

Contents

1	An Introduction to Autonomous Search	1
	Youssef Hamadi, Eric Monfroy, and Frédéric Saubion	
1.1	Introduction	1
1.2	What Is an Autonomous Solver?	4
1.2.1	Architecture of the Solver	4
1.2.2	Configuration of the Solver	5
1.3	Outline and Overview of the Book	6
1.3.1	Off-line Configuration	7
1.3.2	On-line Control	7
1.3.3	New Directions and Applications	8
1.4	Guideline for Readers	8
	References	9

Part I Off-line Configuration

2	Evolutionary Algorithm Parameters and Methods to Tune Them	15
	A. E. Eiben and S. K. Smit	
2.1	Background and Objectives	15
2.2	Evolutionary Algorithms, Parameters, Algorithm Instances	16
2.3	Algorithm Design and Parameter Tuning	19
2.4	Utility, Algorithm Performance, Test Functions	21
2.5	Algorithmic Approaches to Parameter Tuning	23
2.5.1	Iterative and Non-Iterative Tuners	23
2.5.2	Single and Multistage Procedures	23
2.5.3	Measuring Search Effort	24
2.5.4	Classification of Tuning Methods	24
2.5.4.1	Using a Small Number of Parameter Vectors (<i>A</i>)	24
2.5.4.2	Using a Small Number of Tests (<i>B</i>)	26
2.5.4.3	Using a Small Number of Parameter Vectors and Tests (<i>A</i> and <i>B</i>)	27

2.5.4.4	Using a Small Number of Function Evaluations (C)	28
2.6	Successful Case Studies on Tuning Evolutionary Algorithms	29
2.7	Considerations for Tuning EAs	30
2.8	Conclusions and Outlook	32
	References	33
3	Automated Algorithm Configuration and Parameter Tuning	37
	Holger H. Hoos	
3.1	Introduction	37
3.2	Racing Procedures	40
3.2.1	F-Race	41
3.2.2	Sampling F-Race and Iterative F-Race	43
3.2.3	Applications	45
3.3	ParamILS	46
3.3.1	The ParamILS Framework	47
3.3.2	BasicILS	49
3.3.3	FocusedILS	50
3.3.4	Adaptive Capping	51
3.3.5	Applications	53
3.4	Sequential Model-Based Optimisation	55
3.4.1	The EGO Algorithm	56
3.4.2	Sequential Kriging Optimisation and Sequential Parameter Optimisation	57
3.4.3	Recent Variants of Sequential Parameter Optimisation: SPO ⁺ and TB-SPO	60
3.4.4	Applications	61
3.5	Other Approaches	62
3.6	Conclusions and Future Work	64
	References	66
4	Case-Based Reasoning for Autonomous Constraint Solving	73
	Derek Bridge, Eoin O'Mahony, and Barry O'Sullivan	
4.1	Introduction	73
4.2	Case-Based Reasoning	74
4.2.1	CBR Knowledge Containers and Process Model	74
4.2.2	The <i>Turas</i> System	74
4.2.3	Discussion	77
4.3	Case-Based Reasoning and Search	78
4.3.1	Integrations of CBR and CSP Techniques	79
4.3.2	CBR for Constraint-Based Search	80
4.4	CPHYDRA: A Case-Based Portfolio Constraint Solver	81
4.4.1	The International CSP Solver Competition	82
4.4.2	CPHYDRA	82
4.4.3	Evaluating CPHYDRA in Practice	87

4.5	Concluding Remarks	90
	References	90
5	Learning a Mixture of Search Heuristics	97
	Susan L. Epstein and Smiljana Petrovic	
5.1	Introduction	97
5.2	Machine Learning and Mixtures of Experts	98
5.3	Constraint Satisfaction and Heuristic Search	99
5.4	Search with More than One Heuristic	102
5.4.1	Approaches that Begin with Known Algorithms and Heuristics	102
5.4.2	Approaches that Discover Their Own Algorithms	104
5.5	A Plan for Autonomous Search	105
5.5.1	Candidate Heuristics	105
5.5.2	Training Examples	106
5.5.3	Performance Assessment	107
5.6	ACE	108
5.6.1	Decision Hierarchy	108
5.6.2	Weight Learning	109
5.7	Techniques that Improve Learning	111
5.7.1	Full Restart	111
5.7.2	Learning with Random Subsets	112
5.7.3	Learning Based on Decision Difficulty	114
5.7.4	Combining Heuristics' Preferences	115
5.8	Results	117
5.8.1	Full Restart Improves Performance	117
5.8.2	Random Subsets Improve Performance	118
5.8.3	The Impact of Decision Difficulty	121
5.8.4	Performance with Preferences	121
5.9	Conclusions and Future Work	122
	Appendix	123
	References	124

Part II On-line Control

6	An Investigation of Reinforcement Learning for Reactive Search Optimization	131
	Roberto Battiti and Paolo Campigotto	
6.1	Introduction	131
6.2	Reinforcement Learning for Optimization	133
6.3	Reinforcement Learning and Dynamic Programming Basics	137
6.3.1	Markov Decision Processes	137
6.3.2	The Dynamic Programming Approach	138
6.3.3	Policy Iteration	139
6.3.4	Approximations: Reinforcement Learning and LSPI	140
6.4	Reactive SAT/MAX-SAT Solvers	142

6.5	The RL-Based Approach for Reactive SAT/MAX-SAT Solvers . . .	144
6.6	Experimental Results	147
6.6.1	Experiments on Difficult Random Instances	148
6.6.2	Experiments on Structured Industrial Instances	150
6.6.3	A Comparison with Offline Parameter Tuning	151
6.6.4	Interpretation of the Learnt Policy	154
6.7	Conclusion	156
	References	157
7	Adaptive Operator Selection and Management in Evolutionary Algorithms	161
	Jorge Maturana, Álvaro Fialho, Frédéric Saubion, Marc Schoenauer, Frédéric Lardeux, and Michèle Sebag	
7.1	Introduction	161
7.2	Parameter Setting in Evolutionary Algorithms	164
7.2.1	Learning by Credit Assignment	166
7.2.2	Adaptation by Operator Selection Rule	167
7.2.3	Meta-Parameters vs. Original Parameters	167
7.3	Adaptive Operator Selection	169
7.3.1	Compass: Focusing on Credit Assignment	169
7.3.2	Ex-DMAB: Focusing on Operator Selection	170
7.3.3	ExCoDyMAB = Compass + Ex-DMAB : An Efficient AOS Combination	172
7.3.4	Experimental Results	174
7.4	Adaptive Operator Management	175
7.4.1	Basic Concepts for Operator Management	176
7.4.2	Blacksmith: A Generic Framework for AOM	177
7.4.3	Credit Assignment	179
7.4.4	Operator Selection	180
7.4.5	Experimental Results	181
7.5	Conclusions	184
	References	186
8	Parameter Adaptation in Ant Colony Optimization	191
	Thomas Stützle, Manuel López-Ibáñez, Paola Pellegrini, Michael Maur, Marco Montes de Oca, Mauro Birattari, and Marco Dorigo	
8.1	Introduction	191
8.2	Ant Colony Optimization	192
8.2.1	Ant Colony Optimization for the TSP	192
8.2.2	ACO Variants	194
8.2.3	Ant System	194
8.2.4	MAX-MIN Ant System	195
8.2.5	Ant Colony System	195
8.3	Overview of Parameter Adaptation Approaches	196
8.4	Parameter Adaptation in ACO	198
8.4.1	Prescheduled Variation of Parameter Settings	198

- 8.4.2 Adaptive Approaches 199
 - 8.4.3 Search-Based Parameter Adaptation 200
 - 8.4.3.1 Pure Self-Adaptive Approaches 200
 - 8.4.3.2 Other Search Algorithms for Adapting
Parameters 201
 - 8.4.4 Conclusions from the Review 203
- 8.5 Experimental Investigation of Fixed Parameter Settings 203
 - 8.5.1 Fixed Parameter Settings for Ant Colony System 204
 - 8.5.2 Fixed Parameter Settings for MAX–MIN Ant System ... 206
- 8.6 Prescheduled Parameter Variation for MMAS..... 208
- 8.7 Conclusions and Future Work 211
- References 212

Part III New Directions and Applications

- 9 Continuous Search in Constraint Programming 219**
Alejandro Arbelaez, Youssef Hamadi, and Michèle Sebag
 - 9.1 Introduction 219
 - 9.2 Background and Notations 220
 - 9.2.1 Constraint Satisfaction Problems 220
 - 9.2.2 Search Heuristics 221
 - 9.2.3 Supervised Machine Learning 222
 - 9.3 Continuous Search in Constraint Programming 223
 - 9.4 Dynamic Continuous Search 224
 - 9.4.1 Representing Instances: Feature Definition 226
 - 9.4.1.1 Static Features 226
 - 9.4.1.2 Dynamic Features 226
 - 9.4.2 Feature Preprocessing 227
 - 9.4.3 Learning and Using the Heuristics Model 227
 - 9.4.4 Generating Examples in Exploration Mode 228
 - 9.4.5 Imbalanced Examples 229
 - 9.5 Experimental Validation 230
 - 9.5.1 Experimental Setting 230
 - 9.5.2 Practical Performances 231
 - 9.5.3 Exploration Time 235
 - 9.5.4 The Power of Adaptation 235
 - 9.6 Related Works 236
 - 9.6.1 Per-Instance Learning 236
 - 9.6.2 Per-Class Learning 237
 - 9.6.3 Other Work 238
 - 9.7 Discussion and Perspectives 238
 - References 239
- 10 Control-Based Clause Sharing in Parallel SAT Solving 245**
Youssef Hamadi, Said Jabbour, and Lakhdar Sais
 - 10.1 Introduction 245

10.2	Previous Works	246
10.2.1	Parallel SAT	247
10.2.2	Relevance Strategy	248
10.3	Technical Background	248
10.3.1	Computational Features of Modern SAT Solvers	249
10.3.2	ManySAT: A Parallel SAT Solver	250
10.3.2.1	Restart Policies	250
10.3.2.2	Heuristic and Polarity	251
10.3.2.3	Learning	252
10.3.2.4	Clause Sharing	252
10.3.2.5	Summary	253
10.3.3	AIMD Feedback Control-Based Algorithm	253
10.4	Control-Based Clause Sharing in Parallel SAT Solving	254
10.4.1	Motivation	254
10.4.2	Throughput and Quality-Based Control Policies	255
10.4.2.1	Throughput-Based Control	256
10.4.2.2	Throughput- and Quality-Based Control	257
10.5	Evaluation	259
10.5.1	Experiments	259
10.5.2	Industrial Problems	259
10.5.3	Crafted Problems	262
10.5.4	The Dynamic of $\bar{e}$	264
10.6	Conclusion	264
	References	265
11	Learning Feature-Based Heuristic Functions	269
	Marek Petrik and Shlomo Zilberstein	
11.1	Introduction	269
11.2	Search Framework	273
11.2.1	Heuristic Search	274
11.2.2	Metrics of Heuristic Quality and Search Complexity	275
11.3	Learning Heuristic Functions	276
11.3.1	Feature-Based Methods	280
11.3.2	Sample-Based Methods	280
11.3.3	Feature- and Sample-Based Methods	282
11.3.4	Abstraction-Based Methods	285
11.4	Feature Combination as a Linear Program	287
11.4.1	Upper Bound Constraints	288
11.4.2	Lower Bound Constraints	290
11.4.3	Linear Program Formulation	291
11.5	Approximation Bounds	292
11.6	Empirical Results	298
11.7	Conclusion	300
	References	301