

## Structure of Individuals

- Individual space

$$I = \mathbb{R}^n \times \mathcal{S}$$

- Strategy parameters

$$\mathcal{S} = \mathbb{R}_+^{n_\sigma} \times [-\pi, \pi]^{n_\alpha}$$

$$\vec{a} = \left( \underbrace{(x_1, \dots, x_n)}_{\vec{x}}, \underbrace{(\sigma_1, \dots, \sigma_{n_\sigma})}_{\vec{\sigma}}, \underbrace{(\alpha_1, \dots, \alpha_{n_\alpha})}_{\vec{\alpha}} \right) \in I$$

- $\vec{x}$  : Object variables  $\Rightarrow$  Fitness  $f(\vec{x})$   
 $\vec{\sigma}$  : Standard deviations  $\Rightarrow$  Variances  
 $\vec{\alpha}$  : Rotation angles  $\Rightarrow$  Covariances

$n_\sigma$	$n_\alpha$	Remark
1	0	standard mutations
$n$	0	standard mutations
$n$	$n \cdot (n - 1) / 2$	correlated mutations
$1 \leq n_\sigma \leq n$	$(n - \frac{n_\alpha}{2})(n_\sigma - 1)$	general case (correlated mutations)

Table 1: Possible settings of  $n_\sigma$  and  $n_\alpha$ .

- If  $1 < n_\sigma < n$ : All  $x_i$  ( $i > n_\sigma$ ) are mutated according to  $\sigma_{n_\sigma}$ .
- E.g.:  $n_\sigma = 2$ ,  $n_\alpha = n - 1$  facilitates learning of one preference direction.