Stochastic Local Search Variants

CPSC 322 Lecture 15

Lecture Overview

Recap SLS

SLS variants

Stochastic Local Search

- Key Idea: combine greedily improving moves with randomization
 - As well as improving steps, we can allow a "small probability" of:
 - Random steps: move to a random neighbor.
 - Random restart: reassign random values to all variables.
 - Always keep best solution found so far
 - Stop when
 - Solution is found (in vanilla CSP, satisfies all constraints)
 - Run out of time (return best solution so far)

Learning Goals for today's class

You can:

- Implement a tabu list
- Implement the simulated annealing algorithm
- Implement population-based SLS algorithms:
 - Beam Search
 - Genetic Algorithms
- Explain pros and cons of different SLS algorithms

Lecture Overview

- Recap SLS
- SLS variants
 - Tabu lists
 - Simulated Annealing
 - Beam search
 - Genetic Algorithms

Tabu lists

- Potentially problematic behaviors:
 - Returning to recently visited nodes
 - Cycling
- Maintain a tabu list of the k last nodes visited
 - Don't visit a possible world that is on the tabu list

Cost of this method depends on_____

Simulated Annealing

- Key idea: Change the degree of randomness
- Annealing: a metallurgical process where metals are heated and then slowly cooled.
 - Analogy: start with a high "temperature": a high tendency to take random steps
 - Over time, cool down: more likely to follow the scoring function
- Temperature reduces over time, according to an annealing schedule

Simulated Annealing: algorithm

Here's how it works (for maximizing h(n)):

- You are in node *n*. Pick a variable at random and a new value at random. You generate *n*'
- If it is an "improvement" i.e., h(n') >= h(n), adopt it.
- If it **isn't** an improvement, adopt it probabilistically depending on the difference and a temperature parameter, *T*.

 \checkmark we move to *n*' with probability

$$\left(\frac{h(n')-h(n)}{T}\right)$$

- If it isn't an improvement, adopt it probabilistically depending on the difference and a temperature parameter, *T*. $\frac{h(n')-h(n)}{T}$
 - we move to n' with probability e

Having a higher temperature T means that the algorithm is

- A. more likely to move to n' if it is "better" than n
- **B.** less likely to move to *n*' if it is "better" than *n*
- C. more likely to move to n' if it is "worse" than n
- **D.** less likely to move to *n*' if it is "worse" than *n*
- E. one of the causes of climate change

- If it isn't an improvement, adopt it probabilistically depending on the difference and a temperature parameter, *T*. $\frac{h(n')-h(n)}{T}$
 - we move to n' with probability e'

8

. 2

T=1

Properties of simulated annealing search

One can prove (but we won't in this course): If **T decreases slowly enough**, then simulated annealing search will find a **global optimum with probability approaching 1**

Widely used in Very Large Scale Integration (VLSI) layout, airline scheduling, etc.

Finding the ideal cooling schedule is unique to each class of problems

- Want to move off of local extrema but not global extrema
- Want to minimize computation time while taking enough time to ensure we reach a good minimum

Lecture Overview

- Recap SLS
- SLS variants
 - Simulated Annealing
 - Population Based

 Beam search
 Genetic Algorithms

Population Based SLS

Often we have more memory than the one required for current node (+ best so far + tabu list)

Key Idea: maintain a population of k individuals

- At every stage, update your population.
- Whenever one individual is a solution, report it.

Simplest strategy: Parallel Search

- All searches are independent
- No information shared
- Essentially running k random restarts in parallel rather than in sequence
- but we can take this idea...

Population Based SLS: Beam Search Non Stochastic

- Like parallel search, with *k* individuals, but you choose the *k* best out of all of the neighbors.
- Useful information is passed among the k parallel search thread



 Troublesome case: If one individual generates several good neighbors, and the other k-1 individuals all generate bad successors, then the next generation will consist of very similar individuals S

Population Based SLS: Stochastic Beam Search

- Non Stochastic Beam Search may suffer from lack of diversity among the k individual (just a more expensive hill climbing)
- **Stochastic** version alleviates this problem:
 - Selects the k individuals at random (from neighbors n₁ to n_m)
 - But probability of selection proportional to their value (according to scoring function h(n))

Prob of selecting
$$n_j$$
 ?=

$$\sim \frac{h(n_j)}{\sum_i h(n_i)}$$

A $\frac{1}{\sum_{i} n_{i}}$

 $\frac{\sum_i h(n_i)}{h(n_i)}$

В

Slide 15

Stochastic Beam Search: Advantages

- It maintains diversity in the population.
- **Biological metaphor** (asexual reproduction):
 - each individual generates "mutated" copies of itself (its neighbors)
 - The scoring function value reflects the fitness of the individual
 - the higher the fitness the more likely the individual will survive (i.e., the neighbor will be in the next generation)

Lecture Overview

- Recap SLS
- SLS variants
 - Simulated Annealing
 - Population Based

✓ Beam search

✓ Genetic Algorithms

Population Based SLS: Genetic Algorithms

- Start with k randomly generated individuals (population)
- An individual is represented as a string over a finite alphabet (often a string of 0s and 1s)
- A successor is generated by combining two parent individuals (loosely analogous to how DNA is spliced in sexual reproduction)
- Evaluation/Scoring function (fitness function). Higher values for better individuals.
- Produce the next generation of individuals by selection, crossover, and mutation

Genetic algorithms: Example

Representation and fitness function



Genetic algorithms: Example

Selection: common strategy, probability of being chosen for reproduction is directly proportional to fitness score (as with beam search)



24/(24+23+20+11) = 31%23/(24+23+20+11) = 29%etc.

Genetic algorithms: Example

Reproduction: cross-over and mutation









Genetic Algorithms: Conclusions

- Their performance is very sensitive to the choice of state representation and fitness function
- Extremely slow (not surprising as they are inspired by evolution!)
- Ongoing work to make them practical for realworld problems

Sampling a discrete probability distribution

Approach: select random numbers in [0,1]

eg. Simulated Annealing – select n' with probability p



eg. Stochastic Beam Search – select k individuals with probability of selection proportional to their value

$$p(n_{1})=0.1 \qquad n_{1} \qquad n_{2} \qquad n_{3} \qquad n_{4} \qquad p(n_{2})=0.2 \qquad 0.1 \qquad 0.3 \qquad 0.6 \qquad 1 \\ p(n_{3})=0.3 \qquad If random generator returns 0.42, select n_{3} \\ p(n_{4})=0.4 \qquad Slide 23$$

R&R systems we'll cover in this course

		Environment	
Problem		Deterministic	Stochastic
Static	Constraint Satisfaction	Variables + Constraints Search Arc Consistency Local Search	
	Query	<i>Logics</i> Search	Bayesian (Belief) Networks Variable Elimination
Sequential	Planning	STRIPS Search	Decision Networks Variable Elimination

Representation Reasoning Technique

Next: Planning

How to select and organize a sequence of actions to achieve a given goal...

Start Planning

• Textbook 6.1 (skip 6.1.3), 6.2, 6.4