



Parallel Genetic Algorithms

Petr Pošík



Motivation

GAs applied on complex tasks need long run times to solve the problem:

- What is usually the most time-consuming task when solving real-world problems?

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GAs applied on complex tasks need long run times to solve the problem:

- What is usually the most time-consuming task when solving real-world problems?
 - Fitness evaluation!!!
 - In complex tasks solved by GAs, chromosome is long, often genotype-phenotype mapping must be applied, ...
 - In GP, when evolving classifiers, functions, or programs, the fitness must be assessed by measuring the success when applying the classifier, function, or program on a set of training task instances

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⇒ PARALLELIZE!!!

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- Which of the above can be parallelized easily???

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1. Run several independent GAs in parallel.
2. Run single GA, but distribute the time consuming things to parallel machines.
(Master-slave model.)

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How can we parallelize?

1. Run several independent GAs in parallel.
2. Run single GA, but distribute the time consuming things to parallel machines. (**Master-slave model.**)
3. Run several *almost independent* GAs in parallel; exchange a few individuals from time to time. (**Island model.**)

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4. Run single GA with selection that takes only a few individuals into account. (**Spatially embedded model.**)

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5. Run hybrid parallel GA. (**Hierarchical model.**)



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6. Other, less standard possibilities. (**Injection model, heterogenous PGA.**)



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But first:

- The difference between parallel model and parallel implementation.

Parallel Implementation vs. Parallel Model

Sequential implementation:

- The algorithm is able to run on a single machine in a single process, often in a single thread only.

Parallel implementation:

- The algorithm is able to take advantage of multiple CPU cores or multiple machines.

The effect of parallelization:

- Reduction in the solution time by *adding a computational power*.
- The speed-up should be proportional to the number of parallel machines.

Global model:

- The population is not divided in any way, the selection operator can consider all individuals.

Parallel model:

- The population is somehow divided into subpopulations, which limits mainly the selection operator.

The effect of parallelization:

- Changes the algorithm behavior substantially.

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Possible combinations:

- Sequential implementation of the global model (usual case, simple GA)
- Parallel implementation of the global model (master-slave, brute-force speed-up)
- Sequential implementation of a parallel model (modified behavior)
- Parallel implementation of a parallel model (modified behavior, brute-force speed-up)

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Parallelization of the Global Model



Master-slave model

Master

- runs the evolutionary algorithm, and
- controls the slaves, distributes the work.

Slaves

- take batches of individuals from the master,
- evaluate them, and
- send their fitness back to master.

Other possibilities:

- Sometimes we can parallelize also initialization, mutation, and (with a bit of care) crossover.
- The hardest parts to parallelize are selection and replacement.
- When does the parallelization actually pay off???

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Master-slave model

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Master-slave implementation does not change the behavior of the global model.

- Hints on implementation (locking, synchronizing) can be found in [Luk09, chap. 5].

[Luk09] Sean Luke. *Essentials of Metaheuristics*. 2009. available at <http://cs.gmu.edu/~sean/book/metaheuristics/>.



Island Model



Island Model

Also called *coarse-grained PGA* or *multi-deme GA*:

- By far the most often used model of PGA.

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The profit from island model:

- Demes are smaller:
 - converge faster,
 - can converge to different local optima, but
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DEMO: Island model of PGA applied on TSP

<http://labe.felk.cvut.cz/~posik/pga>

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Migration

Migration topology: Where should we take the migrants from and where should we put them?

- static: given in advance, does not change during evolution
- dynamic: the sources and targets are chosen right before particular migration event
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 - topologies with the same DOC exhibit similar behavior
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 - diversity \rightarrow convergence; population convergence vs. convergence in time

Migration (cont.)

Migration type: Can the migration events occur individually or in batches?

- batch: all migration events occur in the same time, all demes send emigrants to their targets and take the immigrants from their sources
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Which individuals should be selected as emigrants? Which individuals should be replaced by immigrants?

- Best, worst
- Best, random
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- term *epoch* in the context of PGAs describes the part of evolution between 2 migration events



Other Parallel Models



Spatially Embedded Model

Also called *fine-grained PGA*:

- Population has a structure (1D grid, 2D toroidal grid, 3D cube, etc.)
- Each individual has a position in this structure.

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- The best individuals do not spread in the population so fast. Diversity promotion.
- Easy parallelization via multithreading.
- Very efficient model for *vector processors*, often found on GPUs:
 - many identical operations can be performed in parallel at one time

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Model Combinations

Hierarchical model:

- various combinations of the above mentioned models, e.g.
- island model where each deme uses master-slave fitness evaluation,
- island model where each deme uses spatially embedded model, etc.

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- Each deme uses a different optimizer
 - Different parameter settings
 - Different operators of selection, crossover, mutation and/or replacement
 - Completely different optimization algorithm (local search, differential evolution, ...)



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 - Can each deme use a *different fitness function*???



Injection Model

Heterogenous island model where

- each deme uses a different fitness function!!!
- Usable when many quality criteria must be assessed; each deme
 - concentrates on one criterion and
 - submits partial solutions to other demes to be reworked using another criterion.
- Each deme preserves solutions of high quality when only its particular criterion is applied.

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 - parallel implementations
 - parallel models

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- Parallelization can increase the speed the EA:
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- Parallel models change the behavior of the EA:
 - they can reduce the danger of premature convergence and speed-up the algorithm in the same time.



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- Parallel Implementation vs. Parallel Model

Parallelization of the Global Model

Island Model

Other Parallel Models

Summary

- **Summary**

- Parallelization can increase the speed the EA:
 - parallel implementations
 - parallel models
- Parallel models change the behavior of the EA:
 - they can reduce the danger of premature convergence and speed-up the algorithm in the same time.
- There are many possibilities on parallelization:
 - the optimal decision depends on the (parallel) computer architecture and on the task being solved
 - all possibilities introduce their own set of tunable parameters :-)