

Local Search

CS 486/686
University of Waterloo
Sept 29, 2009

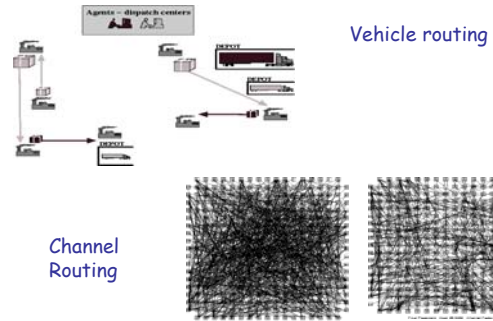
Outline

- Iterative improvement algorithms
- Hill climbing search
- Simulated annealing
- Genetic algorithms

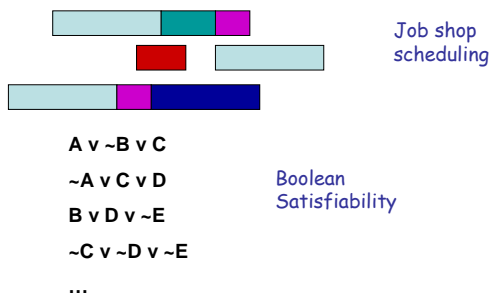
Introduction

- So far we have studied algorithms which systematically explore search spaces
 - Keep one or more paths in memory
 - When the goal is found, the solution consists of a **path to the goal**
- For many problems the path is unimportant

Examples



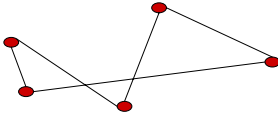
Examples



Introduction

- Informal characterization
 - Combinatorial structure being optimized
 - There is a cost function to be optimized
 - At least we want to find a **good** solution
 - Searching all possible states is infeasible
 - No known algorithm for finding the solution efficiently
 - Some notion of similar states having similar costs

Example - TSP



- Goal is to minimize the length of the route
- **Constructive method:**
 - Start from scratch and build up a solution
- **Iterative improvement method:**
 - Start with a solution and try to improve it

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Constructive method

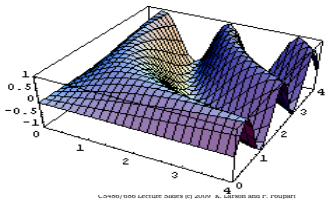
- For the optimal solution we could use A^* !
 - But we do not really need to know how we got to the solution - we just want the solution
 - Can be very expensive to run

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Iterative improvement methods

- Idea: Imagine all possible solutions laid out on a **landscape**
 - We want to find the highest (or lowest) point

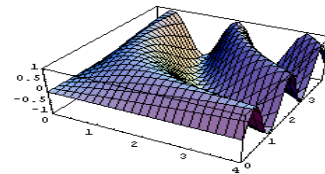


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Iterative improvement methods

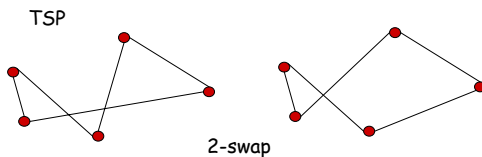
1. Start at some random point on the landscape
2. Generate all possible points to move to
3. Choose a point of improvement and move to it
4. If you are stuck then restart



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Iterative improvement methods

- What does it mean to "generate points to move to"
 - Sometimes called generating the **moveset**
- Depends on the application



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Hill-climbing

1. Start at some initial configuration S
2. Let $V = \text{Eval}(S)$
3. Let $N = \text{Move_Set}(S)$
4. For each $X_i \in N$
 - Let $V_{\max} = \max_i \text{Eval}(X_i)$ and $X_{\max} = \text{argmax}_i \text{Eval}(X_i)$
5. If $V_{\max} \leq V$, return S
6. Let $S = X_{\max}$ and $V = V_{\max}$. Go to 3

"Like trying to find the peak of Mt Everest in the fog",
Russell and Norvig

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Hill Climbing

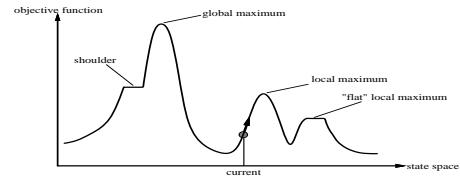
- Always take a step in the direction that improves the current solution value the most
 - Greedy
- Good things about hill climbing
 - Easy to program!
 - Requires no memory of where we have been!
 - It is important to have a "good" set of moves
 - Not too many, not too few

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Hill Climbing

- Issues with hill climbing
 - It can get stuck!
 - Local maximum (local minimum)
 - Plateaus



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Improving on hill climbing

- Plateaus
 - Allow for sideways moves, but be careful since may move sideways forever!
- Local Maximum
 - Random restarts: "If at first you do not succeed, try, try again"
 - Random restarts works well in practice
- Randomized hill climbing
 - Like hill climbing except you choose a **random state from the move set**, and then move to it if it is better than current state. Continue until you are bored

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Hill climbing example: GSAT

Av-BvC 1
 ~AvCvD 1
 BvDv-E 0
 ~Cv-Dv-E 1
 ~Av-CvE 1

Configuration A=1, B=0, C=1, D=0, E=1

Goal is to maximize the number of satisfied clauses: $Eval(config) = \# \text{ satisfied clauses}$

GSAT Move_Set: Flip any 1 variable

WALKSAT (Randomized GSAT)

Pick a random unsatisfied clause;

Consider flipping each variable in the clause

If any improve Eval, then accept the best

If none improve Eval, then with prob p pick the move that is least bad; prob $(1-p)$ pick a random one

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Simulated Annealing

- Is hill climbing complete?
 - No: it never makes downhill moves
 - Can get stuck at local maxima (minima)
- Is a random walk complete?
 - Yes: it will eventually find a solution
 - But it is very inefficient

New Idea:

Allow the algorithm to make some "bad" moves in order to escape local maxima.

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Simulated annealing

1. Let S be the initial configuration and $V = Eval(S)$
2. Let i be a random move from the moveset and let S_i be the next configuration, $V_i = Eval(S_i)$
3. If $V < V_i$ then $S = S_i$ and $V = V_i$
4. Else with probability p , $S = S_i$ and $V = V_i$
5. Goto 2 until you are bored

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Simulated annealing

- How should we choose the probability of accepting a "bad" move?
 - Idea 1: $p=0.1$ (or some other fixed value)?
 - Idea 2: Probability that decreases with time?
 - Idea 3: Probability that decreases with time and as $V-V_i$ increases?

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Selecting moves in simulated annealing

- If new value V_i is better than old value V then definitely move to new solution
- If new value V_i is worse than old value V then move to new solution with probability

$$\text{Exp}(-(V-V_i)/T)$$

Boltzmann distribution: $T > 0$ is a parameter called temperature. It starts high and decreases over time towards 0

If T is close to 0 then the probability of making a bad move is almost 0

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Properties of simulated annealing

- If T is decreased slowly enough then simulated annealing is guaranteed (in theory) to reach best solution
 - Annealing schedule is critical
- When T is high: **Exploratory phase** (random walk)
- When T is low: **Exploitation phase** (randomized hill climbing)

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Genetic Algorithms

- Problems are encoded into a representation which allows certain operations to occur
 - Usually use a bit string
 - The representation is key - needs to be thought out carefully
- An encoded candidate solution is an **individual**
- Each individual has a **fitness** which is a numerical value associated with its quality of solution
- A **population** is a set of individuals
- Populations change over **generations** by applying operations to them

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Typical genetic algorithm

- Initialize: Population P consists of N random individuals (bit strings)
- Evaluate: for each $x \in P$, compute $\text{fitness}(x)$
- Loop
 - For $i=1$ to N do
 - Choose 2 parents each with probability proportional to fitness scores
 - **Crossover** the 2 parents to produce a new bit string (child)
 - With some small probability **mutate** child
 - Add child to the population
- Until some child is fit enough or you get bored
- Return the best child in the population according to fitness function

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Crossover

- Consists of combining parts of individuals to create new individuals
- Choose a random crossover point
 - Cut the individuals there and swap the pieces

```
101|0101      011|1110
      Cross over
011|0101      101|1110
```

Implementation: use a crossover mask m
Given two parents a and b the offsprings are
 $(a \wedge m) \vee (b \wedge \sim m)$ and $(a \wedge \sim m) \vee (b \wedge m)$

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Mutation

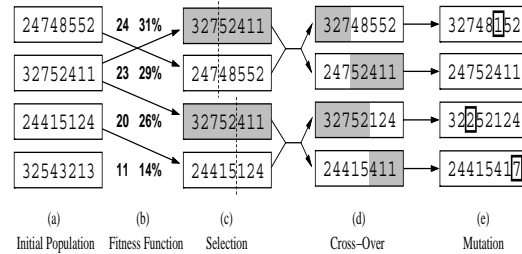
- Mutation allows us to generate desirable features that are not present in the original population
- Typically mutation just means flipping a bit in the string

100111 mutates to 100101

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Genetic Algorithms



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Genetic algorithms and search

- Why are genetic algorithms a type of search?

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Genetic algorithms and search

- Why are genetic algorithms a type of search?
 - States: possible solutions
 - Operators: mutation, crossover, selection
 - Parallel search: since several solutions are maintained in parallel
 - Hill-climbing on the fitness function
 - Mutation and crossover allow us to get out of local optima

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Discussion of local search

- Useful for optimization problems!
- Often the second best way to solve a problem
 - If you can, use A* or linear programming or...
 - But local search is easy to program ☺
- Hill climbing always moves in the (locally) best direction
 - Can get stuck, but random restarts can be really effective
- Simulated annealing allows moves downhill

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Next class

- Probability theory
 - Russell and Norvig, Sections 13.1-13.6

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