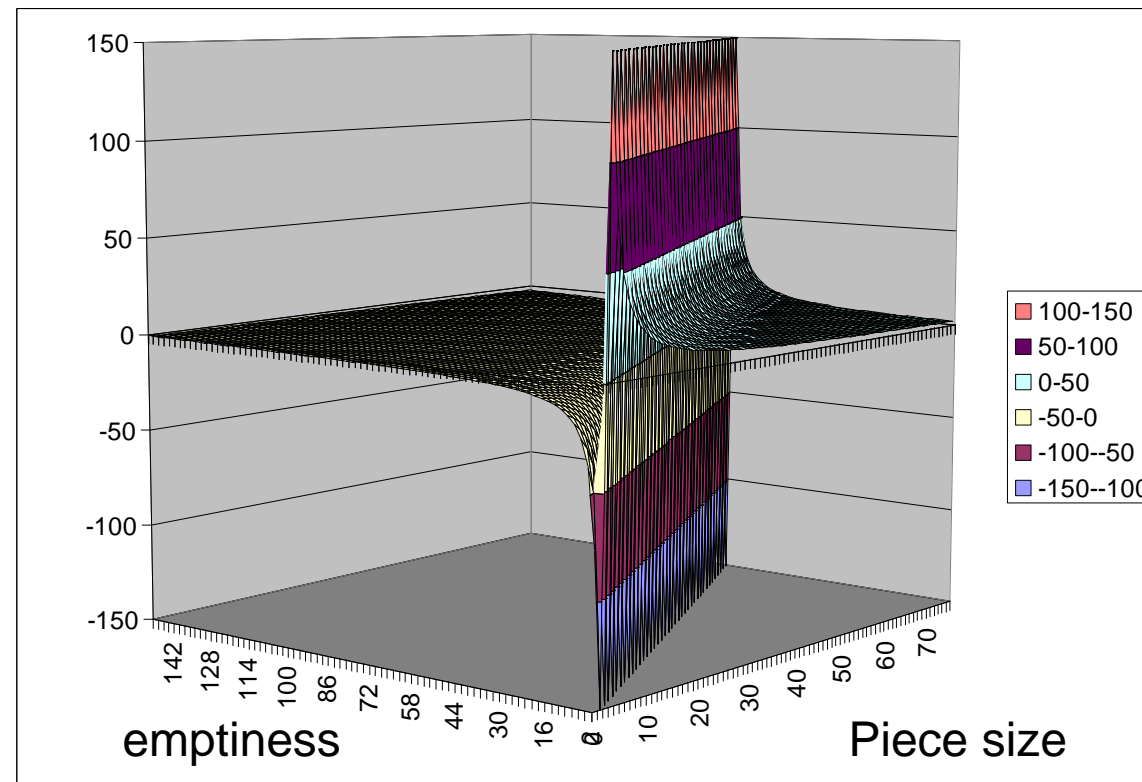


# The Best Fit Heuristic

Best fit =  $1/(E-S)$ . Point out features.

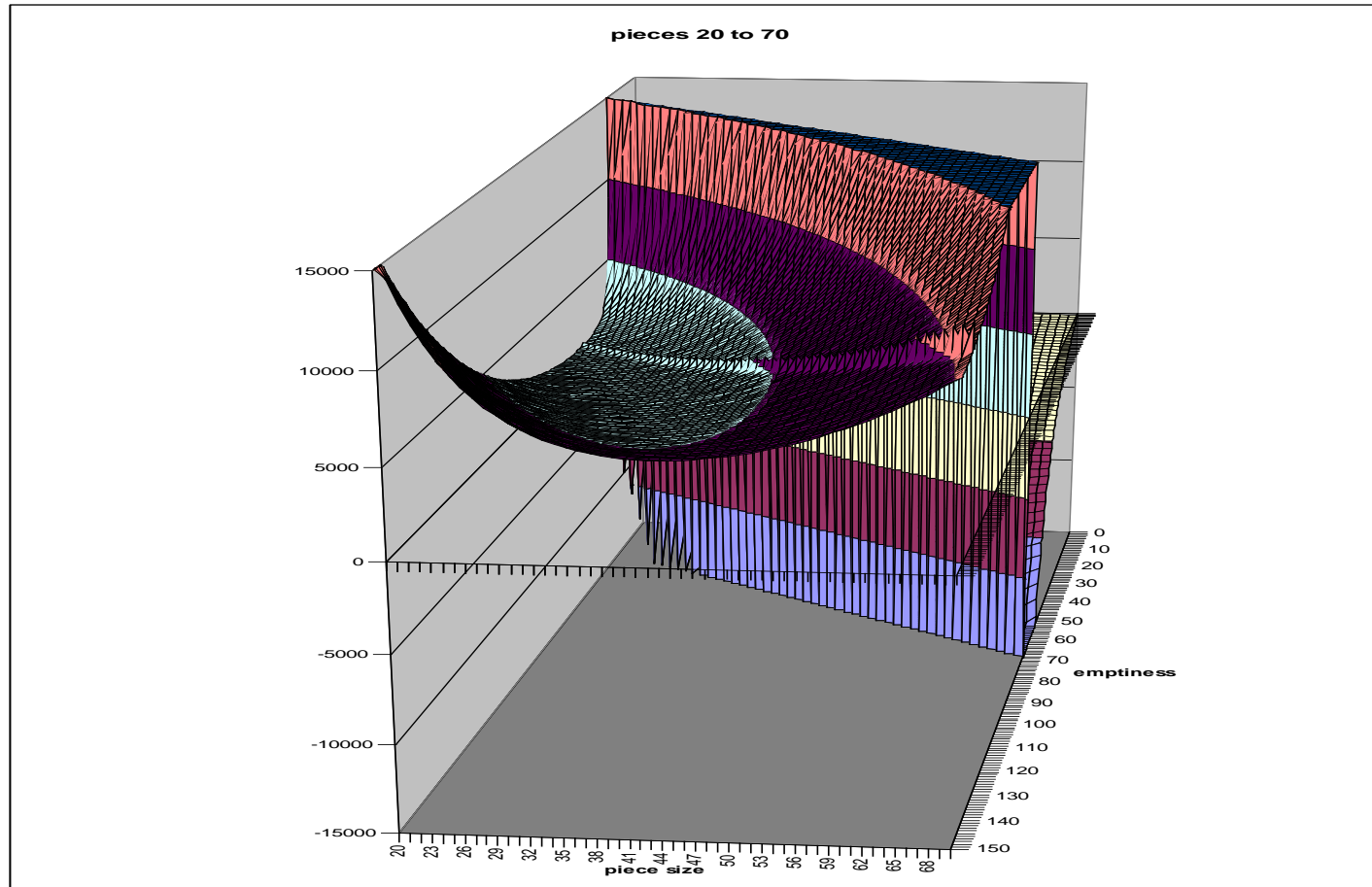
Pieces of size  $S$ , which fit well into the space remaining  $E$ , score well.

Best fit applied produces a set of points on the surface,  
The bin corresponding to the maximum score is picked.





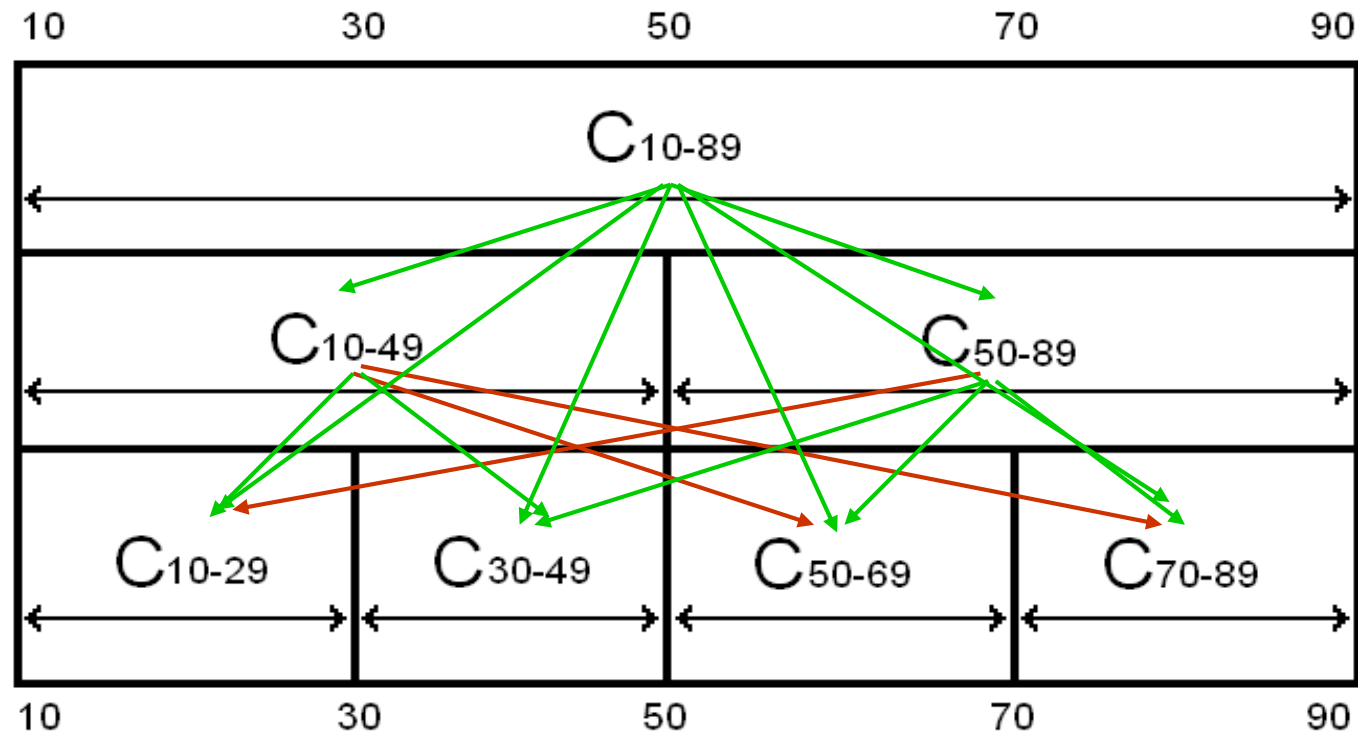
# Our best heuristic.



Similar shape to best fit – but curls up in one corner.  
Note that this is rotated, relative to previous slide.

# Robustness of Heuristics

 = all legal results  
 = some illegal results



# Testing Heuristics on problems of much larger size than in training

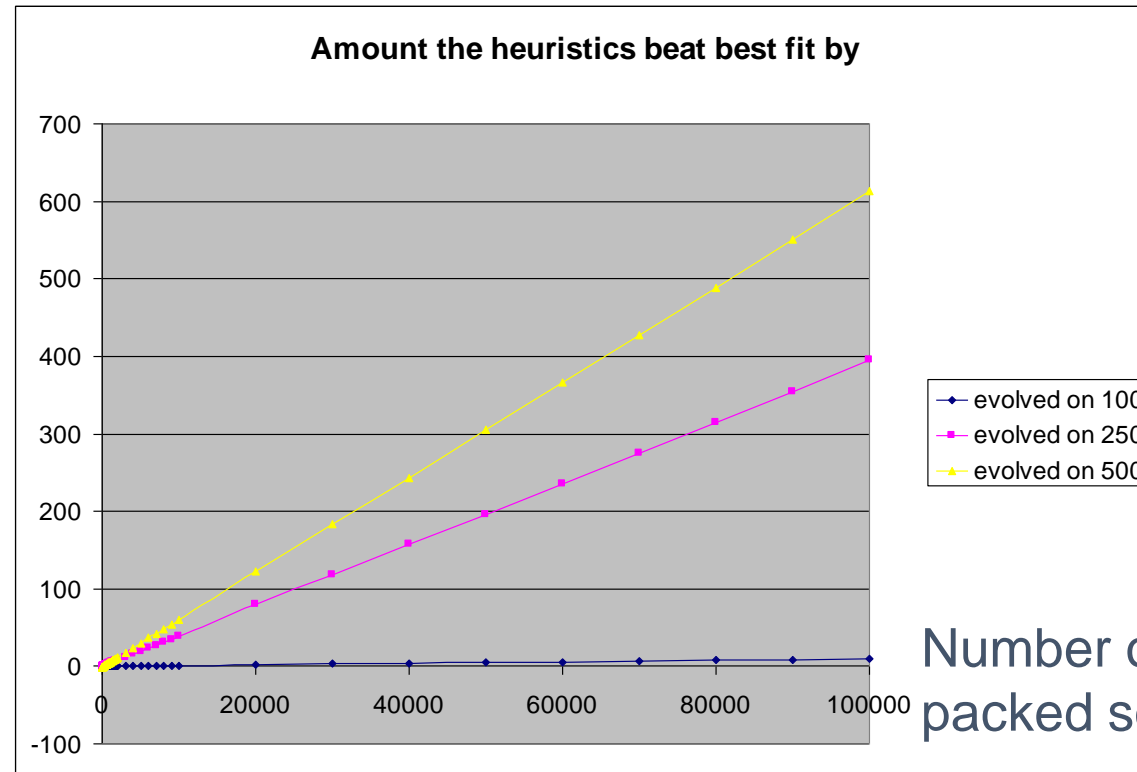
<i>Table I</i>	<i>H trained 100</i>	<i>H trained 250</i>	<i>H trained 500</i>
100	0.427768358	0.298749035	0.140986023
1000	0.406790534	0.010006408	0.000350265
10000	0.454063071	2.58E-07	9.65E-12
100000	0.271828318	1.38E-25	2.78E-32

Table shows p-values using the best fit heuristic, for heuristics trained on different size problems, when applied to different sized problems

1. As number of items trained on increases, the probability decreases (see next slide).
2. As the number of items packed increases, the probability decreases (see next slide).

# Compared with Best Fit

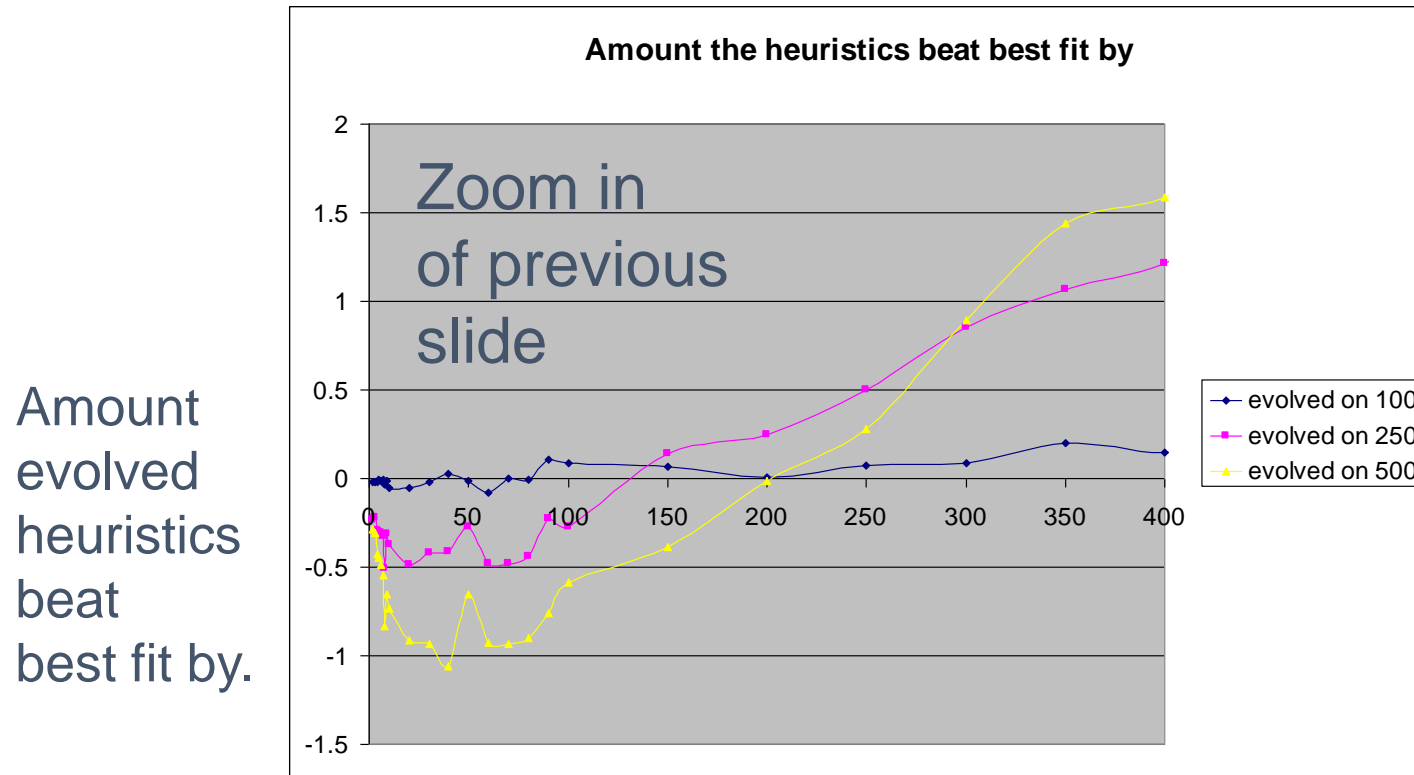
Amount evolved heuristics beat best fit by.



Number of pieces packed so far.

- Averaged over 30 heuristics over 20 problem instances
- Performance does not deteriorate
- The larger the training problem size, the better the bins are packed.

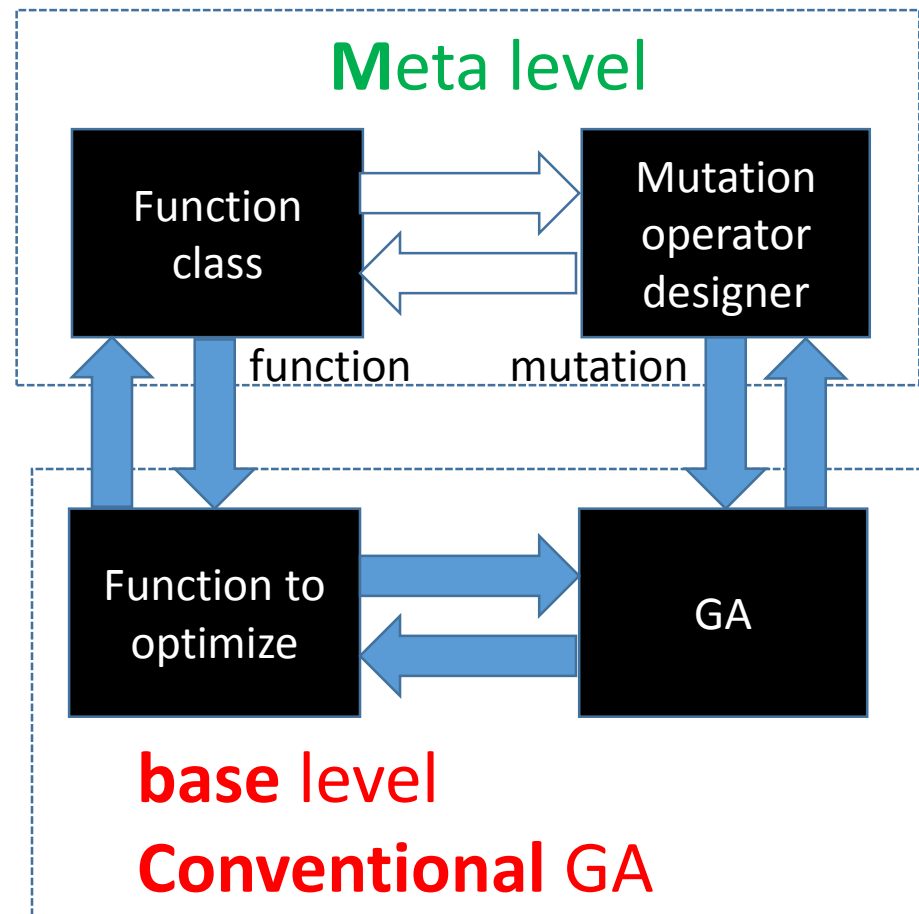
# Compared with Best Fit



- The heuristic seems to learn the number of pieces in the problem
- Analogy with sprinters running a race – accelerate towards end of race.
- The “break even point” is approximately half of the size of the training problem size
- If there is a gap of size 30 and a piece of size 20, it would be better to wait for a better piece to come along later – about 10 items (similar effect at upper bound?).

# Meta and Base Learning [15]

1. At the **base** level we are learning about a **specific** function.
2. At the **meta** level we are learning about the probability distribution.
3. We are just doing **“generate and test”** on **“generate and test”**
4. What is being passed with each **blue arrow**?
5. Training/Testing and Validation



# Compare Signatures (Input-Output)

## Genetic Algorithm

- $(B^n \rightarrow R) \rightarrow B^n$

**Input** is an objective function mapping bit-strings of length  $n$  to a real-value.

**Output** is a (near optimal) bit-string

i.e. the solution to the problem instance

## Genetic Algorithm FACTORY

- $[(B^n \rightarrow R)] \rightarrow ((B^n \rightarrow R) \rightarrow B^n)$

**Input** is a *list of* functions mapping bit-strings of length  $n$  to a real-value (i.e. sample problem instances from the problem class).

**Output** is a (near optimal) mutation operator for a GA

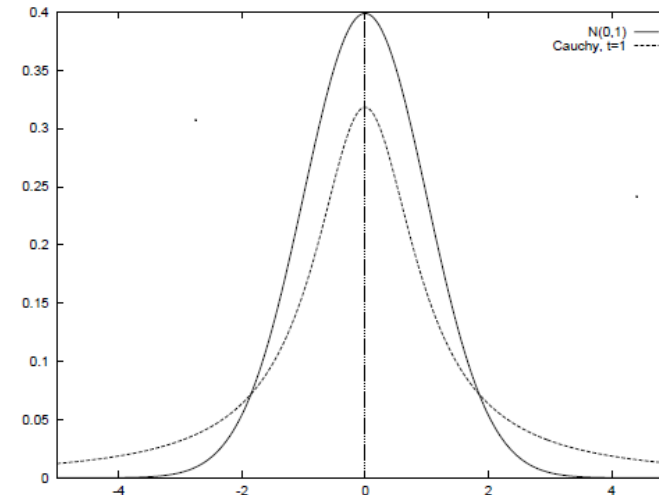
i.e. the solution method (algorithm) to the problem class

We are **raising the level of generality** at which we operate.

# Designing Mutation Operators for Evolutionary Programming [18]

1. **Evolutionary programming** optimizes functions by evolving a population of real-valued vectors (genotype).
2. **Variation** has been provided (manually) by **probability distributions (Gaussian, Cauchy, Levy)**.
3. We are **automatically generating** probability distributions (using genetic programming).
4. **Not from scratch**, but from already well known distributions (**Gaussian, Cauchy, Levy**). We are “**genetically improving probability distributions**”.
5. We are evolving mutation operators **for a problem class** (a probability distributions over functions).
6. **NO CROSSOVER**

Genotype is  
(1.3,...,4.5,...,8.7)  
Before mutation



Genotype is  
(1.2,...,4.4,...,8.6)  
After mutation



# (Fast) Evolutionary Programming

Heart of algorithm is mutation  
SO LETS AUTOMATICALLY DESIGN

$$x_i'(j) = x_i(j) + \eta_i(j)D_j$$

1. EP mutates with a **Gaussian**
2. FEP mutates with a **Cauchy**
3. A **generalization** is mutate with a **distribution D** (generated with genetic programming)

1. Generate the initial population of  $\mu$  individuals, and set  $k = 1$ . Each individual is taken as a pair of real-valued vectors,  $(x_i, \eta_i)$ ,  $\forall i \in \{1, \dots, \mu\}$ .
2. Evaluate the fitness score for each individual  $(x_i, \eta_i)$ ,  $\forall i \in \{1, \dots, \mu\}$ , of the population based on the objective function,  $f(x_i)$ .
3. Each parent  $(x_i, \eta_i)$ ,  $i = 1, \dots, \mu$ , creates a single offspring  $(x_i', \eta_i')$  by: for  $j = 1, \dots, n$ ,
$$x_i'(j) = x_i(j) + \eta_i(j)N(0, 1), \quad (1)$$
$$\eta_i'(j) = \eta_i(j) \exp(\tau'N(0, 1) + \tau N_j(0, 1)) \quad (2)$$
where  $x_i(j)$ ,  $x_i'(j)$ ,  $\eta_i(j)$  and  $\eta_i'(j)$  denote the  $j$ -th component of the vectors  $x_i$ ,  $x_i'$ ,  $\eta_i$  and  $\eta_i'$ , respectively.  $N(0, 1)$  denotes a normally distributed one-dimensional random number with mean zero and standard deviation one.  $N_j(0, 1)$  indicates that the random number is generated anew for each value of  $j$ . The factors  $\tau$  and  $\tau'$  have commonly set to  $(\sqrt{2\sqrt{n}})^{-1}$  and  $(\sqrt{2n})^{-1}$  [9, 8].
4. Calculate the fitness of each offspring  $(x_i', \eta_i')$ ,  $\forall i \in \{1, \dots, \mu\}$ .
5. Conduct pairwise comparison over the union of parents  $(x_i, \eta_i)$  and offspring  $(x_i', \eta_i')$ ,  $\forall i \in \{1, \dots, \mu\}$ . For each individual,  $q$  opponents are chosen randomly from all the parents and offspring with an equal probability. For each comparison, if the individual's fitness is no greater than the opponent's, it receives a "win."
6. Select the  $\mu$  individuals out of  $(x_i, \eta_i)$  and  $(x_i', \eta_i')$ ,  $\forall i \in \{1, \dots, \mu\}$ , that have the most wins to be parents of the next generation.
7. Stop if the stopping criterion is satisfied; otherwise,  $k = k + 1$  and go to Step 3.

# Evolution GA/GP

- Generate and test: cars, code, models, proofs, medicine, hypothesis.
- Evolution (select, vary, inherit).
- Fit for purpose

Feedback loop

**Humans**

**Computers**

Generate

Test



**Inheritance**

Off-spring  
have similar  
Genotype  
(phenotype)

**PERFECT  
CODE [3]**

# Optimization & Benchmark Functions

A set of 23 benchmark functions is typically used in the literature. **Minimization**  $\forall x \in S : f(x_{min}) \leq f(x)$

We use them as **problem classes**.

Table 1: The 23 test functions used in our experimental studies, where  $n$  is the dimension of the function,  $f_{min}$  the minimum value of the function, and  $S \subseteq R^n$ .

Test function	$n$	$S$	$f_{min}$
$f_1(x) = \sum_{i=1}^n x_i^2$	30	$[-100, 100]^n$	0
$f_2(x) = \sum_{i=1}^n  x_i  + \prod_{i=1}^n  x_i $	30	$[-10, 10]^n$	0
$f_3(x) = \sum_{i=1}^n (\sum_{j=1}^i x_j)^2$	30	$[-100, 100]^n$	0
$f_4(x) = \max_i \{ x_i , 1 \leq i \leq n\}$	30	$[-100, 100]^n$	0
$f_5(x) = \sum_{i=1}^{n-1} [100(x_{i+1} - x_i^2)^2 + (x_i - 1)^2]$	30	$[-30, 30]^n$	0
$f_6(x) = \sum_{i=1}^n  x_i + 0.5 $	30	$[-100, 100]^n$	0
$f_7(x) = \sum_{i=1}^n ix_i^4 + random[0, 1)$	30	$[-1.28, 1.28]^n$	0
$f_8(x) = \sum_{i=1}^n -x_i \sin(\sqrt{ x_i })$	30	$[-500, 500]^n$	-12569.5
$f_9(x) = \sum_{i=1}^n [x_i^2 - 10 \cos(2\pi x_i) + 10]$	30	$[-5.12, 5.12]^n$	0
$f_{10}(x) = -20 \exp\left(-0.2\sqrt{\frac{1}{n} \sum_{i=1}^n x_i^2}\right) - \exp\left(\frac{1}{n} \sum_{i=1}^n \cos 2\pi x_i\right) + 20 + e$	30	$[-32, 32]^n$	0

# Function Class 1

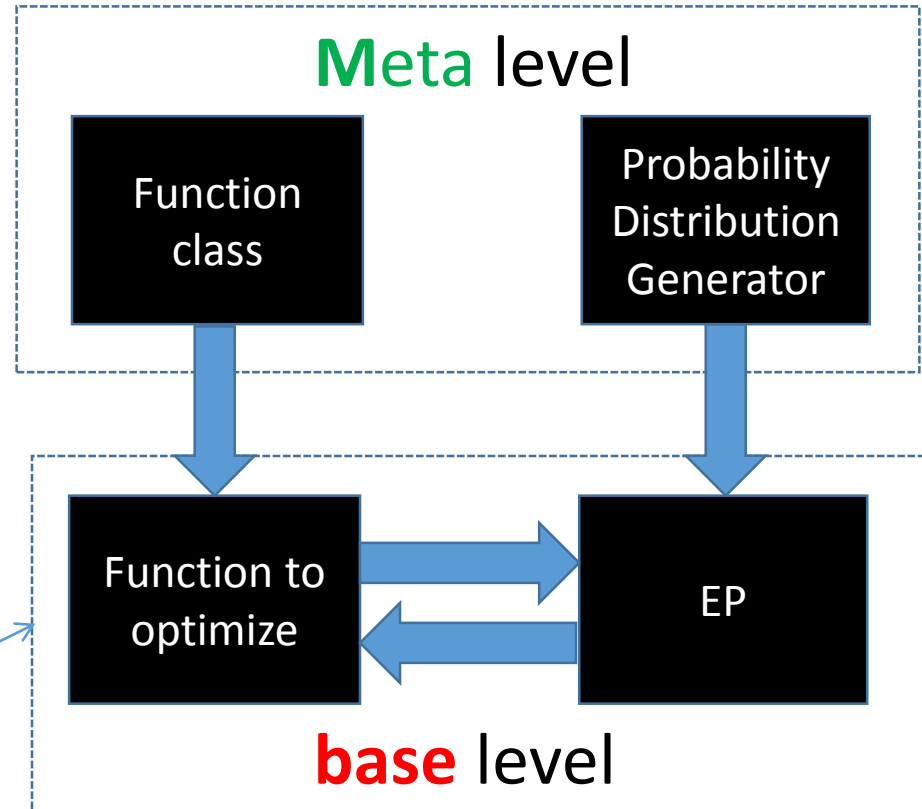
1. Machine learning needs to generalize.
2. We generalize to function classes.
3.  $y = x^2$  (**a function**)
4.  $y = ax^2$  (parameterised function)
5.  $y = ax^2, a \sim [1,2]$  (**function class**)
6. We do this for all benchmark functions.
- 7. The mutation operators is evolved to fit the probability distribution of functions.**

# Function Classes 2

<i>Function Classes</i>	<i>S</i>	<i>b</i>	<i>f<sub>min</sub></i>
$f_1(x) = a \sum_{i=1}^n x_i^2$	$[-100, 100]^n$	N/A	0
$f_2(x) = a \sum_{i=1}^n  x_i  + b \prod_{i=1}^n  x_i $	$[-10, 10]^n$	$b \in [0, 10^{-5}]$	0
$f_3(x) = \sum_{i=1}^n (a \sum_{j=1}^i x_j)^2$	$[-100, 100]^n$	N/A	0
$f_4(x) = \max_i \{a  x_i , 1 \leq i \leq n\}$	$[-100, 100]^n$	N/A	0
$f_5(x) = \sum_{i=1}^n [a(x_{i+1} - x_i^2)^2 + (x_i - 1)^2]$	$[-30, 30]^n$	N/A	0
$f_6(x) = \sum_{i=1}^n (\lfloor ax_i + 0.5 \rfloor)^2$	$[-100, 100]^n$	N/A	0
$f_7(x) = a \sum_{i=1}^n ix_i^4 + \text{random}[0, 1)$	$[-1.28, 1.28]^n$	N/A	0
$f_8(x) = \sum_{i=1}^n -(x_i \sin(\sqrt{ x_i }) + a)$	$[-500, 500]^n$	N/A	$[-12629.5, -12599.5]$
$f_9(x) = \sum_{i=1}^n [ax_i^2 + b(1 - \cos(2\pi x_i))]$	$[-5.12, 5.12]^n$	$b \in [5, 10]$	0
$f_{10}(x) = -a \exp(-0.2 \sqrt{\frac{1}{n} \sum_{i=1}^n x_i^2}) - \exp(\frac{1}{n} \sum_{i=1}^n \cos 2\pi x_i) + a + e$	$[-32, 32]^n$	N/A	0

# Meta and Base Learning

- At the **base** level we are learning about a **specific** function.
- At the **meta** level we are learning about the problem **class**.
- We are just doing “**generate and test**” at a higher level
- What is being passed with each **blue arrow**?
- **Conventional EP**



# Compare Signatures (Input-Output)

## Evolutionary Programming

$$(R^n \rightarrow R) \rightarrow R^n$$

**Input** is a function mapping real-valued vectors of length  $n$  to a real-value.

**Output** is a (near optimal) real-valued vector (i.e. the solution to the problem instance)

## Evolutionary Programming

### Designer

$$[(R^n \rightarrow R)] \rightarrow ((R^n \rightarrow R) \rightarrow R^n)$$

**Input** is a *list of* functions mapping real-valued vectors of length  $n$  to a real-value (i.e. sample problem instances from the problem class).

**Output** is a (near optimal) (mutation operator for) Evolutionary Programming (i.e. the solution method to the problem class)

We are raising the level of **generality** at which we operate.

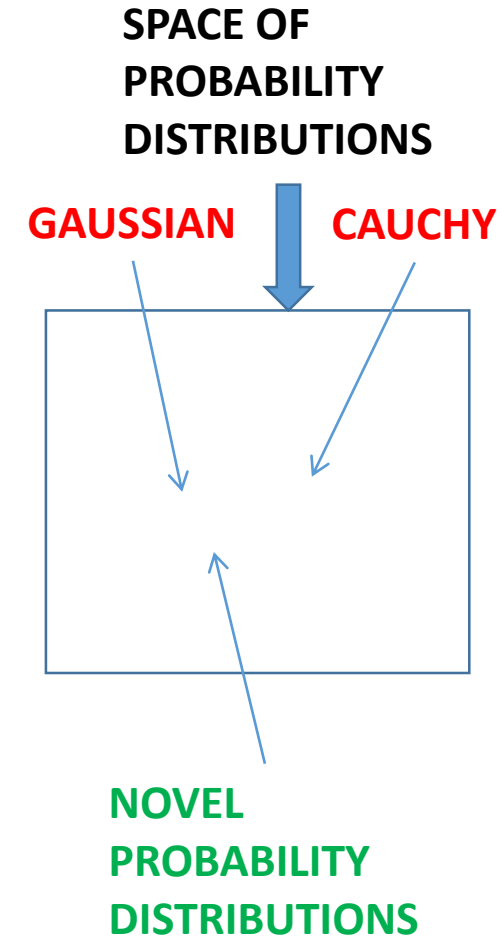
# Genetic Programming to Generate Probability Distributions

1. GP Function Set  $\{+, -, *, \%\}$
2. GP Terminal Set  $\{N(0, \text{random})\}$

$N(0,1)$  is a normal distribution.

For example a Cauchy distribution is generated by  $N(0,1)\%N(0,1)$ .

Hence the search space of probability distributions contains the two existing probability distributions used in EP but also novel probability distributions.





# Means and Standard Deviations

These results are good for two reasons.

1. **starting** with a manually designed distributions (Gaussian).
2. evolving distributions **for each function class**.

Function Class	FEP		CEP			GP-distribution			
	<i>Mean</i>	<i>Best</i>	<i>Std Dev</i>	<i>Mean</i>	<i>Best</i>	<i>Std Dev</i>	<i>Mean</i>	<i>Best</i>	<i>Std Dev</i>
$f_1$	$1.24 \times 10^{-3}$	$2.69 \times 10^{-4}$	$1.45 \times 10^{-4}$	$9.95 \times 10^{-5}$	$6.37 \times 10^{-5}$	$5.56 \times 10^{-5}$			
$f_2$	$1.53 \times 10^{-1}$	$2.72 \times 10^{-2}$	$4.30 \times 10^{-2}$	$9.08 \times 10^{-3}$	$8.14 \times 10^{-4}$	$8.50 \times 10^{-4}$			
$f_3$	$2.74 \times 10^{-2}$	$2.43 \times 10^{-2}$	$5.15 \times 10^{-2}$	$9.52 \times 10^{-2}$	$6.14 \times 10^{-3}$	$8.78 \times 10^{-3}$			
$f_4$	1.79	1.84	$1.75 \times 10$	6.10	$2.16 \times 10^{-1}$	$6.54 \times 10^{-1}$			
$f_5$	$2.52 \times 10^{-3}$	$4.96 \times 10^{-4}$	$2.66 \times 10^{-4}$	$4.65 \times 10^{-5}$	$8.39 \times 10^{-7}$	$1.43 \times 10^{-7}$			
$f_6$	$3.86 \times 10^{-2}$	$3.12 \times 10^{-2}$	$4.40 \times 10$	$1.42 \times 10^2$	$9.20 \times 10^{-3}$	$1.34 \times 10^{-2}$			
$f_7$	$6.49 \times 10^{-2}$	$1.04 \times 10^{-2}$	$6.64 \times 10^{-2}$	$1.21 \times 10^{-2}$	$5.25 \times 10^{-2}$	$8.46 \times 10^{-3}$			
$f_8$	-11342.0	$3.26 \times 10^2$	-7894.6	$6.14 \times 10^2$	-12611.6	$2.30 \times 10$			
$f_9$	$6.24 \times 10^{-2}$	$1.30 \times 10^{-2}$	$1.09 \times 10^2$	$3.58 \times 10$	$1.74 \times 10^{-3}$	$4.25 \times 10^{-4}$			
$f_{10}$	1.67	$4.26 \times 10^{-1}$	1.45	$2.77 \times 10^{-1}$	1.38	$2.45 \times 10^{-1}$			

# T-tests

Table 5 2-tailed t-tests comparing EP with GP-distributions, FEP and CEP on  $f_1$ - $f_{10}$ .

Function Class	Number of Generations	GP-distribution vs FEP $t$ -test	GP-distribution vs CEP $t$ -test
$f_1$	1500	$2.78 \times 10^{-47}$	$4.07 \times 10^{-2}$
$f_2$	2000	$5.53 \times 10^{-62}$	$1.59 \times 10^{-54}$
$f_3$	5000	$8.03 \times 10^{-8}$	$1.14 \times 10^{-3}$
$f_4$	5000	$1.28 \times 10^{-7}$	$3.73 \times 10^{-36}$
$f_5$	20000	$2.80 \times 10^{-58}$	$9.29 \times 10^{-63}$
$f_6$	1500	$1.85 \times 10^{-8}$	$3.11 \times 10^{-2}$
$f_7$	3000	$3.27 \times 10^{-9}$	$2.00 \times 10^{-9}$
$f_8$	9000	$7.99 \times 10^{-48}$	$5.82 \times 10^{-75}$
$f_9$	5000	$6.37 \times 10^{-55}$	$6.54 \times 10^{-39}$
$f_{10}$	1500	$9.23 \times 10^{-5}$	$1.93 \times 10^{-1}$

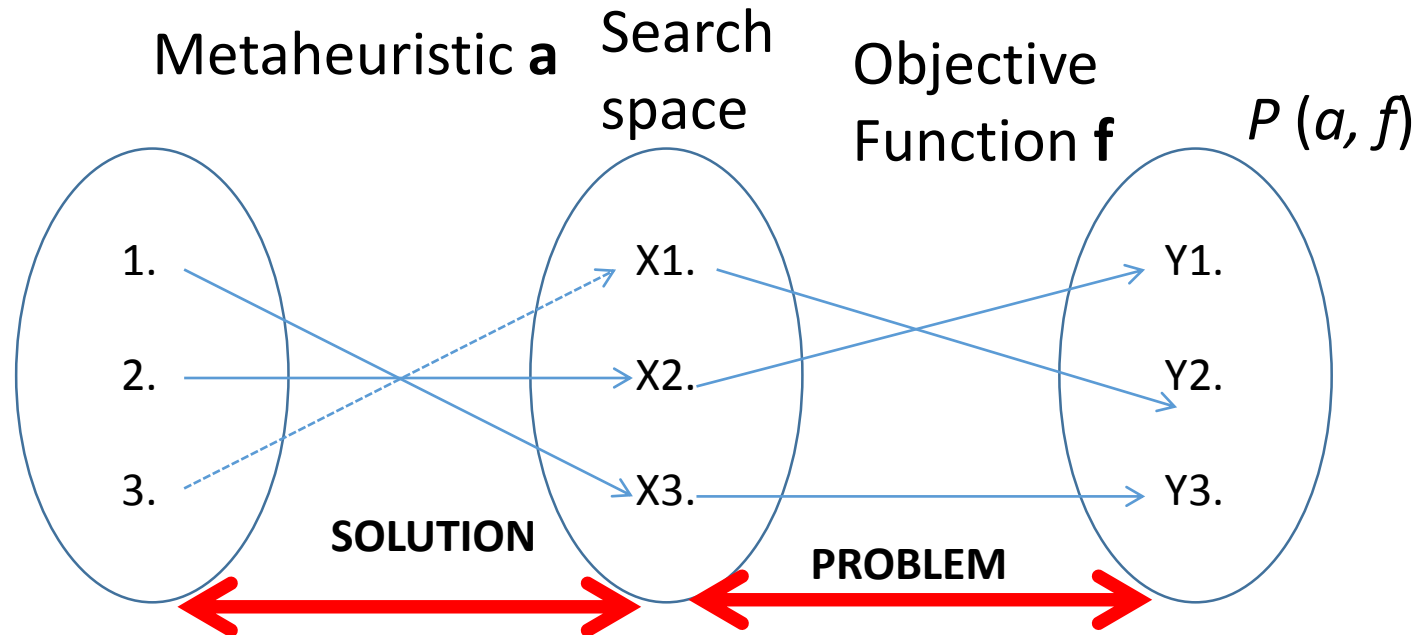
# Performance on Other Problem Classes

Table 8: This table compares the fitness values (averaged over 20 runs) of each of the 23 ADRs on each of the 23 function classes. Standard deviations are in parentheses.

	ADR1	ADR2	ADR3	ADR4	ADR5	ADR6	ADR7	ADR8	ADR9	ADR10	ADR11	ADR12	ADR13	ADR14	ADR15	ADR16	ADR17	ADR18	ADR19	ADR20	ADR21	ADR22	ADR23
$f_1$																							
$f_2$																							
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$f_4$																							
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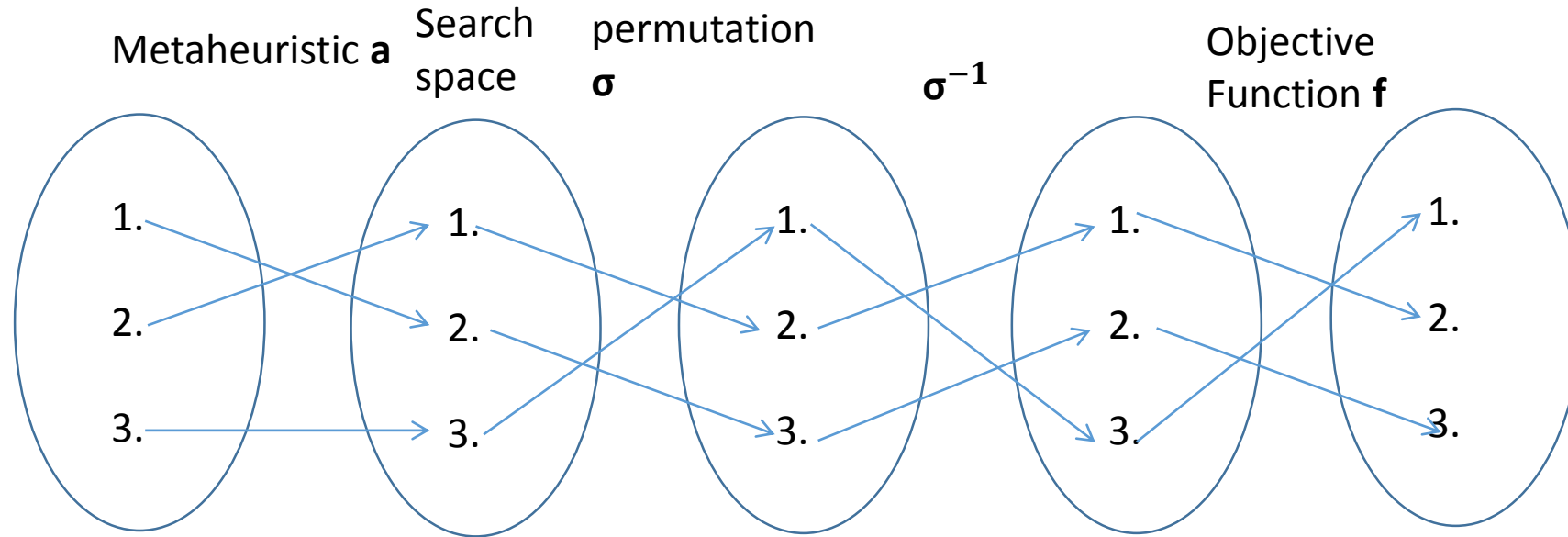


# Theoretical Motivation 1



1. A **search space** contains the set of all possible solutions.
2. An **objective function** determines the quality of solution.
3. A (**Mathematical idealized**) **metaheuristic** determines the sampling order (i.e. enumerates i.e. without replacement). It is a (approximate) permutation. What are we learning?
4. **Performance measure**  $P(a, f)$  depend only on  $y_1, y_2, y_3$
5. **Aim** find a solution with a near-optimal objective value using a **Metaheuristic** . **ANY QUESTIONS BEFORE NEXT SLIDE?**

# Theoretical Motivation 2



$$P(a, f) = P(a \sigma, \sigma^{-1} f) \quad P(A, F) = P(A \sigma, \sigma^{-1} F) \text{ (i.e. permute bins)}$$

P is a **performance measure**, (based only on output values).

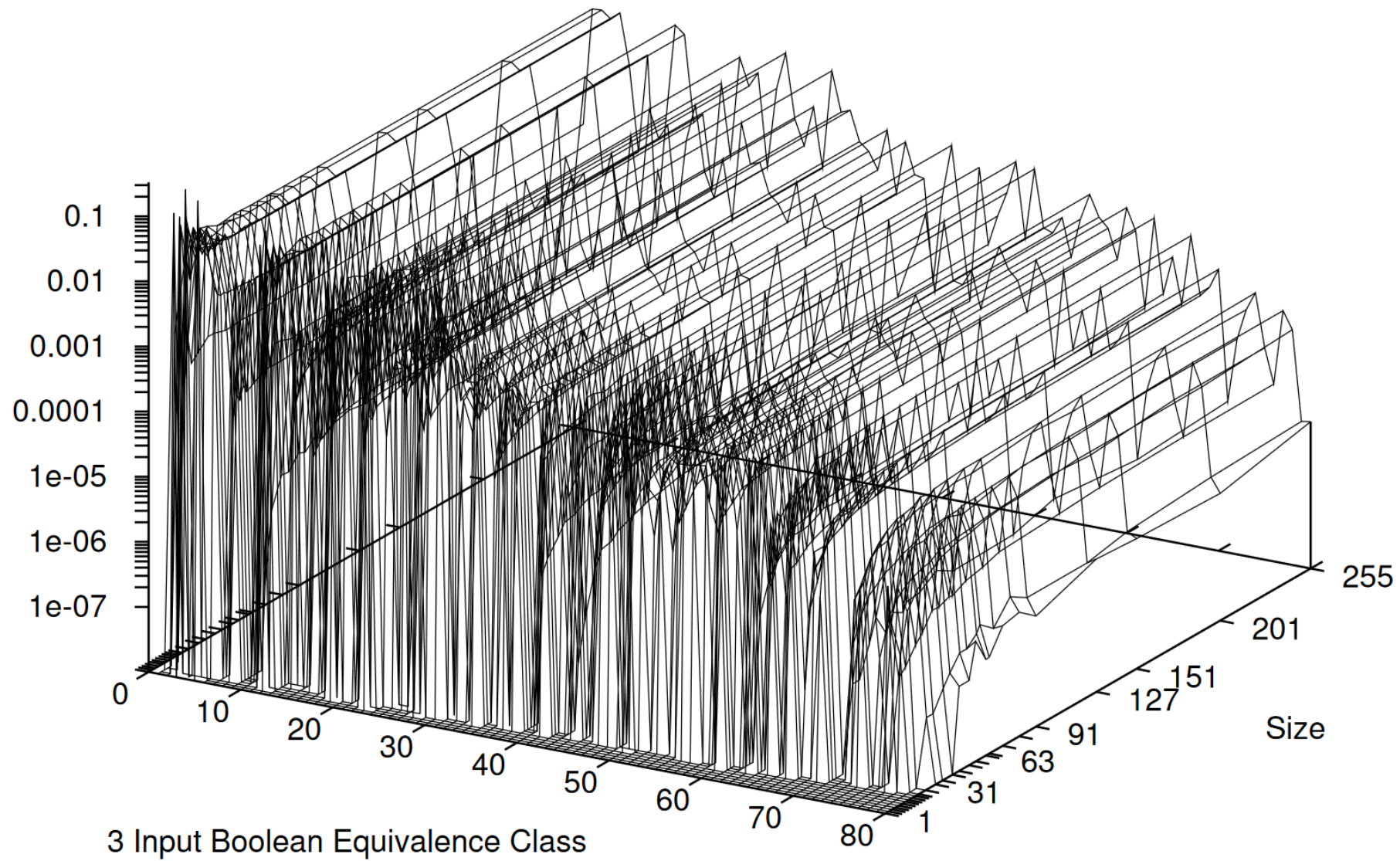
$\sigma, \sigma^{-1}$  are a permutation and inverse permutation.

A and F are probability distributions over algorithms and functions).

**F is a problem class. ASSUMPTIONS IMPLICATIONS**

1. Metaheuristic **a** applied to function  $\sigma \sigma^{-1} f$  ( that is **f**)

2. Metaheuristic **a** $\sigma$  applied to function  $\sigma^{-1} f$  **precisely identical**.



# Ground Movements at Airport

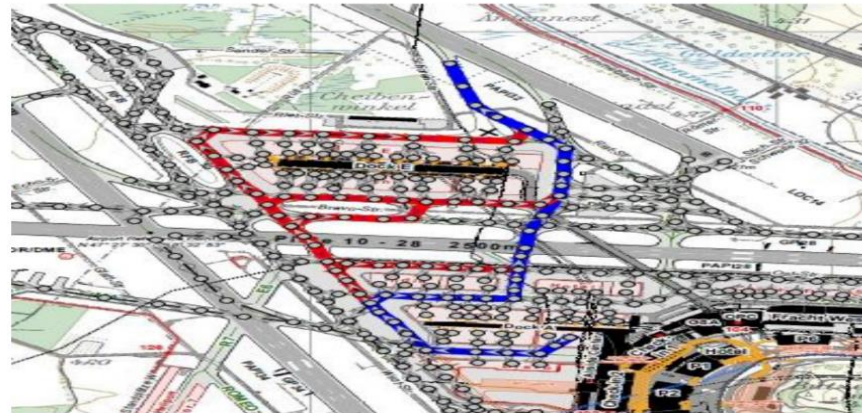
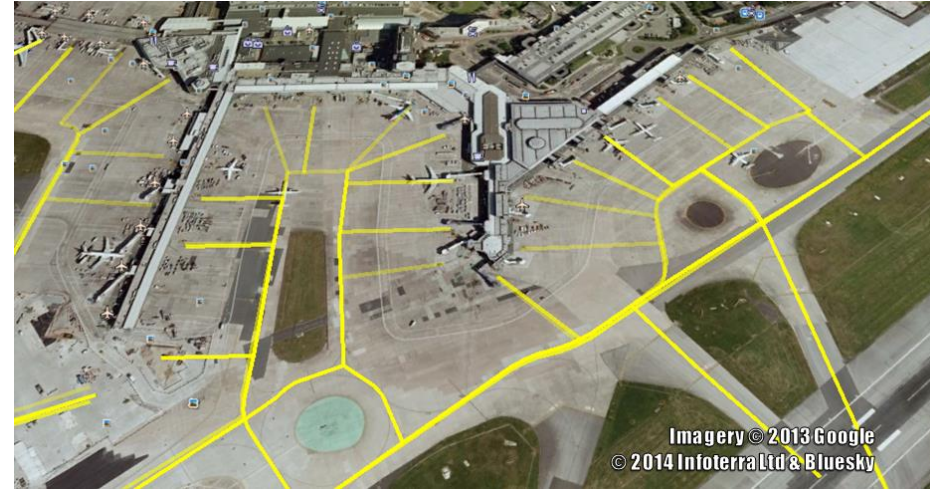
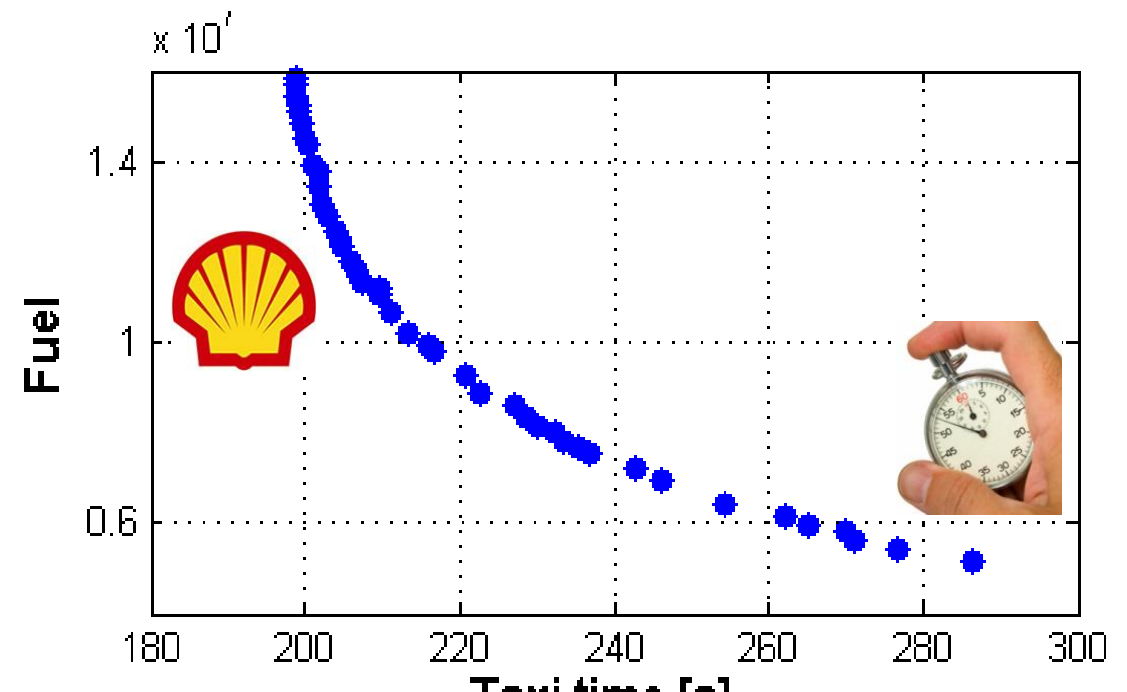


Fig. 2 Different routes from the exit of runway 14 to pier A





# Automated Bug Fixing.

- Machine learning
- detect bug location
- suggest bug fix

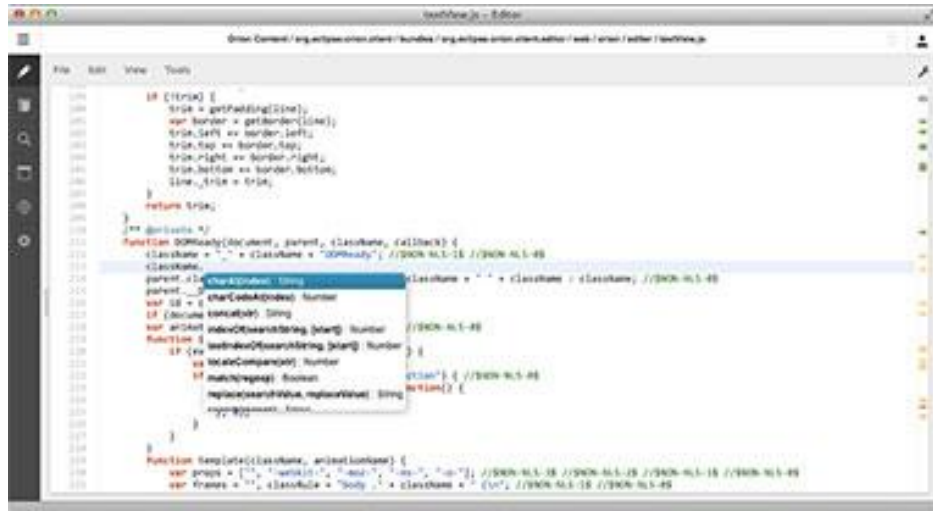
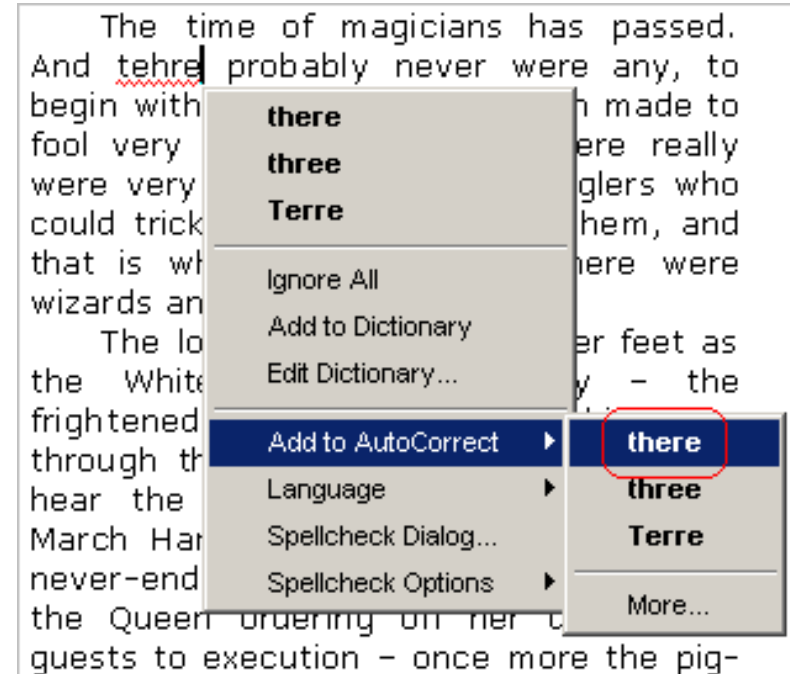


Table 1: Sets of single operators available to the GI. One member of a given set can be changed to another member of the same set.

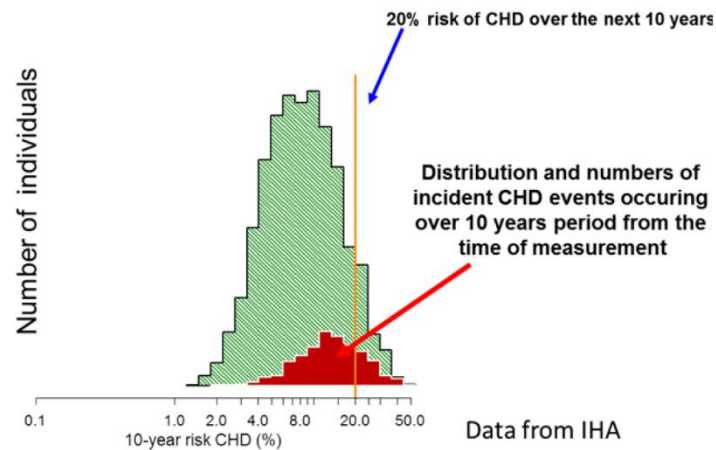
Description	Operations
Numerical constants	Can increment by $\pm 1$
Arithmetic operators	$+$ , $-$ , $*$ , $/$ , $//$ , $\%$ , $**$
Arithmetic assignments	$+$ $=$ , $-$ $=$ , $*$ $=$ , $/$ $=$ ,
Relational operators	$<$ , $>$ , $<=$ , $>=$ , $==$ , $!=$ , <i>is</i> , <i>is not</i> , <i>not</i>
Logical operators	<i>and</i> , <i>or</i>
Logical constants	<i>True</i> , <i>False</i>



# Heart disease predictor.

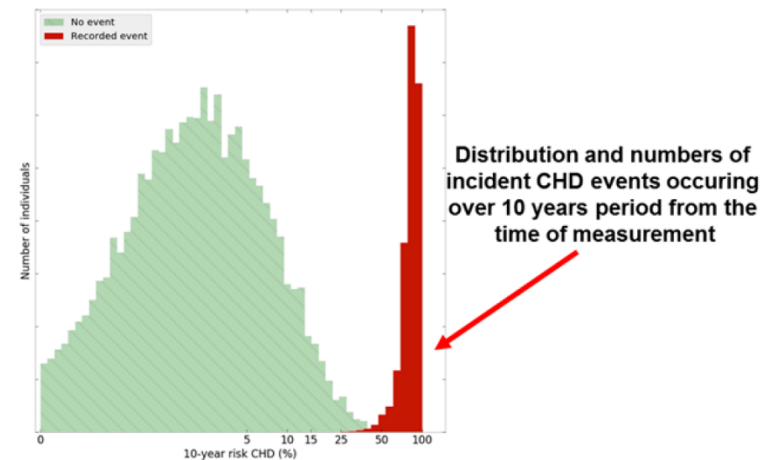


Fig 1.4.1. Distribution of the %risk of suffering CHD event over the next 10 years in general population of men aged between 40 and 70 years

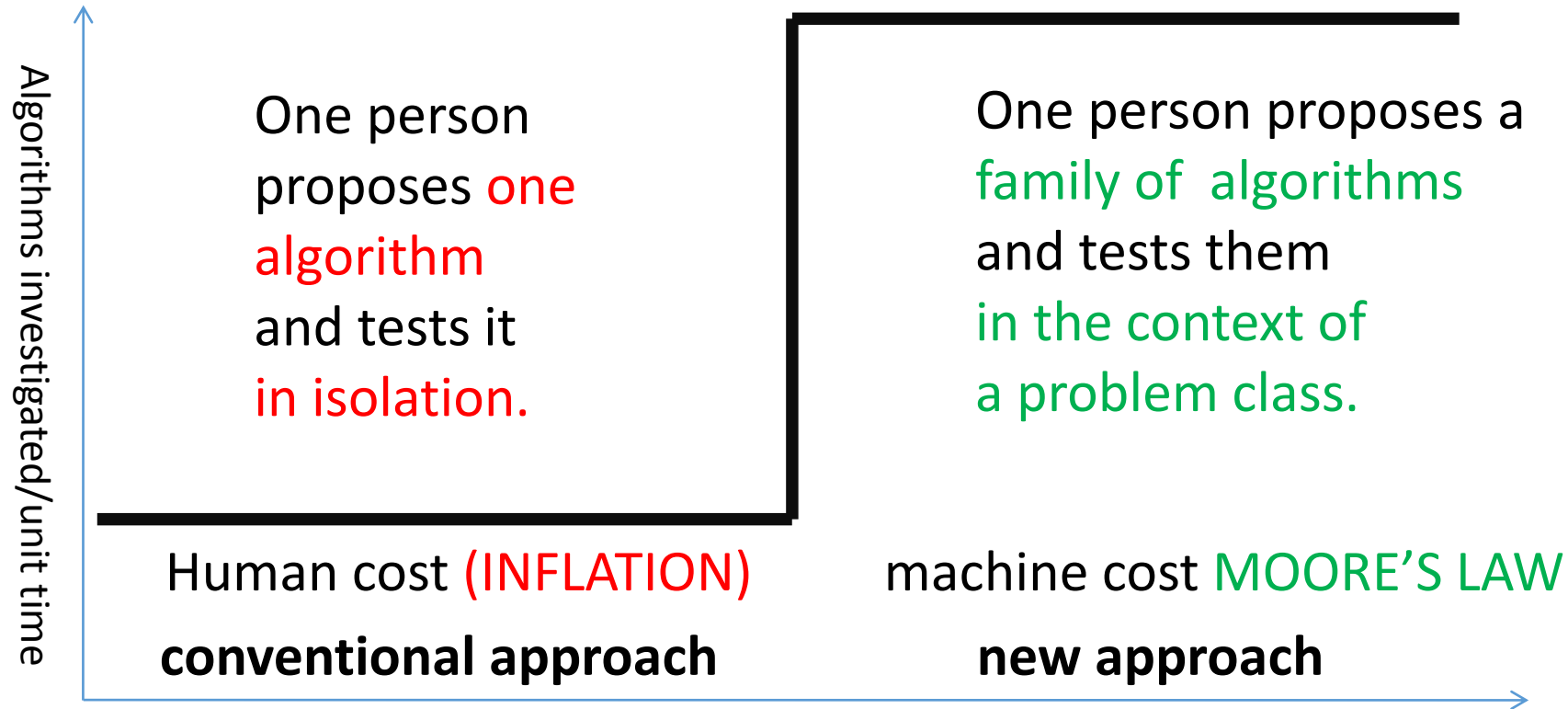


$$\begin{aligned}
 & ((\text{kwards}['\text{kvk\_10}'] * \text{einst}['\text{FAMILYMI\_Y}']) + \\
 & \quad ((\text{kwards}['\text{kvk\_11}'] * \text{einst}['\text{PREVSMOKER}'])) + \\
 & \quad (((\text{kwards}['\text{kvk\_12}'] * (\text{einst}['\text{CHOL}'] - \\
 & \quad \text{kwards}['\text{kvk\_13}']))) * \text{einst}['\text{SMOKER}']) + \\
 & \quad ((\text{kwards}['\text{kvk\_14}'] * \text{einst}['\text{DM2}']) - \\
 & \quad ((\text{kwards}['\text{kvk\_15}'] * \\
 & \quad \text{einst}['\text{SPORTSCURRENT}']) - \\
 & \quad (\text{kwards}['\text{kvk\_16}'] * ((\text{einst}['\text{HDL}'] - \\
 & \quad \text{einst}['\text{DM2}']) / \text{kwards}['\text{kvk\_17}']))))))
 \end{aligned}$$

Fig 1.4.2. Distribution of the %risk of suffering CHD event over the next 10 years in general population of men aged between 40 and 70 years



# A Paradigm Shift?



- Previously **one** person proposes **one** algorithm
- Now **one** person proposes a **set of** algorithms
- Analogous to “**industrial revolution**” from hand made to machine made. Automatic Design.

# Thank you. Any questions.

- Applications

- *Airport ground movements.*
- *Software engineering*
- *Medicine – heart disease indicator*

[j.wooward@qmul.ac.uk](mailto:j.wooward@qmul.ac.uk)

Head of Operational Research GROUP <http://or.qmul.ac.uk/>

I currently teach on programme at BUPT

Previously at University Nottingham Ningbo China

<http://gpbib.cs.ucl.ac.uk/gp-html/index.html> (40th / 10,000. 2<sup>nd</sup> largest AI BIB)

<https://scholar.google.co.uk/citations?user=iZlJ80AAAAJ&hl=en>

<https://gow.epsrc.ukri.org/NGBOViewPerson.aspx?PersonId=-485755>



# Summary