



More Views on Optimization

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(Last Time) An Algorithmic View

- **Optimization viewed as iterative movement of a dynamical system**
 - **Metaheuristic algorithm = a single or multi-agent moving along a trajectory (e.g., a gradient flow)**

Algorithmic View: A Self-Organizing System

- *[White board notes]*

Table 2.1 Similarity between self-organization and an optimization algorithm.

Self-Organization	Features	Algorithm	Characteristics
Noise, perturbations	Diversity	Randomization	Escape local optima
Selection mechanism	Structure	Selection	Convergence
Reorganization	State changes	Evolution	Solutions

Algorithmic View: Exploration vs. Exploitation

- Exploitation – uses info obtained from problem of interest to generate new soln's (better than existing ones)
 - Local (information/process), like gradient in gradient ascent
 - Leads to high convergence rates but gets stuck in local optima (starting point matters!)
- Exploration – helps search through space efficiently, generate soln's w/ diversity/far from current soln's
 - Global scale search
 - Less likely to get stuck in local optima/mode (potential for global optimality) but slow convergence & potential waste of resources (too far!)
- Key: Balance! (finding perfect balance is a hyper-optimization problem)

Questions?

