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Homework 2 – "Heuristic Optimization" https://hpi.de/friedrich/teaching/ss15/heuristic-optimization.html

This homework is due Wednesday, May 6, 12:45. All homeworks taken together make up 20% of the final grade; the same holds for each of the projects.

For this homework we need to know the following definition of the exponential function.

$$\forall x \in \mathbb{R} : e^x = \sum_{i=0}^{\infty} \frac{x^i}{i!} = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \dots$$

We let \ln denote the *natural logarithm* (logarithm with base e).

Exercise 2 Show the following claim by induction.

(a) For all $x \ge -1$ and all $k \in \mathbb{N}$, $(1+x)^k \ge 1+kx$.

Show the following two inequalities.

- (b) For all x > -1, $x \neq 0$: $\ln(1 + x) < x$.
- (c) For all x > -1, $x \neq 0$ and all r > 0: $(1 + x)^r < e^{rx}$.

Exercise 3 Consider the (1+1) EA and suppose the current solution has exactly k 0s (and, thus, n-k 1s). Recall that mutation considers the current solution and flips each bit independently with probability 1/n.

- (a) Suppose that k is a constant with respect to n. Show that the probability that the mutation creates the all-1s individual in the next step is $\Theta(n^{-k})$.
- (b) Show that there is a constant c (independent of k and n) such that the probability that the mutation creates an individual with strictly less than k 0s is at least ck/n.