

Addressing Numerical Black-Box Optimization: CMA-ES (Tutorial)

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get the slides: google "Nikolaus Hansen"... under Publications click Talks, seminars, tutorials...

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Problem Statement

Continuous Domain Search/Optimization

- Task: **minimize** an **objective function** (*fitness function*, *loss function*) in continuous domain

$$f : \mathcal{X} \subseteq \mathbb{R}^n \rightarrow \mathbb{R}, \quad \mathbf{x} \mapsto f(\mathbf{x})$$

- **Black Box** scenario (direct search scenario)



- gradients are not available or not useful
- problem domain specific knowledge is used only within the black box, e.g. within an appropriate encoding
- Search **costs**: number of function evaluations

Problem Statement

Continuous Domain Search/Optimization

- Goal
 - fast convergence to the global optimum
 - solution x with **small function value** $f(x)$ with **least search cost**
... or to a robust solution x
there are two conflicting objectives
- Typical Examples
 - shape optimization (e.g. using CFD) curve fitting, airfoils
 - model calibration biological, physical
 - parameter calibration controller, plants, images
- Problems
 - exhaustive search is infeasible
 - naive random search takes too long
 - deterministic search is not successful / takes too long

Approach: stochastic search, Evolutionary Algorithms

Objective Function Properties

We assume $f : \mathcal{X} \subset \mathbb{R}^n \rightarrow \mathbb{R}$ to be *non-linear, non-separable* and to have at least moderate dimensionality, say $n \not\ll 10$.

Additionally, f can be

- non-convex
- multimodal

there are possibly many local optima

- non-smooth

derivatives do not exist

- discontinuous
- ill-conditioned
- noisy
- ...

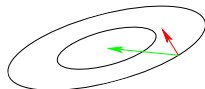
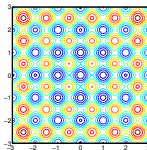
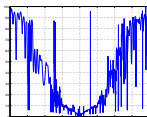
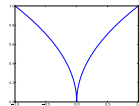
Goal : cope with any of these function properties

they are related to real-world problems

What Makes a Function Difficult to Solve?

Why stochastic search?

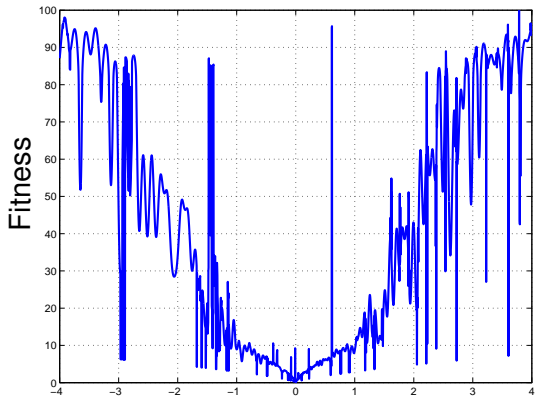
- non-linear, non-quadratic, non-convex
on linear and quadratic functions much better search policies are available
- ruggedness
non-smooth, discontinuous, multimodal, and/or noisy function
- dimensionality (size of search space)
(considerably) larger than three
- non-separability
dependencies between the objective variables
- ill-conditioning



gradient direction Newton direction

Ruggedness

non-smooth, discontinuous, multimodal, and/or noisy



cut from a 5-D example, (easily) solvable with evolution strategies

Curse of Dimensionality

The term *Curse of dimensionality* (Richard Bellman) refers to problems caused by the **rapid increase in volume** associated with adding extra dimensions to a (mathematical) space.

Example: Consider placing 100 points onto a real interval, say $[0, 1]$. To get **similar coverage**, in terms of distance between adjacent points, of the 10-dimensional space $[0, 1]^{10}$ would require $100^{10} = 10^{20}$ points. A 100 points appear now as isolated points in a vast empty space.

Remark: **distance measures** break down in higher dimensionalities (the central limit theorem kicks in)

Consequence: a **search policy** (e.g. exhaustive search) that is valuable in small dimensions **might be useless** in moderate or large dimensional search spaces.

Separable Problems

Definition (Separable Problem)

A function f is separable if

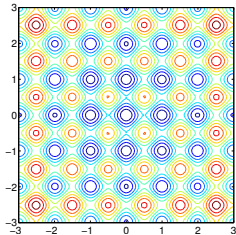
$$\arg \min_{(x_1, \dots, x_n)} f(x_1, \dots, x_n) = \left(\arg \min_{x_1} f(x_1, \dots), \dots, \arg \min_{x_n} f(\dots, x_n) \right)$$

⇒ it follows that f can be optimized in a sequence of n independent 1-D optimization processes

Example: Additively decomposable functions

$$f(x_1, \dots, x_n) = \sum_{i=1}^n f_i(x_i)$$

Rastrigin function



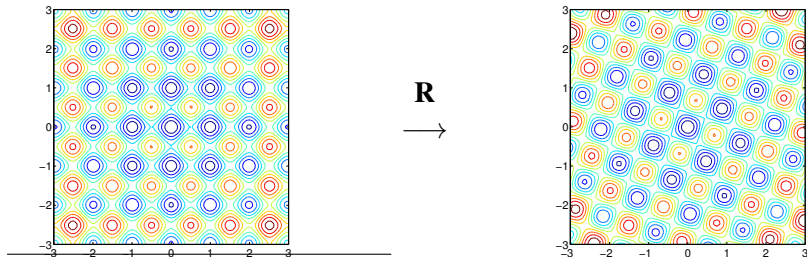
Non-Separable Problems

Building a non-separable problem from a separable one ^(1,2)

Rotating the coordinate system

- $f : \mathbf{x} \mapsto f(\mathbf{x})$ separable
- $f : \mathbf{x} \mapsto f(\mathbf{R}\mathbf{x})$ **non-separable**

\mathbf{R} rotation matrix



¹ Hansen, Ostermeier, Gawelczyk (1995). On the adaptation of arbitrary normal mutation distributions in evolution strategies: The generating set adaptation. Sixth ICGA, pp. 57-64, Morgan Kaufmann

² Salomon (1996). "Reevaluating Genetic Algorithm Performance under Coordinate Rotation of Benchmark Functions; A survey of some theoretical and practical aspects of genetic algorithms." BioSystems, 39(3):263-278

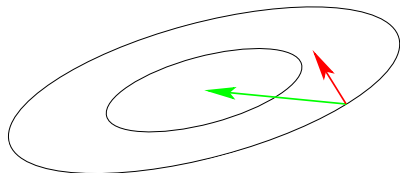
III-Conditioned Problems

Curvature of level sets

Consider the convex-quadratic function

$$f(\mathbf{x}) = \frac{1}{2}(\mathbf{x} - \mathbf{x}^*)^T \mathbf{H}(\mathbf{x} - \mathbf{x}^*) = \frac{1}{2} \sum_i h_{i,i} x_i^2 + \frac{1}{2} \sum_{i \neq j} h_{i,j} x_i x_j$$

\mathbf{H} is Hessian matrix of f and symmetric positive definite



gradient direction $-f'(\mathbf{x})^T$

Newton direction $-\mathbf{H}^{-1}f'(\mathbf{x})^T$

III-conditioning means **squeezed level sets** (high curvature).
Condition number equals nine here. Condition numbers up to 10^{10}
are not unusual in real world problems.

If $\mathbf{H} \approx \mathbf{I}$ (small condition number of \mathbf{H}) first order information (e.g. the gradient) is sufficient. Otherwise **second order information** (estimation of \mathbf{H}^{-1}) **is necessary**.

What Makes a Function Difficult to Solve?

... and what can be done

The Problem	The Approach in ESs and continuous EDAs
Dimensionality, Non-Separability	exploiting the problem structure locality, neighborhood, encoding
Ill-conditioning	second order approach changes the neighborhood metric
Ruggedness	non-local policy, large sampling width (step-size) as large as possible while preserving a reasonable convergence speed population-based method, stochastic, non-elitistic recombination operator serves as repair mechanism restarts

... metaphors

Metaphors

Evolutionary Computation

Optimization

individual, offspring, parent	↔	candidate solution decision variables design variables object variables
population	↔	set of candidate solutions
fitness function	↔	objective function loss function cost function error function
generation	↔	iteration

...methods: ESs

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Stochastic Search

A black box search template to minimize $f : \mathbb{R}^n \rightarrow \mathbb{R}$

Initialize distribution parameters θ , set population size $\lambda \in \mathbb{N}$

While not terminate

- 1 **Sample distribution** $P(x|\theta) \rightarrow x_1, \dots, x_\lambda \in \mathbb{R}^n$
- 2 **Evaluate** x_1, \dots, x_λ on f
- 3 **Update parameters** $\theta \leftarrow F_\theta(\theta, x_1, \dots, x_\lambda, f(x_1), \dots, f(x_\lambda))$

Everything depends on the definition of P and F_θ

deterministic algorithms are covered as well

In many Evolutionary Algorithms the distribution P is implicitly defined via **operators on a population**, in particular, selection, recombination and mutation

Natural template for *Estimation of Distribution Algorithms*

The CMA-ES

Input: $\mathbf{m} \in \mathbb{R}^n$, $\sigma \in \mathbb{R}_+$, λ

Initialize: $\mathbf{C} = \mathbf{I}$, and $\mathbf{p}_c = \mathbf{0}$, $\mathbf{p}_\sigma = \mathbf{0}$,

Set: $c_c \approx 4/n$, $c_\sigma \approx 4/n$, $c_1 \approx 2/n^2$, $c_\mu \approx \mu_w/n^2$, $c_1 + c_\mu \leq 1$, $d_\sigma \approx 1 + \sqrt{\frac{\mu_w}{n}}$,
and $w_{i=1\dots\lambda}$ such that $\mu_w = \frac{1}{\sum_{i=1}^{\mu} w_i^2} \approx 0.3 \lambda$

While not terminate

$\mathbf{x}_i = \mathbf{m} + \sigma \mathbf{y}_i$, $\mathbf{y}_i \sim \mathcal{N}_i(\mathbf{0}, \mathbf{C})$, for $i = 1, \dots, \lambda$ sampling

$\mathbf{m} \leftarrow \sum_{i=1}^{\mu} w_i \mathbf{x}_{i:\lambda} = \mathbf{m} + \sigma \mathbf{y}_w$ where $\mathbf{y}_w = \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda}$ update mean

$\mathbf{p}_c \leftarrow (1 - c_c) \mathbf{p}_c + \mathbb{1}_{\{\|\mathbf{p}_\sigma\| < 1.5\sqrt{n}\}} \sqrt{1 - (1 - c_c)^2} \sqrt{\mu_w} \mathbf{y}_w$ cumulation for \mathbf{C}

$\mathbf{p}_\sigma \leftarrow (1 - c_\sigma) \mathbf{p}_\sigma + \sqrt{1 - (1 - c_\sigma)^2} \sqrt{\mu_w} \mathbf{C}^{-\frac{1}{2}} \mathbf{y}_w$ cumulation for σ

$\mathbf{C} \leftarrow (1 - c_1 - c_\mu) \mathbf{C} + c_1 \mathbf{p}_c \mathbf{p}_c^T + c_\mu \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda} \mathbf{y}_{i:\lambda}^T$ update \mathbf{C}

$\sigma \leftarrow \sigma \times \exp\left(\frac{c_\sigma}{d_\sigma} \left(\frac{\|\mathbf{p}_\sigma\|}{\mathbb{E}\|\mathcal{N}(\mathbf{0}, \mathbf{I})\|} - 1\right)\right)$ update of σ

Not covered on this slide: termination, restarts, useful output, boundaries and encoding

Evolution Strategies

New search points are sampled normally distributed

$$\mathbf{x}_i \sim \mathbf{m} + \sigma \mathcal{N}_i(\mathbf{0}, \mathbf{C}) \quad \text{for } i = 1, \dots, \lambda$$

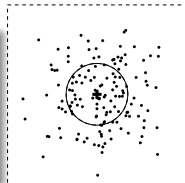
as perturbations of \mathbf{m} , where $\mathbf{x}_i, \mathbf{m} \in \mathbb{R}^n$, $\sigma \in \mathbb{R}_+$, $\mathbf{C} \in \mathbb{R}^{n \times n}$

where

- the **mean** vector $\mathbf{m} \in \mathbb{R}^n$ represents the favorite solution
- the so-called **step-size** $\sigma \in \mathbb{R}_+$ controls the *step length*
- the **covariance matrix** $\mathbf{C} \in \mathbb{R}^{n \times n}$ determines the **shape** of the distribution ellipsoid

here, all new points are sampled with the same parameters

The question remains how to update \mathbf{m} , \mathbf{C} , and σ .



Why Normal Distributions?

- 1 widely observed in nature, for example as phenotypic traits
- 2 only stable distribution with finite variance

stable means that the sum of normal variates is again normal:

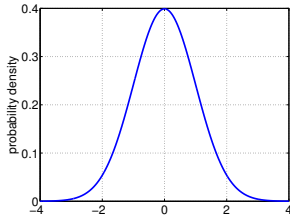
$$\mathcal{N}(\mathbf{x}, \mathbf{A}) + \mathcal{N}(\mathbf{y}, \mathbf{B}) \sim \mathcal{N}(\mathbf{x} + \mathbf{y}, \mathbf{A} + \mathbf{B})$$

helpful in **design and analysis** of algorithms
related to the *central limit theorem*

- 3 most convenient way to generate **isotropic** search points
the isotropic distribution does **not favor any direction**, supports rotational invariance
- 4 maximum entropy distribution with finite variance
the least possible assumptions on f in the distribution shape

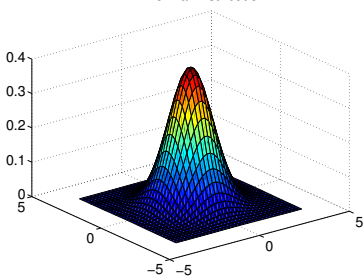
Normal Distribution

Standard Normal Distribution

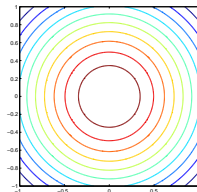


probability density of the 1-D standard normal distribution

2-D Normal Distribution



probability density of a 2-D normal distribution

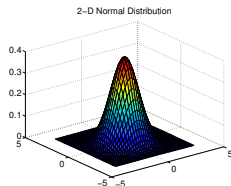


The Multi-Variate (n -Dimensional) Normal Distribution

Any multi-variate normal distribution $\mathcal{N}(\mathbf{m}, \mathbf{C})$ is uniquely determined by its mean value $\mathbf{m} \in \mathbb{R}^n$ and its symmetric positive definite $n \times n$ covariance matrix \mathbf{C} .

The **mean** value \mathbf{m}

- determines the displacement (translation)
- value with the largest density (modal value)
- the distribution is symmetric about the distribution mean

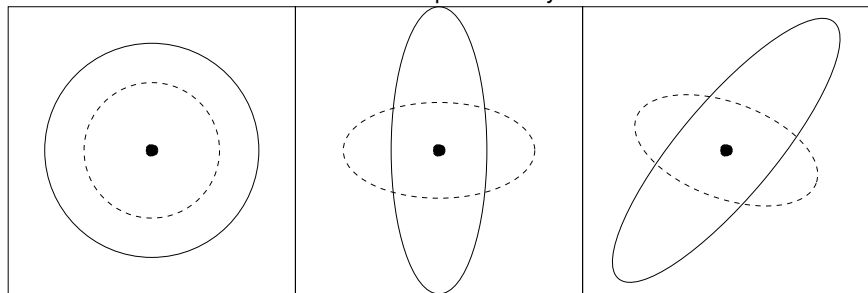


The **covariance matrix** \mathbf{C}

- determines the shape
- **geometrical interpretation:** any covariance matrix can be uniquely identified with the iso-density ellipsoid $\{\mathbf{x} \in \mathbb{R}^n \mid (\mathbf{x} - \mathbf{m})^T \mathbf{C}^{-1} (\mathbf{x} - \mathbf{m}) = 1\}$

... any **covariance matrix** can be uniquely identified with the iso-density ellipsoid
 $\{\mathbf{x} \in \mathbb{R}^n \mid (\mathbf{x} - \mathbf{m})^T \mathbf{C}^{-1} (\mathbf{x} - \mathbf{m}) = 1\}$

Lines of Equal Density



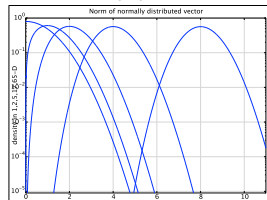
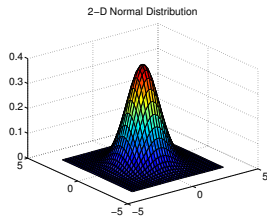
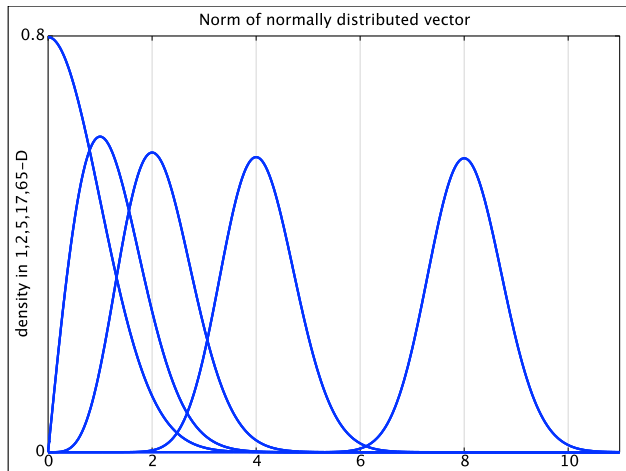
$\mathcal{N}(\mathbf{m}, \sigma^2 \mathbf{I}) \sim \mathbf{m} + \sigma \mathcal{N}(\mathbf{0}, \mathbf{I})$
one degree of freedom σ
 components are
 independent standard
 normally distributed

$\mathcal{N}(\mathbf{m}, \mathbf{D}^2) \sim \mathbf{m} + \mathbf{D} \mathcal{N}(\mathbf{0}, \mathbf{I})$
 n degrees of freedom
 components are
 independent, scaled

$\mathcal{N}(\mathbf{m}, \mathbf{C}) \sim \mathbf{m} + \mathbf{C}^{\frac{1}{2}} \mathcal{N}(\mathbf{0}, \mathbf{I})$
 $(n^2 + n)/2$ degrees of freedom
 components are
 correlated

where \mathbf{I} is the identity matrix (isotropic case) and \mathbf{D} is a diagonal matrix (reasonable for separable problems) and $\mathbf{A} \times \mathcal{N}(\mathbf{0}, \mathbf{I}) \sim \mathcal{N}(\mathbf{0}, \mathbf{A}\mathbf{A}^T)$ holds for all \mathbf{A} .

Effect of Dimensionality



$$\|\mathcal{N}(\mathbf{0}, \mathbf{I}) - \mathcal{N}(\mathbf{0}, \mathbf{I})\|/\sqrt{2} \sim \|\mathcal{N}(\mathbf{0}, \mathbf{I})\| \longrightarrow \mathcal{N}\left(\sqrt{n-1}/2, \mathbf{1}/2\right),$$

with modal value: $\sqrt{n-1}$

yet: maximum entropy distribution

Evolution Strategies

Terminology

Let μ : # of parents, λ : # of offspring

Plus (elitist) and comma (non-elitist) selection

$(\mu + \lambda)$ -ES: selection in $\{\text{parents}\} \cup \{\text{offspring}\}$

(μ, λ) -ES: selection in $\{\text{offspring}\}$

$(1 + 1)$ -ES

Sample one offspring from parent m

$$\mathbf{x} = m + \sigma \mathcal{N}(\mathbf{0}, \mathbf{C})$$

If \mathbf{x} better than m select

$$m \leftarrow \mathbf{x}$$

...why?

The $(\mu/\mu, \lambda)$ -ES

Non-elitist selection and intermediate (weighted) recombination

Given the i -th solution point $\mathbf{x}_i = \mathbf{m} + \sigma \underbrace{\mathcal{N}_i(\mathbf{0}, \mathbf{C})}_{=: \mathbf{y}_i} = \mathbf{m} + \sigma \mathbf{y}_i$

Let $\mathbf{x}_{i:\lambda}$ the **i -th ranked** solution point, such that $f(\mathbf{x}_{1:\lambda}) \leq \dots \leq f(\mathbf{x}_{\lambda:\lambda})$.

The new mean reads

$$\mathbf{m} \leftarrow \sum_{i=1}^{\mu} w_i \mathbf{x}_{i:\lambda} = \mathbf{m} + \sigma \underbrace{\sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda}}_{=: \mathbf{y}_w}$$

where

$$w_1 \geq \dots \geq w_{\mu} > 0, \quad \sum_{i=1}^{\mu} w_i = 1, \quad \frac{1}{\sum_{i=1}^{\mu} w_i^2} =: \mu_w \approx \frac{\lambda}{4}$$

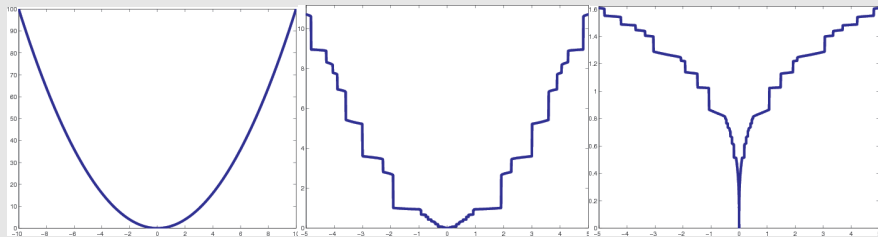
The best μ points are selected from the new solutions (non-elitistic) and **weighted intermediate recombination** is applied.

Invariance Under Monotonically Increasing Functions

Rank-based algorithms

Update of all parameters uses only the ranks

$$f(x_{1:\lambda}) \leq f(x_{2:\lambda}) \leq \dots \leq f(x_{\lambda:\lambda})$$



$$g(f(x_{1:\lambda})) \leq g(f(x_{2:\lambda})) \leq \dots \leq g(f(x_{\lambda:\lambda})) \quad \forall g$$

g is strictly monotonically increasing
 g preserves ranks

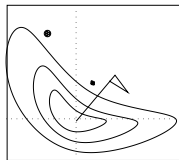
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3 Whitley 1989. The GENITOR algorithm and selection pressure: Why rank-based allocation of reproductive trials is best, ICGA

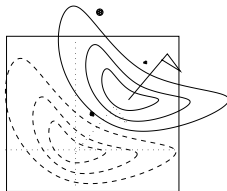
Basic Invariance in Search Space

- translation invariance

is true for most optimization algorithms



$$f(\mathbf{x}) \leftrightarrow f(\mathbf{x} - \mathbf{a})$$



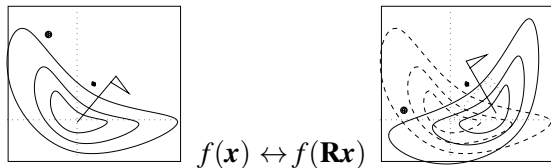
Identical behavior on f and f_a

$$\begin{aligned} f &: \mathbf{x} \mapsto f(\mathbf{x}), & \mathbf{x}^{(t=0)} &= \mathbf{x}_0 \\ f_a &: \mathbf{x} \mapsto f(\mathbf{x} - \mathbf{a}), & \mathbf{x}^{(t=0)} &= \mathbf{x}_0 + \mathbf{a} \end{aligned}$$

No difference can be observed w.r.t. the argument of f

Rotational Invariance in Search Space

- invariance to orthogonal (rigid) transformations \mathbf{R} , where $\mathbf{R}\mathbf{R}^T = \mathbf{I}$
 e.g. true for simple evolution strategies
 recombination operators might jeopardize rotational invariance



Identical behavior on f and $f_{\mathbf{R}}$

$$\begin{aligned}
 f &: \mathbf{x} \mapsto f(\mathbf{x}), & \mathbf{x}^{(t=0)} &= \mathbf{x}_0 \\
 f_{\mathbf{R}} &: \mathbf{x} \mapsto f(\mathbf{R}\mathbf{x}), & \mathbf{x}^{(t=0)} &= \mathbf{R}^{-1}(\mathbf{x}_0)
 \end{aligned}$$

45

No difference can be observed w.r.t. the argument of f

⁴ Salomon 1996. "Reevaluating Genetic Algorithm Performance under Coordinate Rotation of Benchmark Functions; A survey of some theoretical and practical aspects of genetic algorithms." *BioSystems*, 39(3):263-278

⁵ Hansen 2000. Invariance, Self-Adaptation and Correlated Mutations in Evolution Strategies. *Parallel Problem Solving from Nature PPSN VI*

Invariance

Impact

The grand aim of all science is to cover the greatest number of empirical facts by logical deduction from the smallest number of hypotheses or axioms.

— Albert Einstein

- Empirical performance results, for example
 - from benchmark functions
 - from solved real world problems

are only useful if they do **generalize** to other problems

- **Invariance** is a strong **non-empirical** statement about generalization

generalizing (identical) performance from a single function to a whole class of functions

consequently, invariance is important for the evaluation of search algorithms

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Evolution Strategies

Recalling

New search points are sampled normally distributed

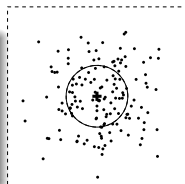
$$\mathbf{x}_i \sim \mathbf{m} + \sigma \mathcal{N}_i(\mathbf{0}, \mathbf{C}) \quad \text{for } i = 1, \dots, \lambda$$

as perturbations of \mathbf{m} , where $\mathbf{x}_i, \mathbf{m} \in \mathbb{R}^n$, $\sigma \in \mathbb{R}_+$, $\mathbf{C} \in \mathbb{R}^{n \times n}$

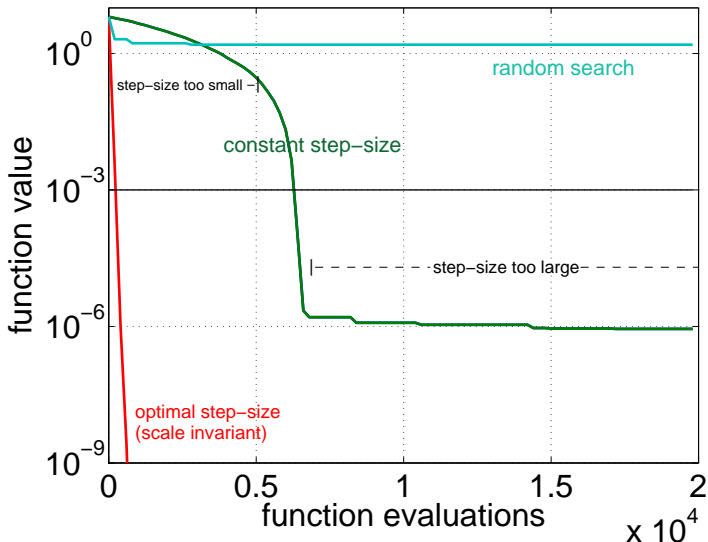
where

- the **mean** vector $\mathbf{m} \in \mathbb{R}^n$ represents the favorite solution and $\mathbf{m} \leftarrow \sum_{i=1}^{\mu} w_i \mathbf{x}_{i:\lambda}$
- the so-called **step-size** $\sigma \in \mathbb{R}_+$ controls the *step length*
- the **covariance matrix** $\mathbf{C} \in \mathbb{R}^{n \times n}$ determines the **shape** of the distribution ellipsoid

The remaining question is how to update σ and \mathbf{C} .



Why Step-Size Control?

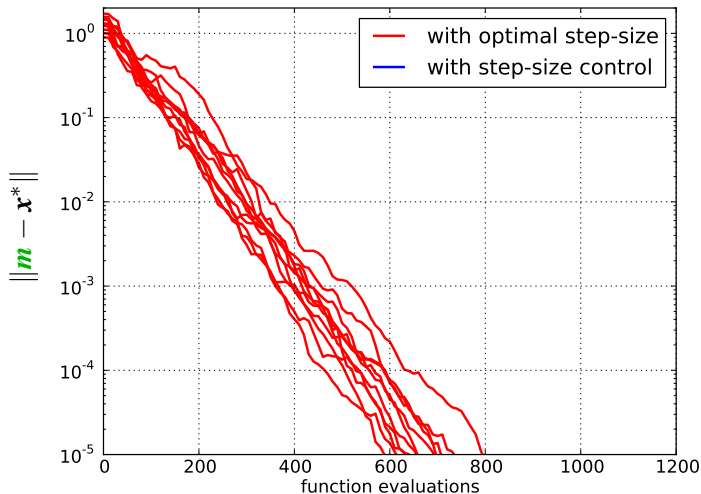


$$f(\mathbf{x}) = \sum_{i=1}^n x_i^2$$

in $[-2.2, 0.8]^n$
for $n = 10$

Why Step-Size Control?

(5/5, 10)-ES, 11 runs



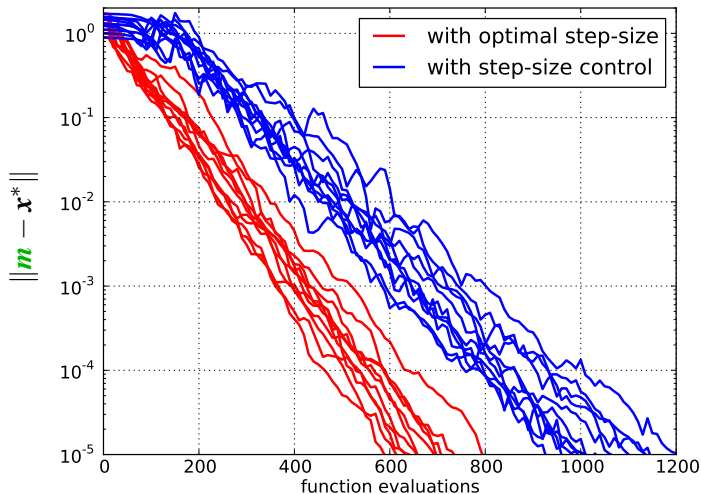
$$f(\mathbf{x}) = \sum_{i=1}^n x_i^2$$

for $n = 10$ and
 $\mathbf{x}^0 \in [-0.2, 0.8]^n$

with optimal step-size σ

Why Step-Size Control?

(5/5, 10)-ES, 2×11 runs



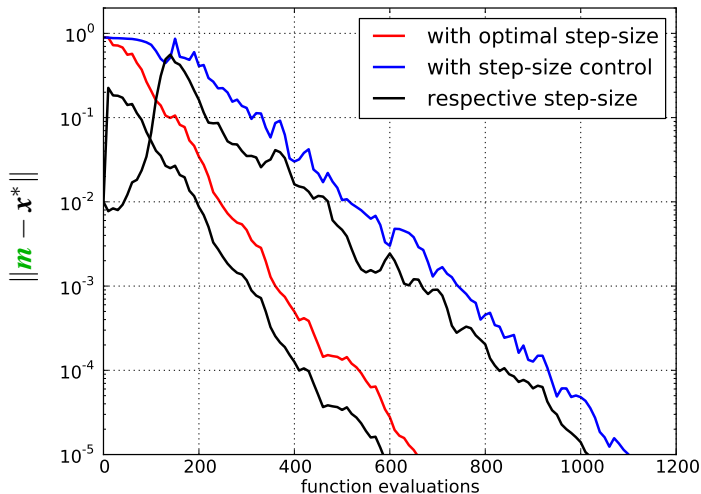
$$f(\mathbf{x}) = \sum_{i=1}^n x_i^2$$

for $n = 10$ and
 $\mathbf{x}^0 \in [-0.2, 0.8]^n$

with **optimal** versus **adaptive** step-size σ with too small initial σ

Why Step-Size Control?

(5/5, 10)-ES



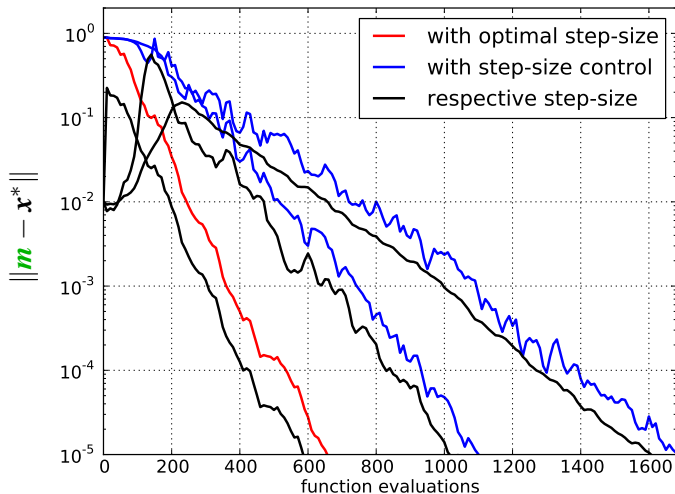
$$f(\mathbf{x}) = \sum_{i=1}^n x_i^2$$

for $n = 10$ and
 $\mathbf{x}^0 \in [-0.2, 0.8]^n$

comparing number of f -evals to reach $\|m\| = 10^{-5}$: $\frac{1100-100}{650} \approx \mathbf{1.5}$

Why Step-Size Control?

(5/5, 10)-ES

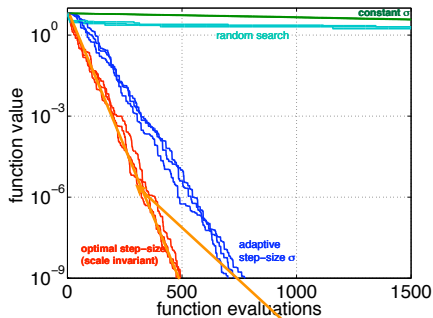


$$f(\mathbf{x}) = \sum_{i=1}^n x_i^2$$

in $[-0.2, 0.8]^n$
for $n = 10$

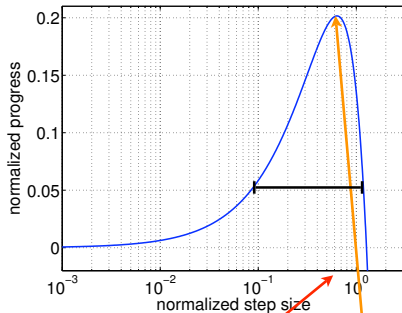
comparing optimal versus default damping parameter $d_\sigma: \frac{1700}{1100} \approx 1.5$

Why Step-Size Control?



$$\sigma \leftarrow \sigma_{opt}^* \|\text{parent}\|$$

$$\frac{\varphi^*}{n}$$


 σ_{opt}^*
 φ^*

evolution window refers to the step-size interval (—) where reasonable performance is observed

Methods for Step-Size Control

- **1/5-th success rule^{ab}**, often applied with “+”-selection
 - increase step-size if more than 20% of the new solutions are successful, decrease otherwise
- **σ -self-adaptation^c**, applied with “,”-selection
 - mutation is applied to the step-size and the better, according to the objective function value, is selected
 - simplified “global” self-adaptation
- **path length control^d** (Cumulative Step-size Adaptation, CSA)^e
 - self-adaptation derandomized and non-localized

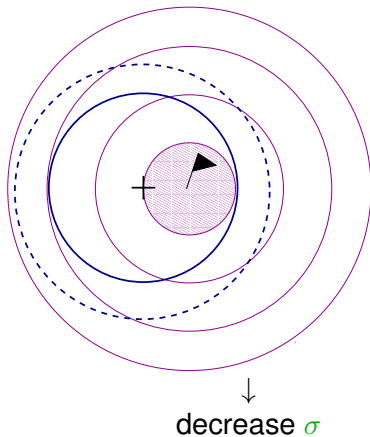
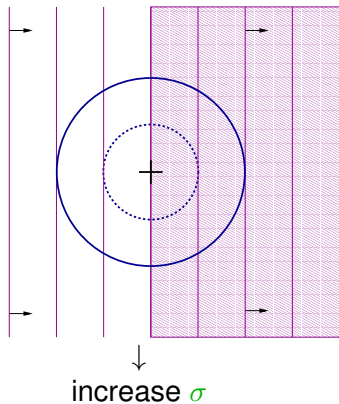
^aRechenberg 1973, *Evolutionsstrategie, Optimierung technischer Systeme nach Prinzipien der biologischen Evolution*, Frommann-Holzboog

^bSchumer and Steiglitz 1968. Adaptive step size random search. *IEEE TAC*

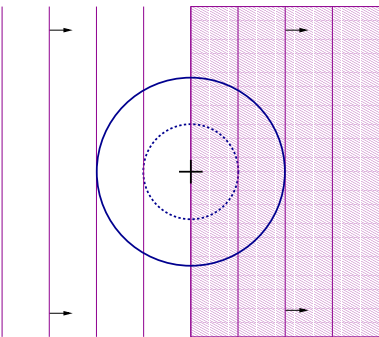
^cSchwefel 1981, *Numerical Optimization of Computer Models*, Wiley

^dHansen & Ostermeier 2001, Completely Derandomized Self-Adaptation in Evolution Strategies, *Evol. Comput.*

One-fifth success rule

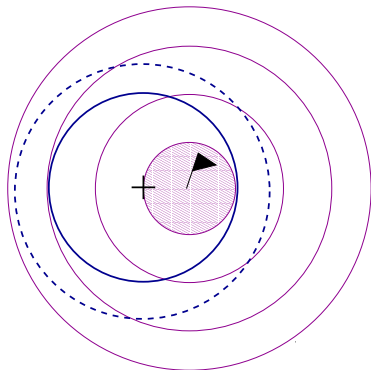


One-fifth success rule



Probability of success (p_s)

$1/2$



Probability of success (p_s)

“too small”

One-fifth success rule

p_s : # of successful offspring / # offspring (per generation)

$$\sigma \leftarrow \sigma \times \exp\left(\frac{1}{3} \times \frac{p_s - p_{\text{target}}}{1 - p_{\text{target}}}\right)$$

Increase σ if $p_s > p_{\text{target}}$

Decrease σ if $p_s < p_{\text{target}}$

(1 + 1)-ES

$$p_{\text{target}} = 1/5$$

IF *offspring better parent*

$$p_s = 1, \sigma \leftarrow \sigma \times \exp(1/3)$$

ELSE

$$p_s = 0, \sigma \leftarrow \sigma / \exp(1/3)^{1/4}$$

Path Length Control (CSA)

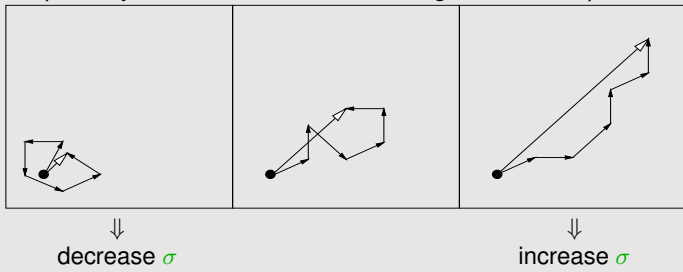
The Concept of Cumulative Step-Size Adaptation

$$x_i = m + \sigma y_i$$

$$m \leftarrow m + \sigma y_w$$

Measure the length of the *evolution path*

the pathway of the mean vector m in the generation sequence



loosely speaking steps are

- perpendicular under random selection (in expectation)
- perpendicular in the desired situation (to be most efficient)

Path Length Control (CSA)

The Equations

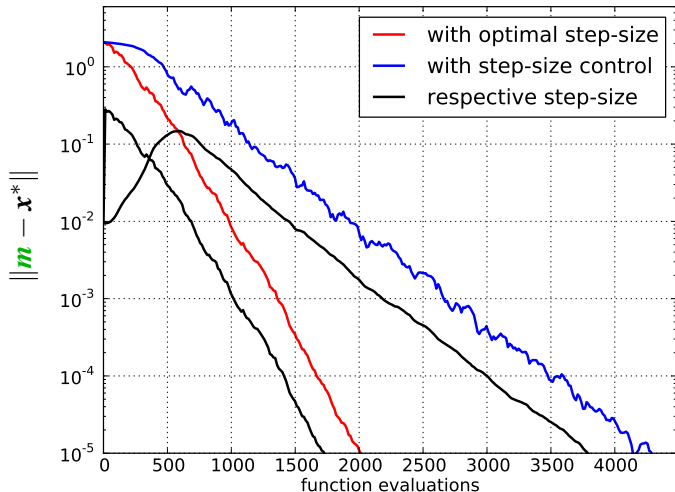
Initialize $\mathbf{m} \in \mathbb{R}^n$, $\sigma \in \mathbb{R}_+$, evolution path $\mathbf{p}_\sigma = \mathbf{0}$,
set $c_\sigma \approx 4/n$, $d_\sigma \approx 1$.

$$\mathbf{m} \leftarrow \mathbf{m} + \sigma \mathbf{y}_w \quad \text{where } \mathbf{y}_w = \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda} \quad \text{update mean}$$

$$\mathbf{p}_\sigma \leftarrow (1 - c_\sigma) \mathbf{p}_\sigma + \underbrace{\sqrt{1 - (1 - c_\sigma)^2}}_{\text{accounts for } 1 - c_\sigma} \underbrace{\sqrt{\mu_w}}_{\text{accounts for } w_i} \mathbf{y}_w$$

$$\sigma \leftarrow \sigma \times \underbrace{\exp\left(\frac{c_\sigma}{d_\sigma} \left(\frac{\|\mathbf{p}_\sigma\|}{\mathbb{E}\|\mathcal{N}(\mathbf{0}, \mathbf{I})\|} - 1\right)\right)}_{>1 \iff \|\mathbf{p}_\sigma\| \text{ is greater than its expectation}} \quad \text{update step-size}$$

(5/5, 10)-CSA-ES, default parameters



$$f(\mathbf{x}) = \sum_{i=1}^n x_i^2$$

in $[-0.2, 0.8]^n$
for $n = 30$

- 1 Problem Statement
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- 4 Covariance Matrix Adaptation**
 - Covariance Matrix Rank-One Update
 - Cumulation—the Evolution Path
 - Covariance Matrix Rank- μ Update
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Evolution Strategies

Recalling

New search points are sampled normally distributed

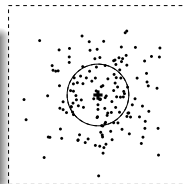
$$\mathbf{x}_i \sim \mathbf{m} + \sigma \mathcal{N}_i(\mathbf{0}, \mathbf{C}) \quad \text{for } i = 1, \dots, \lambda$$

as perturbations of \mathbf{m} , where $\mathbf{x}_i, \mathbf{m} \in \mathbb{R}^n$, $\sigma \in \mathbb{R}_+$, $\mathbf{C} \in \mathbb{R}^{n \times n}$

where

- the **mean** vector $\mathbf{m} \in \mathbb{R}^n$ represents the favorite solution
- the so-called **step-size** $\sigma \in \mathbb{R}_+$ controls the *step length*
- the **covariance matrix** $\mathbf{C} \in \mathbb{R}^{n \times n}$ determines the **shape** of the distribution ellipsoid

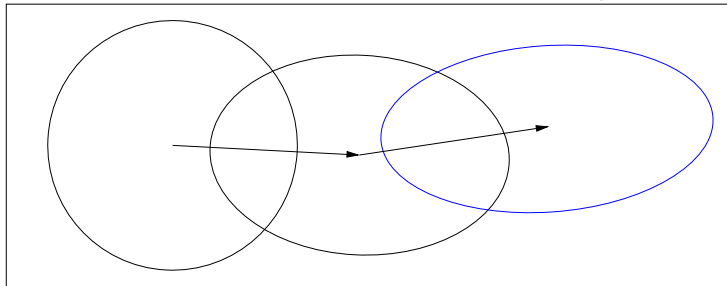
The remaining question is how to update \mathbf{C} .



Covariance Matrix Adaptation

Rank-One Update

$$\mathbf{m} \leftarrow \mathbf{m} + \sigma \mathbf{y}_w, \quad \mathbf{y}_w = \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda}, \quad \mathbf{y}_i \sim \mathcal{N}_i(\mathbf{0}, \mathbf{C})$$



new distribution,

$$\mathbf{C} \leftarrow 0.8 \times \mathbf{C} + 0.2 \times \mathbf{y}_w \mathbf{y}_w^T$$

the ruling principle: the adaptation **increases the likelihood of successful steps**, \mathbf{y}_w , to appear again

another viewpoint: the adaptation **follows a natural gradient**

approximation of the expected fitness

... equations

Covariance Matrix Adaptation

Rank-One Update

Initialize $\mathbf{m} \in \mathbb{R}^n$, and $\mathbf{C} = \mathbf{I}$, set $\sigma = 1$, learning rate $c_{\text{cov}} \approx 2/n^2$

While not terminate

$$\mathbf{x}_i = \mathbf{m} + \sigma \mathbf{y}_i, \quad \mathbf{y}_i \sim \mathcal{N}_i(\mathbf{0}, \mathbf{C}),$$

$$\mathbf{m} \leftarrow \mathbf{m} + \sigma \mathbf{y}_w \quad \text{where } \mathbf{y}_w = \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda}$$

$$\mathbf{C} \leftarrow (1 - c_{\text{cov}})\mathbf{C} + c_{\text{cov}} \mu_w \underbrace{\mathbf{y}_w \mathbf{y}_w^T}_{\text{rank-one}} \quad \text{where } \mu_w = \frac{1}{\sum_{i=1}^{\mu} w_i^2} \geq 1$$

The rank-one update has been found independently in several domains^{6 7 8 9}

⁶ Kjellström&Taxén 1981. Stochastic Optimization in System Design, IEEE TCS

⁷ Hansen&Ostermeier 1996. Adapting arbitrary normal mutation distributions in evolution strategies: The covariance matrix adaptation, ICEC

⁸ Ljung 1999. System Identification: Theory for the User

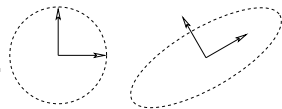
⁹ Haario et al 2001. An adaptive Metropolis algorithm, JSTOR

$$\mathbf{C} \leftarrow (1 - c_{\text{cov}})\mathbf{C} + c_{\text{cov}}\mu_w\mathbf{y}_w\mathbf{y}_w^T$$

covariance matrix adaptation

- learns all **pairwise dependencies** between variables
off-diagonal entries in the covariance matrix reflect the dependencies
- conducts a **principle component analysis (PCA)** of steps \mathbf{y}_w , sequentially in time and space
eigenvectors of the covariance matrix \mathbf{C} are the principle components / the principle axes of the mutation ellipsoid, rotational invariant

- learns a new, **rotated problem representation** and a **new metric** (Mahalanobis)
components are independent (only) in the new representation
rotational invariant



- approximates the **inverse Hessian** on quadratic functions
overwhelming empirical evidence, proof is in progress
- is **entirely independent** of the given coordinate system
for $\mu = 1$: natural gradient ascent on \mathcal{N}

...cumulation, rank- μ

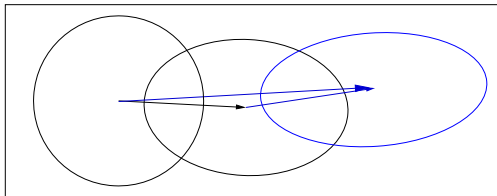
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Cumulation

The Evolution Path

Evolution Path

Conceptually, the evolution path is the **search path** the strategy takes **over a number of generation steps**. It can be expressed as a sum of consecutive *steps* of the mean m .



An exponentially weighted sum of steps y_w is used

$$p_c \propto \sum_{i=0}^g \underbrace{(1 - c_c)^{g-i}}_{\text{exponentially fading weights}} y_w^{(i)}$$

The recursive construction of the evolution path (cumulation):

$$p_c \leftarrow \underbrace{(1 - c_c)}_{\text{decay factor}} p_c + \underbrace{\sqrt{1 - (1 - c_c)^2} \sqrt{\mu_w}}_{\text{normalization factor}} \underbrace{y_w}_{\text{input} = \frac{m - m_{\text{old}}}{\sigma}}$$

where $\mu_w = \frac{1}{\sum w_i^2}$, $c_c \ll 1$. **History information** is accumulated in the evolution path.

“Cumulation” is a widely used technique and also know as

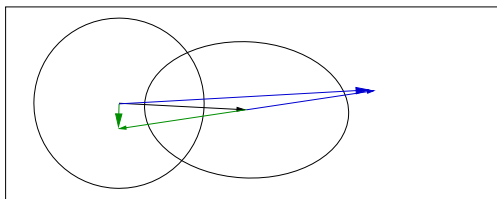
- *low-pass* filter
- *exponential smoothing* in time series, forecasting
- exponentially weighted *moving average*
- *iterate averaging* in stochastic approximation
- *momentum* in the back-propagation algorithm for ANNs
- ...

...why?

Cumulation

Utilizing the Evolution Path

We used $\mathbf{y}_w \mathbf{y}_w^T$ for updating \mathbf{C} . Because $\mathbf{y}_w \mathbf{y}_w^T = -\mathbf{y}_w (-\mathbf{y}_w)^T$ the sign of \mathbf{y}_w is lost.



The sign information is (re-)introduced by using the *evolution path*.

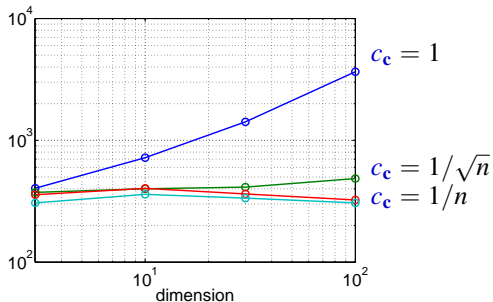
$$\begin{aligned}
 \mathbf{p}_c &\leftarrow \underbrace{(1 - c_c)}_{\text{decay factor}} \mathbf{p}_c + \underbrace{\sqrt{1 - (1 - c_c)^2}}_{\text{normalization factor}} \sqrt{\mu_w} \mathbf{y}_w \\
 \mathbf{C} &\leftarrow (1 - c_{\text{cov}}) \mathbf{C} + c_{\text{cov}} \underbrace{\mathbf{p}_c \mathbf{p}_c^T}_{\text{rank-one}}
 \end{aligned}$$

where $\mu_w = \frac{1}{\sum w_i^2}$, $c_{\text{cov}} \ll c_c \ll 1$ such that $1/c_c$ is the “backward time horizon”.

Using an **evolution path** for the **rank-one update** of the covariance matrix reduces the number of function evaluations to adapt to a straight ridge **from $\mathcal{O}(n^2)$ to $\mathcal{O}(n)$** .^(a)

^aHansen, Müller and Koumoutsakos 2003. Reducing the Time Complexity of the Derandomized Evolution Strategy with Covariance Matrix Adaptation (CMA-ES). *Evolutionary Computation*, 11(1), pp. 1-18

Number of f -evaluations divided by dimension on the cigar function



The overall model complexity is n^2 but important parts of the model can be learned in time of order n

Rank- μ Update

$$\begin{aligned} \mathbf{x}_i &= \mathbf{m} + \sigma \mathbf{y}_i, & \mathbf{y}_i &\sim \mathcal{N}_i(\mathbf{0}, \mathbf{C}), \\ \mathbf{m} &\leftarrow \mathbf{m} + \sigma \mathbf{y}_w, & \mathbf{y}_w &= \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda} \end{aligned}$$

The rank- μ update extends the update rule for **large population sizes** λ using $\mu > 1$ vectors to update \mathbf{C} at each generation step.

The matrix

$$\mathbf{C}_{\mu} = \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda} \mathbf{y}_{i:\lambda}^T$$

computes a weighted mean of the outer products of the best μ steps and has rank $\min(\mu, n)$ with probability one.

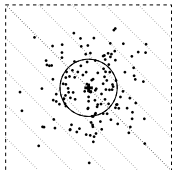
with $\mu = \lambda$ weights can be negative ¹⁰

The rank- μ update then reads

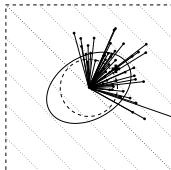
$$\mathbf{C} \leftarrow (1 - c_{\text{cov}}) \mathbf{C} + c_{\text{cov}} \mathbf{C}_{\mu}$$

where $c_{\text{cov}} \approx \mu_w/n^2$ and $c_{\text{cov}} \leq 1$.

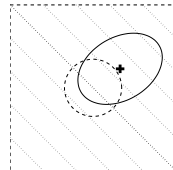
¹⁰ Jastrebski and Arnold (2006). Improving evolution strategies through active covariance matrix adaptation. CEC.



$$x_i = m + \sigma y_i, \quad y_i \sim \mathcal{N}(\mathbf{0}, \mathbf{C})$$



$$\begin{aligned} \mathbf{C}_\mu &= \frac{1}{\mu} \sum y_{i:\lambda} y_{i:\lambda}^T \\ \mathbf{C} &\leftarrow \frac{1}{(1-\lambda)} \times \mathbf{C} + \lambda \times \mathbf{C}_\mu \end{aligned}$$



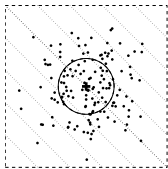
$$m_{\text{new}} \leftarrow m + \frac{1}{\mu} \sum y_{i:\lambda}$$

new distribution

sampling of $\lambda = 150$
solutions where
 $\mathbf{C} = \mathbf{I}$ and $\sigma = 1$

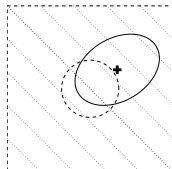
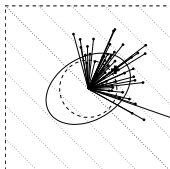
calculating \mathbf{C} where

$$\begin{aligned} \mu &= 50, \\ w_1 &= \dots = w_\mu = \frac{1}{\mu}, \\ \text{and } c_{\text{cov}} &= 1 \end{aligned}$$

Rank- μ CMA versus Estimation of Multivariate Normal Algorithm $\text{EMNA}_{\text{global}}$ ¹¹

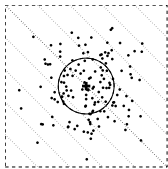
$$x_i = m_{\text{old}} + y_i, \quad y_i \sim \mathcal{N}(0, \mathbf{C})$$

$$\mathbf{C} \leftarrow \frac{1}{\mu} \sum (x_{i:\lambda} - m_{\text{old}})(x_{i:\lambda} - m_{\text{old}})^T$$



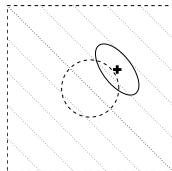
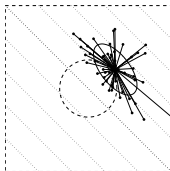
$$m_{\text{new}} = m_{\text{old}} + \frac{1}{\mu} \sum y_{i:\lambda}$$

rank- μ CMA
conducts a
PCA of
steps



$$x_i = m_{\text{old}} + y_i, \quad y_i \sim \mathcal{N}(0, \mathbf{C})$$

$$\mathbf{C} \leftarrow \frac{1}{\mu} \sum (x_{i:\lambda} - m_{\text{new}})(x_{i:\lambda} - m_{\text{new}})^T$$



$$m_{\text{new}} = m_{\text{old}} + \frac{1}{\mu} \sum y_{i:\lambda}$$

$\text{EMNA}_{\text{global}}$
conducts a
PCA of
points

sampling of $\lambda = 150$
solutions (dots)

calculating \mathbf{C} from $\mu = 50$
solutions

new distribution

The CMA-update yields a larger variance in particular in gradient direction, because m_{new} is the minimizer for the variances when calculating \mathbf{C}

¹¹ Hansen, N. (2006). The CMA Evolution Strategy: A Comparing Review. In J.A. Lozano, P. Larranga, I. Inza and E. Bengoetxea (Eds.). Towards a new evolutionary computation. Advances in estimation of distribution algorithms. pp. 75-102

The rank- μ update

- increases the possible learning rate in large populations
roughly from $2/n^2$ to μ_w/n^2
- can reduce the number of necessary **generations** roughly from $\mathcal{O}(n^2)$ to $\mathcal{O}(n)$ ⁽¹²⁾
given $\mu_w \propto \lambda \propto n$

Therefore the rank- μ update is the primary mechanism whenever a large population size is used

say $\lambda \geq 3n + 10$

The rank-one update

- uses the evolution path and reduces the number of necessary **function evaluations** to learn straight ridges from $\mathcal{O}(n^2)$ to $\mathcal{O}(n)$.

Rank-one update and rank- μ update can be combined

... all equations

¹²Hansen, Müller, and Koumoutsakos 2003. Reducing the Time Complexity of the Derandomized Evolution Strategy with Covariance Matrix Adaptation (CMA-ES). *Evolutionary Computation*, 11(1), pp. 1-18

Summary of Equations

The Covariance Matrix Adaptation Evolution Strategy

Input: $\mathbf{m} \in \mathbb{R}^n$, $\sigma \in \mathbb{R}_+$, λ

Initialize: $\mathbf{C} = \mathbf{I}$, and $\mathbf{p}_c = \mathbf{0}$, $\mathbf{p}_\sigma = \mathbf{0}$,

Set: $c_c \approx 4/n$, $c_\sigma \approx 4/n$, $c_1 \approx 2/n^2$, $c_\mu \approx \mu_w/n^2$, $c_1 + c_\mu \leq 1$, $d_\sigma \approx 1 + \sqrt{\frac{\mu_w}{n}}$,
and $w_{i=1\dots\lambda}$ such that $\mu_w = \frac{1}{\sum_{i=1}^{\mu} w_i^2} \approx 0.3 \lambda$

While not terminate

$\mathbf{x}_i = \mathbf{m} + \sigma \mathbf{y}_i$, $\mathbf{y}_i \sim \mathcal{N}_i(\mathbf{0}, \mathbf{C})$, for $i = 1, \dots, \lambda$ sampling

$\mathbf{m} \leftarrow \sum_{i=1}^{\mu} w_i \mathbf{x}_{i:\lambda} = \mathbf{m} + \sigma \mathbf{y}_w$ where $\mathbf{y}_w = \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda}$ update mean

$\mathbf{p}_c \leftarrow (1 - c_c) \mathbf{p}_c + \mathbb{1}_{\{\|\mathbf{p}_\sigma\| < 1.5\sqrt{n}\}} \sqrt{1 - (1 - c_c)^2} \sqrt{\mu_w} \mathbf{y}_w$ cumulation for \mathbf{C}

$\mathbf{p}_\sigma \leftarrow (1 - c_\sigma) \mathbf{p}_\sigma + \sqrt{1 - (1 - c_\sigma)^2} \sqrt{\mu_w} \mathbf{C}^{-\frac{1}{2}} \mathbf{y}_w$ cumulation for σ

$\mathbf{C} \leftarrow (1 - c_1 - c_\mu) \mathbf{C} + c_1 \mathbf{p}_c \mathbf{p}_c^T + c_\mu \sum_{i=1}^{\mu} w_i \mathbf{y}_{i:\lambda} \mathbf{y}_{i:\lambda}^T$ update \mathbf{C}

$\sigma \leftarrow \sigma \times \exp\left(\frac{c_\sigma}{d_\sigma} \left(\frac{\|\mathbf{p}_\sigma\|}{\mathbb{E}\|\mathcal{N}(\mathbf{0}, \mathbf{I})\|} - 1\right)\right)$ update of σ

Not covered on this slide: termination, restarts, useful output, boundaries and encoding

Source Code Snippet

```

counteval = 0; % the next 40 lines contain the 20 lines of interesting code
while counteval < stopeval

    % Generate and evaluate lambda offspring
    for k=1:lambda,
        arx(:,k) = xmean + sigma * B * (D .* randn(N,1)); % m + sig * Normal(0,C)
        arfitness(k) = feval(strfitnessfct, arx(:,k)); % objective function call
        counteval = counteval+1;
    end

    % Sort by fitness and compute weighted mean into xmean
    [arfitness, arindex] = sort(arfitness); % minimization
    xold = xmean;
    xmean = arx(:,arindex(1:mu))*weights; % recombination, new mean value

    % Cumulation: Update evolution paths
    ps = (1-cs)*ps ...
        + sqrt(cs*(2-cs)*mueff) * invsqrtC * (xmean-xold) / sigma;
    hsig = norm(ps)/sqrt(1-(1-cs)^(2*counteval/lambda))/chiN < 1.4 + 2/(N+1);
    pc = (1-cc)*pc ...
        + hsig * sqrt(cc*(2-cc)*mueff) * (xmean-xold) / sigma;

    % Adapt covariance matrix C
    artmp = (1/sigma) * (arx(:,arindex(1:mu))- repmat(xold,1,mu));
    C = (1-cl-cmu) * C ... % regard old matrix
        + cl * (pc*pc' ... % plus rank one update
            + (1-hsig) * cc*(2-cc) * C) ... % minor correction if hsig==0
        + cmu * artmp * diag(weights) * artmp'; % plus rank mu update

    % Adapt step size sigma
    sigma = sigma * exp((cs/damps)*(norm(ps)/chiN - 1));

    % Decomposition of C into B*diag(D.^2)*B' (diagonalization)
    if counteval - eigeneval > lambda/(cl+cmu)/N/10 % to achieve O(N^2)
        eigeneval = counteval;
        C = triu(C) + triu(C,1)'; % enforce symmetry
        [B,D] = eig(C); % eigen decomposition, B=normalized eigenvectors
        D = sqrt(diag(D)); % D is a vector of standard deviations now
        invsqrtC = B * diag(D.^-1) * B';
    end
end

```

Strategy Internal Parameters

- related to selection and recombination
 - λ , offspring number, new solutions sampled, population size
 - μ , parent number, solutions involved in updates of m , C , and σ
 - $w_{i=1,\dots,\mu}$, recombination weights
 μ and w_i should be chosen such that the variance effective selection mass $\mu_w \approx \frac{\lambda}{4}$, where $\mu_w := 1 / \sum_{i=1}^{\mu} w_i^2$.
- related to C -update
 - c_c , decay rate for the evolution path
 - c_1 , learning rate for rank-one update of C
 - c_μ , learning rate for rank- μ update of C
- related to σ -update
 - c_σ , decay rate of the evolution path
 - d_σ , damping for σ -change

Parameters were identified in carefully chosen experimental set ups. **Parameters do not in the first place depend on the objective function** and are not meant to be in the users choice. Only(?) the population size λ might be reasonably varied in a wide range, *depending on the objective function*

Experimentum Crucis (0)

What did we want to achieve?

- reduce any convex-quadratic function

$$f(\mathbf{x}) = \mathbf{x}^T \mathbf{H} \mathbf{x}$$

e.g. $f(\mathbf{x}) = \sum_{i=1}^n 10^{6 \frac{i-1}{n-1}} x_i^2$

to the sphere model

$$f(\mathbf{x}) = \mathbf{x}^T \mathbf{x}$$

without use of derivatives

- lines of equal density align with lines of equal fitness

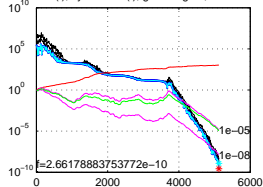
$$\mathbf{C} \propto \mathbf{H}^{-1}$$

in a stochastic sense

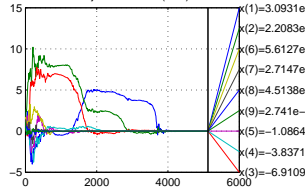
Experimentum Crucis (1)

f convex quadratic, separable

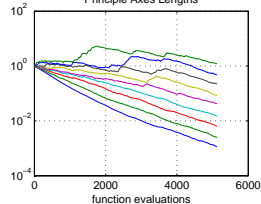
blue: abs(f), cyan: $f - \min(f)$, green: sigma, red: axis ratio



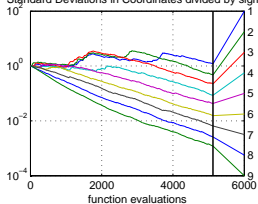
Object Variables (9-D)



Principle Axes Lengths



Standard Deviations in Coordinates divided by sigma

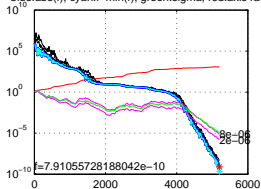


$$f(\mathbf{x}) = \sum_{i=1}^n 10^{\alpha \frac{i-1}{n-1}} x_i^2, \alpha = 6$$

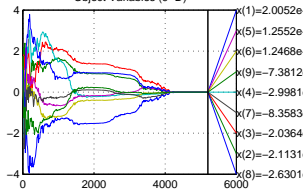
Experimentum Crucis (2)

f convex quadratic, as before but non-separable (rotated)

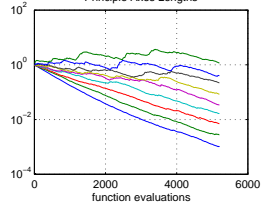
blue:abs(f), cyan:f-min(f), green:sigma, red:axis ratio



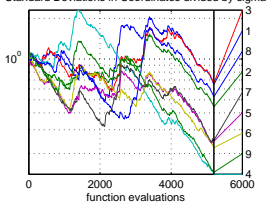
Object Variables (9-D)



Principle Axes Lengths



Standard Deviations in Coordinates divided by sigma



$C \propto H^{-1}$ for all g, H

$f(x) = g(x^T H x)$, $g : \mathbb{R} \rightarrow \mathbb{R}$ strictly increasing

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Natural Gradient Descent

- Consider $\arg \min_{\theta} E(f(\mathbf{x})|\theta)$ under the sampling distribution $p(\cdot|\theta)$
we could improve $E(f(\mathbf{x})|\theta)$ by following the gradient $\nabla_{\theta} E(f(\mathbf{x})|\theta)$:

$$\theta \leftarrow \theta - \eta \nabla_{\theta} E(f(\mathbf{x})|\theta), \quad \eta > 0$$

∇_{θ} depends on the parameterization of the distribution, therefore

- Consider the **natural gradient** of the expected transformed fitness

$$\begin{aligned} \tilde{\nabla}_{\theta} E(w \circ P_f(f(\mathbf{x}))|\theta) &= F_{\theta}^{-1} \nabla_{\theta} E(w \circ P_f(f(\mathbf{x}))|\theta) \\ &= E(w \circ P_f(f(\mathbf{x})) F_{\theta}^{-1} \nabla_{\theta} \ln p(\mathbf{x}|\theta)) \end{aligned}$$

using the Fisher information matrix $F_{\theta} = \left(\left(E \frac{\partial^2 \log p(\mathbf{x}|\theta)}{\partial \theta_i \partial \theta_j} \right) \right)_{ij}$ of the density p .

The natural gradient is **invariant under re-parameterization** of the distribution.

- A **Monte-Carlo approximation** reads

$$\tilde{\nabla}_{\theta} \hat{E}(\hat{w}(f(\mathbf{x}))|\theta) = \sum_{i=1}^{\lambda} w_i F_{\theta}^{-1} \nabla_{\theta} \ln p(\mathbf{x}_{i:\lambda}|\theta), \quad w_i = \hat{w}(f(\mathbf{x}_{i:\lambda})|\theta)$$

CMA-ES – Cumulation = Natural Evolution Strategy

Natural gradient descend using the MC approximation and the normal distribution

- Rewriting the update of the distribution mean

$$\mathbf{m}_{\text{new}} \leftarrow \sum_{i=1}^{\mu} w_i \mathbf{x}_{i:\lambda} = \mathbf{m} + \underbrace{\sum_{i=1}^{\mu} w_i (\mathbf{x}_{i:\lambda} - \mathbf{m})}_{\text{natural gradient for mean } \frac{\partial}{\partial \mathbf{m}} \widehat{\mathbb{E}}(w \circ P_f(f(\mathbf{x})) | \mathbf{m}, \mathbf{C})}$$

- Rewriting the update of the covariance matrix¹³

$$\begin{aligned} \mathbf{C}_{\text{new}} \leftarrow & \mathbf{C} + c_1 \overbrace{(\mathbf{p}_c \mathbf{p}_c^T)}^{\text{rank one}} - \mathbf{C} \\ & + \frac{c_\mu}{\sigma^2} \sum_{i=1}^{\mu} w_i \underbrace{\left((\mathbf{x}_{i:\lambda} - \mathbf{m}) (\mathbf{x}_{i:\lambda} - \mathbf{m})^T - \sigma^2 \mathbf{C} \right)}_{\text{rank-}\mu} \\ & \text{natural gradient for covariance matrix } \frac{\partial}{\partial \mathbf{C}} \widehat{\mathbb{E}}(w \circ P_f(f(\mathbf{x})) | \mathbf{m}, \mathbf{C}) \end{aligned}$$

¹³ Akimoto et al. (2010): Bidirectional Relation between CMA Evolution Strategies and Natural Evolution

Maximum Likelihood Update

The new distribution mean \mathbf{m} maximizes the log-likelihood

$$\mathbf{m}_{\text{new}} = \arg \max_{\mathbf{m}} \sum_{i=1}^{\mu} w_i \log p_{\mathcal{N}}(\mathbf{x}_{i:\lambda} | \mathbf{m})$$

independently of the given covariance matrix

The rank- μ update matrix \mathbf{C}_{μ} maximizes the log-likelihood

$$\mathbf{C}_{\mu} = \arg \max_{\mathbf{C}} \sum_{i=1}^{\mu} w_i \log p_{\mathcal{N}} \left(\frac{\mathbf{x}_{i:\lambda} - \mathbf{m}_{\text{old}}}{\sigma} \middle| \mathbf{m}_{\text{old}}, \mathbf{C} \right)$$

$$\log p_{\mathcal{N}}(\mathbf{x} | \mathbf{m}, \mathbf{C}) = -\frac{1}{2} \log \det(2\pi\mathbf{C}) - \frac{1}{2}(\mathbf{x} - \mathbf{m})^T \mathbf{C}^{-1}(\mathbf{x} - \mathbf{m})$$

$p_{\mathcal{N}}$ is the density of the multi-variate normal distribution

Variable Metric

On the function class

$$f(\mathbf{x}) = g \left(\frac{1}{2}(\mathbf{x} - \mathbf{x}^*)\mathbf{H}(\mathbf{x} - \mathbf{x}^*)^T \right)$$

the covariance matrix approximates the inverse Hessian up to a constant factor, that is:

$$\mathbf{C} \propto \mathbf{H}^{-1} \quad (\text{approximately})$$

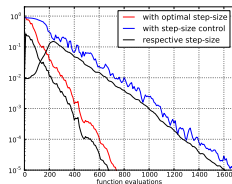
In effect, ellipsoidal level-sets are transformed into spherical level-sets.

$g : \mathbb{R} \rightarrow \mathbb{R}$ is strictly increasing

On Convergence

Evolution Strategies converge with probability one on,
e.g., $g\left(\frac{1}{2}\mathbf{x}^T\mathbf{H}\mathbf{x}\right)$ like

$$\|\mathbf{m}_k - \mathbf{x}^*\| \propto e^{-ck}, \quad c \leq \frac{0.25}{n}$$



Monte Carlo pure random search converges like

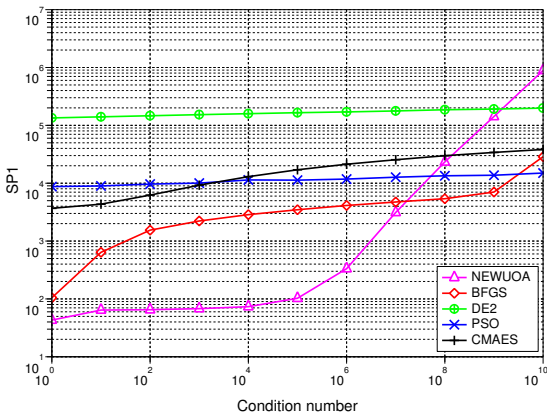
$$\|\mathbf{m}_k - \mathbf{x}^*\| \propto k^{-c} = e^{-c \log k}, \quad c = \frac{1}{n}$$

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Comparison to BFGS, NEWUOA, PSO and DE

f convex quadratic, separable with varying condition number α

Ellipsoid dimension 20, 21 trials, tolerance $1e-09$, eval max $1e+07$



BFGS (Broyden et al 1970)

NEWUOA (Powell 2004)

DE (Storn & Price 1996)

PSO (Kennedy & Eberhart 1995)

CMA-ES (Hansen & Ostermeier 2001)

$f(x) = g(x^T H x)$ with

H diagonal

g identity (for **BFGS** and

NEWUOA)

g any order-preserving = strictly increasing function (for all other)

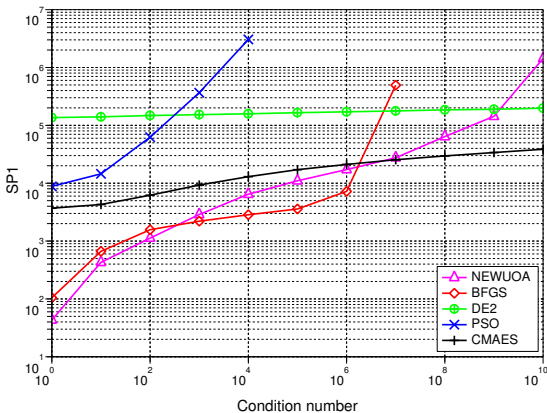
SP1 = average number of objective function evaluations¹⁴ to reach the target function value of $g^{-1}(10^{-9})$

¹⁴ Auger et al. (2009): Experimental comparisons of derivative free optimization algorithms, SEA

Comparison to BFGS, NEWUOA, PSO and DE

f convex quadratic, non-separable (rotated) with varying condition number α

Rotated Ellipsoid dimension 20, 21 trials, tolerance $1e-09$, eval max $1e+07$



BFGS (Broyden et al 1970)

NEWUOA (Powell 2004)

DE (Storn & Price 1996)

PSO (Kennedy & Eberhart 1995)

CMA-ES (Hansen & Ostermeier 2001)

$f(x) = g(x^T H x)$ with

H full

g identity (for **BFGS** and **NEWUOA**)

g any order-preserving = strictly increasing function (for all other)

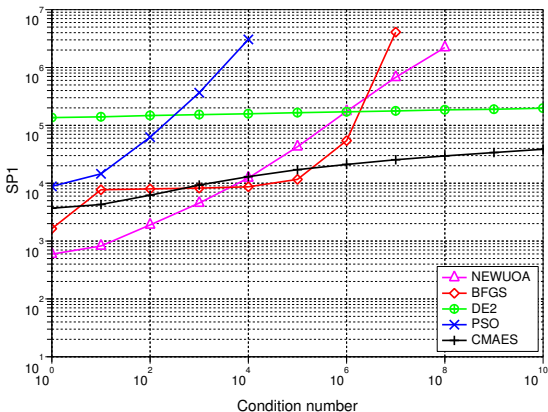
SP1 = average number of objective function evaluations¹⁵ to reach the target function value of $g^{-1}(10^{-9})$

¹⁵Auger et.al. (2009): Experimental comparisons of derivative free optimization algorithms, SEA

Comparison to BFGS, NEWUOA, PSO and DE

f non-convex, non-separable (rotated) with varying condition number α

Sqrt of sqrt of rotated ellipsoid dimension 20, 21 trials, tolerance $1e-09$, eval max $1e+07$



BFGS (Broyden et al 1970)

NEWUOA (Powell 2004)

DE (Storn & Price 1996)

PSO (Kennedy & Eberhart 1995)

CMA-ES (Hansen & Ostermeier 2001)

$f(x) = g(\mathbf{x}^T \mathbf{H} \mathbf{x})$ with

\mathbf{H} full

$g : x \mapsto x^{1/4}$ (for **BFGS** and

NEWUOA)

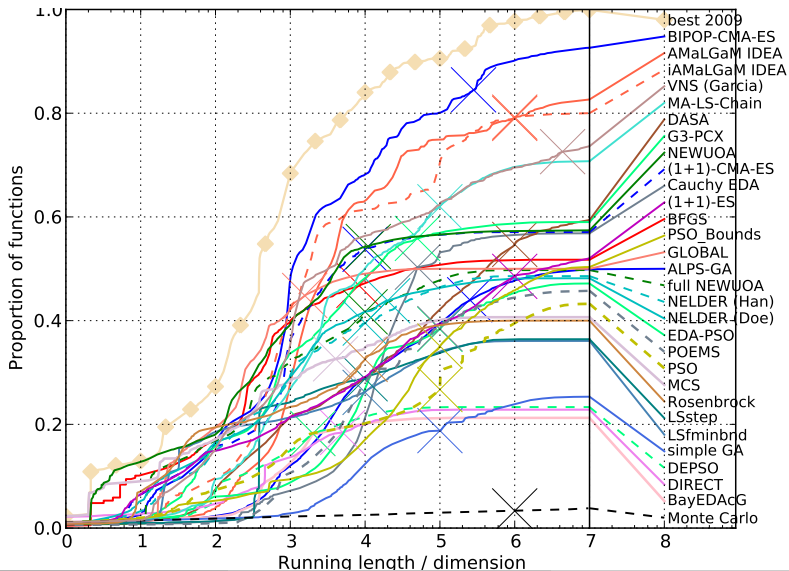
g any order-preserving = strictly increasing function (for all other)

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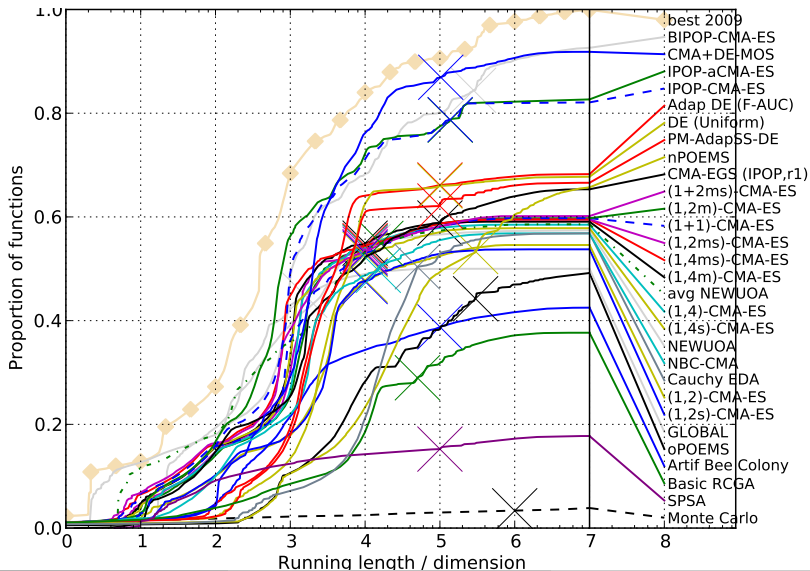
Comparison during BBOB at GECCO 2009

24 functions and 31 algorithms in 20-D



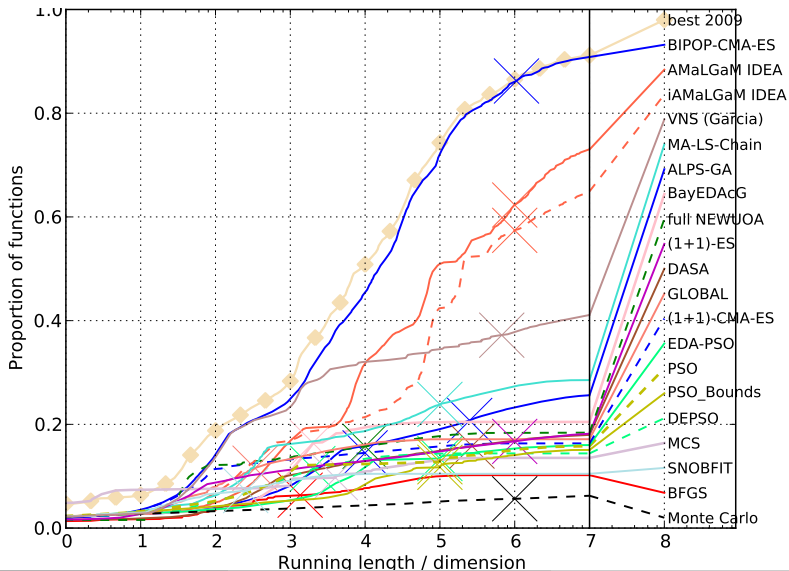
Comparison during BBOB at GECCO 2010

24 functions and 20+ algorithms in 20-D



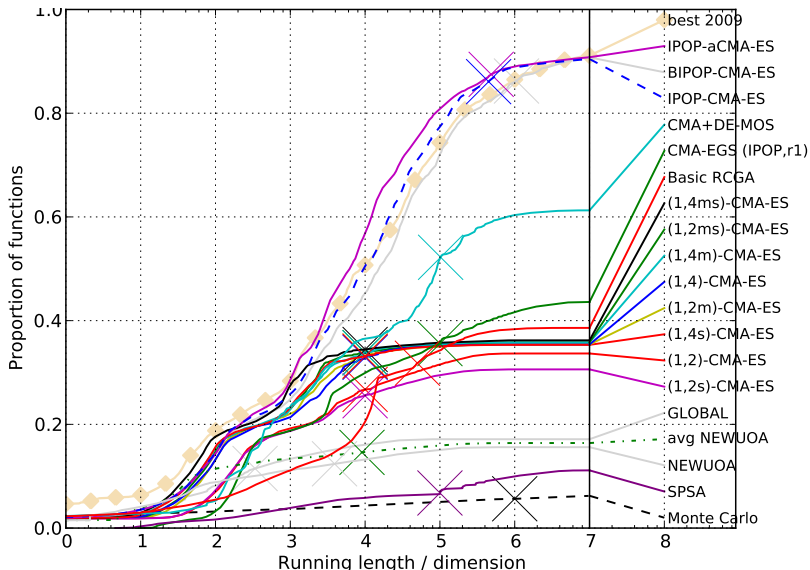
Comparison during BBOB at GECCO 2009

30 **noisy** functions and 20 algorithms in 20-D



Comparison during BBOB at GECCO 2010

30 **noisy** functions and 10+ algorithms in 20-D



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The Continuous Search Problem

Difficulties of a non-linear optimization problem are

- dimensionality and non-separability

demands to exploit problem structure, e.g. neighborhood
cave: design of benchmark functions

- ill-conditioning

demands to acquire a second order model

- ruggedness

demands a non-local (stochastic? population based?) approach

Main Characteristics of (CMA) Evolution Strategies

- ① Multivariate normal distribution to generate new search points
follows the maximum entropy principle
- ② Rank-based selection
implies invariance, same performance on $g(f(x))$ for any increasing g
more invariance properties are featured
- ③ Step-size control facilitates fast (log-linear) convergence and possibly linear scaling with the dimension
in CMA-ES based on an **evolution path** (a non-local trajectory)
- ④ *Covariance matrix adaptation (CMA)* **increases the likelihood of previously successful steps** and can improve performance by orders of magnitude
the update follows the natural gradient
 $\mathbf{C} \propto \mathbf{H}^{-1} \iff$ adapts a variable metric
 \iff new (rotated) problem representation
 $\implies f : \mathbf{x} \mapsto g(\mathbf{x}^T \mathbf{H} \mathbf{x})$ reduces to $\mathbf{x} \mapsto \mathbf{x}^T \mathbf{x}$

Limitations

of CMA Evolution Strategies

- **internal CPU-time:** $10^{-8}n^2$ seconds per function evaluation on a 2GHz PC, tweaks are available
 1 000 000 f -evaluations in 100-D take 100 seconds *internal CPU-time*
- better methods are presumably available in case of
 - partly separable problems
 - specific problems, for example with cheap gradients
 specific methods
 - small dimension ($n \ll 10$)
 for example Nelder-Mead
 - small running times (number of f -evaluations $< 100n$)
 model-based methods

Thank You

Source code for CMA-ES in C, Java, Matlab, Octave, Python, Scilab is available at http://www.lri.fr/~hansen/cmaes_inmatlab.html