Natural Evolution Strategies

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Abstract—This paper presents Natural Evolution Strategies (NES), a novel algorithm for performing real-valued ‘black box’ function optimization: optimizing an unknown objective function where algorithm-selected function measurements constitute the only information accessible to the method. Natural Evolution Strategies search the fitness landscape using a multivariate normal distribution with a self-adapting mutation matrix to generate correlated mutations in promising regions. NES shares this property with Covariance Matrix Adaptation (CMA), an Evolution Strategy (ES) which has been shown to perform well on a variety of high-precision optimization tasks. The Natural Evolution Strategies algorithm, however, is simpler, less ad-hoc and more principled. Self-adaptation of the mutation matrix is derived using a Monte Carlo estimate of the natural gradient towards better expected fitness. By following the natural gradient instead of the ‘vanilla’ gradient, we can ensure efficient update steps while preventing early convergence due to overly greedy updates, resulting in reduced sensitivity to local suboptima. We show NES has competitive performance with CMA on unimodal tasks, while outperforming it on several multimodal tasks that are rich in deceptive local optima.

I. INTRODUCTION

Real-valued ‘black box’ function optimization is one of the major branches of modern applied machine learning research [1]. It concerns itself with optimizing the continuous parameters of some unknown objective function, also called a fitness function. The exact structure of the objective function is assumed to be unknown or unspecified, but specific function measurements, freely chosen by the algorithm, are available. This is a recurring problem setup in real-world domains, since often the precise structure of a problem is either not available to the engineer, or too expensive to model or simulate. Numerous real-world problems can be treated as multivariate normal distribution with specific mutation sizes associated with every problem parameter. One of the major research topics in Evolution Strategies concerns the automated adjustment of the mutation sizes for the production of new samples, a procedure generally referred to as self-adaptation of mutation. Obviously, choosing mutation sizes too high will produce debilitating mutations and ensure that convergence to a sufficiently fit region of parameter space will be prevented. Choosing them too low leads to extremely small convergence rates and causes the algorithm to get trapped in bad local suboptima. Generally the mutation size must be chosen from a small range of values – known as the evolution window – specific to both the problem domain and to the distribution of current individuals on the fitness landscape. ES algorithms must therefore adjust mutation during evolution, based on the progress made on the recent evolution path. Often this is done by simultaneously evolving both problem parameters and the corresponding mutation sizes. This has been shown to produce excellent results in a number of cases [10].

The Covariance Matrix Adaptation algorithm constitutes a more sophisticated approach. CMA adapts a variance-
covariance mutation matrix $\Sigma$ used by a multivariate normal distributions from which mutations are drawn. This enables the algorithm to generate correlated mutations, speeding up evolution significantly for many real-world fitness landscapes. Self-adaptation of this mutation matrix is then achieved by integrating information on successful mutations on its recent evolution path, by making similar mutations more likely. CMA performs excellently on a number of benchmark tasks. One of the problems with the CMA algorithm, however, is its ad-hoc nature and relatively complex or even contrived set of mathematical justifications and ‘rules of thumb’. Another problem pertains to its sensitivity to local optima.

The goal of this paper is to advance the state of the art of real-valued ‘black box’ function optimization while providing a firmer mathematical grounding of its mechanics, derived from first principles. Simultaneously, we want to develop a method that can achieve optimization up to arbitrarily high precision, and reduce sensitivity to local suboptima as compared to certain earlier methods such as CMA. We present an algorithm, Natural Evolution Strategies, that is both elegant and competitive, inheriting CMA’s strength of correlated mutations, while enhancing the ability to prevent early convergence to local optima.

Our method, Natural Evolution Strategies (which can actually be seen as a $(1, \lambda)$-Evolution Strategy with 1 candidate solution per generation and $\lambda$ samples or ‘children’), adapts both a mutation matrix and the parent individual using a natural gradient based update step [12]. Every generation, a gradient towards better expected fitness is estimated using a Monte Carlo approximation. This gradient is then used to update both the parent individual’s parameters and the mutation matrix. By using a natural gradient instead of a ‘vanilla’ gradient, we can prevent early convergence to local optima, while ensuring large update steps. We show that the algorithm has competitive performance with CMA on a number of benchmarks, while it outperforms CMA on the Rastrigin function benchmark, a task with many local suboptima. Similar

The paper is organized as follows. The next section provides a quick overview of the general problem framework of real-valued black box function optimization. The ensuing sections describe the derivation of the ‘vanilla’ gradient approach, the concept of ‘fitness shaping’, and the natural gradient instantiation of our algorithm. The section of experimental results shows our initial results with a number of benchmark problems, and compares the performance to the CMA algorithm. The paper concludes with a discussion on the advantages and problems of the method, and points out possible directions for future work.

II. ALGORITHM FRAMEWORK

First let us introduce the algorithm framework and the corresponding notation. The objective is to optimize the $n$-dimensional continuous vector of objective parameters $x$ for an unknown fitness function $f : \mathbb{R}^n \rightarrow \mathbb{R}$. The function is unknown or ‘black box’, in that the only information accessible to the algorithm consists of function measurements selected by the algorithm. The goal is to optimize $f(x)$, while keeping the number of function evaluations – which are considered costly – as low as possible. This is done by evaluating a number $1 \ldots \lambda$ of separate individuals $z_1 \ldots z_\lambda$ each successive generation $g$, using the information from fitness evaluations $f(z_1) \ldots f(z_\lambda)$ to adjust both the current candidate objective parameters $x$ and the mutation sizes.

In conventional Evolution Strategies, optimization is achieved by mimicking natural evolution: at every generation, parent solution $x$ produces offspring $z_1 \ldots z_\lambda$ by mutating string $x$ using a multivariate normal distribution with zero mean and some variance $\sigma$. After evaluating all individuals, the best $\mu$ individuals are kept (selected), stored as candidate solutions and subsequently used as ‘parents’ for the next generation. This simple process is known to produce excellent results for a number of challenging problems.

Algorithm 1 Natural Evolution Strategies

\begin{align*}
g &\leftarrow 1 \\
\text{initialize population parameters } \theta^{(0)} = \langle x, \Sigma = A^T A \rangle \\
\text{repeat} \\
\quad \text{for } k = 1 \ldots \lambda \\
\quad \quad \text{draw } z_k \sim \pi(x, \Sigma) \\
\quad \quad \text{evaluate cost of } f(z_k) \\
\quad \quad \nabla_x \log \pi(z_k) = \Sigma^{-1} (z_k - x) \\
\quad \quad \nabla_\Sigma \log \pi(z_k) = - \frac{1}{2} \Sigma^{-1} (z_k - x) (z_k - x)^T \Sigma^{-1} - \frac{1}{2} \Sigma^{-1} \\
\quad \quad \nabla_A \log \pi(z_k) = A \left[ \nabla_\Sigma \log \pi(z_k) + \nabla_\Sigma \log \pi(z_k)^T \right] \\
\quad \quad \Phi = \left[ \begin{array}{c} \\
\nabla_x \log \pi(z_1) \\
\vdots \\
\nabla_\Sigma \log \pi(z_\lambda) \\
\end{array} \right] \\
\quad \quad \nabla_A \log \pi(z_1) \quad \nabla_A \log \pi(z_\lambda) \\
\quad \quad \end{array} \\
\quad \quad \Phi R = (f(z_1) \ldots f(z_\lambda))^T \\
\quad \quad \delta \theta = (\Phi^T \Phi)^{-1} \Phi^T R \\
\quad \quad \theta^{(g+1)} = \theta^{(g)} - \beta \cdot \delta \theta \\
g &\leftarrow g + 1 \\
\text{until stopping criterion is met}
\end{align*}

III. ‘VANILLA’ GRADIENTS FOR EVOLUTION STRATEGIES

Our approach, however, is different from conventional Evolution Strategies in one important respect. Instead of ‘wasting’ information by discarding low-fitness samples, we aim to use all available fitness values, even the bad ones, to estimate a gradient on ‘wasting’ information by discarding low-fitness samples, we aim to use all available fitness values, even the bad ones, to estimate a gradient on the expected fitness. Now let $f(z)$ be the fitness at a particular search point $z$, and, utilizing the familiar multivariate normal distribution, let
\[\pi(z|\theta) = \mathcal{N}(z|x, \Sigma) = \frac{1}{(2\pi)^{n/2} |\Sigma|^{1/2}} \exp\left[-\frac{1}{2} (z-x)^T \Sigma^{-1} (z-x)\right]\]
denote the probability density of search point \(z\) given the current population \(\theta = (x, \Sigma)\). Expected fitness can then be expressed as

\[J = E_z[f(z)] = \int \pi(z|\theta) f(z) dz.\]

Taking the derivative of \(J\) with respect to \(\theta\) of population \(\pi\), we can write

\[\nabla_{\theta} J = \nabla_{\theta} E_z[f(z)] = \int \nabla_{\theta} \pi(z|\theta) f(z) dz\]
\n\[= \int \frac{\pi(z|\theta)}{\pi(z|\theta)} \nabla_{\theta} \pi(z|\theta) f(z) dz\]
\n\[= \int \pi(z|\theta) \nabla_{\theta} \log \pi(z|\theta) f(z) dz\]

using the ‘likelihood-ratio’ trick. Taking a Monte Carlo approximation of this expectation by choosing \(\lambda\) search points, we get

\[\nabla_{\theta} J = E_z\left[\nabla_{\theta} \log \pi(z|\theta) f(z)\right]\]
\n\[\approx \frac{1}{\lambda} \sum_{k=1}^{\lambda} \nabla_{\theta} \log \pi(z_k|\theta) f(z_k)\]

The population parameter vector \(\theta = (x, \Sigma)\) is comprised of both the current candidate solution center and its mutation matrix, concatenated in one single vector. In order to calculate the derivatives of the log-likelihood with respect to individual elements of \(\theta\) for this mixture of multivariate normal distributions, first note that

\[\log \pi(z|x, \Sigma) = \frac{n}{2} \log(2\pi) - \frac{1}{2} \log \det \Sigma - \frac{1}{2} (z-x)^T \Sigma^{-1} (z-x).\]

We will need its derivatives, that is, \(\nabla_x \log \pi(z|x, \Sigma)\) and \(\nabla_{\Sigma} \log \pi(z|x, \Sigma)\). The first is trivially

\[\nabla_x \log \pi(z|x, \Sigma) = \Sigma^{-1} (z-x),\]

while the latter is

\[\nabla_{\Sigma} \log \pi(z|\theta) = \frac{1}{2} \Sigma^{-1} (z-x)(z-x)^T \Sigma^{-1} - \frac{1}{2} \Sigma^{-1}.\]

Mutation matrix \(\Sigma\) needs to be constrained, though, in order to preserve symmetry, ensure positive variances and to keep it positive semi-definite. We accomplish that by representing \(\Sigma\) as a product \(\Sigma = A^T A\). Instead of using the log-derivatives on \(\nabla_{\Sigma} \log \pi(z)\) directly, we compute the derivatives with respect to \(A\) as

\[\nabla_A \log \pi(z_k) = A \left[\nabla_{\Sigma} \log \pi(z_k) + \nabla_{\Sigma} \log \pi(z_k)^T\right].\]

Using these derivatives to calculate \(\nabla_{\theta} J\), we can then update parameters \(\theta = (x, \Sigma = A^T A)\) as \(\theta \leftarrow \theta + \beta \nabla_{\theta} J\) using learning rate \(\beta\). This produces a new candidate solution \(x^{(g+1)}\) each generation, and simultaneously self-adapts the associated mutation matrix to \(\Sigma^{(g+1)}\). This simple update rule, which covers both object parameters and strategy parameters in one framework, is in marked contrast to the complicated procedure the CMA algorithm uses.

IV. NONLINEAR FITNESS SHAPING

Apart from slow convergence, one of the main problems encountered by the current ‘vanilla’ version of the algorithm described so far is the early convergence of the algorithm due to quickly decreased mutation sizes of \(\Sigma\). To see why this happens, one has to imagine the curvature of some hypothetical fitness landscape around \(x\). If the fitness decreases quickly in one direction along the main axis of the hyperellipsoid defined by \(\Sigma\), while it increases only slowly in the immediate neighborhood along the opposite direction, the estimated gradient will tend to decrease \(\Sigma\) too much, even driving it towards 0.

To overcome this problem, we introduce fitness shaping, the use of a nonlinear fitness transformation function that, intuitively speaking, ‘awards’ better samples more than it ‘punishes’ bad samples. The choice of fitness shaping function is arbitrary as long as it is monotonically increasing with the original fitness, and should therefore be considered one of the tuning parameters of the algorithm, and chosen in a domain-dependent manner. We have empirically found that ranking-based shaping functions work best for various problems, also because they circumvent the problem of extreme fitness values disproportionally distorting the gradient, making careful adaptation of the learning rate during evolution unnecessary even for problems with wildly fluctuating fitnesses. The ranking function used for all experiments in this paper shapes fitness as \(f(z) = i + 5\lambda i^{20}\) where \(i\) is the relative rank of \(z\)’s original fitness in the batch \(z_1 \ldots z_\lambda\), scaled between 0 . . 1.

V. NATURAL EVOLUTION STRATEGIES

Standard gradient methods have been shown to converge slowly, however, in optimization landscapes with ridges and plateaus. An ad-hoc and often-used method for overcoming this would be the use of momentum. Natural gradients constitute a more principled approach, however. First introduced by Amari [12], natural gradients have numerous advantages over ‘vanilla’ gradients.

The traditional gradient \(\nabla J\) simply follows the steepest descent in the space of the actual parameters. While this might be a good idea in many problems, the main drawback comes if we need to maintain uncertainty as it generates the necessary exploration for the solutions. In this case, we need to stay close to the presented type of solutions while
maximizing the fitness. As our solutions are presented by
a random sample, we need to use a measure of distance
\( D(\hat{\theta}|\theta) \) between probability distributions \( \pi_0(z) \) and \( \pi_\hat{\theta}(z) \).
The natural measure distance between two probability distribu-
tions is the Kullback-Leibler divergence, but alternatively
one could use the Hellinger distance. In this case, the natural
gradient is given by
\[
\max \frac{\partial J}{\partial \theta} = \delta \theta^T \nabla J,
\]
subject to \( D(\theta + \delta \theta||\theta) = \varepsilon \),
where \( J(\theta) \) is the expected fitness of population \( \pi \) param-
terized by \( \theta \), \( \delta \theta \) is the direction of constrained steepest
descent, \( \nabla J \) is the steepest descent or gradient, \( D(\theta + \delta \theta||\theta) \) a measure of closeness on probability distributions and \( \varepsilon \) a small increment size.

If \( D(\theta + \delta \theta||\theta) \) is the Kullback-Leibler divergence or the
Hellinger distance, we have
\[
D(\theta + \delta \theta||\theta) = \delta \theta^T \Phi (\theta) \delta \theta + (\text{const}),
\]
for small \( \delta \theta \to 0 \), where
\[
\Phi (\theta) = \int \pi(z) \nabla \log \pi(z) \nabla \log \pi(z)^T dz,
\]
is the Fisher information matrix which yields the natural
gradient \( \delta \theta \) defined by the necessary condition
\[
\Phi (\theta) \delta \theta = \beta \nabla J,
\]
with \( \beta \) being the learning rate.

Additionally, we can introduce a fitness baseline \( b \) as
\[
\nabla J = \int \nabla \pi(z) f(z) dz + 0
\]
\[
= \int \nabla \pi(z) f(z) dz + b \nabla \left\{ \pi(z) dz \right\}_{z=1}
\]
\[
= \int \nabla \pi(z) f(z) dz + b \int \nabla \pi(z) dz
\]
\[
= \int \nabla \pi(z) [f(z) - b] dz
\]
\[
= \int \pi(z) \nabla \log \pi(z) [f(z) - b] dz
\]
\[
= \mathbf{E} \left[ \nabla \log \pi(z) [f(z) - b] \right].
\]
Thus, we have the fitness baseline parameter \( b \) which can be used to reduce the estimation variance
\( \mathbf{Var} [\nabla \log \pi(z) [f(z) - b]] \). Note that
\[
\mathbf{Var} [\nabla \log \pi(z) C f(z)] = \mathbf{Var} [\nabla \log \pi(z) f(z)] C^2,
\]
that is, the variance grows quadratically with the average
magnitude of the fitnesses. It can be significantly reduced
if a proper fitness baseline is used, reducing the number
of samples required to correctly estimate the gradient. This
changes the equation to
\[
\mathbf{E} \left[ \phi(z) \phi(z)^T \right] \delta \theta = \mathbf{E} \left[ \phi(z) f(z) \right] - \mathbf{E} \left[ \phi(z) b \right]
\]
with \( \phi(z) = \nabla \log \pi(z) \) with one open parameter \( b \). We
obtain \( b \) by realizing the lower bound
\[
\mathbf{Var} [\phi(z) [f(z) - b]]
\]
\[
= f^2 \mathbf{Var} \left[ \phi(z) \frac{(f(z) - f)}{f} \right] + \mathbf{Var} [\phi(z) [f - b]],
\]
\[
\ge f^2 \mathbf{E} \left[ \phi(z) \phi(z)^T \right] + \mathbf{Var} [\phi(z) [f - b]],
\]
where \( f = \mathbf{E} [f(z)] \). Thus, we have a minimum at \( b = f \).
However, this is not ideal as it ignores the interplay between
\( \delta \theta \) and \( b \). However, as \( \mathbf{E} [\phi(z)] = 0 \), we can obtain the equation
\[
0 + b = \mathbf{E} [f(z)],
\]
\[
\mathbf{E} [\phi(z)]^T \delta \theta + b = \mathbf{E} [f(z)].
\]
Now, we have the equation system
\[
\mathbf{E} \left[ \phi(z) \phi(z)^T \right] \delta \theta + \mathbf{E} [\phi(z) b] = \mathbf{E} [\phi(z) f(z)]
\]
\[
\mathbf{E} [\phi(z)]^T \delta \theta + b = \mathbf{E} [f(z)].
\]
This system can be solved straightforwardly as a linear
regression problem using the pseudoinverse, and when re-
placing the \( \mathbf{E} [\cdot] \) by sample averages, we obtain the general
natural gradient estimator
\[
\delta \theta = (\Phi^T \Phi)^{-1} \Phi^T \mathbf{R}
\]
where
\[
\Phi = \begin{bmatrix}
\nabla \log \pi(z_1) & 1 \\
\vdots & \vdots \\
\nabla \log \pi(z_n) & 1
\end{bmatrix}
\]
\[
\mathbf{R} = [f(z_1), \ldots, f(z_n)]^T
\]
The resulting Natural Evolution Strategies algorithm is de-
scribed in pseudocode in Algorithm 1.

![Fig. 1. The evolution of the mutation matrices over the generations. Shown are the Σ-defined ellipsoids of generations 0, 20, 40, 60 and 80 imposed on the fitness landscape of the Rosenbrock benchmark. The function has its optimum at point (1, 1). It can clearly be seen how the mutations 'learn' to align themselves in the local direction towards improved fitness.](image-url)
TABLE I
UNIMODAL AND MULTIMODAL BENCHMARK FUNCTIONS TO BE MINIMIZED.

| Name            | Type      | Fitness Function                                                                 |
|-----------------|-----------|----------------------------------------------------------------------------------|
| SphereFunction  | unimodal  | $\sum_{j=1}^{n} z_j^2$                                                            |
| SchwefelFunction| unimodal  | $\sum_{j=1}^{n} \left[ \sum_{k=1}^{n} z_j \right]^2$                            |
| Tablet          | unimodal  | $(1000z_1)^2 + \sum_{j=2}^{n} z_j^2$                                             |
| Rosenbrock      | unimodal  | $\sum_{j=1}^{n-1} 100 \left( z_j^2 - z_{j+1} \right)^2 + (z_j - 1)^2$           |
| DiffPow         | unimodal  | $\sum_{j=1}^{n} \left| z_j \right|^{2+10 \frac{\sum_{k=1}^{n} z_k^2}{n}}$       |
| Elli            | unimodal  | $\sum_{j=1}^{n} \left( z_j \frac{1000 \sum_{k=1}^{n} z_k^2}{n^2} \right)^2$     |
| SharpR          | unimodal  | $-z_1 + 100 \sqrt{\sum_{j=2}^{n} z_j^2}$                                        |
| ParabR          | unimodal  | $-z_1 + 100 \sum_{j=2}^{n} z_j^2$                                               |
| Cigar           | unimodal  | $z_1^2 + \sum_{j=2}^{n} \left( 1000 z_j \right)^2$                             |
| Rastrigin       | multimodal| $10n + \sum_{j=1}^{n} \left( z_j^2 - 10 \cos (2\pi z_j) \right)$             |
| Ackley          | multimodal| $-20 \exp \left( -0.2 \sqrt{\frac{1}{n} \sum_{j=1}^{n} z_j^2} \right) - \exp \left( \frac{1}{n} \sum_{j=1}^{n} \cos (2\pi z_j) \right) + 20 + \epsilon$ |
| Weierstrass     | multimodal| $\sum_{j=1}^{n} \sum_{k=0}^{20} 0.5^k \cos \left( 2\pi 3^k (z_j + 0.5) \right)$ |
| Griewank        | multimodal| $\sum_{j=1}^{n} \frac{z_j^2}{4000} - \prod_{j=1}^{n} \cos \left( \frac{z_j}{\sqrt{2}} \right) + 1$ |

![Fig. 2. Left: Results for experiments on the unimodal benchmark functions, dimensionality 5. Shown are averages over 50 runs. Right: Results for the unimodal benchmark functions with dimensionality 15, averaged over 10 runs.](image.png)

VI. EXPERIMENTS

To test the performance of the algorithm, we chose a standard set of unimodal and multimodal benchmark functions from [13] and [11] that are often used in the literature. Good fitness functions should be easy to interpret, but do scale up with $n$. They must be highly nonlinear, non-separable, largely resistant to hill-climbing, and preferably contain deceptive local suboptima. The multimodal functions were tested with both Natural Evolution Strategies and the CMA algorithm – widely regarded as one of the premier algorithms in this field – for comparison purposes. An overview of the function definitions can be seen in Table I.

In order to prevent potentially biased results, and to avoid trivial optima (e.g. at the origin), we follow [13] and consistently transform (by a combined rotation and translation) the functions’ inputs in order to make the variables non-separable.

The tunable parameters of the NES algorithm are comprised of generation size $\lambda$, the fitness shaping function applied on the fitness function $f$ and learning rate $\beta$. The first parameter, the generation size, should be chosen such that underconstrained linear regression during the pseudoinverse does not occur. This entails a minimum size of $1 + n + n^2$ (the size of the matrix plus the length of the vector plus one). The second parameter, the fitness shaping function, was taken to be ranking-based as described above for all experiments. The algorithm proved robust to changes in the specific parameters used in this function. The last parameter, the learning rate,
should be set as high as possible without destabilizing the updates. Too large updates can cause destructive updates to both $\Sigma$ and $\Sigma$, and the algorithm diverges or reaches early convergence especially if values of $\Sigma$ are driven too close to 0.

We ran NES on the set of unimodal fitness functions with dimensions 5 and 15 using a target precision of $10^{-6}$. On the multimodal functions we performed experiments while varying the distance of the initial guess to the optimum between 1 and 100. Those runs were performed on dimension 2 with a target precision of 0.01, since here the focus was on avoiding local minima.

Figure 2 shows the average performance over 50 runs on the unimodal functions with dimensionality 5. The parameter settings were identical in all runs: $\beta = 0.02$ and $\lambda = 50$, and all runs converged. Additionally it shows the average performance over 10 runs on the unimodal functions with dimensionality 15. The parameter settings here are $\beta = 0.01$ and $\lambda = 250$. Note that for SharpR and ParabR the plot stops at $10^{-2}$. This is because these two functions do not have a minimum, but their fitness can become $-\infty$, so they are stopped as soon as their fitness becomes negative.

Table II shows, for all multimodal functions, the percentage of runs where NES found the global optimum (as opposed to it getting stuck in a local suboptimum) conditioned on the distance from the initial guess to the optimum. The percentages are computed over 100 runs.

Figure 1 shows the development of the covariance matrix during a run on the Rosenbrock function. It can be seen how, over the successive search batches, the covariances of the mutation matrix adapt to align perfectly with the curvature of the test function.

To summarize, our experiments indicate that NES is competitive with other high-performance algorithms in black box optimization on the selected high-precision unimodal test functions, and even tends to outperform CMA on some multimodal benchmarks, which is likely due to its natural gradient-induced prevention of premature convergence of parameters $\theta$. We expect the algorithm to do well on future real-world experiments with many deceptive local suboptima.

VII. DISCUSSION

Natural Evolution Strategies constitute a well-principled approach to real-valued black box function optimization with a relatively clean derivation from first principles. Its theoretical relationship to the field of Policy Gradients [14], [15], and in particular Natural Actor-Critic [16], should be clear to any reader familiar with both fields. In recent work carried out independently from ours, the similarities between Policy Gradient methods and Evolution Strategies have also been pointed out [17], which suggests there might be fruitful future interaction between the two fields.

The experiments however show that, on most unimodal benchmarks, NES is still roughly 2 to 5 times slower in performance than CMA. This contrasts with the results on the multimodal functions, on which NES occasionally outperforms CMA. That result suggests NES might be less sensitive to local suboptima than CMA, possibly due to the use of natural gradients which can typically better preserve uncertainty in the production of new samples, causing a better exploration-exploitation trade-off.

The results also suggest that NES and CMA scale similarly with increased dimensionality. We argue, though, that a method such as Natural Evolution Strategies or CMA should be used only for problems with relatively small dimensionality (at most a few dozen), since the number of parameters in $\theta$ grows squared with $n$. In order to prevent underconstrained linear regression in computing the natural gradient, one needs a sufficient number of samples per generation before executing an update step. Also for this reason the dimensionality $n$ needs to be kept low. Alternatively, instead of using the entire mutation matrix, one could use only the diagonal if $n$ becomes infeasibly large.

NES does require the user to manually specify some algorithm parameters: the learning rate, the batch/generation size, and the fitness shaping function. In contrast, the CMA algorithm has a set of excellent ‘magic’ default settings.

Future work on Natural Evolution Strategies must determine whether NES can be made to outperform CMA consistently on typical benchmarks and real-world tasks. We suggest extending the algorithm from a single multinormal distribution as population representation to a mixture of Gaussians, thus further reducing its sensitivity to local suboptima. Another improvement could be achieved by replacing the pseudoinverse by Recursive Least Squares, enabling the algorithm to make update steps after every new sample, moving away from generational batches. Finally, even though NES uses all samples even the low-fitness ones (unlike conventional ES and CMA), we suspect further developing sound statistical methods for better exploiting the information in low-fitness samples might greatly improve performance.

VIII. CONCLUSION

In this paper we presented Natural Evolution Strategies, a novel algorithm for tackling the important class of real-valued ‘black box’ function optimization problems. The proposed method is nearly competitive with the well-established Covariance Matrix Adaptation algorithm, which shares its property of producing correlated mutations that greatly help performance in real-world problem domains. Using a Monte Carlo-estimated natural gradient for updating both candidate solutions and the mutation matrix, one might suspect a reduced sensitivity to getting stuck in local suboptima, and our initial experimental results suggest that this might indeed be the case. Moreover, NES seems simpler and better-principled than CMA and other Evolution Strategies. Future work will determine whether NES can be shown to consistently outperform CMA on more realistic problem settings and benchmarks.

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TABLE II
RESULTS FOR THE MULTIMODAL BENCHMARK FUNCTIONS. SHOWN ARE PERCENTAGES OF RUNS THAT FOUND THE GLOBAL OPTIMUM, FOR BOTH NES AND CMA, FOR VARYING STARTING DISTANCES.

| Function | Distance | NES (%) | CMA (%) |
|----------|----------|---------|---------|
| Rastrigin | 1        | 32      | 13      |
| Rastrigin | 10       | 24      | 11      |
| Rastrigin | 100      | 22      | 14      |
| Ackley   | 1        | 95      | 89      |
| Ackley   | 10       | 88      | 70      |
| Ackley   | 100      | 1       | 3       |
| Weierstrass | 1    | 44      | 90      |
| Weierstrass | 10   | 58      | 92      |
| Weierstrass | 100  | 67      | 92      |
| Griewank | 1        | 99      | 100     |
| Griewank | 10       | 9       | 2       |
| Griewank | 100      | 2       | 0       |

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