

An alternative method for $n_\sigma = 1$:

(proposed by Rechenberg; see e.g. (Ostermeier 1992)).

$$I = \mathbb{R}^n \times \mathbb{R}_+$$

$$m'_{\{\alpha\}}(\vec{x}, \sigma) = (\vec{x}', \sigma')$$

$$\sigma' = \sigma \cdot u$$

$$x'_i = x_i + \frac{\sigma'}{\sqrt{n}} \cdot N_i(0, 1)$$

- $u \in \{1, \alpha, 1/\alpha\}$ with equal probability for each of the three outcomes \Rightarrow
 - One-third of the offspring tries larger step-sizes,
 - one-third of the offspring tries smaller step-sizes, and
 - one-third of the offspring keeps step-sizes constant.
- Normally, $\alpha = 1.5$ is used (Ostermeier, 1992).
- Terminology: *Mutational stepsize control* (Rechenberg).
- Extension proposed by (Ostermeier 1992):
Momentum adaptation.
(Allow for an adaptation of expected values *different from zero* for the normally distributed random numbers).