

**Convergence rates of evolutionary algorithms for a class of convex objective functions**

by

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**Abstract:** Probabilistic optimization algorithms that mimic the process of biological evolution are usually subsumed under the term 'evolutionary algorithms.' This work extends the convergence theory of evolutionary algorithms by presenting a sufficient convergence condition for those evolutionary algorithms that do not necessarily generate a sequence of feasible points such that the associated objective function values decrease monotonically to the global minimum. Moreover, it is investigated how fast the sequence of objective function values generated by an evolutionary algorithm approaches the minimum of strongly convex functions in a probabilistic sense. The theoretical analysis presented here distinguishes from related studies in three points: First, it does not require advanced calculus. Second, only the first partial derivatives of the objective function are assumed to exist. Third, one obtains sharp bounds on the convergence rates for a class of functions being a superset of the class of quadratic functions with positive definite Hessian matrix.

**Keywords:** evolutionary algorithms, stochastic convergence, convergence rate, convex functions, asymptotical distributions, order statistics

## **1. Introduction**

Evolutionary algorithms (EAs) belong to the class of probabilistic optimization algorithms whose design is inspired by principles of biological evolution. A population of individuals—each of them representing a feasible solution of an optimization problem—repeatedly undergoes a cycle of random variation and selection which leads in many cases to practically acceptable solutions and sometimes even to globally optimal solutions.

The typical field of application of EAs are difficult optimization problems for which specialized methods are not available or traditional methods fail for

reasons whichever. Here, it is analyzed how fast a specific subclass of EAs approaches the minimum of a convex function. Although convex objective functions are not an appropriate domain for EAs (such problems can be solved by deterministic optimization methods more efficiently) it is not useless to consider them, since an optimization method that is intended to tackle just the most difficult problems also ought to be "sufficiently efficient" for simple problems.

Investigations in this direction have a long list of predecessors. Early publications of Rastrigin (1963), Schumer and Steiglitz (1968), Rechenberg (1973) considered algorithms, later classified as  $(1 + 1)$ -EA, that may be interpreted as the simplest form of an evolutionary process: A single individual is randomly mutated and the worse of the original and the new point is selected to "die." The objective function under consideration was the sum of squares of  $n$  real-valued variables. A considerable extension of these results is presented in Rapp1 (1989) who investigated the performance of the same algorithm for a class of objective functions that is essentially identical to the class considered here. Another avenue of extension was entered in Schwefel (1977), pp. 150-157: The objective function was again the sum of squares but a single individual now generates  $\lambda \geq 2$  offspring by random mutations and the best of the offspring and the parent becomes the parent of the next generation. Alternatively, the new parent is chosen solely among the  $\lambda$  offspring. Although this latter petty modification might seem to be negligible it has the theoretically significant effect that the new parent may be worse than the old one. This algorithm, known as  $(1, \lambda)$ -EA, was investigated in case of quadratic objective functions (interpreted as second order Taylor expansion of the original objective function) in Rechenberg (1994), pp. 51-60, by exploiting the principal axis theorem, and in Beyer (1994), pp. 64-67, via Riemannian differential geometry. Compared to these investigations the approach taken here has three advantages: First, the analysis does not require advanced calculus. Second, only the first partial derivatives of the objective function are assumed to exist. Third, one obtains sharp bounds on the convergence rates for a class of functions being a superset of the class of quadratic functions with positive definite Hessian matrix. This is shown in Section 3.

But prior to these calculations it is useful to clarify the underlying meaning of stochastic convergence. Moreover, it is not obvious whether a  $(1, \lambda)$ -EA will converge (in sense whatever) to the optimum or not. Those questions are addressed in Section 2. The main result is actually an extremely simplified version of the supermartingale approach presented in Rudolph (1994). An alternative route is proposed in Yin, Rudolph and Schwefel (1996) via the tools developed for the analysis of stochastic approximation methods in continuous time. The work presented here, however, will concentrate on evolutionary algorithms with discrete time.

The bounds on the convergence rates developed in Section 3 are involved with a constant that depends in a nonlinear manner on the problem dimension  $n$  and the number of offspring  $\lambda$ . In principle, this constant can be determined

for any specific pair  $(n, \lambda)$  but the effort required-especially for large  $n$  and  $\lambda$ -is too great for the utility of knowing the exact values. Therefore Section 4 is devoted to the development of asymptotical expressions. Finally, some conclusions are drawn in Section 5.

## 2. A sufficient convergence condition

Since the state transitions of an evolutionary algorithm are of stochastic nature the deterministic concept of the "convergence to the optimum" is not appropriate. In order to clarify the exact semantics of a phrase like "the EA converges to the global optimum" one has at first to distinguish between the various modes of stochastic convergence.

**DEFINITION 2.1** *Let  $Z, Z_0, Z_1, \dots$  be random variables defined on a probability space  $(D, \mathcal{A}, P)$ . The sequence  $(Z_k : k \in \mathbb{N}_0)$  is said to converge with probability 1 (w.p.1) or almost surely (a.s.) to random variable  $Z$  if  $P\{\lim_{k \rightarrow \infty} |Z_k - Z| = 0\} = 1$ , to converge in probability to  $Z$  if  $P\{|Z_k - Z| > \epsilon\} = o(1)$  as  $k \rightarrow \infty$  for any  $\epsilon > 0$ , and to converge in mean to  $Z$  if  $E[|Z_k - Z|] = o(1)$  as  $k \rightarrow \infty$ .* ■

Both convergence with probability 1 and convergence in mean implies convergence in probability whereas the converse is wrong in general (Lukacs, 1975, pp. 33-36). With the definitions above one can assign a rigorous meaning to the notion of the convergence of an evolutionary algorithm.

**DEFINITION 2.2** *Let  $(X_k : k \in \mathbb{N}_0)$  be the sequence of populations generated by some evolutionary algorithm and let  $F_t = \min\{f(X_{k,1}), \dots, f(X_{k,\mu})\}$  denote the best objective function value of the population of size  $\mu < \infty$  at generation  $k \in \mathbb{N}_0$ . An evolutionary algorithm is said to converge in mean (in probability, with probability 1) to the global minimum  $f^* = \min\{f(x) : x \in \mathcal{N}\}$  of objective function  $f : \mathcal{N} \rightarrow \mathbb{R}$  if the nonnegative random sequence  $(Z_k : k \in \mathbb{N}_0)$  with  $Z_k = F_t - f^*$  converges in mean (in probability, with probability 1) to zero.* ■

The convergence theory of probabilistic optimization methods resembling a  $(1 + 1)$ -EA was established in Devroye (1976), Opper and Hohcnbichler (1978), Born (1978), Solis and Wets (1981), Pinter (1984), and others. The proofs in each of these publications exploited the algorithms' property that the parent of the next generation cannot be worse than the current one, i.e., it is guaranteed by the construction of the algorithms that the stochastic sequence  $(Z_k : k \in \mathbb{N}_0)$  is *monotonically* decreasing. The result presented below only requires the weaker precondition that the sequence  $(Z_k : k \in \mathbb{N}_0)$  decreases *monotonically on average*. As a consequence, the objective function value of the best parent may be worse than that of the best parent of the previous generation-as it may happen for the sequence  $(Z_k : k \in \mathbb{N}_0)$  generated by a  $(1, \lambda)$ -EA.

**THEOREM 2.1** *Let  $(X_k : k \geq 0)$  be the sequence of populations generated by some evolutionary algorithm and let  $F_k = \min\{f(X_{k,1}), \dots, f(X_{k,\mu})\}$  denote the best objective function value of the population at generation  $k \geq 0$ . If  $E[Z_k] < \infty$  and*

$$E[Z_{k+1} | X_k, X_{k-1}, \dots, X_0] \leq c_k Z_k \quad \text{a.s.} \quad (1)$$

where  $Z_k = F_k - f^*$  and  $c_k \in [0, 1)$  for all  $k \geq 0$  such that the infinite product of the  $c_k$  converges to zero, then the evolutionary algorithm converges in mean and with probability 1 to the global minimum of the objective function  $f(\cdot)$ .

**Proof:**

Taking expectations on both sides of inequality (1) yields

$$E[Z_{k+1}] = E[E[Z_{k+1} | X_k, X_{k-1}, \dots, X_0]] \leq c_k E[Z_k]$$

for all  $k \geq 0$ . This implies

$$E[Z_k] \leq E[Z_0] \prod_{i=0}^{k-1} c_i \rightarrow 0$$

as  $k \rightarrow \infty$  since the infinite product of the  $c_i$  converges to zero and  $E[Z_0] < \infty$  by the preconditions of the theorem. Thus, the sequence  $(Z_k : k \geq 0)$  converges in mean to zero.

As for convergence with probability 1, notice that inequality (1) implies that the nonnegative sequence  $(Z_k : k \geq 0)$  is a nonnegative supermartingale that converges w.p.1 to a random variable  $Z < \infty$  (Neveu, 1975, p. 26). This ensures that  $(Z_k : k \geq 0)$  converges in probability to  $Z$ . But since  $(Z_k : k \geq 0)$  also converges in probability to zero by the first part of the proof, and since the limits are unique (Lukacs, 1975, p. 39), one may conclude that  $Z = 0$ . Consequently, the random sequence  $(Z_k : k \geq 0)$  converges w.p.1 to zero. ■

### 3. Convergence rates for strongly convex functions

The notion of the 'convergence rate' of an iterative optimization method which is well established in the field of deterministic optimization. It serves as a measure of how fast the deterministic sequence of objective function values approaches the global optimum. For example, let  $(x_k : k \geq 0)$  be the sequence of points generated by some deterministic minimization method and  $E_k = f(x_k) - f^*$ . The method is said to converge geometrically fast if there exists an index  $k_0$ , a constant  $A > 0$  and a constant  $c \in [0, 1)$  such that  $E_k \leq A c^k$  for all  $k \geq k_0$ . Here  $c$  is termed the convergence rate. Following this definition a related concept for stochastic sequences is given below.

**DEFINITION 3.1** *Let  $(Z_k : k \geq 0)$  be a nonnegative random sequence defined by  $Z_k = F_k - f^*$  where  $F_k$  is the best objective function value of a population of*

some evolutionary algorithm at generation  $k \geq 0$ . The evolutionary algorithm is said to converge geometrically fast in mean (in probability, w.p.1) to the global minimum if there exists a constant  $q > 1$  such that the sequence  $(q^k Z_k : k \geq 0)$  converges in mean (in probability, w.p.1) to zero. Let  $q^* > 1$  be the supremum of all constants  $q > 1$  such that geometrically fast convergence is still guaranteed. Then  $c = 1/q^*$  is called the convergence rate. ■

Let  $z_k = q^k \bar{z}_k$  with  $q > 1$  and assume that  $E[z_{k+1} | X_k] \leq c z_k$  for all  $k \geq 0$  in the sense of Theorem 2.1. Since

$$E[\bar{z}_{k+1} | X_k] = q^{k+1} E[\bar{z}_{k+1} | X_k] = q^{k+1} c_k \bar{z}_k = q c_k \bar{z}_k \quad \text{a.s.}$$

for all  $k \geq 0$ , it suffices to find a constant  $c \in (0, 1)$  with  $c_k \leq c$  to ensure geometrically fast convergence to the optimum with probability 1 and in mean. For example, one may set  $q = 2/(c + 1) > 1$  to guarantee that  $cq \in (0, 1)$ . Thus, we have proven:

**THEOREM 3.1** Let  $(X_k : k \geq 0)$  be the sequence of populations generated by some evolutionary algorithm and let  $F_k = \min\{f(X_{k,1}), \dots, f(X_{k,\mu})\}$  denote the best objective function value of the population at generation  $k \geq 0$ . If  $E[Z_k] < \infty$  and

$$E[Z_{k+1} | X_k, X_{k-1}, \dots, X_0] \leq c Z_k \quad \text{a.s.}$$

where  $Z_k = F_j$ ;  $f^*$  and  $c \in (0, 1)$  for all  $k \geq 0$  then the evolutionary algorithm converges with probability 1 and in mean geometrically fast to the optimum of the objective function  $f(\cdot)$ . ■

Evidently, it cannot be expected that an evolutionary algorithm converges geometrically fast to the optimum for arbitrary objective functions. Rather, this property is likely to be restricted to a tiny subset of the set of all possible objective functions. As will be shown in the sequel, objective functions of the type introduced below are included in this subset.

**DEFINITION 3.2** Let  $f: S \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$ . Then  $f$  is called  $(K, Q)$ -strongly convex if for all  $x, y \in S$  and for each  $\theta \in [0, 1]$  the inequalities

$$\begin{aligned} \frac{K}{2} \theta(1-\theta) \|x-y\|^2 &\leq \theta \cdot f(x) + (1-\theta) \cdot f(y) - f(\theta x + (1-\theta)y) \\ \frac{L}{2} \theta(1-\theta) \|x-y\|^2 &\leq \theta \cdot f(x) + (1-\theta) \cdot f(y) - f(\theta x + (1-\theta)y) \end{aligned}$$

with  $0 < K \leq L := K \cdot Q < \infty$  are valid. ■

For example, every quadratic function  $f(x) = x'Ax + b'x + c$  is  $(K, Q)$ -strongly convex if the Hessian matrix  $V^2 f(x) = 2A$  is positive definite. Another example is the function

$$f(x_1, x_2) = 2x_1^2 + 4x_2^2 + 2x_1 - 2x_2 + 2x_1 \arctan x_1 - \log(x_1^2 + 1) + 4 \cos x_2. \quad (2)$$

In case of twice differentiable functions, Nemirovsky and Yudin (1983), p. 255, have offered a simple condition to verify the  $(K, Q)$ -strong convexity of some function  $f(x)$ . Let  $\lambda_1$  be the smallest and  $\lambda_2$  be the largest eigenvalue of the Hessian matrix. If there exist positive constants  $K$  and  $L$  such that  $0 < K \leq \lambda_1 \leq \lambda_2 \leq L < \infty$  for all  $x \in S$  then the function  $f(x)$  is  $(K, Q)$ -strongly convex with  $Q = L/K$ . Owing to this condition one easily finds  $K = 4$  and  $L = 12$  for the function given in equation (2). Alternatively, the same result can be obtained from the result below which presupposes only the availability of the gradient  $\nabla f(x)$  of the function under consideration.

**THEOREM 3.2** (GOPPERT (1973), pp. 170-173) *Let  $f: S \rightarrow \mathbb{R}$  be continuously differentiable and  $S$  an open convex set. Then the following statements are equivalent:*

- (a)  $f$  is  $(K, Q)$ -strongly convex
- (b)  $K \|x - y\|^2 \leq f(x) - f(y) - \nabla f(y)'(x - y) \leq L \|x - y\|^2$  for all  $x, y \in S$ .
- (c)  $K \|x - y\|^2 \leq (\nabla f(x) - \nabla f(y))'(x - y) \leq L \|x - y\|^2$  for all  $x, y \in S$ . ■

These characterizations lead to a result that will be useful later on.

**LEMMA 3.1** *If  $f: S \rightarrow \mathbb{R}$  is differentiable and  $(K, Q)$ -strongly convex then for all  $x \in S$*

$$\frac{\|\nabla f(x)\|^2}{2K} \leq \frac{f(x) - f(x^*)}{Q} \tag{3}$$

where  $x^* \in S$  denotes the global minimum point of  $f(\cdot)$ .

**Proof:**

Since  $\nabla f(x^*) = 0$  for the optimum, the setting  $y = x^*$  in Theorem 3.2(c) leads to the inequality  $K \|x - x^*\|^2 \leq \nabla f(x)'(x - x^*)$  that can be further bounded by the Cauchy-Schwarz inequality yielding  $K \|x - x^*\|^2 \leq \|\nabla f(x)\| \|x - x^*\|$ ;  $\|\nabla f(x)\| \leq K \|x - x^*\|$ . If  $\|x - x^*\| > 0$ , which may be presupposed, one obtains

$$\|\nabla f(x)\| \leq K \|x - x^*\|. \tag{4}$$

Insertion of  $y = x^*$  in Theorem 3.2(b) delivers  $\|x - x^*\|^2 \leq 2 [f(x) - f(x^*)] / L$  and together with inequality (4) one finally obtains the desired result. ■

Consider a  $(1, >)$ -EA and let the objective function  $f: \mathbb{R}^n \rightarrow \mathbb{R}$  be  $(K, Q)$ -strongly convex. The current parent  $X_k$  is mutated via  $X_k + r_k U_k$  where  $r_k > 0$  and  $U_k$  is a random vector uniformly distributed on the boundary of the unit hyperball of dimension  $n \geq 2$ . Owing to Theorem 3.2(b) the random objective function value  $f(X_k + r_k U)$  can be bounded by

$$f(X_k + r_k U) \leq f(X_k) + r_k \nabla f(X_k)'U + r_k U'U \cdot L/2. \tag{5}$$

Notice that the Euclidean length of vector  $U$  is  $\|U\| = 1$  with probability 1. It follows that  $U'U = \|U\|^2 = 1$  and inequality (5) reduces to

$$f(X_k + r_k U) \leq f(X_k) + r_k \nabla f(X_k)'U + r_k L/2. \tag{6}$$

For further simplifications we need the following result.

LEMMA 3.2 YIN, RUDOLPH AND SCHWEFEL (1996), p. 479 *If  $U$  is a random vector uniformly distributed on the boundary of the unit hyperball of dimension  $n \geq 2$  and  $x \in \mathbb{R}^n$  with  $\|x\| = 1$ , then the random scalar product  $B = -x'U$  possesses a Beta distribution with probability density function*

$$p(x) = \frac{2^{2-n} (1-x^2)^{(n-3)/2}}{B(\frac{n-1}{2}, \frac{n-1}{2})} \cdot I_A(x)$$

where  $B(\cdot, \cdot)$  denotes the complete Beta function and  $I_A(x)$  is the indicator function of some set  $A$ . The mean, mode, and median of  $B$  is zero while the variance is  $1/n$ . ■

Thus, inequality (6) is equivalent to

$$f(X_k + r_k U_k) \leq f(X_k) - r_k \|\nabla f(X_k)\| B + r_k^2 L/2 \tag{7}$$

where  $B$  is a Beta random variable as specified in Lemma 3.2. Since the (1, >)-EA generates  $\lambda$  offspring and chooses the best among them to serve as the new parent, the random objective function value of the new parent is equivalent to the value of the best offspring and it can be bounded via

$$f(X_{k+1}) = \min\{f(X_k + r_k U_i) : i = 1, \dots, \lambda\} \tag{8}$$

$$f(X_k) - r_k \|\nabla f(X_k)\| B_{\lambda;\lambda} + r_k^2 L/2$$

by taking into account inequality (7) and where  $B_{\lambda;\lambda}$  denotes the maximum of  $\lambda$  independent and identically distributed Beta random variables. Taking conditional expectations on both sides of (8) yields

$$E[f(X_{k+1}) | X_k] \leq f(X_k) - r_k \|\nabla f(X_k)\| E[B_{\lambda;\lambda}] + r_k^2 L/2. \tag{9}$$

Differentiation of (9) with respect to  $r_k$  leads to the optimal choice

$$r_k^* = \frac{\|\nabla f(X_k)\| M_\lambda}{L} \tag{10}$$

where  $M_\lambda = E[B_{\lambda;\lambda}]$ . After insertion of  $r_k^*$  into inequality (9) and subtraction of  $f^*$  on both sides, inequality (9) becomes

$$E[f(X_{k+1}) - f^* | X_k] \leq f(X_k) - f^* - \frac{\|\nabla f(X_k)\|^2 M_\lambda}{2L} \tag{11}$$

$$\leq f(X_k) - f^* - \frac{(f(X_k) - f^*) M_\lambda}{\lambda}$$

$$= (1 - \frac{M_\lambda}{\lambda}) \cdot (f(X_k) - f^*) \tag{12}$$

by inserting inequality (3) given in Lemma 3.1 into to the r.h.s. of inequality (11). Owing to Theorem 2.1 and inequality (12) it is guaranteed that the (1, >)-EA will converge with probability 1 and in mean to the optimum, provided that

$M_{\geq} > 0$ . Moreover, since  $c = 1 - M_1/Q^2 \in (0, 1)$  for  $M_{\geq} > 0$  it is guaranteed by Theorem 3.1 that the rate of approach to the optimum is geometric in mean and with probability 1. To show that  $M_{\geq} > 0$  for  $\geq \geq 2$  the result shown next is useful.

LEMMA 3.3 (DAVID (1970), P. 8) *Let  $Y_1, \dots, Y_{\geq}$  be independent and identically distributed continuous random variables with probability density function  $p(\cdot)$  and distribution function  $P(\cdot)$ . If these random variables are ordered so that  $Y_{1:\geq} \leq Y_{2:\geq} \leq \dots \leq Y_{\geq:\geq}$  then the probability density function of  $Y_{\geq:\geq}$  is*

$$p_{\geq:\geq}(x) = p(x) P^{i-1}(x) [1 - P(x)]^{\geq-i} / B(i, \geq - i + 1)$$

where  $B(\cdot, \cdot)$  denotes the complete Beta function. ■

Since the probability density function of random variable  $B$  is symmetrical with respect to zero the identities  $p(-x) = p(x)$  and  $P(-x) = 1 - P(x)$  are valid. It follows that  $P(x) > 1/2$  for  $x > 0$  and hence

$$\begin{aligned} M_2 &= E[B_{2:2}] = \int_{-\infty}^{\infty} x p_{2:2}(x) dx = 2 \int_0^1 x p(x) P(x) dx = \\ &= 2 \int_0^1 x p(x) [2P(x) - 1] dx > 0 \end{aligned}$$

(because of the positivity of the integrand for  $x > 0$ ) and finally  $M_{\geq} \geq M_2 > 0$  for  $\geq \geq 2$ . Notice that the actual values of  $M_{\geq}$  also nonlinearly depend on the dimension  $n$ . Despite this fact there is - in principle - no problem to calculate  $M_{\geq}$  for each  $n \geq 2$ . For example,

$$M_{\geq} = \begin{cases} \frac{1}{\Gamma(\geq)} \int_{-\infty}^{\infty} \frac{(2i-1)}{1+i^2} (\frac{x}{\geq})^{i-1} (-1)^{i+1} + (1-\frac{x}{\geq})^{i-1} (-1)^{i/2+1} \Gamma(\geq) & \text{if } n = 2, \\ \frac{\geq - 1}{\geq + 1} & \text{if } n = 3 \end{cases}$$

with  $\geq \in \mathbb{N}$ . Apart from few exceptional cases, however, the resulting expressions become more and more complicated the larger following the value of  $n$ . Therefore, the next section is devoted to the investigation of the asymptotics of constant  $M_{\geq, n}$ .

### 4. Asymptotics

Since  $M_{\geq, n}$  depends on two parameters one has to investigate two subcases: First, the asymptotics of  $M_{\geq, n}$  for fixed  $\geq$  and  $n \rightarrow \infty$ . Second, the asymptotics for fixed  $n$  and  $\geq \rightarrow \infty$ . The basic technique rests on the idea to approximate



the distributions of the random variables by appropriate limit distributions. For this purpose one needs the notion of the weak convergence of probability measures.

**DEFINITION 4.1** Let  $\{P(x), P_i(x) : i \in \mathbb{N}\}$  be a collection of distribution functions of the random variables  $\{Y, Y_i : i \in \mathbb{N}\}$  on some probability space. If  $P_i(x) \rightarrow P(x)$  as  $i \rightarrow \infty$  for every continuity point  $x$  of  $P(\cdot)$ , then the sequence  $P_i(\cdot)$  of distribution functions is said to converge weakly to  $P(\cdot)$ , which is denoted as  $P_i \rightarrow P$ . In such an event, the sequence of random variables  $Y_i$  is said to converge in distribution to  $Y$ , which is denoted as  $Y_i \rightarrow Y$ . ■

Convergence in distribution is implied by convergence in probability whereas the converse is wrong in general (Lukacs, 1975, p. 33). If the random variables are continuous and the sequence of probability density functions converge to the limit variable's p.d.f. for each of its continuity points then a theorem in Scheffe (1947) ensures weak convergence of the associated distributions functions. This result may be used for the case with fixed  $i \in \mathbb{N}$  and  $n \rightarrow \infty$ .

**LEMMA 4.1** Let  $B_n$  be a Beta random variable parametrized by  $n \geq 2$  as specified in Lemma 8.2. If  $Y_n = f \circ B_n$  then  $Y_n \rightarrow Y \sim N(0, 1)$  as  $n \rightarrow \infty$ , where  $N(0, 1)$  denotes the standard normal distribution with zero mean and unit variance. ■

**Proof:**

As mentioned previously it suffices to show that the probability density functions  $q_n(\cdot)$  of the random variables  $Y_n$  converge to the probability density function  $q(\cdot)$  of the standard normal random variable  $Y$  for every continuity point of  $q(\cdot)$  as  $n \rightarrow \infty$ . Let  $p_n(\cdot)$  denote the p.d.f. of random variable  $B_n$ . Since  $Y_n = f \circ B_n$  the probability density transformation rule leads to the p.d.f.

$$\begin{aligned}
 q_n(x) &= \frac{1}{f \circ P_n} \left( \frac{x}{f \circ} \right) = \\
 &= \frac{1}{f \circ} \frac{2^{2-n}}{B((n-1)/2, (n-1)/2)} \left( 1 - \frac{x^2}{n} \right)^{(n-3)/2} 1_{(-\sqrt{n}, \sqrt{n})}(x).
 \end{aligned}$$

Note that

$$\begin{aligned}
 \frac{1}{f \circ} \frac{2^{2-n}}{B((n-1)/2, (n-1)/2)} &+ \frac{1}{\sqrt{2\pi}} \\
 \left( 1 - \frac{x^2}{n} \right)^{(n-3)/2} &+ \exp\left(-\frac{x^2}{2}\right) \\
 1_{(-\sqrt{n}, \sqrt{n})}(x) &+ 1_{(-\infty, \infty)}(x).
 \end{aligned}$$

as  $n \rightarrow \infty$  for every fixed  $x \in \mathbb{R}$ . Thus, one obtains

$$\lim_{n \rightarrow \infty} f_n(x) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right) \quad (13)$$

for every continuity point  $x \in \mathbb{R}$  of  $q(\cdot)$ . Since the r.h.s. of equation (13) is the p.d.f. of a standard normal random variable it has been shown that  $f_{0, B_n} \xrightarrow{d} Y \sim N(0, 1)$  as  $n \rightarrow \infty$ . ■

An immediate consequence of this lemma is the result below:

**THEOREM 4.1** *Let  $B_{\lambda, n}(n)$  be the maximum of  $\lambda$  independent and identically distributed (i.i.d.) Beta random variables as in Lemma 4.1 (parametrized by  $n \geq 2$ ). If  $Y_{\lambda, n}$  denotes the maximum of  $\lambda$  i.i.d. standard normal random variables, then  $f_{0, B_{\lambda, n}(n)} \xrightarrow{d} Y_{\lambda, n}$  as  $n \rightarrow \infty$ .*

**Proof:**

Let  $f_n(\cdot)$  and  $Q_n(\cdot)$  be the probability density function and the distribution function of random variable  $f_{0, B(n)}$ , respectively. Recall from Lemma 4.1 that  $f_n \rightarrow q$  as well as  $Q_n \rightarrow Q$  as  $n \rightarrow \infty$ , where  $q(\cdot)$  and  $Q(\cdot)$  denote the p.d.f. respective distribution function of a standard normal random variable. Owing to this fact and Lemma 3.3 one obtains for fixed  $A \in \mathbb{N}$

$$f_{\lambda, n}(x) = A f_n(x) Q^{-1}(x) \quad , \quad Q_{\lambda, n}(x) = q_{\lambda, n}(x)$$

for every continuity point of  $q_{\lambda, n}(x)$  as  $n \rightarrow \infty$ . This ensures that the distribution functions associated with random variables  $f_{0, B_{\lambda, n}(n)}$  converge weakly to the distribution function of the maximum of  $\lambda$  i.i.d. standard normal random variables as  $n \rightarrow \infty$ . ■

This result reveals that the distribution of random variable  $B_{\lambda, n}(n)$  is approximately equal to the distribution of  $n^{-1/2} Y_{\lambda, n}$  for large  $n$  and hence

$$M_{\lambda, n} = E[B_{\lambda, n}(n)] \approx n^{-1/2} E[Y_{\lambda, n}] = n^{-1/2} C_{\lambda}$$

where  $C_{\lambda} = E[Y_{\lambda, n}]$  denotes the mean of the maximum of  $\lambda$  standard normal random variables. The actual values of  $C_{\lambda}$  can be analytically determined and expressed in terms of elementary functions up to  $\lambda = 5$  (see David, 1970, pp. 30-34). In general, the bounds

$$\text{cp-1} \left(1 - \frac{1}{n}\right) \approx C_{\lambda} \approx \text{cp-1} \left(1 - \frac{2}{n}\right) \quad (14)$$

are valid (David, 1970, p. 64), where  $\text{cp-1}(\cdot)$  denotes the inverse of the standard normal distribution function. Since  $C_2 = n^{-1/2} \approx 0.5642$ ,  $0.1000 < 3.2415$ , and  $C_{\lambda}$  must increase monotonically, it is obvious that the rate of increase must decline considerably for increasing  $\lambda$ . In fact, taking into account that the value of  $C_{\lambda}$  can be bracketed as noted in (14) it can be shown (David, 1970, p. 209) that roughly  $C_{\lambda} \approx (2 \log \lambda)^{1/2}$  for sufficiently large  $\lambda$ . Accurate approximations

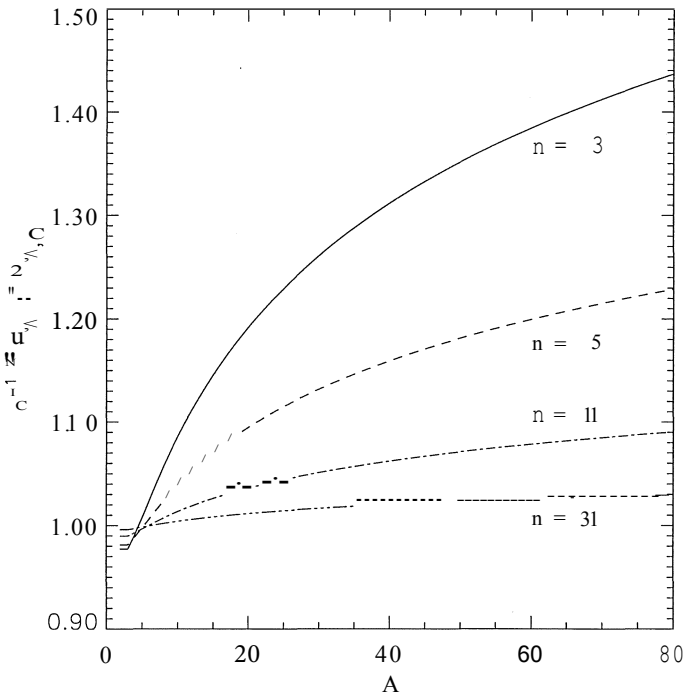


Figure 1. Ratio between the approximation  $n^{-1/2} C_{\lambda}$  and the exact values of  $M_{\lambda, n}$ .

that roughly  $C_{\lambda} \sim (2 \log \lambda)^{1/2}$  for sufficiently large  $\lambda$ . Accurate approximations of  $C_{\lambda}$  can be easily obtained by numerical integration. They are tabulated, for example, in Rechenberg (1994), pp. 236-240, up to  $\lambda = 1000$ . Figure 1 reveals that the approximation  $M_{\lambda, n} \sim n^{-1/2} C_{\lambda}$  becomes more accurate as the value of  $n \geq 2$  becomes larger. For example, even for the relatively low dimension  $n = 31$  the relative error is less than 3 % for  $\lambda \geq 80$ .

As for the second subcase with fixed  $n \geq 2$  and  $\lambda \rightarrow \infty$ , some results from the asymptotical theory of extreme order statistics are needed.

**THEOREM 4.2** (LEADBETTER, LINDGREN AND ROOTZEN (1983), Ch. 1) *Let  $x = \sup\{t \in \mathbb{R} : P(x) < 1\} < \infty$ ,  $a > 0$ , and  $Y_{\lambda, n}$  be the maximum of  $n$  independent and identically distributed continuous random variables which possess distribution function  $P(\cdot)$ . The following statements are equivalent:*

$$(a) \quad \lim_{\lambda \rightarrow \infty} \frac{1 - P(x - x/h)}{1 - P(x - h)} = x^{-a} \quad \text{for all } x > 0.$$

$$(b) \quad P\{a_\lambda(Y_{\lambda:\lambda} - b_\lambda) \leq x\} \xrightarrow{w} G_\alpha(x) = \begin{cases} \exp(-(-x)^\alpha) & , x < 0 \\ 1 & , x \geq 0 \end{cases}$$

where  $a_\lambda = (x - l_\lambda)^{-1}$ ,  $b_\lambda = x$ , and  $Y_\lambda = \inf\{x \in \mathbb{R} : P(x) \leq 1 - 1/\lambda\}$ . ■

Let  $W$  be the random variable with distribution function  $G_\alpha(\cdot)$  as given above and suppose that part (a) of Theorem 4.2 holds true for Beta random variables with a distribution function as specified in Lemma 3.2. Then part (b) of the theorem reveals that  $B_{\lambda, \lambda}$  has approximately the same distribution as  $a_\lambda^{-1}W + b_\lambda$  for large  $\lambda$ , and one may approximate the mean via  $E[B_{\lambda, \lambda}] \approx a_\lambda^{-1}E[W] + b_\lambda$ . Since  $x = 1$  and  $-W$  is Weibull distributed with  $E[-W] = \Gamma(1 + 1/\alpha)$  one obtains

$$E[B_{\lambda, \lambda}] \approx 1 - (1 - l_\lambda) \cdot \Gamma(1 + \alpha^{-1}).$$

Notice that part (a) of Theorem 4.2 indeed holds true since

$$\begin{aligned} \lim_{h \rightarrow 0^+} \frac{1 - P_n(1 - xh)}{1 - P_n(1 - h)} &= \lim_{h \rightarrow 0^+} \frac{X P_n(1 - xh)}{P_n(1 - h)} \\ &= \lim_{h \rightarrow 0^+} X \left( \frac{2x - x^2 h}{2 - h} \right)^{n-3} = x^{(n-1)/2} \end{aligned}$$

where  $P_n(\cdot)$  and  $P_n(\cdot)$  are the distribution respective probability density functions of the Beta random variable parametrized by  $n \geq 2$ . Thus,  $a_\lambda = (n-1)/2$ . It remains to find an expression for  $l_\lambda$ . For this purpose one has to find at least an asymptotical solution of the equation  $P_n(Y_\lambda) = 1 - \lambda^{-1}$  for  $\lambda \rightarrow \infty$ . Since the p.d.f. is symmetrical with respect to zero an equivalent condition is

$$P_n(-Y_\lambda) = 1/\lambda. \tag{15}$$

It is clear that necessarily  $l_\lambda \rightarrow 1$  as  $\lambda \rightarrow \infty$ . Notice that

$$P_n(x) = P\{B < x\} = P\{2B - 1 < x\} = P\left\{B < \frac{x+1}{2}\right\} = P_n\left(\frac{x+1}{2}\right)$$

where  $B$  is a Beta random variable with probability density function

$$P_n'(x) = \frac{x^{(n-3)/2} (1-x)^{(n-3)/2}}{B\left(\frac{n-1}{2}, \frac{n-1}{2}\right)} \cdot \text{lco}_1(x).$$

Using the relationships above, condition (15) changes to

$$P_n(-Y_\lambda) = F_n'(1/\lambda) = 1/\lambda. \tag{16}$$

where  $F_n' = 1 - 2I_n$ . Entry 26.5.23 in Abramowitz and Stegun (1965) reveals that the distribution function of  $B_n$  can be expressed by the Gauss hypergeometric series

$$F_n(x) = \frac{2x^{(n-1)/2}}{(n-1)B\left(\frac{n-1}{2}, \frac{n-1}{2}\right)} {}_2F_1\left(\frac{n-1}{2}, \frac{n-1}{2}, \frac{n+1}{2}, x\right)$$

where  ${}_2F_1(\cdot)$  stands for the Gauss series as defined in entry 15.1.1 in Abramowitz and Stegun (1965), which reduces to a polynomial in  $x$  for odd  $n \neq 3$ . It suffices to consider this special case. As a result, the condition (16) becomes

$$\lambda \tilde{P}(\tilde{\gamma}_\lambda) = \frac{2\lambda \tilde{\gamma}_\lambda^{(n-1)/2}}{(n-1)B\left(\frac{n-1}{2}, \frac{n-1}{2}\right)} \left[ 1 + \sum_{i=1}^{\frac{n-3}{2}} \binom{\frac{n-3}{2}}{i} (-1)^i \frac{n-1}{n-1+2i} \tilde{\gamma}_\lambda^i \right] = 1 \quad (17)$$

Notice that necessarily  $\lambda \rightarrow 0$  since  $\tilde{\gamma}_\lambda \rightarrow 1$  as  $\lambda \rightarrow \infty$ . In this case the term in the brackets of equation (17) converges to 1 because each term in the sum converges to zero for  $i \neq 0$ . The term to the left of the term in the brackets describes the asymptotics of the entire expression since it contains the least power of  $\lambda$ , namely of order  $(n-1)/2$ , whereas all other terms are of higher order converging faster to zero than  $i!(n-1)/2$ . Therefore one may approximate condition (17) by the asymptotical condition

$$\frac{2\lambda \tilde{\gamma}_\lambda^{(n-1)/2}}{(n-1)B\left(\frac{n-1}{2}, \frac{n-1}{2}\right)} = 1.$$

The solution of this equation is

$$\tilde{\gamma}_\lambda = \left[ \frac{n-1}{2} B\left(\frac{n-1}{2}, \frac{n-1}{2}\right) \right]^{\frac{2}{n-1}} \cdot \lambda^{-2/(n-1)}$$

which leads-after several resubstitutions-to the final asymptotical expression

$$M_{\lambda,n} \approx \widehat{M}_{\lambda,n} := \left[ \frac{n-1}{2} B\left(\frac{n-1}{2}, \frac{n-1}{2}\right) \right]^{\frac{2}{n-1}} \cdot \lambda^{-2/(n-1)}$$

for large  $\lambda$  and fixed  $n \neq 2$ . The quality of the approximation may be expressed by the ratio  $\widehat{M}_{\lambda,n}/M_{\lambda,n}$ . To avoid waste of computing time only few ratios have been calculated<sup>1</sup>. They are summarized in Table 1.

Two observations can be made. First, the ratio approaches 1 for increasing  $\lambda$ . Second, the asymptotical expression  $\widehat{M}_{\lambda,n}$  is closer to the true value  $M_{\lambda,n}$  the smaller is the value of  $n$ . The latter observation is not surprising because the neglected finite sum in the brackets of condition (17) contains products in which  $n$  appears in the form of binomial coefficients. As a consequence, the larger is the value of  $n$  the larger must be the value of  $\lambda$  so that the sum becomes sufficiently small.

<sup>1</sup>Note that  $M_{\lambda,n}$  is a rational number for odd  $n \neq 3$ . It can be exactly calculated but the costs of doing this are not negligible. For example, both the numerator and denominator of  $M_{100,35}$  are integers with 1367 digits each and it took more than 30 hours CPU time to obtain them.

$n \setminus \lambda$	5	11	31	50	100
5	1.040	1.019	1.007	1.004	1.002
9	1.289	1.140	1.064	1.046	1.029
15	1.617	1.337	1.181	1.141	1.101
21	1.902	1.522	1.302	1.244	1.184
35	2.456	1.899	1.565	1.473	1.376

Table 1. Ratios  $\widehat{M}_{i,n}/M_{i,n}$ 

## 5. Conclusions

In the course of Section 3 it was tacitly presupposed that the evolutionary algorithm has access to a subroutine that returns the Euclidean length of the gradient—an assumption that is usually not justified in practice. But it can be shown (Rudolph, 1997, pp. 191-192) that it is sufficient to estimate the gradients' length up to a relative error of 99.9 % to ensure geometrical convergence rates in case of  $(\mathcal{K}, Q)$ -strongly convex functions. In the real world of evolutionary algorithms this task is accomplished by a mechanism termed 'auto-adaptation' (see e.g. Back and Schwefel, 1993), but a mathematically rigorous proof of this property is still pending.

Several results presented here can be sharpened. Theorem 3.1 remains valid if 'convergence with probability 1' is replaced by the stronger property of 'complete convergence' (this concept was introduced in Hsu and Robbins, 1947). The proofs of Lemma 4.1 and Theorem 4.1 show the convergence of the probability density functions for each continuity point of the limit random variable's probability density function. This is actually stronger than the weak convergence of the distribution functions. But the demonstration of these subtle differences was omitted in favor of an easy presentation.

Finally, it should be noticed that the convergence rates derived for the  $(1, \lambda)$ -EA are also valid for the practically more relevant  $(\mu, \lambda)$ -EA. Here, each of the  $\mu$  parents generates  $m = \lambda/\mu \in \mathbb{N}$  offspring ( $m \geq 2$ ). Under the assumption that the differences between parents and offspring are solely caused by mutations, then the convergence rate of the  $(\mu, \lambda)$ -EA can be bounded by  $c \leq 1 - M_{i,n}/Q^2 \in (0, 1)$  for  $(\mathcal{K}, Q)$ -strongly convex functions.

## Acknowledgments

The major part of the work presented was supported by the German Federal Ministry of Education, Science, Research, and Technology (BMB+F), grant 01 IB 403 A, while the author was with the Informatik Centrum Dortmund (ICD), Germany. The opportunity to complete the work was offered by the Research Center "Computational Intelligence" (SFB 531) at the University of

Dortmund. Financial support by the German Research Foundation (DFG) is gratefully acknowledged.

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