

Runtime analysis of randomized local search (RLS) ^① on the onemax function

- RLS \rightarrow like $(1+1)$ -EA but flip exactly 1 bit in each iteration.
- We are interested in finding # function evaluations until the algorithm reaches (on expectation) the global optimum (all 1s).
- Let n be the string length.
- Suppose current solution has k 1s and $n-k$ 0s.
- After doing one iteration, the probability that the child improves the parent's fitness equals the probability that we flip a 0 into a 1
$$= \frac{n-k}{n}$$
- Expected number of iterations to obtain an improvement $= \frac{1}{\text{Prob. improvement}} = \frac{n}{n-k}$
(\rightarrow Geometric Distribution)

• Worst case runtime occurs if the initial string ⁽²⁾ is the string of all 0s.

• Let $P_k \equiv$ prob. that a solution with k 1s improves after one iteration (i.e., improves to a solution with $k+1$ 1s)

$$\bullet E[T] \leq \sum_{k=0}^{n-1} \frac{1}{P_k}$$

$$= \sum_{k=0}^{n-1} \frac{n}{n-k}$$

$$= n \left(\frac{1}{n} + \frac{1}{n-1} + \dots + \frac{1}{1} \right)$$

$$= n \left(1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} \right)$$

$= H_n$ ~o Harmonic number

$$\ln(n) \leq H_n \leq \ln(n) + 1$$

$$\leq n \left(\ln(n) + 1 \right)$$

$$= \boxed{\Theta(n \log n)}$$

Similar analysis for (1+1)-EA

- Assume $p_m = \frac{1}{n}$ (flip 1 bit on average)
- Assume current solution has k 1s and n-k 0s
- Let p_k = prob. of improvement after a single iteration.
- We obtain an improvement if we flip more 0s than 1s.
- Let's compute the probability of flipping exactly i zeros and j ones in one iteration.

$$\underbrace{\binom{n-k}{i}}_{\substack{\# \text{ ways of} \\ \text{picking } i \text{ zeros} \\ \text{out of } n-k}} \underbrace{\left(\frac{1}{n}\right)^i}_{\substack{\text{prob. of} \\ \text{flipping} \\ i \text{ of them}}} \underbrace{\left(1 - \frac{1}{n}\right)^{n-k-i}}_{\substack{\text{prob. of} \\ \text{not flipping} \\ \text{remaining} \\ n-k-i}} \underbrace{\binom{k}{j} \left(\frac{1}{n}\right)^j \left(1 - \frac{1}{n}\right)^{k-j}}_{\substack{\text{prob. flipping exactly} \\ j \text{ ones}}}$$

prob. flipping exactly i zeros
prob. flipping exactly j ones

- ④
- There's many ways of obtaining an improvement, but let's just consider ~~one~~ of them where we flip just one zero and don't flip any ~~ones~~ of the ones. (i.e., $i=1, j=0$)

- Previous formula becomes

$$P_k \geq \binom{n-k}{1} \binom{1}{n}^1 \left(1 - \frac{1}{n}\right)^{n-k-1} \binom{k}{0} \left(\frac{1}{n}\right)^0 \left(1 - \frac{1}{n}\right)^k$$

$$= (n-k) \frac{1}{n} \left(1 - \frac{1}{n}\right)^{n-1}$$

$$\geq (n-k) \frac{1}{n} \frac{1}{e}$$

$$= \frac{n-k}{ne}$$

$$\left(1 - \frac{1}{n}\right)^k \geq \frac{1}{e}$$

for all $k \leq n-1$

$$\begin{aligned} E[T] &\leq \sum_{k=0}^{n-1} \frac{1}{p_k} \\ &\leq \sum_{k=0}^{n-1} \frac{ne}{n-k} \\ &= ne \sum_{k=0}^{n-1} \frac{1}{n-k} \\ &= ne \left(\frac{1}{n} + \frac{1}{n-1} + \dots + \frac{1}{1} \right) \\ &= ne H_n \\ &\leq ne (\ln(n) + 1) \\ &= \Theta(n \log(n)) \end{aligned}$$