

Improved runtime bounds for the univariate marginal distribution algorithm via anti-concentration

Lehre, Per Kristian; Nguyen, Phan Trung Hai

DOI:

[10.1145/3071178.3071317](https://doi.org/10.1145/3071178.3071317)

License:

None: All rights reserved

Document Version

Peer reviewed version

Citation for published version (Harvard):

Lehre, PK & Nguyen, PTH 2017, Improved runtime bounds for the univariate marginal distribution algorithm via anti-concentration. in *GECCO '17 Proceedings of the Genetic and Evolutionary Computation Conference*. Association for Computing Machinery, pp. 1383-1390, GECCO 2017:, Berlin, Germany, 15/07/17. <https://doi.org/10.1145/3071178.3071317>

[Link to publication on Research at Birmingham portal](#)

Publisher Rights Statement:

© Lehre|Nguyen {ACM 2017}. This is the author's version of the work. It is posted here for your personal use. Not for redistribution. The definitive Version of Record was published in GECCO '17 Proceedings of the Genetic and Evolutionary Computation Conference, <http://dx.doi.org/10.1145/3071178.3071317>

General rights

Unless a licence is specified above, all rights (including copyright and moral rights) in this document are retained by the authors and/or the copyright holders. The express permission of the copyright holder must be obtained for any use of this material other than for purposes permitted by law.

- Users may freely distribute the URL that is used to identify this publication.
- Users may download and/or print one copy of the publication from the University of Birmingham research portal for the purpose of private study or non-commercial research.
- User may use extracts from the document in line with the concept of 'fair dealing' under the Copyright, Designs and Patents Act 1988 (?)
- Users may not further distribute the material nor use it for the purposes of commercial gain.

Where a licence is displayed above, please note the terms and conditions of the licence govern your use of this document.

When citing, please reference the published version.

Take down policy

While the University of Birmingham exercises care and attention in making items available there are rare occasions when an item has been uploaded in error or has been deemed to be commercially or otherwise sensitive.

If you believe that this is the case for this document, please contact UBIRA@lists.bham.ac.uk providing details and we will remove access to the work immediately and investigate.

Improved Runtime Bounds for the Univariate Marginal Distribution Algorithm via Anti-Concentration

Per Kristian Lehre & Phan Trung Hai Nguyen

*School of Computer Science, University of Birmingham
Birmingham B15 2TT, United Kingdom.*

Abstract

Unlike traditional evolutionary algorithms which produce offspring via genetic operators, Estimation of Distribution Algorithms (EDAs) sample solutions from probabilistic models which are learned from selected individuals. It is hoped that EDAs may improve optimisation performance on epistatic fitness landscapes by learning variable interactions.

However, hardly any rigorous results are available to support claims about the performance of EDAs, even for fitness functions without epistasis. The expected runtime of the Univariate Marginal Distribution Algorithm (UMDA) on ONEMAX was recently shown to be in $\mathcal{O}(n\lambda \log \lambda)$ [9]. Later, Krejca and Witt proved the lower bound $\Omega(\lambda\sqrt{n} + n \log n)$ via an involved drift analysis [16].

We prove a $\mathcal{O}(n\lambda)$ bound, given some restrictions on the population size. This implies the tight bound $\Theta(n \log n)$ when $\lambda = \mathcal{O}(\log n)$, matching the runtime of classical EAs. Our analysis uses the level-based theorem and anti-concentration properties of the Poisson-binomial distribution. We expect that these generic methods will facilitate further analysis of EDAs.

Keywords: Runtime Analysis, Level-based Analysis, Estimation of Distribution Algorithms

1. Introduction

Estimation of Distribution Algorithms are a class of randomised search heuristics with many practical applications [14]. Unlike traditional EAs which look for optimal solutions by explicitly building and maintaining a population of promising individuals, EDAs rely on a probabilistic model to represent information gained from the optimisation process over generations. There are many different variants of EDAs have been developed

over the last decades, and the fundamental differences between them are the ways the interactions of decision variables are captured as well as how the probabilistic model is updated over generations. The earliest EDAs treated each variable independently, whereas later ones model variable dependencies [19]. Some examples of univariate EDAs are the compact genetic algorithm (cGA) and the Univariate Marginal Distribution Algorithm (UMDA). Multi-variate EDAs, such as the Bayesian Optimisation Algorithms which builds a Bayesian network with nodes and edges representing variables and conditional dependencies, attempt to learn relationships between the decision variables [14]. See [14] for other variants and more practical applications of EDAs.

The compact genetic algorithm was the first univariate EDA whose runtime was analysed rigorously. Introduced in [13], the algorithm samples two individuals in each generation and then evaluates them to determine the winner which is used to update the probabilistic model. A quantity of $1/K$ is shifted towards the winning bit value for each position where the two individuals differ. The first rigorous runtime analysis of cGA was completed by Droste in [10] where a lower bound $\Omega(K\sqrt{n})$ for any functions is provided using additive drift theory where n being the problem size. The result is obtained by estimating an upper bound for an entity named *surplus* which is believed to reduce the overall running time if a large value appears in every generation. In addition, he proved an upper bound $\mathcal{O}(nK)$ for any linear function where $K = n^{1+\epsilon}$ for any small constant $\epsilon > 0$. Later studies showed that given a fitness function f , cGA have problems optimising functions with many f -independent bit positions, such as LEADINGONES [12]. This is because the marginal probabilities of those positions are very close to the borders 0 or 1, which makes it harder to change those bits. A variant of the cGA, the so-called stable compact genetic algorithm (sCGA) was introduced where the marginal probability $p_t(i)$ of any f -independent position tends to concentrate around $1/2$ (i.e. stable). Given certain parameter settings, sCGA is able to optimise LEADINGONES within $\mathcal{O}(n \log n)$ generations with probability polynomially close to 1.

Similar to cGA, UMDA is a powerful algorithm with a wide range of applications not only in computer science but also in other areas. The most studied variant is often implemented with upper and lower borders for marginal probabilities to prevent decision variables from being fixed at values zero or one. The population in each generation is sampled from a joint distribution which is the product of marginal probabilities for all variables. The UMDA is related to the notion of linkage equilibrium, which is a popular assumption in Population Genetics. Hence, understanding of UMDA

can contribute to the understanding of population dynamics in Population Genetics models.

Despite the fact that the UMDA has been analysed over the past years, the understanding of its runtime is still limited. The algorithm was analysed in series of papers [4, 5, 3, 6] where time-complexities of the UMDA on simple unimodal functions were derived. These result shows that UMDA with margins often outperforms other variants of UMDA without margins, especially on functions like BVLEADINGONES. Shapiro [19] investigated UMDA with a different selection mechanism rather than truncation selection. In particular, their variant of UMDA samples individuals whose fitnesses are no less than the mean fitness before using them to update the probabilistic model. By representing UMDA as a Markov chain, the paper shows that the population size has to be in the order of square-root of the problem size for UMDA to be able to optimise ONEMAX. The first upper bound on the expected optimisation time of UMDA on ONEMAX was not published until 2015 [9]. By working on another variant of UMDA which employs truncation selection, Dang and Lehre [9] proved an upper bound $\mathcal{O}(n\lambda \log \lambda)$ for UMDA on ONEMAX which requires a population size $\Omega(\log n)$. If $\lambda = \mathcal{O}(\log n)$, then the upper bound is $\mathcal{O}(n \log n \log \log n)$. The result is obtained by applying a relatively new technique called level-based theorem [7]. Very recently, Krejca and Witt [16] obtain a lower bound $\Omega(\mu\sqrt{n} + n \log n)$ of UMDA on ONEMAX via an involved drift analysis where $\lambda = (1 + \Theta(1))\mu$. As can be seen, the upper and lower bounds are still different by $\Theta(\log \log n)$, which raises the question of whether this gap could be closed and a better asymptotic runtime would then be obtained.

This paper derives the upper bound $\mathcal{O}(n\lambda)$ for UMDA on ONEMAX which holds for $\lambda = \Omega(\mu)$ and $c \log n \leq \mu = \mathcal{O}(\sqrt{n})$, where c is some positive constant. If $\lambda = \mathcal{O}(\log n)$, we have a tight bound $\Theta(n \log n)$ which matches with the well-known expected runtime $\Theta(n \log n)$ of the (1+1) EA on the class of linear functions. The result is achieved with the application of an anti-concentration bound which might be of general interest. The new result improves the known upper bound $\mathcal{O}(n\lambda \log \lambda)$ of UMDA on ONEMAX [9] by removing the logarithmic factor $\mathcal{O}(\log \lambda)$. This improvement is significant because it for the first time it closes the gap mentioned above for a small range of population size. In addition, we also believe that the easy-to-use method employed to obtain the result can be used for other algorithms and fitness functions.

This paper is structured as follows. In Section 2, we first present the UMDA algorithm under investigation. This section also includes a pseudo-code of the UMDA. The level-based theorem which is central in the paper

will be stated in Section 3. In this section, a sharp bound on the sum of Bernoulli random variables is also described. Given all necessary tools, Section 4 illustrates our proof idea in a visual way and suggests how it could be applied for other problems. The main result for UMDA on ONEMAX is presented in Section 5. Section 6 presents a brief empirical analysis of UMDA on ONEMAX to complement the theoretical findings in Section 5. Finally, concluding remarks are given in Section 7.

Post-review added note: Witt [20] independently obtained the upper bounds $\mathcal{O}(\mu n)$ on the expected optimisation time of the UMDA on ONEMAX for $\mu \geq c \log n$, where c is a positive constant, and $\lambda = (1 + \Theta(1))\mu$ using an involved drift analysis. While our result does not hold for $\mu = \omega(\sqrt{n})$, our methods yield a significantly easier proof which also holds when the parent population size μ is not proportional to the offspring population size λ .

2. UMDA

The Univariate Marginal Distribution Algorithm (UMDA) proposed in [18] is one of the simplest variants of Estimation of Distribution Algorithms. In each generation, the algorithm builds a probabilistic model over the search space based on information gained about the individuals in the previous generation. To optimise a pseudo-Boolean fitness function $f : \{0, 1\}^n \rightarrow \mathbb{R}$, the UMDA builds a product distribution represented by a vector $p_t = (p_t(1), p_t(2), \dots, p_t(n))$ in every generation $t \in \mathbb{N}$. Each component $p_t(i) \in [0, 1]$ for $i \in [n]$ and $t \in \mathbb{N}$ represents the probability of sampling a 1-bit at the i -th position of the offspring in generation $t+1$ where $[n]$ denotes the set $\{1, 2, 3, \dots, n\}$. Therefore, each candidate solution $(x_1, \dots, x_n) \in \{0, 1\}^n$ is sampled with joint probability

$$\Pr(x_1, \dots, x_n) = \prod_{i=1}^n p_t(i)^{x_i} \cdot (1 - p_t(i))^{(1-x_i)}.$$

We will use the standard initialisation $p_0(i) := 1/2$ for all $i \in [n]$. Starting with the initial model p_0 , the algorithm continuously, in every generation $t \in \mathbb{N}$, sample λ individuals $P_t(1), \dots, P_t(\lambda)$ using the current model p_t . All individuals in the current population are sorted according to their fitnesses, and the top μ individuals are selected to compute the next model p_{t+1} . Let $P_t(k, i)$ denote the value in the i -th bit position of the k -th individual in current population P_t . Then each component of the next model is defined as

$$p_{t+1}(i) := \frac{1}{\mu} \sum_{k=1}^{\mu} P_t(k, i)$$

which can be interpreted as the frequency of 1-bit among the μ best individuals in position i .

The special case $p_{t+1}(i) \in \{0, 1\}$ must be avoided because the bit in position i would remain fixed forever at either 0 or 1. This would result in parts of the search space becoming unreachable. In order to prevent this situation, the model components are often restricted to a closed interval, i.e. $p_{t+1}(i) \in [m'/\mu, 1 - m'/\mu]$, where the parameter $m' < \mu$ controls the size of the margins. For completeness, the following pseudo-code describes the full algorithm (see Algorithm 1).

Algorithm 1: UMDA

```

begin
  initialise  $p_0(i) = 1/2$  for all  $i \in [n]$ ,
  for  $t = 0, 1, 2, \dots$  until termination condition met do
    for  $k = 1, 2, \dots, \lambda$  do
      sample  $P_t(k, i) \sim \text{Ber}(p_t(i))$  for all  $i \in [n]$ 
    sort  $P_t$  in descending order according to fitness,
    for  $i = 1, 2, \dots, n$  do
      let  $X_i := \sum_{k=1}^{\mu} P_t(k, i)$ ,
      if  $X_i < m'$  then
         $p_{t+1}(i) = m'/\mu$ ,
      else if  $X_i > \mu - m'$  then
         $p_{t+1}(i) = 1 - m'/\mu$ ,
      else
         $p_{t+1}(i) = X_i/\mu$ .

```

3. Methods

3.1. Level-Based Theorem

The level-based theorem is a general tool that provides upper bounds on the expected optimisation time of many population-based algorithms on a wide range of optimisation problems. For example, it has been successfully applied to investigate the runtime of the Genetic Algorithms with or without crossover on various problems like LINEAR or LEADINGONES [8]. Besides, the first upper bounds of UMDA on ONEMAX and LEADINGONES have been obtained using this method [9].

The theorem assumes that the algorithm to be analysed can be described in the form of Algorithm 2. Let \mathcal{X} be a finite search space which is, for example, $\{0, 1\}^n$ in the case of binary representation. The algorithm considers a population P_t at generation $t \in \mathbb{N}$ of λ individuals that is represented as a vector $(P_t(1), P_t(2), \dots, P_t(\lambda)) \in \mathcal{X}^\lambda$. The theorem is general because it does not assume specific fitness functions, selection mechanisms, or generic operators like mutation and crossover. Rather, the theorem assumes that there exists, possibly implicitly, a mapping \mathcal{D} from the set of populations \mathcal{X}^λ to the space of probability distribution over the search space \mathcal{X} . The mapping \mathcal{D} depends only on the current population and is used to produce the individuals in the next generation [8].

Algorithm 2: Population-based algorithm

Data: Finite search space \mathcal{X} , population size $\lambda \in \mathbb{N}$, a mapping \mathcal{D} from \mathcal{X}^λ to probability distributions over \mathcal{X} , and an initial population $P_0 \in \mathcal{X}^\lambda$.

begin

```

  for  $t = 0, 1, 2, \dots$  until termination condition met do
    for  $i = 1, 2, 3, \dots, \lambda$  do
      sample  $P_{t+1}(i) \sim \mathcal{D}(P_t)$ 

```

Furthermore, the theorem assumes a partition A_1, \dots, A_m of the search space \mathcal{X} into m subsets, which we call levels. We assume that the last level A_m consists of all optimal solutions. Although there are many different ways to create the partition, it should be chosen using prior knowledge of the specific problem under investigation and the behaviour of the algorithm. One class of such partition is the well-known canonical fitness-based partition where all solutions with the same f -value are gathered to form a level. Let $A_{\geq j} := \cup_{i=j}^m A_i$ be the set of all individuals belonging to level A_j or higher. We denote $|P_t \cap A_j| := |\{i \mid P_t(i) \in A_j\}|$ to be the number of individuals of the population P_t belonging to level A_j . Given these conventions, we can state the level-based theorem as follows.

Theorem 1 (Theorem 1, [8]). Given a partition $(A_i)_{i \in [m]}$ of \mathcal{X} , define $T := \min\{t\lambda \mid |P_t \cap A_m| > 0\}$ to be the first time t that at least one element of level A_m appears in the current population P_t . If there exist $z_1, \dots, z_{m-1}, \delta \in (0, 1]$, and $\gamma_0 \in (0, 1)$ such that for any population $P_t \in \mathcal{X}^\lambda$,

- (G1) for each level $j \in [m - 1]$, if $|P_t \cap A_{\geq j}| \geq \gamma_0 \lambda$ then

$$\Pr_{y \sim \mathcal{D}(P_t)} (y \in A_{\geq j+1}) \geq z_j.$$

- (G2) for each level $j \in [m - 2]$, and all $\gamma \in (0, \gamma_0]$, if $|P_t \cap A_{\geq j}| \geq \gamma_0 \lambda$ and $|P_t \cap A_{\geq j+1}| \geq \gamma \lambda$ then

$$\Pr_{y \sim \mathcal{D}(P_t)} (y \in A_{\geq j+1}) \geq (1 + \delta) \gamma.$$

- (G3) and the population size $\lambda \in \mathbb{N}$ satisfies

$$\lambda \geq \left(\frac{4}{\gamma_0 \delta^2} \right) \ln \left(\frac{128m}{z_* \delta^2} \right)$$

where $z_* := \min_{j \in [m-1]} \{z_j\}$, then

$$\mathbb{E}[T] \leq \left(\frac{8}{\delta^2} \right) \sum_{j=1}^{m-1} \left[\lambda \ln \left(\frac{6\delta\lambda}{4 + z_j \delta \lambda} \right) + \frac{1}{z_j} \right].$$

Informally, the first condition (G1) requires that the probability to obtain an individual at level A_{j+1} or higher is at least z_j given that at least $\gamma_0 \lambda$ individuals in the current population are in level A_j or higher. Condition (G2) requires that given that $\gamma_0 \lambda$ individuals of the current population belong to level A_j or higher, and, moreover, $\gamma \lambda$ of them are lying at levels no lower than A_{j+1} , the probability of sampling a new offspring belonging to level A_{j+1} or higher is no smaller than $(1 + \delta) \gamma$. The last condition (G3) sets a lower limit on the population size λ . As long as all three conditions are satisfied, an upper bound on the expected runtime of the population-based algorithm is guaranteed.

Traditionally in Evolutionary Computation, we often define running time (or optimisation time) as the total number of fitness evaluations performed by the algorithm until an optimal solution has been found for the first time. However, the random variable $T := \min\{t\lambda \mid |P_t \cap A_m| > 0\}$ in Theorem 1 is the total number of candidate solutions sampled by the algorithm until the first generation where an optimal solution is witnessed for the first time. In the context of UMDA, these two entities are not always identical as T is never smaller than the optimisation time. Since the level-based theorem provides upper bounds on the optimisation time, this will not cause any problems.

The detailed proof of the level-based theorem can be seen in [8] in which drift theory is applied to the distance measured by a level function. To apply the level-based theorem, it is recommended to follow a five-step procedure (see [8] for more details). It starts by identifying a proper partition of the search space, and then find specific parameter settings such that conditions (G1) and (G2) are met, followed by verifying that the population size that should be large enough, and, finally, an upper bound on the expected runtime is provided.

3.2. A Uniform Bound on the Sum of Bernoulli Trials

In order to show that conditions (G1) and (G2) in the level-based theorem are verified, we will use a sharp upper bound on the probability $\Pr(Y = y)$ for any y , where Y represents the level of a sampled offspring. Let Y_i be a Bernoulli random variable with success probability p_i that represents the bit value at position i in a sampled offspring, and then $Y := \sum_{i=1}^n Y_i$. The distribution of Y is known as the Poisson-Binomial Distribution, and it has expectation $\mathbb{E}[Y] = \sum_{i=1}^n p_i$ and variance $\sigma_n^2 = \sum_{i=1}^n p_i(1 - p_i)$. We will make use of a sharp upper bound on $\Pr(Y = y)$ from [1].

Theorem 2 (Theorem 2.1, [1]). Let Y_1, Y_2, \dots, Y_n be n independent Bernoulli random variables with success probability p_i . Let $Y = \sum_{i=1}^n Y_i$ denote the sum of these random variables and let $\sigma_n^2 = \sum_{i=1}^n p_i(1 - p_i)$ be the variance of S_n . The following result holds for all n , y and p_i

$$\sigma_n \cdot \Pr(Y = y) \leq \eta$$

where η is an absolute constant being

$$\eta = \max_{\lambda \geq 0} \sqrt{2\lambda} e^{-2\lambda} \sum_{k=0}^{\infty} \left(\frac{\lambda^k}{k!} \right)^2 \sim 0.4688.$$

3.3. Feige's Inequality

To demonstrate that conditions (G1) and (G2) of the level-based theorem hold, it is necessary to compute lower bounds on the probability of $\Pr(Y \geq y)$ where Y represents the level of a sampled individual. Following [9], we will make use of a general result due to Feige to compute such lower bounds [11] when $y < \mathbb{E}[Y]$. For our purposes, it will be convenient to use the following variant of Feige's theorem.

Theorem 3 (Corollary 3, [9]). Let Y_1, \dots, Y_n be n independent random variables with support in $[0, 1]$, define $Y = \sum_{i=1}^n Y_i$ and $\mu = \mathbb{E}[Y]$. It holds for every $\Delta > 0$ that

$$\Pr(Y > \mu - \Delta) \geq \min \left\{ \frac{1}{13}, \frac{\Delta}{1 + \Delta} \right\}.$$

4. Proof idea

This section is dedicated to showing how the upper bound on the expected runtime of UMDA on ONEMAX is achieved using the level-based theorem with anti-concentration bounds. Our approach refines the analysis in [9] by taking into account anti-concentration properties of the random variables involved. As already discussed in Section 3.1, we need to verify three conditions (G1), (G2) and (G3) before an upper bound is guaranteed. The first two conditions concern the probability of sampling an offspring belonging to a higher level. Often verifying condition (G2) requires less effort than that of condition (G1) since for (G2) we usually have more information on the current population by assumption.

We chose $m' < 1$, then it follows that the marginal probabilities are in

$$p_t(i) \in \left\{ \frac{k}{\mu} \mid k \in [\mu - 1] \right\} \cup \left\{ 1 - \frac{1}{n}, \frac{1}{n} \right\}.$$

When $p_t(i) = 1 - 1/n$ or $1/n$, we say that the marginal probability is at the upper or lower border, respectively. Therefore, we can categorise values for $p_t(i)$ into three groups: those at the upper margin $1 - 1/n$, those at the lower margin $1/n$, and those within the closed interval $[1/\mu, 1 - 1/\mu]$. For ONEMAX, all bits have the same weight and the fitness is just the sum of these bit values, so the re-arrangement of bit positions will not have any impact on the distribution of sampled offspring. As a result, without loss of generality, we can re-arrange the bit-positions so that for two integers $k, \ell \geq 0$, it holds

- for all $i \in [1, k]$, $1 \leq X_i \leq \mu - 1$ and $p_t(i) = X_i/\mu$,
- for all $i \in (k, k + \ell]$, $X_i = \mu$ and $p_t(i) = 1 - 1/n$, and
- for all $i \in (k + \ell, n]$, $X_i = 0$ and $p_t(i) = 1/n$.

Given the search space $\mathcal{X} := \{0, 1\}^n$, we define the levels as the canonical fitness-based partition

$$A_j := \{x \in \mathcal{X} \mid \text{ONEMAX}(x) = j - 1\}. \quad (1)$$

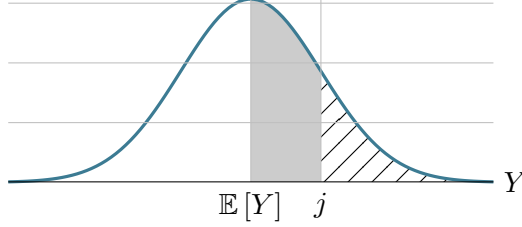


Figure 1: Distribution of number of one-bits

For a given time $t \in \mathbb{N}$, and for all integers i, j with $1 \leq i \leq j \leq n$, define the Poisson-Binomially distributed random variables

$$Y_{i,j} := \sum_{k=i}^j Y_k, \quad \text{where } Y_k \sim \text{Ber}(p_t(k)) \quad \text{for all } k \in [n].$$

Note that the probability occurring in conditions (G1) and (G2) of the level-based theorem can now be re-written as

$$\Pr_{y \sim \mathcal{D}(P_t)}(y \in A_{\geq j+1}) = \Pr(Y_{1,n} \geq j).$$

To verify condition (G1), by assumption all μ top candidate solutions in the current population belong to A_j , i.e. having exactly $j - 1$ one-bits. We need to calculate a lower bound z_j on the probability of sampling an offspring having at least j 1-bits. This probability $\Pr(Y_{1,n} \geq j)$ is the area marked by the diagonal lines in Figure 1.

We aim to obtain an upper bound $\mathcal{O}(n\lambda)$ of UMDA on ONEMAX using the level-based theorem. Note that the logarithmic factor $\mathcal{O}(\log \lambda)$ in the first upper bound $\mathcal{O}(n\lambda \log \lambda)$ in [9] stems from the lower bound $z_j = \Omega(\mu^{-1})$. We need a better bound $z_j = \Omega((n - j + 1)/n)$. This led us to consider three cases according to different configurations of the current population in Step 3 of Theorem 4 below.

1. $k \geq \mu$. We will see that this implies that the variance of $Y_{1,k}$ is quite large, hence the distribution of $Y_{1,k}$ cannot be too concentrated on the mean $\mathbb{E}[Y_{1,k}] = j - \ell - 1$. As a result, it is sufficient to get an extra 1-bit from the first k positions to obtain an offspring belonging to $A_{\geq j+1}$. The probability of sampling j 1-bits is bounded from below by $\Pr(Y_{1,n} \geq j) \geq \Pr(Y_{1,k} \geq j - \ell) \cdot \Pr(Y_{k+1,k+\ell} = \ell)$, where $\Pr(Y_{1,k} \geq j - \ell)$ is measured using the anti-concentration result from Theorem 2 and Lemma 1.

2. $k < \mu$ and $j \geq n + 1 - n/\mu$. In this case, the current level is very close to the optimal one, and the bitstring has few zero-bits. As already obtained from [9], the upgrade probability in this case is $\Omega(\mu^{-1})$. Since the condition can be rewritten as $\mu^{-1} \geq (n - j + 1)/n$, it ensures that $z_j = \Omega(\mu^{-1}) = \Omega((n - j + 1)/n)$.
3. The remaining cases. Later will we prove that given $\mu \leq \sqrt{n(1 - c)}$ for some constant $c \in (0, 1)$, all remaining cases excluded by the first two cases are covered in $0 \leq k < (1 - c)(n - j + 1)$. In this case, k is relatively small, and ℓ is not too large since the current level is not very close to the optimal one. This implies that most zero-bits must be located in the last $n - k - \ell$ positions, and it suffices to sample an extra 1-bit from this region. The probability of sampling an offspring belonging to levels $A_{\geq j+1}$ is then $\Omega((n - j + 1)/n)$.

5. Runtime of UMDA on ONEMAX

ONEMAX is the problem of maximising the number of one-bits in a bitstring, and is formally defined by $\text{ONEMAX}(x) = \sum_{i=1}^n x_i$. It is well-known that the ONEMAX problem can be optimised in expected time $\Theta(n \log n)$ using the $(1 + 1)$ Evolutionary Algorithm. The level-based theorem was applied to derive the first upper bound on the expected optimisation time of the UMDA on ONEMAX, which is $\mathcal{O}(n\lambda \log \lambda)$, assuming $\lambda = \Omega(\log n)$ [9]. By refining this method, we will obtain the better bound $\mathcal{O}(n\lambda)$.

Theorem 4. For some constant $a > 0$, and any constant $c \in (0, 1)$, the UMDA with parent population size $a \ln(n) \leq \mu \leq \sqrt{n(1 - c)}$, offspring population size $\lambda \geq (13e)\mu/(1 - c)$, and margin $m' := \mu/n$, has expected optimisation time $\mathcal{O}(n\lambda)$ on ONEMAX.

Proof. First, we define $\gamma_0 := \mu/\lambda$. Since $\mu \leq \sqrt{n(1 - c)}$, it follows that $m' = \mu/n < 1$, and the upper and lower borders for $p_t(i)$ simplify to $1 - 1/n$ and $1/n$, respectively. We re-arrange the bit positions and define the random variable $Y_{i,j}$ as in Section 4. We now closely follow the recommended 5-step procedure for applying the level-based theorem [8].

Step 1. The levels are defined as in Eq. (1). There are exactly $m = n + 1$ levels from A_1 to A_{n+1} , where level A_{n+1} consists of the optimal solution.

Step 2. We verify condition (G2) of the level-based theorem. In particular, for some $\delta \in (0, 1)$, and for any level $j \in [m - 2]$, and any $\gamma \in (0, \gamma_0]$, assuming that the population is configured such that $|P_t \cap A_{\geq j}| \geq \gamma_0 \lambda = \mu$ and $|P_t \cap A_{\geq j+1}| \geq \gamma \lambda > 0$, we must show that the probability to sample an

offspring belonging to level A_{j+1} or higher must be no less than $(1 + \delta)\gamma$. By the re-arrangement of the bit-positions mentioned in Section 4, it holds

$$\sum_{i=k+1}^{k+\ell} X_i = \mu\ell \quad \text{and} \quad \sum_{i=k+\ell+1}^n X_i = 0, \quad (2)$$

where $X_i, i \in [n]$, are given in Algorithm 1. By assumption, the current population P_t consists of at least $\gamma\lambda$ individuals with j one-bits and $\mu - \gamma\lambda$ individuals with $j - 1$ one-bits, therefore

$$\sum_{i=1}^n X_i \geq \gamma\lambda j + (\mu - \gamma\lambda)(j - 1) = \gamma\lambda + \mu(j - 1). \quad (3)$$

Combining (2), (3) and noting that $\lambda = \mu/\gamma_0$ yield

$$\begin{aligned} \sum_{i=1}^k X_i &= \sum_{i=1}^n X_i - \sum_{i=k+1}^{k+\ell} X_i - \sum_{i=k+\ell+1}^n X_i \\ &\geq \gamma\lambda + \mu(j - 1) - \mu\ell = \mu \left(j - \ell - 1 + \frac{\gamma}{\gamma_0} \right). \end{aligned}$$

Let $Z = Y_{1,k} + Y_{k+\ell+1,n}$ be the total number of 1-bits sampled in the first k and the last $n - k - \ell$ positions. $Y_{1,k}$ and $Y_{k+\ell+1,n}$ take integer values only, and so does Z . Since $k + \ell \leq n$, the expected value of Z is

$$\begin{aligned} \mathbb{E}[Z] &= \sum_{i=1}^k p_t(i) + \sum_{i=k+\ell+1}^n p_t(i) \\ &= \frac{1}{\mu} \left(\sum_{i=1}^k X_i \right) + \frac{1}{n} (n - k - \ell) \geq j - \ell - 1 + \frac{\gamma}{\gamma_0}. \end{aligned}$$

In order to obtain an offspring with at least j one-bits, it is sufficient to sample ℓ one-bits in positions $k + 1$ to $k + \ell$ and at least $j - \ell$ one-bits from the other positions. The probability of this event is bounded from below by

$$\Pr(Y_{1,n} \geq j) \geq \Pr(Z \geq j - \ell) \cdot \Pr(Y_{k+1,k+\ell} = \ell). \quad (4)$$

The probability to obtain ℓ 1-bits in the middle interval from position $k + 1$ to $k + \ell$ is

$$\Pr(Y_{k+1,k+\ell} = \ell) = \left(1 - \frac{1}{n}\right)^\ell \geq \left(1 - \frac{1}{n}\right)^{n-1} \geq \frac{1}{e}. \quad (5)$$

We now need to calculate $\Pr(Z \geq j - \ell)$. Since Z takes integer values only, then

$$\begin{aligned}\Pr(Z \geq j - \ell) &= \Pr(Z > j - \ell - 1) \\ &\geq \Pr\left(Z > \mathbb{E}[Z] - \frac{\gamma}{\gamma_0}\right).\end{aligned}$$

Applying Theorem 3 for $\Delta = \gamma/\gamma_0 \leq 1$ and noting that we chose μ and λ such that $1/\gamma_0 = \lambda/\mu \geq 13e/(1-c) = 13e(1+\delta)$ yield

$$\Pr(Z \geq j - \ell) \geq \min\left\{\frac{1}{13}, \frac{\Delta}{\Delta + 1}\right\} \quad (6)$$

$$\geq \frac{\Delta}{13} = \frac{\gamma}{13\gamma_0} \geq e(1+\delta)\gamma. \quad (7)$$

Therefore, combining (4), (5), and (7) give $\Pr(Y_{1,n} \geq j) \geq (1+\delta)\gamma$, and condition (G2) holds.

Step 3. We now consider condition (G1) for any level j defined with $\gamma = 0$. In other words, all the top μ individuals in the current population P_t have exactly $j - 1$ one-bits, and, therefore, $\sum_{i=1}^n X_i = \mu(j - 1)$ and $\sum_{i=1}^k X_i = \mu(j - \ell - 1)$. There are three different cases that cover all situations according to variables k and j .

Case 1: Assume that $k \geq \mu$. The variance of the first k bits is

$$\text{Var}[Y_{1,k}] = \sum_{i=1}^k p_t(i)(1 - p_t(i)) \geq \frac{k}{\mu} \left(1 - \frac{1}{\mu}\right) \geq \frac{9k}{10\mu} \geq \frac{9}{10},$$

where the second inequality holds for sufficiently large n because $\mu \geq a \ln(n)$. Theorem 2 applied with $\sigma_k \geq \sqrt{9/10}$ now gives

$$\Pr(Y_{1,k} = j - \ell - 1) \leq \eta/\sigma_k.$$

Furthermore, since $\mathbb{E}[Y_{1,k}]$ is an integer, Lemma 1 implies

$$\Pr(Y_{1,k} \geq \mathbb{E}[Y_{1,k}]) \geq 1/2.$$

By combining these two probability bounds, the probability to obtain at least $j - \ell$ one-bits from the first k positions is

$$\begin{aligned}\Pr(Y_{1,k} \geq j - \ell) &= \Pr(Y_{1,k} \geq j - \ell - 1) - \Pr(Y_{1,k} = j - \ell - 1) \\ &= \Pr(Y_{1,k} \geq \mathbb{E}[Y_{1,k}]) - \Pr(Y_{1,k} = j - \ell - 1) \\ &\geq \frac{1}{2} - \frac{\eta}{\sigma_k} > \frac{1}{2} - \frac{0.4688}{\sqrt{9/10}} = \Omega(1).\end{aligned} \quad (8)$$

In order to obtain an offspring belonging to levels $A_{\geq j+1}$, it is sufficient to sample at least $j - \ell$ one-bits from the first k positions and ℓ 1-bits from position $k + 1$ to position $k + \ell$. By (5) and (8), the probability of this event is bounded from below by

$$\begin{aligned} \Pr(Y_{1,n} \geq j) &\geq \Pr(Y_{1,k} \geq j - \ell) \cdot \Pr(Y_{k+1,k+\ell} = \ell) \\ &> \Omega(1) \cdot \frac{1}{e} = \Omega(1). \end{aligned}$$

Case 2: $k < \mu$ and $j \geq n(1 - 1/\mu) + 1$. The second condition is equivalent to $1/\mu \geq (n - j + 1)/n$. The probability to obtain an offspring belonging to levels $A_{\geq j+1}$ is then bounded from below by

$$\begin{aligned} \Pr(Y_{1,n} \geq j) &\geq \\ &\Pr(Y_{1,1} = 1) \Pr(Y_{2,k} \geq j - \ell - 1) \Pr(Y_{k+1,k+\ell} = \ell) \\ &\geq \frac{1}{\mu} \Pr(Y_{2,k} \geq j - \ell - 1) \frac{1}{e} \geq \frac{1}{14e\mu}, \end{aligned}$$

where we used the inequality $\Pr(Y_{2,k} \geq j - \ell - 1) \geq 1/14$ for $\mu \geq 14$ proved in [9]. Since $1/\mu \geq (n - j + 1)/n$, we can conclude that

$$\Pr(Y_{1,n} \geq j) \geq \frac{1}{14e\mu} \geq \frac{n - j + 1}{14en} = \Omega\left(\frac{n - j + 1}{n}\right).$$

Case 3: $k < \mu$ and $j < n(1 - 1/\mu) + 1$. This case covers all the remaining situations not included by the first two cases. The latter inequality can be rewritten as $n - j + 1 \geq n/\mu$. We also have $\mu \leq \sqrt{n(1 - c)}$, so $n/\mu \geq \mu/(1 - c)$, then

$$(1 - c)(n - j + 1) \geq (1 - c)(n/\mu) \geq (1 - c)\mu/(1 - c) = \mu > k.$$

Thus, the two conditions can be shortened to $0 \leq k < (1 - c)(n - j + 1)$. In this case, the probability of sampling j one-bits is

$$\begin{aligned} &\Pr(Y_{1,n} \geq j) \\ &\geq \Pr(Y_{1,k} \geq j - \ell - 1) \Pr(Y_{k+1,k+\ell} = \ell) \Pr(Y_{k+\ell+1,n} \geq 1) \\ &\geq \frac{1}{2} \cdot \frac{1}{e} \cdot \frac{n - k - \ell}{n} = \frac{n - k - \ell}{2en}. \end{aligned}$$

Since $\ell \leq j - 1$ and $k < (1 - c)(n - j + 1)$, then

$$\Pr(Y_{1,n} \geq j) > \frac{n - (1 - c)(n - j + 1) - j + 1}{2en} = \Omega\left(\frac{n - j + 1}{n}\right).$$

Combining all three cases together yields the upgrade probability

$$\Pr(Y_{1,n} \geq j) \geq \min \left\{ \Omega(1), \Omega \left(\frac{n-j+1}{n} \right) \right\} = \Omega \left(\frac{n-j+1}{n} \right) =: z_j,$$

and, therefore, $z_* := \min_{j \in [n]} \{z_j\} = \Omega(1/n)$.

Step 4. We consider condition (G3) regarding the population size. We have $1/\delta^2 = \mathcal{O}(1)$, $1/z_* = \mathcal{O}(n)$, and $m = \mathcal{O}(n)$. Therefore there must exist a constant $a > 0$ such that

$$\left(\frac{a}{\gamma_0} \right) \ln(n) \geq \left(\frac{4}{\gamma_0 \delta^2} \right) \ln \left(\frac{128m}{z_* \delta^2} \right).$$

The requirement $\mu \geq a \ln(n)$ now implies that

$$\lambda = \frac{\mu}{\mu/\lambda} \geq \left(\frac{a}{\gamma_0} \right) \ln(n) \geq \left(\frac{4}{\gamma_0 \delta^2} \right) \ln \left(\frac{128m}{z_* \delta^2} \right),$$

hence condition (G3) is satisfied.

Step 5. We have shown that conditions (G1), (G2), and (G3) are satisfied. By Theorem 1 and the bound $z_j = \Omega((n-j+1)/n)$, the expected optimisation time is therefore

$$\mathbb{E}[T] = \mathcal{O} \left(\lambda \sum_{j=1}^n \ln \left(\frac{n}{n-j+1} \right) + \sum_{j=1}^n \frac{n}{n-j+1} \right).$$

We now estimate the two terms separately. By Stirling's approximation (Lemma 2), the first term is

$$\begin{aligned} \mathcal{O} \left(\lambda \sum_{j=1}^n \ln \left(\frac{n}{n-j+1} \right) \right) &= \mathcal{O} \left(\lambda \ln \prod_{j=1}^n \frac{n}{n-j+1} \right) = \mathcal{O} \left(\lambda \ln \frac{n^n}{n!} \right) \\ &= \mathcal{O} \left(\lambda \ln \frac{n^n \cdot e^n}{n^{n+1/2}} \right) = \mathcal{O}(n\lambda). \end{aligned}$$

The second term is

$$\mathcal{O} \left(\sum_{j=1}^n \frac{n}{n-j+1} \right) = \mathcal{O} \left(n \sum_{k=1}^n \frac{1}{k} \right) = \mathcal{O}(n \log n).$$

Since $\lambda > \mu = \Omega(\log n)$, the expected optimisation time is

$$\mathbb{E}[T] = \mathcal{O}(n\lambda) + \mathcal{O}(n \log n) = \mathcal{O}(n\lambda).$$

■

Best-fit function	Correlation coefficient
$2.806 \cdot n \log n$	0.9994
$0.287 \cdot n^{3/2}$	0.9900
$0.003 \cdot n^2$	0.9689

Table 1: Best-fit models.

6. An empirical result

So far we have proven an upper bound $\mathcal{O}(n\lambda)$ on the expected runtime of UMDA on ONEMAX with parent population size $a \log n \leq \mu = \mathcal{O}(\sqrt{n})$, offspring population size $\lambda = \Omega(\mu)$, and margin size $m' \leq 1$. This result is tighter than the bound $\mathcal{O}(n\lambda \log \lambda)$, obtained in [9], which provided the first upper bound for UMDA on ONEMAX. However, the bound $\mathcal{O}(n\lambda)$ is asymptotic and only provides information on the growth of the expected runtime according to the problem size n for sufficiently large $n \geq n_0$. It provides no information on the multiplicative constant or the influences of lower order terms. Hence it makes sense to consider the empirical runtime of UMDA on ONEMAX to partially compensate for the limitations in the theoretical analysis.

We carry out a small experiment by running the UMDA on ONEMAX with initial parameter settings consistent with those conditions mentioned above. The settings of parameters are as follows: $\lambda = \sqrt{n}$, $\mu = \log n$ and $m' = 0.5$ for $n \in \{100, 200, \dots, 10000\}$. The results are shown in Figure 2. For each value of n , the algorithm is run 100 times, and then the average runtime is computed. The mean runtime for each value of n is estimated with 95% confidence intervals using the *bootstrap percentile method* [17] with 100 bootstrap samples. Each mean point is plotted with two error bars to illustrate the upper and lower margins of the confidence intervals.

From the parameter settings chosen for the experiment, Theorem 4 gives the upper bound $\mathcal{O}(n^{3/2})$ for the expected optimisation time. We now compare this theoretical bound with the empirical runtime and two other bounds close to this model: $\mathcal{O}(n \log n)$ which is the runtime of (1+1) EA on ONEMAX, and the quadratic bound $\mathcal{O}(n^2)$. Following [17], we fit three positive constants c_1, c_2 and c_3 to the models $c_1 \cdot n \log n$, $c_2 \cdot n^{3/2}$ and $c_3 \cdot n^2$ using non-linear least square regression. The correlation coefficient for each model is calculated to measure the fit of each model to the data.

From Table 1, it can be seen that the first two models $2.806 \cdot n \log n$ and $0.287 \cdot n^{3/2}$, with the correlation coefficients 0.9994 and 0.9900 respectively,

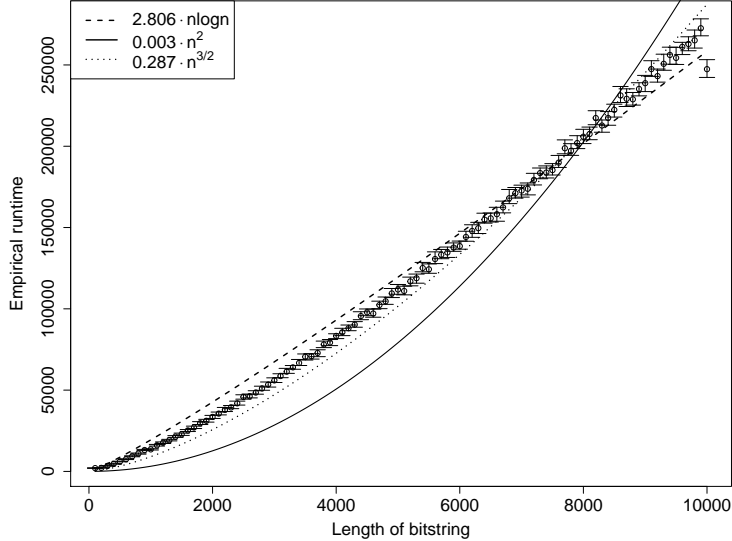


Figure 2: Mean runtime of UMDA on ONEMAX with 95% confidence intervals plotted with error bars. The fitted models are also plotted.

fit well with the empirical data. The quadratic model fits less well with the empirical data. These findings are consistent with the theoretical expected optimisation time since the first two models are members of $\mathcal{O}(n^{3/2})$. As already stated before, our bound $\mathcal{O}(n\lambda)$ is tight for $\lambda = \mathcal{O}(\log n)$; however, in this experiment we chose a larger offspring population size $\lambda = \sqrt{n}$. For this case, the model $2.806 \cdot n \log n$ has higher correlation coefficient than the model $0.287 \cdot n^{3/2}$, indicating that our theoretical bound may not be tight for this case.

7. Conclusion

Despite the long-time use of EDAs by the Evolutionary Computation community, little has been known about their runtime, even for apparently simple settings such as UMDA on ONEMAX. Results about the UMDA are not only relevant to Evolutionary Computation, but also to Population Genetics where it corresponds to the notion of *linkage equilibrium*.

We have proved the upper bound $\mathcal{O}(n\lambda)$ which holds for $a \log n \leq \mu = \mathcal{O}(\sqrt{n})$ where a is a positive constant. Although our result assumes that $\lambda \geq (1 + c')\mu$ for some positive constant $c' > 0$, it does not require that μ is

proportional in size to λ . The bound is tight when $\lambda = \mathcal{O}(\log n)$; in this case, a tight bound $\Theta(n \log n)$ on the expected optimisation time of the UMDA on ONEMAX is obtained, matching the well-known bound $\Theta(n \log n)$ for the (1+1) EA on the class of linear functions. Although the bound assumes a not too large parent population size $\mu = \mathcal{O}(\sqrt{n})$, it finally closes the $\Theta(\log \log n)$ gap between the first upper bound $\mathcal{O}(n \log n \log \log n)$ [9] for certain settings of λ and μ and the recently discovered lower bound $\Omega(\mu\sqrt{n} + n \log n)$ for $\lambda = (1 + \Theta(1))\mu$ [16]. Future work should consider the runtime of UMDA on ONEMAX for larger offspring population sizes $\mu = \omega(\sqrt{n})$ and different combinations of μ and λ , as well as the runtime on more complex fitness landscapes.

Our analysis further demonstrates that the level-based theorem can yield, relatively easily, asymptotically tight bounds for non-trivial, population-based algorithms. An important additional component of the analysis was the use of anti-concentration properties of the Poisson-Binomial distribution. Unless the variance of the sampled individuals is not too small, the distribution of the population cannot be too concentrated anywhere, yielding sufficient diversity to discover better solutions. We expect that these arguments will lead to new results in runtime analysis of evolutionary algorithms.

8. Appendix and References

We use the following property of the Poisson-Binomial distribution.

Lemma 1 (Theorem 3.2, [15]). Let Y_1, Y_2, \dots, Y_n be n independent Bernoulli random variables. Let $Y := \sum_{i=1}^n Y_i$ be the sum of these random variables and let μ be the expectation of Y . If μ is an integer, then

$$\Pr(Y \geq \mu) \geq 1/2.$$

Lemma 2 (Stirling's approximation [2]). For all $n \in \mathbb{N}$,

$$n! = \Theta\left(\frac{n^{n+1/2}}{e^n}\right).$$

- [1] Jean-Bernard Baillon, Roberto Cominetti, and Jose Vaisman. 2016. A sharp uniform bound for the distribution of sums of Bernoulli trials. *Combinatorics, Probability and Computing* 25, 3 (2016), 352–361.
- [2] Ronald Rivest Charles E. Leiserson, Clifford Stein and Thomas H. Cormen. 2009. *Introduction to Algorithms*. MIT Press.

- [3] Tianshi Chen, Per Kristian Lehre, Ke Tang, and Xin Yao. 2009. When is an Estimation of Distribution Algorithm Better than an Evolutionary Algorithm?. In *Proceedings of the IEEE Congress on Evolutionary Computation, CEC 2009*. 1470–1477.
- [4] Tianshi Chen, Ke Tang, Guoliang Chen, and Xin Yao. 2007. On the analysis of average time complexity of estimation of distribution algorithms. In *Proceedings of the IEEE Congress on Evolutionary Computation, CEC 2007*. 453–460.
- [5] Tianshi Chen, Ke Tang, Guoliang Chen, and Xin Yao. 2009. Rigorous Time Complexity Analysis of Univariate Marginal Distribution Algorithm with Margins. In *Proceedings of the IEEE Congress on Evolutionary Computation, CEC 2009*. 2157–2164.
- [6] Tianshi Chen, Ke Tang, Guoliang Chen, and Xin Yao. 2010. Analysis of Computational Time of Simple Estimation of Distribution Algorithms. *IEEE Transactions on Evolutionary Computation* 14, 1 (2010), 1–22.
- [7] Dogan Corus, Duc-Cuong Dang, Anton V. Eremeev, and Per Kristian Lehre. 2014. Level-Based Analysis of Genetic Algorithms and Other Search Processes. In *Proceedings of Parallel Problem Solving from Nature - PPSN XIII*. 912–921.
- [8] Dogan Corus, Duc-Cuong Dang, Anton V. Eremeev, and Per Kristian Lehre. 2016. Level-based Analysis of Genetic Algorithms and other Search Processes. *CoRR* abs/1407.7663 (2016). <http://arxiv.org/abs/1407.7663>
- [9] Duc-Cuong Dang and Per Kristian Lehre. 2015. Simplified Runtime Analysis of Estimation of Distribution Algorithms. In *Proceedings of Genetic and Evolutionary Computation Conference, GECCO'15*.
- [10] Stefan Droste. 2006. A rigorous analysis of the compact genetic algorithm for linear functions. *Natural Computing* 5, 3 (2006), 257–283.
- [11] Uriel Feige. 2004. On sums of independent random variables with unbounded variance, and estimating the average degree in a graph. In *Proceedings of the 36th STOC*. 594–603.
- [12] Tobias Friedrich, Timo Kötzing, and Martin S. Krejca. 2016. EDAs cannot be balanced and stable. In *Proceedings of Genetic and Evolutionary Computation Conference, GECCO'16*.

- [13] Georges R. Harik, Fernando G. Lobo, and David E. Goldberg. 1999. The compact genetic algorithm. *IEEE Transactions on Evolutionary Computation* 3, 4 (1999), 287–297.
- [14] Mark Hauschild and Martin Pelikan. 2011. An introduction and survey of estimation of distribution algorithms. *Swarm and Evolutionary Computation* 1, 3 (2011), 111–128.
- [15] Kumar Jogdeo and S. M. Samuels. 1968. Monotone Convergence of Binomial Probabilities and a Generalization of Ramanujan’s Equation. *The Annals of Mathematical Statistics* 39, 4 (1968), 1191–1195.
- [16] Martin S. Krejca and Carsten Witt. 2017. Lower Bounds on the Run Time of the Univariate Marginal Distribution Algorithm on OneMax. In *Proceedings of Foundation of Genetic Algorithms, FOGA’17*.
- [17] Per Kristian Lehre and Xin Yao. 2014. Runtime analysis of the (1+1) EA on computing unique input output sequences. *Information Sciences* 259 (2014), 510–531.
- [18] Heinz Mühlenbein and Gerhard Paaß. 1996. From recombination of genes to the estimation of distributions I. Binary parameters. In *Parallel Problem Solving from Nature - PPSN IV*, Hans-Michael Voigt, Werner Ebeling, Ingo Rechenberg, and Hans-Paul Schwefel (Eds.). Lecture Notes in Computer Science, Vol. 1141. Springer Berlin Heidelberg, 178–187.
- [19] Jonathan L. Shapiro. 2005. Drift and Scaling in Estimation of Distribution Algorithms. *Evolutionary Computation* 13, 1 (2005), 99–123.
- [20] Carsten Witt. 2017. Upper Bounds on the Runtime of the Univariate Marginal Distribution Algorithm on OneMax. In *(To appear) Proceedings of Genetic and Evolutionary Computation Conference, GECCO’17*.