Linkage Identification by Perturbation and Decision Tree Induction

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***Abstract*—The purpose of linkage identification in genetic and evolutionary algorithms is to detect the strongly related variables of the fitness function. If such linkage information can be acquired, the crossover or recombination operator can accordingly mix the discovered sub-solutions effectively without disrupting them. In this paper, we propose a new linkage identification technique, called *inductive linkage identification* (ILI), employing perturbation with decision tree induction. With the proposed scheme, the linkage information can be obtained by first constructing an ID3 decision tree to learn the mapping from the population of solutions to their corresponding fitness differences caused by perturbations and then inspecting the constructed decision tree for variables exhibiting strong interdependencies with one another. The numerical results show that the proposed technique can accomplish the identical linkage identification task with a lower number of function evaluations compared to similar methods proposed in the literature. Moreover, the proposed technique is also shown being able to handle both uniformly scaled and exponentially scaled problems.**

I. Introduction

The encoding of solutions is of vital importance to the success of applying genetic and evolutionary algorithms. If the variables bearing strong relationship are encoded loosely on the chromosome representation, unless certain sophisticated mechanism is adopted for compensation, crossover operators tend to cause disruptions of promising sub-solutions, which are often referred to as building blocks (BBs), rather than to properly mix them. However, the knowledge to the problem at hand is not always sufficient to avoid this pitfall. For the situations with insufficient linkage information, some specifically designed techniques are needed to detect the structure of the fitness function and to identify the interdependent variables.

In order to overcome the building block disruption problem, a variety of techniques have been proposed and developed, which can be roughly classified into three categories:

1) Evolving representations or operators;
2) Probabilistic modeling for promising solutions;
3) Perturbation methods.

The objective of the first class of techniques is to manipulate the representation of solutions during the search process such that members of the promising sub-solutions are less likely to be separated by crossover operators. Various reordering and mapping operators were proposed. In this line of research, the messy GA (mGA) [1] and its more efficient descendant—the fast messy GA (fmGA) [2]—identify linkage by exploiting building blocks. The problem of techniques in this category is that reordering operators are often too slow and lose the race against selection, resulting in the premature convergence to local optima. Another technique in this category, the linkage learning GA (LLGA) [3], employs a two-point crossover over circular representation of strings to maintain tight linkage. While LLGA works well on exponentially scaled problems, it is inefficient in handling uniformly scaled problems [3] [4].

The approaches in the second category are often referred to as estimation of distribution algorithms (EDAs) [5]. These methods construct probabilistic models of promising solutions and utilize the built models to generate new solutions. Early EDAs, such as the population-based incremental learning (PBIL) [6] and the compact genetic algorithm (cGA) [7], assume no interaction between variables, i.e. variables are independent. Subsequent studies start from capturing pairwise interactions, such as mutual-information-maximizing input clustering (MIMIC) [8], Baluja's dependency tree approach [9], and the bivariate marginal distribution algorithm (BMDA) [10], to modeling multivariate interactions, such as the extended compact genetic algorithm (ECGA) [11], the Bayesian optimization algorithm (BOA) [12], the factorized distribution algorithm (FDA) [13], and the learning version of FDA (LFDA) [14]. The model construction processes in these algorithms require no additional function evaluations. Thus, they can perform effectively especially for the situations in which the performance are bounded by fitness function evaluations. However, it is difficult for them to correctly model low salience (small fitness contribution) building blocks [15].

The methods in the third category examine the fitness differences by conducting perturbations on the variables to detect dependencies among them. For example, the gene expression messy GA (GEMGA) [16] employs a perturbation method to detect the sets of tightly linked variables represented by weight values assigned to each solution. GEMGA records fitness changes caused by perturbation of every variable for strings in the population and detects relations among variables according to the possibilities that the variables may construct the local optima. Linkage identification by nonlinearity check (LINC) [17] detects nonlinearity by using pairwise perturbations in order to identify the linkage information. It assumes that nonlinearity exists within variables to form a building block. If the fitness difference by simultaneous perturbations at a pair of variables is equal to the sum of fitness differences by perturbation at each variable in the pair, then these variables can be viewed as to reside within different and independent subproblems, and therefore, these variables can be optimized separately. Linkage information identified by LINC is represented as sets of variables. Each set contains tightly linked variables forming a building block and such a set is called a linkage set. The descendant of LINC, linkage

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identification by non-monotonicity detection (LIMD) [18], adopts non-monotonicity instead of nonlinearity and detects linkage by checking violations of the monotonicity conditions. Although perturbation methods require extra fitness function evaluations in addition to the running of GA, they have the advantage of being able to identify low salience building blocks. Heckendorn and Wright [19] generalized this category through a Walsh analysis.

An interesting algorithm combining the ideas of EDA and perturbation method, called *the dependency detection for distribution derived from fitness differences* (D^5), was developed by Tsuji et al. [15]. D^5 detects the dependencies of variables by estimating the distributions of strings clustered according to fitness differences. For each variable, D^5 calculates fitness differences by perturbations at that variable for the entire population, then cluster the strings into sub-populations according to the obtained fitness differences. The sub-populations are examined to find the k variables with the lowest entropies, where k is the pre-defined problem complexity (the number of variables in a linkage set). These k variables are assumed to be tightly linked to form a linkage set. D^5 can detect dependencies for a class of functions that are difficult for EDAs (i.e. functions contain low salience building blocks) and requires less computational cost than other perturbation methods do. However, its major constraint is that it relies on an input parameter k which may not be available due to the limited information to the problem structure. As a side-effect to the parameter k, D^5 might be fragile in the situation where the problem is composed of subproblems of different sizes.

In this paper, we propose a new linkage identification technique based on perturbation, called *inductive linkage identification* (ILI). Similar to D^5, the population-wise perturbation approach is adopted, but different from D^5, instead of using clustering to obtain a biased sub-population, we use a supervised learning method well-established in the field of machine learning, ID3 [20], to construct a decision tree for the task of predicting the fitness difference after perturbation based on some parts of the solution. By inspecting the learned tree, we can obtain a set of variables exhibiting strong relationship with the perturbed variable. The advantages of the proposed approach are that it needs a lower number of function evaluations and requires no problem complexity parameter (k in D^5), thus is robust against problems composed of different-sized building blocks.

The rest of this paper is organized as follows. In section II, the background of the linkage in GA and the decomposability of problems is briefly introduced. Section III gives a review of the ID3 decision tree learning algorithm. In section IV, we illustrate the proposed approach by using an example. Section V describes our algorithm in detail. Section VI shows the empirical results. Finally, section VII concludes this paper.

II. Linkage and Building Blocks

In this section, we briefly review some definitions and terminologies which will be used through out this paper. As stated in [21], "two variables in a problem are interdependent if the fitness contribution or optimal setting for one variable depends on the setting of the other variable," and such relationship between variables is often referred as linkage in the GA literature. In order to obtain the full linkage information of a pair of variables, the fitness contribution or optimal setting of these two variables shall be examined on all possible settings of the other variables.

Although obtaining the full linkage information is computationally expensive, linkage should be estimated using a reasonable amount of efforts if the problem at hand is decomposable. According to the Schema theorem [22], short, low-order and highly fit substrings increase their share to be combined, and also stated in the building block hypothesis, GAs implicitly decompose a problem into sub-problems by processing building blocks. It is considered that combining small parts is important for GAs and consistent with human innovation [23]. These lead to a problem model called the additively decomposable function (ADF), which can be written as a sum of low-order sub-functions.

Let a string $\mathbf{s}$ of length ℓ be described as a series of variables, $\mathbf{s} = s_1 s_2 \cdots s_\ell$. We assume that $\mathbf{s} = s_1 s_2 \cdots s_\ell$ is a permutation of the problem variables $\mathbf{x} = x_1 x_2 \cdots x_\ell$ to represent the encoding scheme in use. The fitness of string $\mathbf{s}$ is the defined as

$$f(\mathbf{s}) = \sum_{i=1}^{m} f_i(\mathbf{s}_{v_i}) \,,$$

where m is the number of sub-functions, f_i is the i-th sub-function, and $\mathbf{s}_{v_i}$ is the substring to f_i. Each v_i is a vector specifying the substring $\mathbf{s}_{v_i}$. For example, if $v_i = (1, 2, 4, 8)$, $\mathbf{s}_{v_i} = s_1 s_2 s_4 s_8$. If f_i is also a sum of other sub-functions, it can be replaced by those sub-functions. Thus, here, each sub-function f_i can be considered as a nonlinear function.

By eliminating the ordering property of v_i , we can obtain a set V_i containing the elements v_i. The variables from the same set of V_i should be interdependent because f_i is nonlinear. Thus, we refer to the set V_i as a linkage set. A related term, building blocks (BBs), is referred to as the candidate solutions to some sub-function f_i. In this paper, only a subclass of the ADFs is considered. We concentrate on non-overlapping sub-functions. That is, $V_i \cap V_j = \emptyset$ if $i \neq j$. In addition, the strings are assumed to be composed of binary variables.

III. Decision Tree Learning: ID3

Decision tree learning is one of the most widely used and practical methods for inductive inference. It has been successfully applied to a broad range of tasks from learning to diagnose medical cases to learning to assess credit risks of loan applicants. Decision tree learning approximates discrete-valued target functions, in which the learned function is represented by a decision tree.

In this paper, the ID3 decision tree learning algorithm [20] is used and we consider only its ability in classification problems. In a classification problem, a training instance is composed of a list of attribute values describing the instance and a target value that the decision tree is supposed to predict after training.

In our case, as you can see in section IV, the list of attribute values is the solution string, and the target value is the fitness difference caused by perturbation.

In its most basic form, ID3 constructs the decision tree top-down without backtracking. To construct a decision tree, each attribute is evaluated using a statistical property, called the *information gain*, to measure how well it alone classifies the training instances. The best attribute is selected and used as the test at the root node of the tree. A descendant of the root is then created for each possible value of this attribute, and the training instances are split into the appropriate descendant node. The entire process is then repeated using the training instances associated with each descendant node to select the best attribute to test at that point of the tree.

The statistical property, *information gain*, of each attribute is simply the expected reduction in the impurity of instances after classifying the instances using that attribute. The impurity of an arbitrary collection of instances is often called *entropy* in the information theory. Given a collection D, containing instances of c different target values, the entropy of D relative to this c-wise classification is defined as

$$Entropy(D) \equiv \sum_{i=1}^{c} -p_i \log_2 p_i \ ,$$

where p_i is the proportion of D belonging to class i. In all calculations involving entropy, we define $0 \log_2 0$ to be 0.

Then, in terms of entropy, the information gain can be defined as follows. The information gain, $Gain(D, A)$, of an attribute A relative to a collection of instances D, is

$$Gain(D, A) \equiv Entropy(D) - \sum_{v \in Val(A)} \frac{|D_v|}{|D|} Entropy(D_v) \ ,$$

where $Val(A)$ is the set of all possible values for attribute A, and D_v is the subset of D for which attribute A has value v.

IV. Exemplary Illustration

Before describing the proposed linkage identification technique in detail, in this section, we first illustrate the idea behind the algorithm by using the following example. Consider a trap function of size k[†]:

$$f_{trap_k}(s_1 s_2 \cdots s_k) = trap_k(u = \sum_{i=1}^{k} s_i) = \begin{cases} k, & \text{if u = k;} \\ k - 1 - u, & \text{otherwise.} \end{cases} ,$$

where u is the number of ones in the string $s_1 s_2 \cdots s_k$. Suppose that we are dealing with an eight-bit problem

$$f(s_1 s_2 \cdots s_8) = f_{trap_5}(s_1 s_2 s_3 s_4 s_5) + f_{trap_3}(s_6 s_7 s_8) \ ,$$

where $s_1 s_2 \cdots s_8$ is an individual. Our goal is to identify two linkage sets $V_1 = \{1, 2, 3, 4, 5\}$ and $V_2 = \{6, 7, 8\}$.

In the beginning, a population of strings is randomly generated as listed in Table I(a). The first column lists the solution strings, and the second column lists the fitness values of the corresponding strings. After initializing the population, we perturb the first variable s_1 ($0 \rightarrow 1$ or $1 \rightarrow 0$) for all strings in the population in order to detect the linkage set in which the variables are related to s_1 (that is, V_1). The third column of Table I(a) records the fitness differences, df_1, caused by perturbations at variable s_1.

$s_1 s_2 \cdots s_8$	f	df_1
$\bar{0}$1111 011	0	-5
$\bar{0}$0011 001	3	1
$\bar{0}$0100 000	5	1
$\bar{0}$1001 111	5	1
$\bar{1}$1111 000	7	5
$\bar{0}$1101 101	1	1
$\bar{0}$0110 011	2	1
$\bar{0}$1101 110	1	1
$\bar{0}$0001 011	3	1
$\bar{1}$0100 111	5	-1
$\bar{1}$1110 101	0	-1
$\bar{1}$1111 110	5	5
$\bar{1}$1011 010	1	-1
$\bar{0}$1000 010	4	1
$\bar{0}$0100 010	4	1
$\bar{0}$0001 000	5	1
$\bar{0}$1100 010	3	1
$\bar{1}$0000 101	3	-1
$\bar{0}$0000 100	5	1
$\bar{1}$1011 110	0	-1
$\bar{0}$0011 001	3	1
$\bar{0}$0111 010	2	1
$\bar{0}$0100 100	4	1
$\bar{1}$0110 000	3	-1
$\bar{1}$1100 000	3	-1
$\bar{0}$1111 111	3	-5
$\bar{1}$0100 010	3	-1
$\bar{1}$0100 001	3	-1
$\bar{0}$1000 001	4	1
$\bar{0}$1111 110	0	-5

(a) Original population.

$s_1 s_2 \cdots s_8$	f	df_1
$\bar{0}$0000 100	5	1
$\bar{0}$0001 011	3	1
$\bar{0}$0001 000	5	1
$\bar{0}$0100 000	5	1
$\bar{0}$0100 010	4	1
$\bar{0}$0100 100	4	1
$\bar{0}$1000 010	4	1
$\bar{0}$1000 001	4	1
$\bar{0}$1001 111	5	1
$\bar{0}$1100 010	3	1
$\bar{0}$1101 101	1	1
$\bar{0}$1101 110	1	1
$\bar{0}$0011 001	3	1
$\bar{0}$0011 001	3	1
$\bar{0}$0110 011	2	1
$\bar{0}$0111 010	2	1
$\bar{0}$1111 011	0	-5
$\bar{0}$1111 111	3	-5
$\bar{0}$1111 110	0	-5
$\bar{1}$0000 101	3	-1
$\bar{1}$0100 111	5	-1
$\bar{1}$0100 010	3	-1
$\bar{1}$0100 001	3	-1
$\bar{1}$0110 000	3	-1
$\bar{1}$1100 000	3	-1
$\bar{1}$1110 101	0	-1
$\bar{1}$1111 000	7	5
$\bar{1}$1111 110	5	5
$\bar{1}$1011 010	1	-1
$\bar{1}$1011 110	0	-1

(b) Rearranged population.

TABLE I
Population of Strings.

Then, we construct an ID3 decision tree by using the population of strings as the training instances. Each variable in $s_1 s_2 \cdots s_8$ is an attribute to the instances, and the target values are the fitness differences df_1. By having this setup, we can obtain an ID3 decision tree as shown in Figure 1. By gathering all decision variables of the non-leaf nodes, we can identify as a group s_1, s_2, s_3, s_4, and s_5 which are the variables corresponding to linkage set V_1. As a consequence, the linkage set V_1 is correctly identified.

Readers might think this result a little too sudden. We may consider the rearranged population listed in Table I(b) for a clearer view. In Table I(b), strings from different blocks are bearing different patterns. For example, s_1 and s_4 of the strings from the first block are all 0's. In the fourth block, values of s_1 are 1's, and values of s_5 are 0's. Such an observation can be extended to other blocks as well. In fact, these patterns

[†]The proposed algorithm does not require this parameter of problem complexity, but for explanation, we use the k-traps as sub-problems.

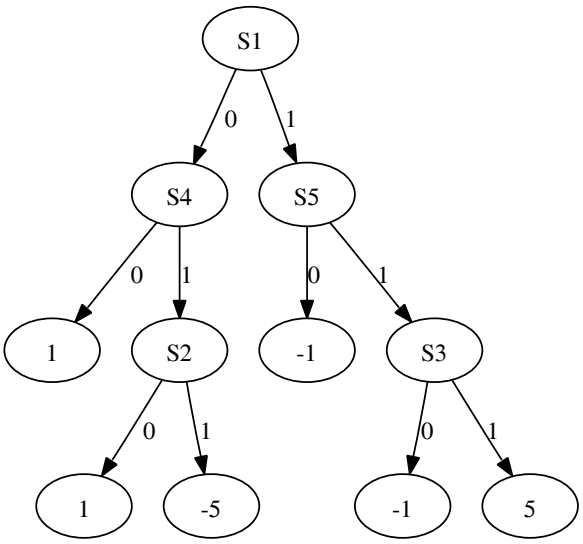

Fig. 1. An ID3 decision tree constructed according to Table I(a).

are corresponding to the paths from leaf nodes of the tree in Figure 1 to the root. To put it in another way, because during the construction of the decision tree, the ID3 algorithm selects variables showing strong relationship to the target values, i.e. the fitness differences caused by perturbations, the variables belonging to the same sub-function as the perturbed variable, s_1, tend to be selected under this mechanism.

A more accurate explanation can be given as follows. Consider the fitness difference df_1 of a certain string $\mathbf{s} = s_1 s_2 \cdots s_8$ perturbed at variable s_1:

$$\begin{aligned} df_1(\mathbf{s}) &= f(s_1 s_2 \cdots s_8) - f(\overline{s_1} s_2 \cdots s_8) \\ &= f_{trap_5}(s_1 s_2 s_3 s_4 s_5) + f_{trap_3}(s_6 s_7 s_8) \\ &\quad - f_{trap_5}(\overline{s_1} s_2 s_3 s_4 s_5) - f_{trap_3}(s_6 s_7 s_8) \\ &= f_{trap_5}(s_1 s_2 s_3 s_4 s_5) - f_{trap_5}(\overline{s_1} s_2 s_3 s_4 s_5) \ . \end{aligned} \tag{1}$$

As shown in Equation (1), the fitness difference df_1 is independent of the variables s_6, s_7, and s_8. df_1 depends only on s_1, s_2, ..., s_5. Therefore, for a large enough population showing strong statistical evidences, the independent variables will not be chosen as decision variables in the decision tree. On the other hand, because f_{trap_5} is a function with nonlinearity, all five variables tend to be identified given a large enough population which contains nonlinear points of f_{trap5}.

For the remainder of this example, since V_1 is already correctly identified, we proceed at s_6. The fitness differences after perturbations at variable s_6 are shown in Table II. Applying the same procedure, an ID3 decision tree is constructed as presented in Figure 2. By inspecting the tree, we obtain the related variables s_6, s_7, and s_8 which form the size 3 linkage set V_2. The example illustrates that the proposed algorithm can handle problems composed of different-sized sub-problems.

$s_1 s_2 \cdots s_8$	f	df_6
01111 $\overline{0}$11	0	-3
00011 $\overline{0}$01	3	1
00100 $\overline{0}$00	5	1
01001 $\overline{1}$11	5	3
11111 $\overline{0}$00	7	1
01101 $\overline{1}$01	1	-1
00110 $\overline{0}$11	2	-3
01101 $\overline{1}$10	1	-1
00001 $\overline{0}$11	3	-3
10100 $\overline{1}$11	5	3
11110 $\overline{1}$01	0	-1
11111 $\overline{1}$10	5	-1
11011 $\overline{0}$10	1	1
01000 $\overline{0}$10	4	1
00100 $\overline{0}$10	4	1
00001 $\overline{0}$00	5	1
01100 $\overline{0}$10	3	1
10000 $\overline{1}$01	3	-1
00000 $\overline{1}$00	5	-1
11011 $\overline{1}$10	0	-1
00011 $\overline{0}$01	3	1
00111 $\overline{0}$10	2	1
00100 $\overline{1}$00	4	-1
10110 $\overline{0}$00	3	1
11100 $\overline{0}$00	3	1
01111 $\overline{1}$11	3	3
10100 $\overline{0}$10	3	1
10100 $\overline{0}$01	3	1
01000 $\overline{0}$01	4	1
01111 $\overline{1}$10	0	-1

TABLE II
POPULATION OF STRINGS.

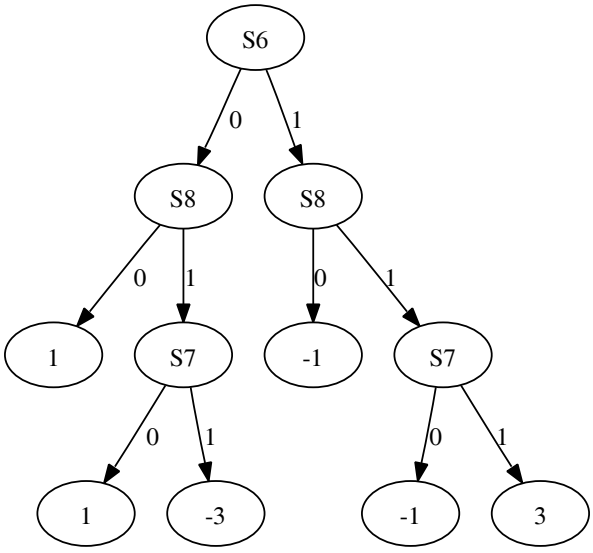

Fig. 2. An ID3 decision tree constructed according to Table II.

Algorithm 1 Inductive Linkage Identification

procedure IDENTIFYLINKAGE(f, ℓ)
  Initialize a population P with n string of length ℓ.
  Evaluate the fitness of strings in P using f.
  $V \leftarrow \{1, \ldots, \ell\}$
  $m \leftarrow 0$
  while $V \neq \emptyset$ **do**
    $m \leftarrow m + 1$
    Select v in V at random.
    $V_m \leftarrow \{v\}$
    $V \leftarrow V - \{v\}$
    for each string $\mathbf{s^i} = s_1^i s_2^i \cdots s_\ell^i$ in P **do**
      Perturb s_v^i.
      $df^i \leftarrow$ fitness difference caused by perturbation.
    end for
    Construct an ID3 decision tree using (P, df).
    for each decision variable s_j in tree **do**
      $V_m \leftarrow V_m \cup \{j\}$
      $V \leftarrow V - \{j\}$
    end for
  end while
  return the linkage sets V_1, V_2, $\cdots$, V_m
end procedure

V. Inductive Linkage Identification

In this section, the idea demonstrated in the previous section is formalized as an algorithm, which is called *inductive linkage identification* (ILI) and presented in Algorithm 1. ILI consists mainly the following three steps:

1) Calculate the fitness differences by perturbations;
2) Construct an ID3 decision tree;
3) Examine the decision tree to obtain a linkage set.

The three steps repeat until all the variables of the objective function are classified into their corresponding linkage sets.

ILI starts at initializing a population of strings. After initialization, ILI identifies one linkage set at a time using the following procedure: (1) a variable is randomly selected to be perturbed; (2) an ID3 decision tree is constructed according to the fitness differences caused by perturbations; (3) by inspecting the constructed tree, the variables used in the decision tree are collected and considered as a linkage set.

As clearly shown in Algorithm 1, the number of fitness function evaluations required to accomplish the task of linkage identification is proportional to the number of the linkage sets of the problem. Suppose that we are dealing with an ADF f in which the length of solution string is $\ell = k \times m$, where m is the number of subfunctions forming f, and k is the size of each subfunction. In this case, using the notation of Tsuji et al. [15][‡], LINC needs $\mathcal{O}(\ell^2) = \mathcal{O}(k^2 m^2)$ function evaluations, D^5 needs $\mathcal{O}(\ell) = \mathcal{O}(km)$ function evaluations, and ILI needs $\mathcal{O}(m)$ function evaluations. As a consequence, both ILI and D^5 need a number of evaluations growing linearly with the problem size, but ILI needs fewer evaluations by a factor of the building-block size k. The numerical results presented in the next section verify this theoretical computation.

[‡][15] separates the discussion of population size and additional function evaluations used in linkage detection. To discuss the number of function evaluations spent on linkage identification, it's assumed that the population size is large enough to capture all nonlinearity of the fitness function which is the premise for perturbation methods such as LINC to work correctly.

Problem Size	Population Size	Function Evaluations
100	573	12033
200	675	27675
300	600	36600
400	675	54675
500	750	75750
600	825	99825
700	863	121683
800	788	126868
900	863	156203

TABLE III
SETTINGS AND RESULTS OF INDUCTIVE LINKAGE IDENTIFICATION ON UNIFORMLY SCALED PROBLEMS

VI. Numerical Experiments

The empirical results are presented in this section. The experiments are designed to show the behavior of the proposed technique, ILI, on binary ADFs with non-overlapping subfunctions. For the considered problems, the scalability of the proposed algorithm is investigated and compared to LINC and D^5. Furthermore, the numerical results on uniformly scaled functions and exponentially scaled functions are also presented to examine the flexibility of ILI.

A. Uniformly Scaled Functions

This subsection describes the experimental settings and results of the proposed algorithm on uniformly scaled functions. The experiment is performed on the functions composed of $trap_5$ subfunctions:

$$f(\mathbf{s}) = \sum_{i=1}^{m} f_{trap_5}(s_{5\cdot(i-1)+1} \cdots s_{5\cdot(i-1)+5})$$

where m ranges from 20 to 180. That is, the problem size ranges from 100 bits to 900 bits.

For each problem instance, the goal is to correctly identify all the linkage sets in 10 consecutive and independent runs. The population size is determined by starting at a medium value and gradually grow (if the identification is unsuccessful) or shrink (if it succeeds for ten independent runs) until it reaches a minimum size. The settings used and number of function evaluations spent are shown in Table III. It is noted that the population sizes reported are not monotonically increasing with the problem sizes. Due to the random nature of population initialization, in some runs, the initial population can reveal all nonlinearities of the objective function, but in other runs, the initial population fail to reveal sufficient nonlinearities, resulting in the failure of identification process. In this aspect, the criterion of successful identifications in ten consecutive and independent runs can be viewed as a bound to prevent underestimation of population sizes.

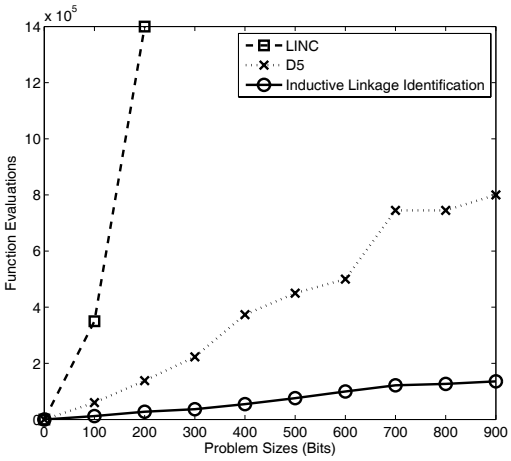

Fig. 3. Numerical results of ILI compared to that of LINC and D^5 [15] on uniformly scaled problems. The number of function evaluations needed by ILI grows linearly with the problem size.

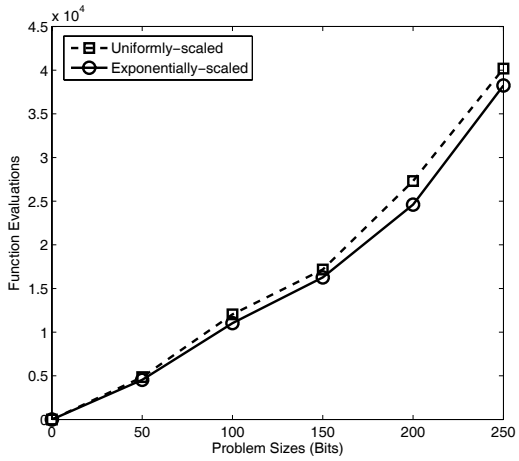

Fig. 4. Numerical results of ILI on exponentially scaled problems and compared to that of ILI on uniformly scaled problems. ILI needs approximately the same number of function evaluations for the same size of problems.

Problem Size	Population Size	Function Evaluations
50	413	4543
100	525	11025
150	525	16275
200	600	24600
250	750	38250

(a) Exponentially Scaled

Problem Size	Population Size	Function Evaluations
50	441	4851
100	573	12033
150	554	17174
200	675	27675
250	788	40188

(b) Uniformly Scaled

TABLE IV
SETTINGS AND RESULTS OF INDUCTIVE LINKAGE IDENTIFICATION ON EXPONENTIALLY SCALED PROBLEMS.

The results of ILI are compared to that of LINC and D^5 [15] and plotted in Figure 3. The number of function evaluations needed by ILI grows linearly with the problem size and is much lower than that needed by LINC. It is also lower than D^5 about a factor of the building-block size. The results confirm the theoretical computation presented in the previous section.

B. Exponentially Scaled Functions

In this subsection, the results for exponentially scaled functions are presented. As in the experiment on uniformly scaled functions, the $trap_5$ function is used as the subfunction to compose more complicated functions:

$$f(\mathbf{s}) = \sum_{i=1}^{m} 2^{i-1} \times f_{trap_5}(s_{5\cdot(i-1)+1} \cdots s_{5\cdot(i-1)+5}) \,,$$

where m ranges from 10 to 50. That is, the problem size ranges from 50 bits to 250 bits.

For each problem instance, the objective is to identify all linkage sets correctly in 10 consecutive and independent runs and the population size is determined in the same way as described in the previous subsection. The results are listed in Table IV(a). The results of ILI are compared to that of ILI on uniformly scaled functions presented in Table IV(b) and plotted in Figure 4. It can be observed that ILI needs approximately the same number of function evaluations for the same size of problems. It indicates that ILI is independent of different building block scalings.

VII. DISCUSSION AND SUMMARY

In this paper, we proposed an algorithm, called *inductive linkage identification* (ILI), to identify linkage for a class of problems. The algorithm utilizes a supervised learning model, ID3, as the task-force to estimate linkage sets. It starts at perturbing the values of a variable for the entire population of solutions and record the fitness differences caused by perturbations. According to the fitness differences, an ID3 decision tree is constructed. Then based on the created tree, a linkage group can be identified.

A technical detail worth mentioned is that in this work we use ID3 without backtracking. As we know from the classification literature, using ID3 without backtracking (or other techniques to constraint the growth of the tree) can lead to significant over-fitting of the training data. However, in our test problems, since no noise is presented in the objective function, using no backtracking is harmless. For clarity of the idea and keeping the focus of the text, we omitted the analysis for noisy fitness functions and over-fitting, but readers should be aware that for the case of noisy fitness functions such as real world problems in which measurement errors exist, pruning or other techniques should be used to avoid over-fitting.

ILI improves the previous methods, including LINC and D^5, in two aspects. First, the number of function evaluations for identifying linkage sets is reduced. Second, the algorithm requires no input parameter regarding the information of the problem structure or problem complexity, such as the building block size k. Moreover, the function evaluations required by the proposed algorithm is proportional to the number of linkage sets in the problem.

The proposed technique can be used in two possible areas. First, it can serve as a preprocessing step of a running GA. By obtaining the information of linkage sets, the crossover operator can be designed to perform effective mixing of subsolutions. Second, it can be used as a tool for understanding the structure of totally unknown or partially understood problems.

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