

#### Genetic Algorithms (GAs)

- heuristic methods--do not guarantee optimality
- iterative methods
- simulate biological evolution, which has enabled "nature" to develop species remarkably welladapted to their environment.

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GAs

- operate on a population of *individuals* which represent potential solutions to the problem
- from the population, a set of "good" individuals are selected to *mate* & form a new *generation*
- the quality of subsequent generations will (it is hoped!) gradually improve and approach optimality

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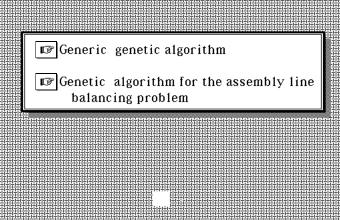
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## ENCODING

Each individual in the population consists of a string, which "resembles" a biological *chromosome* composed of *genes*.

These genes may take on values from a finite set of digits or characters, called *alleles*. (Most frequently, the alleles are binary digits.)

Example: from the set of alleles {A,B,C} we might produce the individual ABCABBCABBC





- development & theoretical foundation provided
   by:
  - John Holland, *Adaption in Natural and Artificial Systems,* The University of Michigan Press,1975.
- further developed & analyzed by Holland's student:

David Goldberg, *Genetic Algorithms in Search, Optimization, and Machine Learning,* Addison-Wesley, 1989.

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Encoding
Fitness measure
Selection
Scaling fitness
Crossover
Mutation
Generic GA Algorithm

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For each individual i, we define a *fitness* value f(i) to measure how good it is.

Individuals representing good solutions will have a larger fitness value than those which correspond to poor solutions.

Used to determine which individuals *survive*: to produce the next generation.



"Survival of the fittest..." Opennis Bricker, U. of Iowa, 1997

#### SELECTION

From the population at each generation, a GA randomly selects the fittest individuals to survive and mate to produce the next generation.

The simplest method for doing this is "stochastic sampling with replacement", in which individual

i is selected with probability p<sub>i</sub>

$$= \frac{f(1)}{\sum_{j=1}^{N} f(j)}$$

This is repeated until N individuals have been selected. ⊈\_

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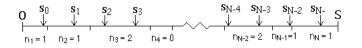


1. Compute S, the sum of the fitness values for the population.

2. Map each fitness value in random order to contiguous segments of the interval [0,S] on the real line, such that each segment has length equal to its corresponding fitness value.

0			∧S
f(1) f(2)	f(3)	f(4)	f(N-2) f(N-1) f(N)
Stochastic Universal Sampling			©Dennis Bricker, U. of Iowa, 1997

**5.** Let n<sub>k</sub> be the number of values in the set  $\{s_i\}$  which fall within interval k.

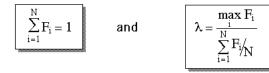


**6.** For each k (k=1,2,...N), create n<sub>k</sub> copies of individual k and put into the mating pool.

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A way to prevent this is to scale the fitness values so as to maintain a constant "best fitness to average fitness" ratio, the scaling factor.

Given scaling factor  $\lambda$  and a set of fitness values  $\{f_1, f_2, \dots, f_N\}$ , we scale them to  $F_i = a f_i + b$ where a & b are chosen so that



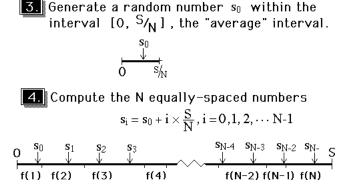
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In sampling with replacement, the more fit individuals are likely to be selected, and may be selected several times. However, there is not quarantee that an individual whose fitness is above the population average will be selected

"Stochastic universal sampling" is a scheme which will guarantee this!

J.E. Baker, "Reducing bias and inefficiency in the selection algorithm", in Genetic Algorithms & Their Applications: Proceedings of the 2nd Int'l Conf. on Genetic Algorithms, J.J. Grefenstette (ed.), 1987.

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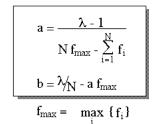
SCALING The distribution of fitness values may strongly affect premature convergence of a genetic algorithm.

If a few individuals have much larger fitness values than the others, they will generate many more offspring and quickly dominate the generations which follow, and the algorithm will prematurely converge to a population of identical "clones" which are not optimal.



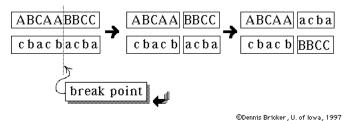
#### Solution: Choose a & b so that

where



### CROSSOVER

Two individuals can mate to generate two offspring, by randomly selecting a break point and exchanging substrings:



The GA is initiated with a random population of N individuals



**1.** Evaluates the fitness of each individual in the population

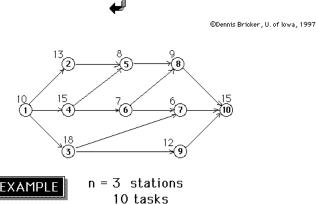
2. Based on fitness, chooses individuals from the population based on fitness, to form a *mating pool*, and pairs these individuals randomly.

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There are numerous decisions which much be made in the design of a genetic algorithm:

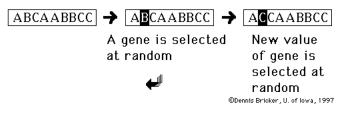
- population size
- probability of crossover
- probability of mutation
- whether to "seed" the initial population with "good" solutions
- scaling factor (best to average ratio) for fitness

See sample Pascal code in Chapter 3: "Computer Implementation of a Genetic Algorithm", in book by D. Goldberg.



MUTATION

With relatively low probability, a gene on a chromosome might change its value from one allele to another.



**3.** For each pair of individuals in the mating pool, *either* mates them & puts the two offspring into the new population *or* copies them directly into the new

copies them directly into the new population

**4.** Carries out mutation on the new population

5. Checks whether to terminate.

Usually a genetic algorithm will terminate after a given number of iterations, or when nearly all of the individuals in the population are identical.

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## GENETIC ALGORITHM FOR LINE BALANCING

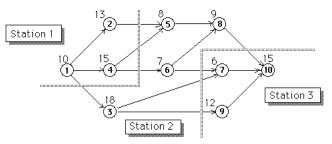
Consider the Assembly Line Balancing (ALB) Problem in which the number of stations n is fixed, and the tasks are to be assigned to the stations so as to minimize the cycle time.

4

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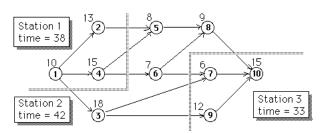
For the ALB problem, a natural encoding would be, using the station numbers as alleles, to identify the station to which task i is assigned by the number in the  $i^{th}$  position on the string.



The assignment shown above would be coded by the string: 11212333

#### ENCODING

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The assignment of the ten tasks to the three stations shown above results in a cycle time equal to  $T_{max} = max\{38, 42, 33\} = 42$ .

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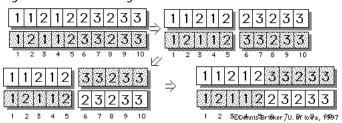
However, because individuals which violate one or more precedence restrictions might appear in the population, we will include a penalty P times the number V of such violations:

$$T$$
 (i) =  $T_{max}$  +  $P \times V$ 

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## CROSSOVER

Suppose that the two individuals below have been paired for "mating", and the "break point" has been randomly chosen to be after the 5 "gene" in the string:



# FITNESS

Our objective is to

- minimize the cycle time, while
- satisfy the precedence restrictions
- The "fitness" measure of a solution should be a positive value which reflects both of these considerations,
- with a larger value for those solutions which better satisfy the objective & restrictions.

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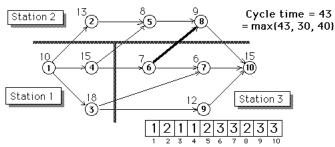
The cycle time is to be minimized, and so is an indication of "unfitness", i.e., the larger the cycle time, the more unfit the solution is.

If T(i) is the cycle time of individual i, then the fitness could be measured by

where 
$$\label{eq:f(i) = k \times M - T(i)} \begin{bmatrix} f(i) = k \times M - T(i) \end{bmatrix}$$

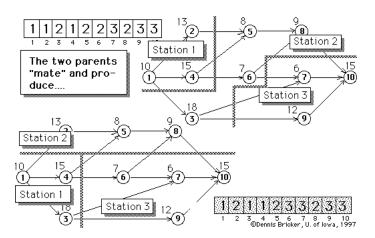
and k>1. With this definition, f(i)>0 for all i.

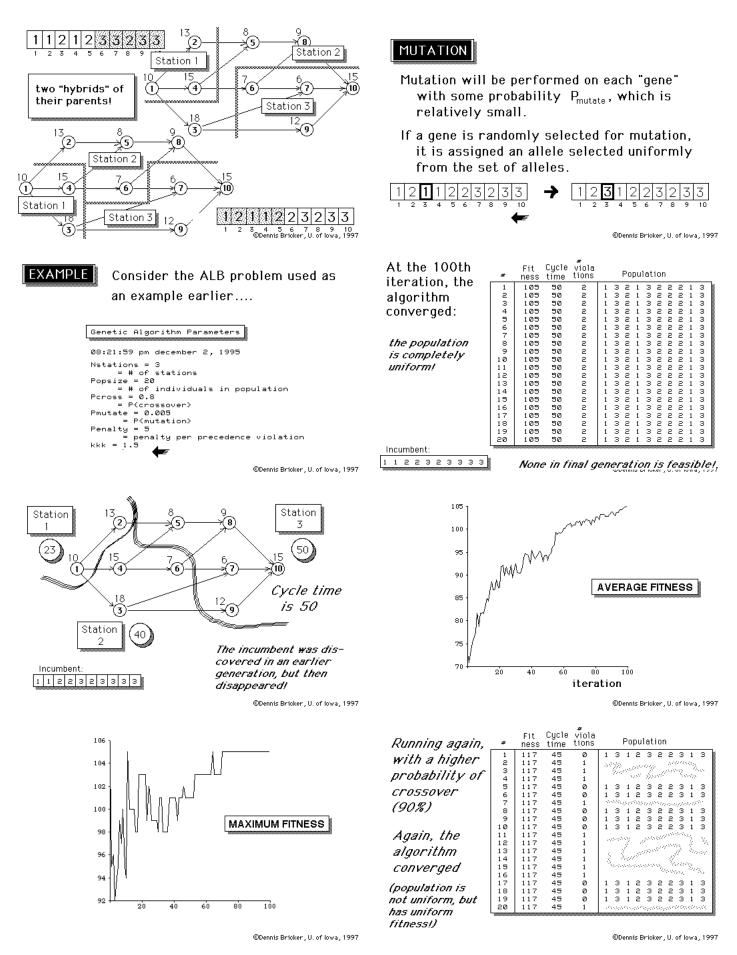
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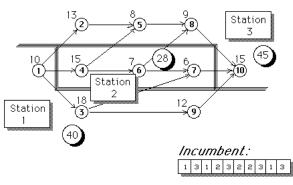


In the assignment shown, task 6 does not precede task 8 as required, and so we reduce the fitness by a penalty P=10:

$$\Gamma(i) = 43 + 10 \times 1 = 53$$

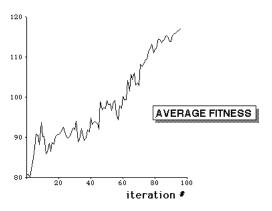




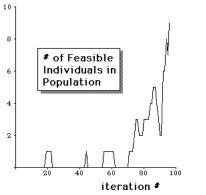


Cycle time is 45

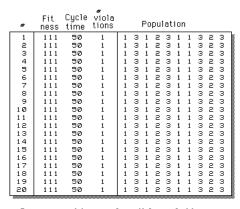
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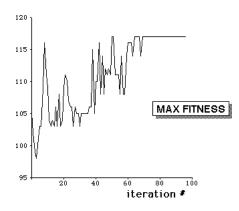
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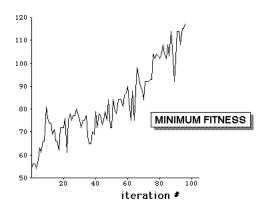
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Converged to nonfeasible solution!

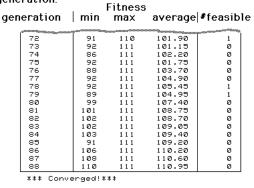


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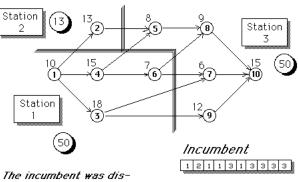


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Running the GA again with Pcross=90%, it converged in 88th generation:

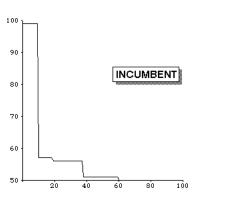


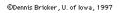
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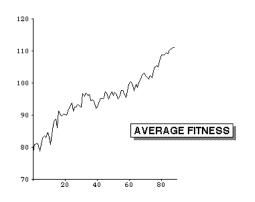


covered in an earlier generation, and then disappeared!

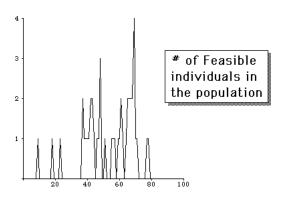
Cycle time is 50







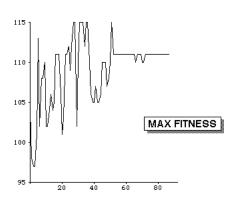
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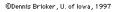


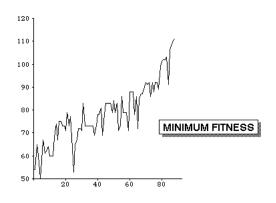
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#	fitness	Cycle time	<pre># violations</pre>	F	°OP	UL	. A	ΤI	40	1		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	800			-		××****	000000				~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	\$xxxxx		
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2	120	44	ø	12	21	з	2	2	з :	з :	з 🎚	17		120	44	ø	1	2	2	1	з	1	2	з	з:	з 📗
3	120	44	ø	12	21	з	2	2	з :	з :	з 🛛	18		120	44	ø	1	2	2	1	з	2	2	з	з:	з 🛛
4	120	44	ø	12	21	з	2	2	з :	з :	з 🛛	19		120	44	ø	1	2	2	1	з	2	2	з	з:	3
5	120	44	ø	12	21	з	2	2	з :	з :	з 🎚	20		120	44	ø	1	2	2	1	з	2	2	з	з:	з 📱
6	120	44	ø	12	21	з	2	2	з :	з :	з 🎚	21		120	44	ø	1	2	2	1	з	2	2	з	з:	3 3
7	120	44	ø	12	21	з	1	2	з :	3 :	з 🎚	22		120	44	ø	1	2	2	1	з	1	2	з		з 🛛
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9	120	44	ø	12	21	з	2	2	3 :	3 :	з 🎚	24	1	120	44	ø	1	2	2	1	з	2	2	з	3 :	з 🛛
10	120	44	ø	12	21	з	2	2	3 :	-	з 🎚	25		120	44	ø	1	2	2	1	з	2	2	з	-	з 🛛
ι1	120	44	ø	12	21	з	2	2	3 :	-	з 📱	26		120	44	ø	1	2	2	1	з	2	2	з	-	3
12	120	44	ø	12	21	з	2	2	3 :	3 :	з 🛿	27		120	44	ø	1	2	2	1	з	2	2	з	3 :	з 📱
13	120	44	ø	12	21	з	2	2	3 :	3 :	з 📱	28		120	44	ø	1	2	2	1	з	2	2	з	-	
ι4	120	44	ø	12	21	з	1	2	-		з 🎚	29		120	44	ø	1	2	2	1	з	2	_	-		3
15	120	44	ø	12	21	з	1	2	з :	3 :	з 🎚	30		120	44	ø	1	2	2	1	з	1	2	з	з :	з 🛙
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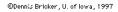
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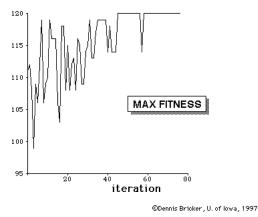


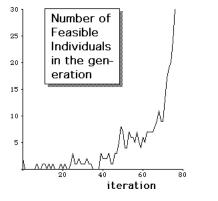


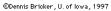
gen	eration	min	Fitness max	average	#feasible
- · · · ·		and the second			
Running the	60	83	120	106.63	4
-	61	83	120	105.60	6
GA again,but	62	83	120	104.47	5
e e	63	90	120	105.63	7
with popula-	64	81	120	106.20	7
	65	75	120	104.50	7
tion size =	66	84	120	106.03	7
70 1.00	67	83	120	106.10	8
30, not 20	68	86	120	109.17	9
-	69	97	120	111.10	11
	70	93	120	113.90	9
	71	98	120	114.47	9
	72	98	120	114.83	13
Converse in	73	98	120	116.63	17
Converges in	74	102	120	117.17	19
7644	75	115	120	119.50	20
76th genera-	76	119	120	119.80	24
tion	Converged	!***			

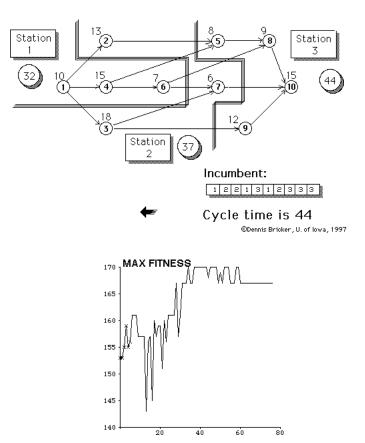


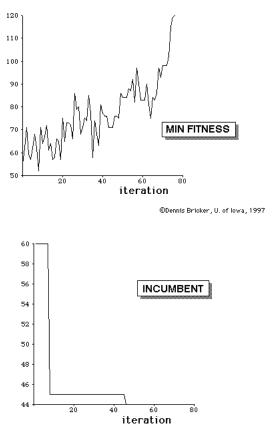








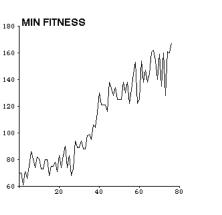




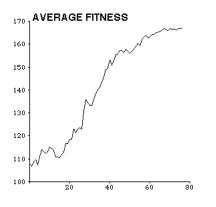
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Finally, the GA was run with a population size of 50, and a probability of crossover equal to 75%.

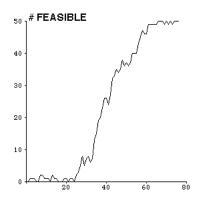
Convergence occurred on the 77th iteration.



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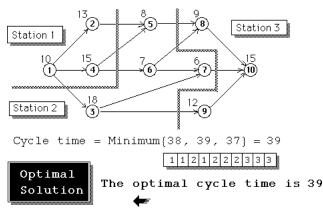
All solutions in the final population are feasible, with fitness = 167 and cycle time = 43

There	are	fοι	ır			
distinct						
soluti	ions	in	the			
population:						

	1	2	1	1	З	2	З	З	2	З
:	1	2	1	1	2	2	З	З	2	З
[	1	2	1	1	2	2	З	З	З	З
	1	2	1	1	2	З	З	З	2	З

The best solution was found in the 35th generation, with a cycle time equal to 40.

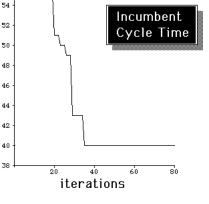
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▽GA;detail;toprinter;Max\_iterations;I;detail;sho

[1]	A	
[2]	A	Genetic Algorithm
C33	A	for Assembly Line Balancing Problem
C43	A	namely, minimize Cycle Time, s.t. #stations
[5]	A	
C63	A	Global variables used:
E73	A	Nstations = # of stations to be used
[8]	A	P = vector of task times
[9]	A	A = adjacency matrix of precedenc
C10]	A	Popsize = population size
C113	A	kkk = scalar > 1
[12]	A	Pcross = probability of crossover
C133	A	Pmutate = probability of mutation
C143	A	



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APL Code

> The following screens contain listings of some APL functions written to implement GA for the Assembly Line Balancing problem.



- C15] show\_pop+detail+ASKYN 'Show details?'
- C16J C17J \$ detail/'show\_pop+ASKYN ''Show pools?''
- Max\_iterationsRequest\_Box 'max # iterations' toprinter+AskPrint & PrSelect
- C18]
- C193 Prologue
- C20J A
- . POP+Initial\_Pool(Popsize,Nstations,ρP) CycleTime+Evaluate\_Pool POP C21]
- F221
- Fitness+(Fkkk×UB+F/CycleTime)-CycleTime [23]
- Incumbent+10 <> MinCycleTime+BIG [24]
- [25]
- [26] Record\_Status
- C273 'Random Seed: ', Set\_Random\_Seed

#### Genetic Algorithm for Line Balancing

7/15/98

[28]	A	[39]	8
[29]	\$(~detail)/'OL ◊ UNDERLINE ''-GenerationMinimu	C403	POP+(
	easible-'''	C413	A
	Next:→Stop ∆if Max_iterations <iteration←iteration< td=""><td>E423</td><td>A</td></iteration←iteration<>	E423	A
[31]	A	E433	POP←N
[35]	→Converged Δif(F/Fitness)=L/Fitness	E443	A
[33]	A	C453	Fitne
C343	A Select pool of individuals who will survive	E463	Recor
[35]	A & be candidates for mating (& mutation)	E473	A
C36]	I←Select_Pool Fitness	E483	→Ne×t
E373	Report_GA	E493	'***
		[50]	→Stop

- E381 e
- Mate pairs in the selected pool -Crossover POP[I;]
- Mutate individuals in the pool
- Mutate POPEI;]
- ess←(Fkkk×UB)-CycleTime←Evaluate\_Pool POP
  - rd\_Status
  - End of iteration
  - Maximum # of iterations performed! \*\*\*'
  - top
  - [51] Converged: '\*\*\* Converged!\*\*\*'
  - E521 A
- [53] Stop: '\*\*\* terminated \*\*\*'

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POOL←Initial\_Pool X;msg;rl

- C13 A [2] Get initial population for genetic algorith A. C33 A C43 X[1]= population size A X[2]= # of stations X[3]= # of tasks [5] A E63 A C73 A →Random △if ASKYN 'Random initial genetic pool?' [8] [9] Fnter:PODL+±30 Alpha\_Request\_Box 'name of initial [10] →0K Δif^/(X[1]=1↑pPODL),(X[3]=<sup>-1</sup>↑pPODL),,PODLE:X [11] Message\_Box '.Error!.Please try again' [12] →Enter [13] Random:rl+Set\_Random\_Seed [14] POOL↔?X[1 3]pX[2]
- C153 OK:

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▼Report\_GA;table;M;output

- [1] A [2] A
- Report results in iteration of Genetic Algorithm for ALB problem
- [3] A [4] A [5] . ≰detail/'SHIFT≏CTR UNDERLINE ''Generation #'',₹iteration
- M+1↑pPOP C6 3
- [6] M+1↑pPOP [7] +(\*show\_pop)/Summary [8] table+'I2,< | >,I6,< | >' DFMT(\q(2,M)p(\1M),Fitness) [9] table+table,'I2' DFMT POP [10] DL,' # Fitness ---mating pool----' [11] table ◊ PAUSE ◊ →End

- [11] table o FHOSE o 7=00 [12] Summary: [13] output+(iteration,(~1↑MinVals),(~1↑MaxVals),(~1↑AvgVals) [14] 'I7,2110,F10.2,I10' DFMT 1 5poutput
- [15] End:

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⊽Record\_Status;b;i

- С1Ј А C2J A Record status of the population
- [3] at the end of each generation A
- Е4Ј А
- MinVals+MinVals,L/Fitness [5]
- MaxVals+MaxVals,F/Fitness AvgVals+AvgVals,AVERAGE Fitness E63
- C73
- [8] NumFeas+NumFeas,+/0=nv+Number\_Violations POP
- [9]  $\rightarrow$ End  $\triangle if^{\vee}/b \leftarrow (n \vee = 0)^{CycleTime}(-1^{MinCycleTime})$
- [10] MinCycleTime+MinCycleTime,CycleTimeEi+1↑b/lPopsize
- Incumbent←POP[i;] C113
- C120
- [13] End:MinCycleTime←MinCycleTime, T1↑MinCycleTime

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⊽t←Ctime pop

- C1J A [2] Compute Cycle time for solution "pop" A C33 where pop[i]= station to which task i is A C43 assigned. Include penalty times number A [5] A of precedence violations. E63 А C73 Global variable: Penalty A [8] P = vector of task times A C93 A C103  $t {\leftarrow} \Gamma / (({\tt lNstations}) {\bullet} . {=} {\tt pop}) {+} . {\tt xP} \qquad {\tt A Cycle time}$
- [11] t+t++/Penaltyx,A>pop•.  $\leq$ pop A Violation penalty

- 623 A Compute number of violations of
- E3] A precedence restrictions
- E43 e
- C53 A Global variable: A = precedence matrix
- →Single ∆if 1=pppop E63
- E73 z+(1↑ppop)p0 ◊ i+0
- [8] Next:→End △if(ppop)[1]<i+i+1
- [9] z[i]++/,A>pop[i;]•.≤pop[i;] [10] →Ne×t
- [11] Single:z++/,A>pop•.≤pop
- 0

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- ⊽z←E∨aluate\_Pool POP;i;M C1J A
- C2] A Evaluate the individuals in the pool
- C31 A (cycle time of assignment)
- [4] А
- i+0 ♦ M+(pPOP)E13 ♦ z+Mp0 [5] [6] Next:→End △if M<i←i+1
- z[i]←Ctime POP[i;] E73
- [8] →Ne×t
- E93 End:

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▽z←Number\_Violations pop;i

- [12] End:

E1J A

⊽I←Select\_Pool F;S;N;s0;s;f;n;a;b

C 1 ]	A
[2]	A Select individuals from pool according
C33	A to their fitness values F
C43	A Fitness values are scaled so as
[5]	A to sum to 1.0 and
C63	A Max Fitness = scalefactor÷N
C73	A Global variable: GA_Scale_Factor
[8]	a←(GA_Scale_Factor-1)÷((PopsizexΓ/F)-+/F)
[9]	b+(-axL/F)F(GA_Scale_Factor÷Popsize)-axF/F
C10]	F+b+a×F
C11]	A
[12]	S←+/F ◊ f←+∖F
C133	s0←(S÷N←ρF)×0.001×?1000
C143	s←s0+(S÷N)×0,ıN−1
C153	n←n−0,¯1↓n←+/(f∘.≥s)
E161	$\rightarrow 0$ Aif Popsizes((p)0)/p)\(p)0)/1N

[16]  $\rightarrow 0 \text{ } Aif Popsize=pI \leftarrow ((n>0)/n) \setminus (n>0)/1N$ 

⊽Q←Sample Fitness;N;S;sØ;s;F

- C1J A Select individuals from the population, C2J A
- [3] A
- who will survive to the next generation. Argument: Fitness = vector of fitness values C4] A
- C53 A of the individuals in the population,
- Result: Q = vector of number of copies of individuals to be included in the next ge E6J A
- С73 А E8] A

Method used is "stochastic universal samplin C93 A

- C103 A due to J.E. Baker
- С11Ј А [12] S++/Fitness  $\diamond$  N+ $\rho$ Fitness  $\diamond$  F++Fitness
- [13] s0+(?1000)×N÷1000×S
- s←sØ+(S÷N)×0,ıN-1 Г147
- Q←(+/F•.2≤)-(+/(0,-1↓F)•.2≤) C153

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⊽Q←Crossover Pop;M;N;PAIR;I [1] A For each pair of individuals [2] A in the mating pool, either ma in the mating pool, either mate [2] A in the method [3] A them & put the 2 offspring into [4] A the pool, or else copy them into [5] A the new pool directly [6] N+(ρPop)[1] ◊ M+(ρPop)[2] [7] Q+(0,-1↑ρPop)ρ0 [8] A Randomly shuffle the pool [7] P--FN2N+]

- [10] Next:→End △if 2>(pPop)[1]
- С11Ј А Remove pair from the pool
- [12] PAIR+(2,M)↑Pop ♦ Pop+2 Ø↓Pop
- E133 A

- Liss n [14] →Copy Aif Peross((?1000)+1000 [15] A Choose crossover point [16] Q+Q,[1]((2,I)↑PAIR),¢[1](0,I+1+?M-2)↓PAIR [17] →Next [17] →Next
- [18] Copy:Q←Q,[1]PAIR ◇ →Ne×t

[19] End:Q←Q,[1]Pop

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⊽Q←Mutate Pop;I

- С1Ј А C2] A Perform mutation of the individuals in pool
- C3] A
- [4] Q←,Pop [5] I←(Pmutate≥(?(ρQ)ρ10000)+10000)/ιρQ
- Q[I]←?(pI)pNstations [6]
- C73 Q+(pPop)pQ

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