

Tutorial session

Emerging metaheuristics

Dr.ir. J.L. Rueda Torres

26th June 2015

Learning objectives (LOs)

At the end of the tutorial the attendees will be able to:

- **LO1:** Describe the basics concerning the definition of an optimization problem
- **LO2:** Describe the rationale behind metaheuristics
- **LO3:** Apply a metaheuristic algorithm to a given optimization problem

Outline

1. Problem statement

Related to L01

2. Metaheuristics: Basic theory

Related to L02

3. Mean-variance mapping optimization algorithm (MVMO)

Related to L02

4. CEC2015 expensive problems

Related to L01, L03

1 Problem statement

Generic formulation

Minimize/maximize

$$\text{Objective function } \left\{ OF = \sum_{r=1}^p w_r \cdot f_r(\mathbf{x}) \quad (1) \right.$$

subject to

$$\text{Constraints } \left\{ \begin{array}{l} g_i(\mathbf{x}) \leq 0, \quad i = 1, \dots, m \quad (2) \\ h_j(\mathbf{x}) = 0, \quad j = m + 1, \dots, n \quad (3) \end{array} \right.$$

considering the search space given by

$$\text{Bounds } \left\{ x_k^{\min} \leq x_k \leq x_k^{\max}, \quad k = 1, \dots, D \quad (4) \right.$$

$$\text{Solution vector } \left\{ \mathbf{x} = [x_1, x_2, \dots, x_D] \quad (5) \right.$$

1 Problem statement

Types of optimization problems

- Problem type**
- Single objective/multi-objective
 - Constrained/unconstrained
 - Continuous (real numbers).
 - Combinatorial (countable items - integer numbers).
 - Mixed-integer.

- Problem Complexities**
- High dimensional search space
 - Non-convex, discontinuous search landscape
 - Multimodality
 - High numerical accuracy, high nonlinearity.
 - Lack of analytical expressions
 - High computational burden

1 Problem statement

Optimization benchmarks

Test beds with synthetic problems can be found at

<http://www.ntu.edu.sg/home/epnsugan/>
(under EA Benchmarks / CEC Competitions)

- These problems are useful for the design of metaheuristics
- Performance of metaheuristic algorithms compared against state-of-the-art algorithms

Example: Composition functions

$$CF(x) = \sum_{i=1}^n \left[w_i \left(c \frac{M_i f_i}{\lambda_i |f_i^{\max}|} (x - o_i - o_i^{old}) + b_i \right) \right] + a \quad (6)$$

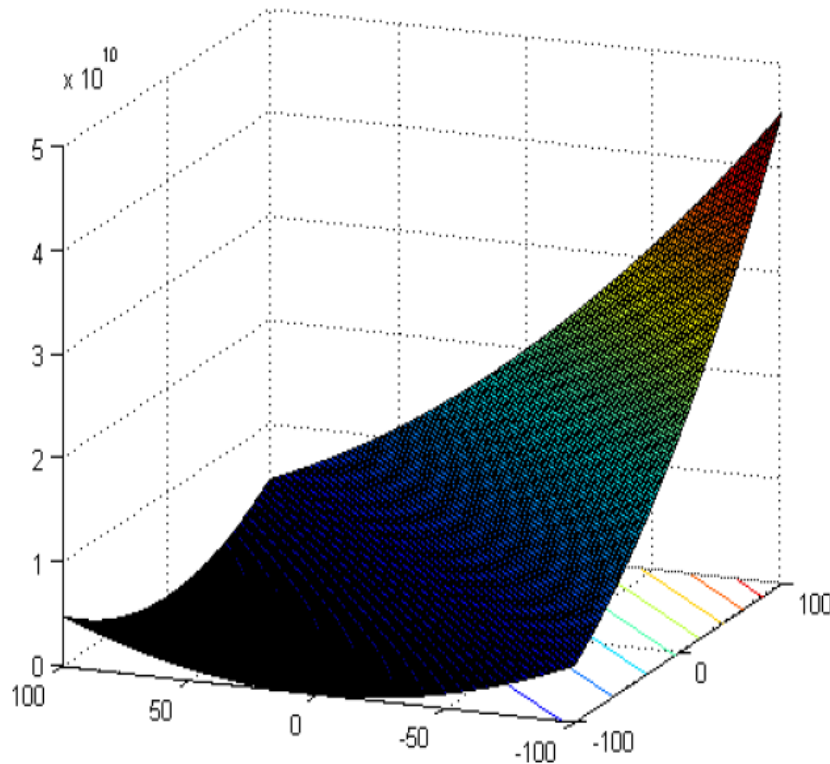
1 Problem statement

Some synthetic problems:

(CEC'15 expensive optimization competition)

Source: <http://www.ntu.edu.sg/home/epnsugan/>

Rotated Bent Cigar Function



Properties:

- Unimodal
- Non-separable
- Smooth but narrow ridge

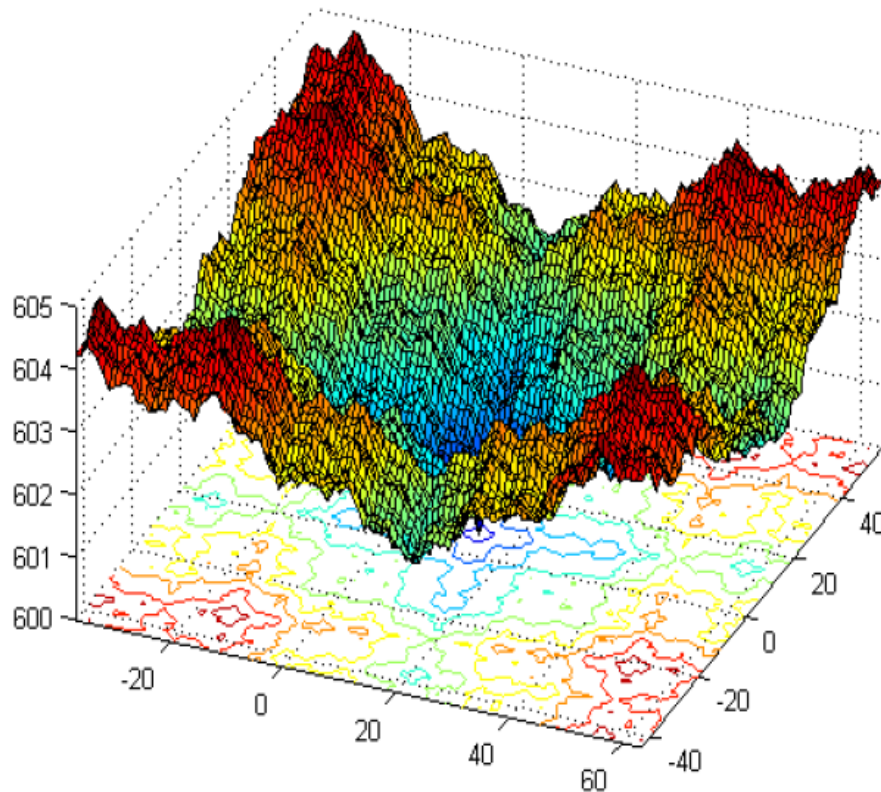
1 Problem statement

Some synthetic problems:

(CEC'15 expensive optimization competition)

Source: <http://www.ntu.edu.sg/home/epnsugan/>

Shifted and Rotated Weierstrass Function



Properties:

- Multi-modal
- Non-separable
- Continuous but differentiable only on a set of points

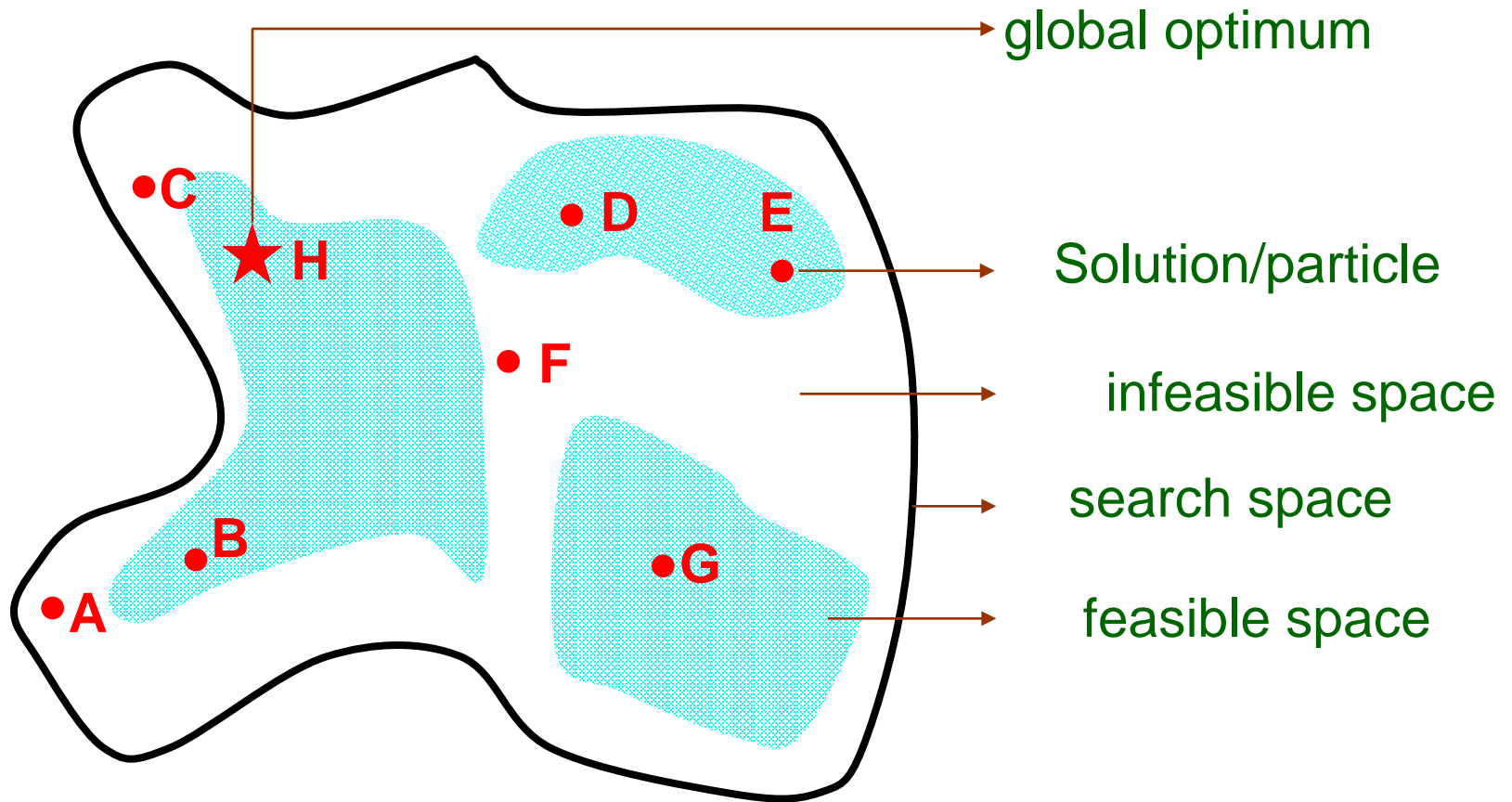
1 Problem statement

Types of solutions?

- A **feasible solution** satisfies all constraints.
- An **optimal solution** is feasible and provides the best *OF* value.
- A **near-optimal solution** is feasible and nearly as good as the best.

1 Problem statement

Types of solutions?



1 Problem statement

Some Parlance.....

- **Solution/Particle/individual:** Vector of decision variables.
- **Encoding:** Representing the decision variables (e.g. binary coding).
- **Swarm/Population:** Set of candidate solutions.
- **Neighborhood:** Nearby solutions (in the encoding/solution space)
- **Search:** Constructing/improving solutions toward obtaining the optimum or near-optimum.
- **Function evaluation:** Determining the solution's objective function value and feasibility (constraint fulfillment).
- **Offspring creation/moving:** Generating new solutions based on current best achieved solutions.

2 Metaheuristics: Basic theory

What are heuristics?

- From old Greek word **‘heuriskein’**: the art of finding new strategies for problem solving, learning, and discovery.
- Heuristic algorithms are approximate and usually non-deterministic. They do not guarantee optimality but usually find **‘good enough’** solutions in reasonable time.
- Fundamental challenge: to find **‘suitable shortcuts’** to ease search knowledge management and decision making to speed up the process of finding a satisfactory solution.

2 Metaheuristics: Basic theory

Basic heuristic approaches

Constructive: Evaluate partial solutions. Build a solution piece by piece and terminate when a whole solution is constructed, e.g. greedy algorithms.

Improvement: Evaluate complete solutions. Sophisticated guiding scheme to explore efficiently the search space, e.g. Metaheuristics, hybrid methods.

2 Metaheuristics: Basic theory

What are metaheuristics?

- ‘Meta’ – Greek for ‘upper layer methodology’.
- Use of high level scheme to guide the search process while **subordinating** and **combining** strategically **different procedures** derived from classical heuristics, artificial intelligence, or nature-inspired evolutionary techniques.
- Metaheuristic algorithms range from simple local search to complex learning processes.

2 Metaheuristics: Basic theory

What are metaheuristics?

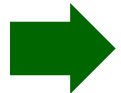
- **Main challenge:** Tradeoff between exploration (diversification) and exploitation (intensification) to improve the rate of convergence and to achieve global optimality.
- **Exploration:** Generate diverse solutions so as to explore the search space on a global scale.
- **Exploitation:** Focus the search in a local region knowing that a current good solution is within this region.

2 Metaheuristics: Basic theory

Why to use metaheuristics?

Motivated by underlying problem complexity:

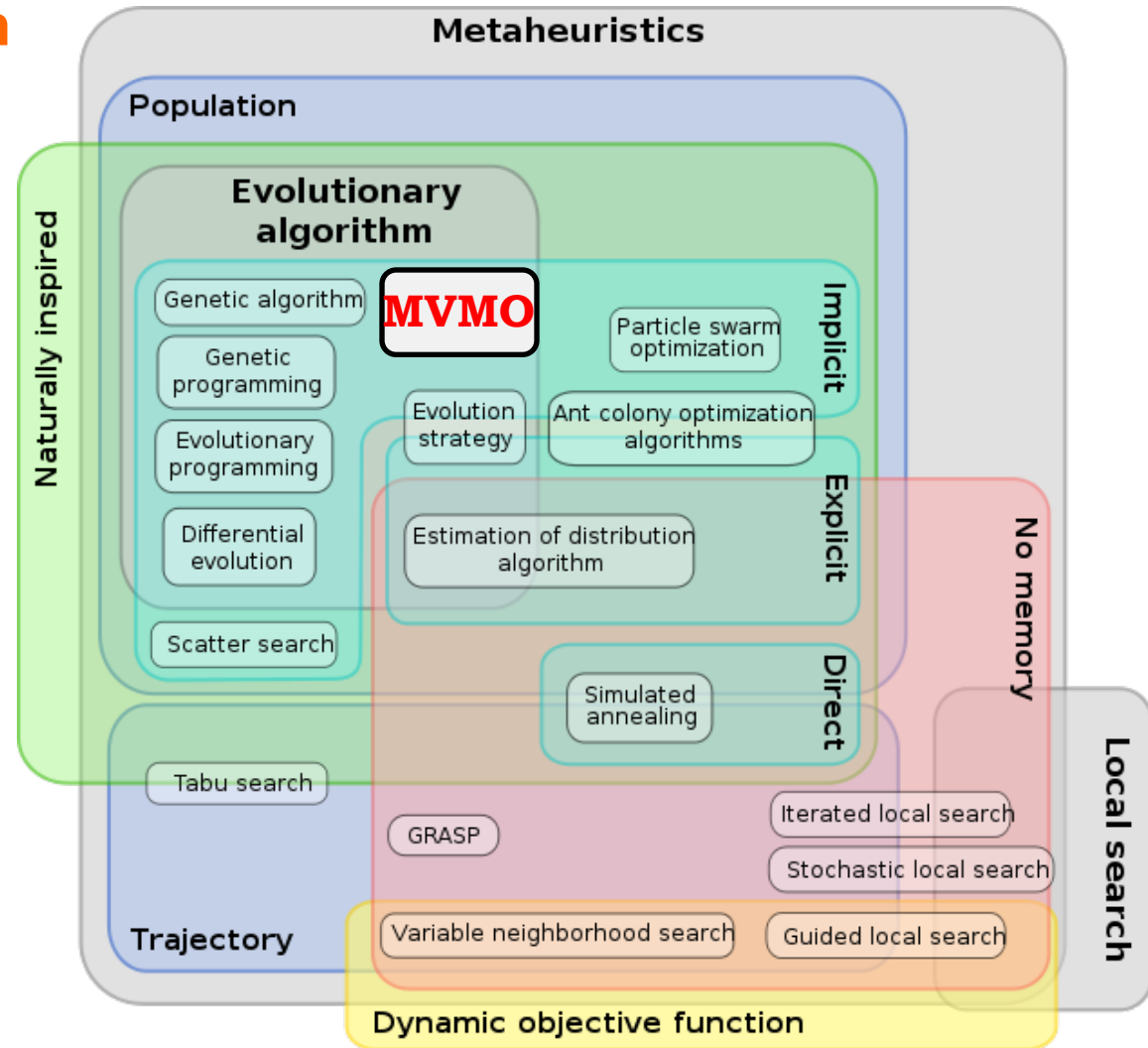
- High dimensional search space (mixed-integer).
- Non-explicitly defined objective functions, differentiation is not possible.
- Nonlinear, non-convex, discontinuous and multimodal landscape.



Classical optimization tools cannot be applied

2 Metaheuristics: Basic theory

Classification



Source: Wikipedia

2 Metaheuristics: Basic theory

The pros and cons...

Advantages of metaheuristic techniques:

- Conceptual simplicity
- Easy adaptability due to open architecture
- Reduced human intervention

Potential drawbacks:

- Different solutions due to stochastic nature
- Optimality could not be guaranteed
- Sensitivity to initialization and parameter tuning

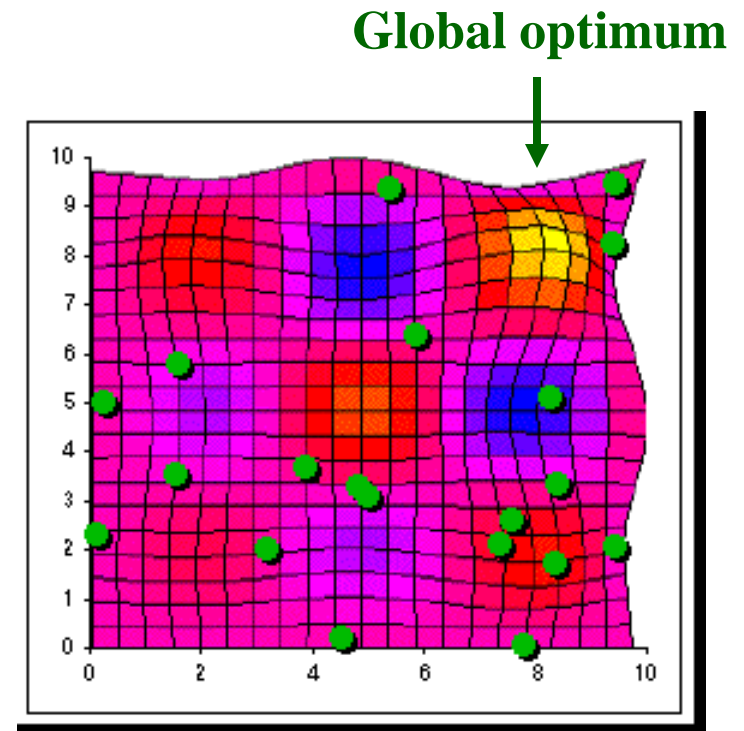
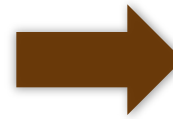
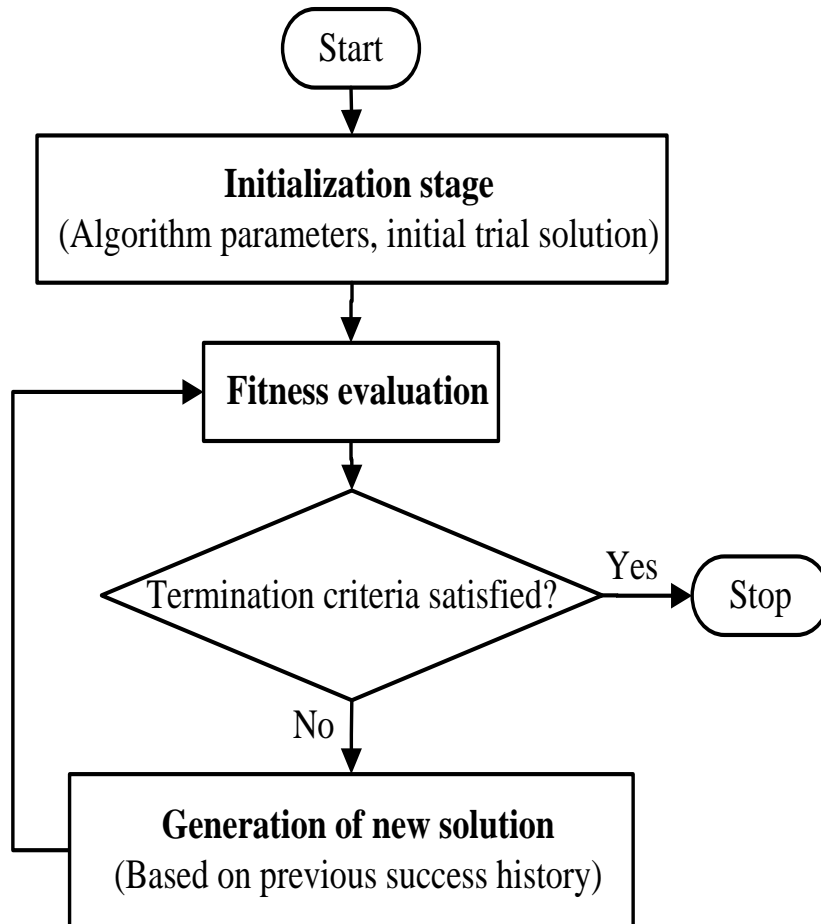
2 Metaheuristics: Basic theory

Today we focus on evolutionary algorithms (EAs)!

- Evolutionary computation was firstly introduced by I. Rechenberg. “Evolutionsstrategie - Optimierung technischer Systeme nach Prinzipien der biologischen Evolution” (PhD thesis, 1971).
- Mechanism inspired by biological evolution.
- It starts with a set of solution (population).
- The population evolves over time, with the fittest at each iteration (generation) contributing the most offspring to the next generation.
- This is motivated by a hope that the new population will be better than the old one.

2 Metaheuristics: Basic theory

A very simple evolutionary approach



2 Metaheuristics: Basic theory

Some important aspects to consider:

Adaptability

- The evolutionary mechanism of an EA can be adapted to a wide class of problems without major modifications

Randomness

- EAs include some component of randomness, e.g. initialization, selection, mutation, etc.
- A good EA performs well over a range of randomness measures.

2 Metaheuristics: Basic theory

Some important aspects to consider:

Communication

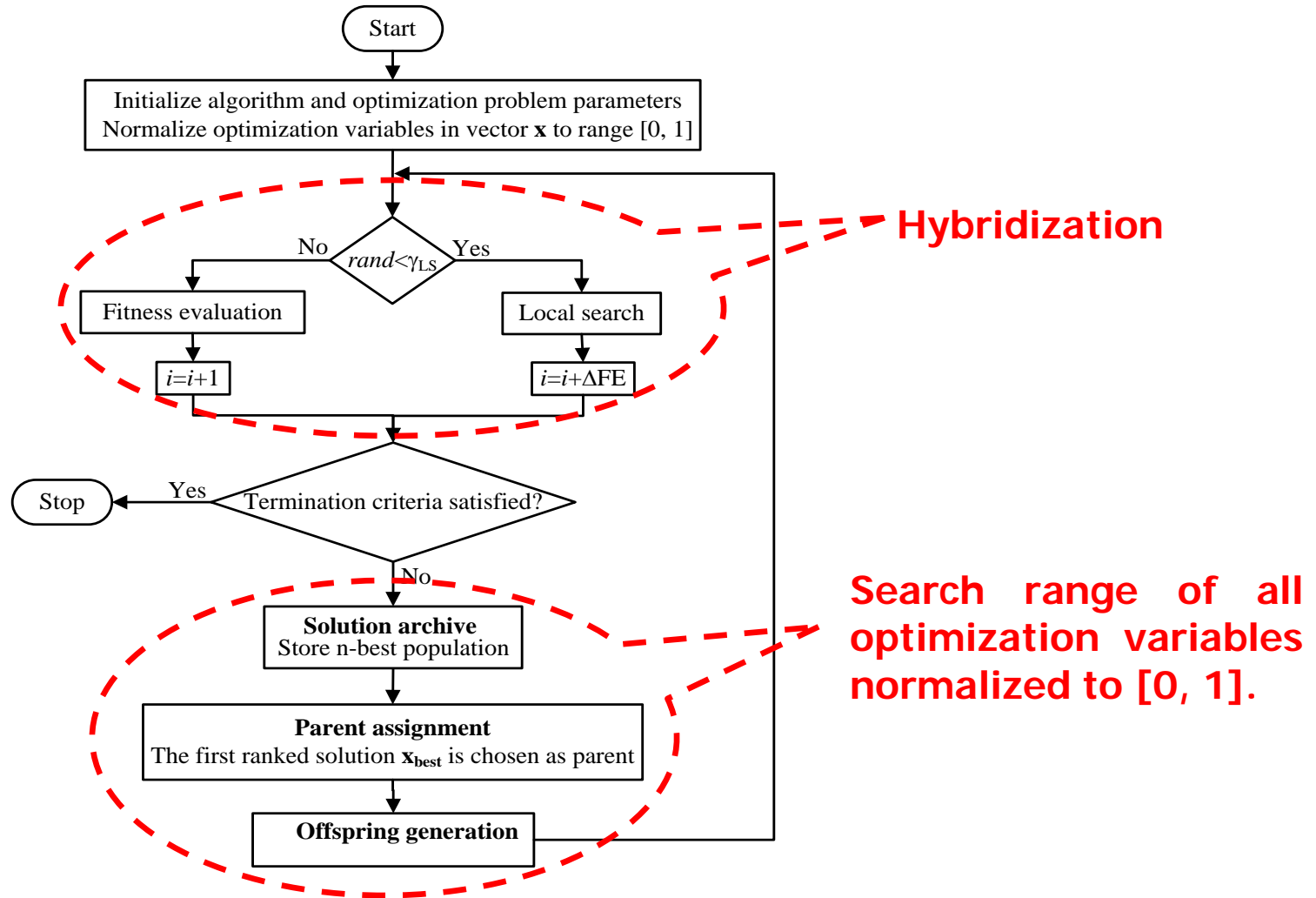
- Share of information between candidate solutions and learn from each other's successes and failures.
- Over iterations, the population of individuals evolves motivated by success measures

Balance exploration-exploitation

- Higher exploration → Higher randomness
- Higher exploitation → Lower randomness

3 MVMO algorithm

EA with single parent-offspring scheme



3 MVMO algorithm

Initialization

Random selection of initial parameter values uniformly within their [min,max] intervals

$$x_j^{\text{ini}} = x_j^{\text{min}} + \text{rand} \left(x_j^{\text{max}} - x_j^{\text{min}} \right) \quad j = 1 \dots N_{\text{var}} \quad (7)$$

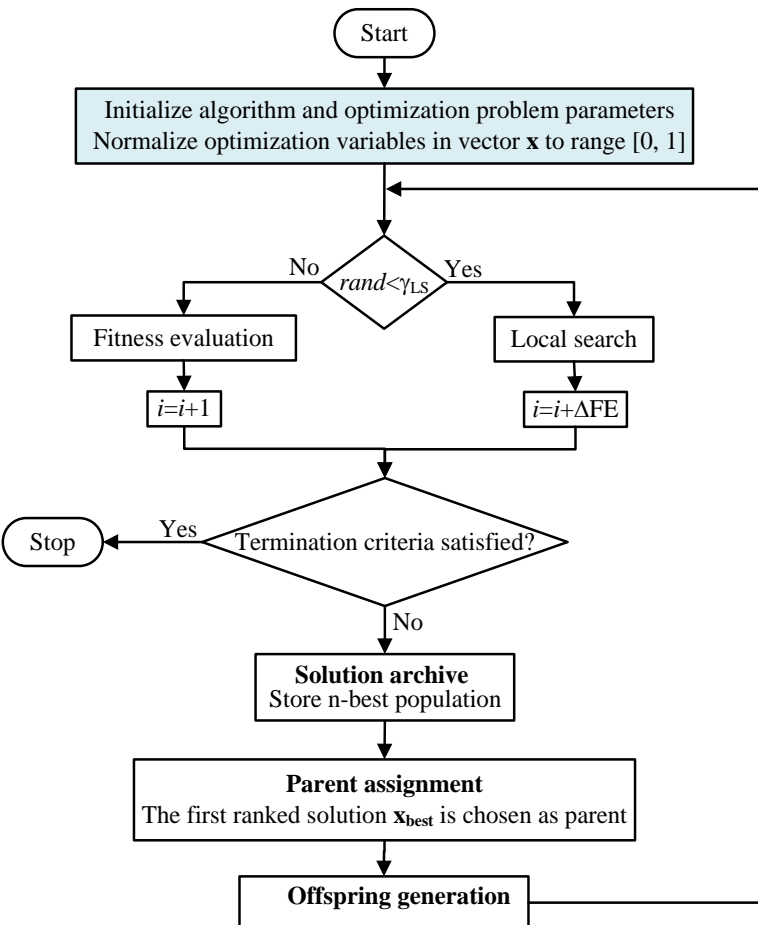


Normalization of each variable to the range [0, 1]

$$x_j^{\text{norm}} = \frac{x_j^{\text{ini}} - x_j^{\text{min}}}{x_j^{\text{max}} - x_j^{\text{min}}} \quad (8)$$

Transformation to original [min,max] intervals is performed before fitness evaluation/local search

$$x_j^{\text{denorm}} = x_j^{\text{min}} + \left(x_j^{\text{max}} - x_j^{\text{min}} \right) x_j^{\text{norm}} \quad (9)$$



3 MVMO algorithm

Fitness evaluation

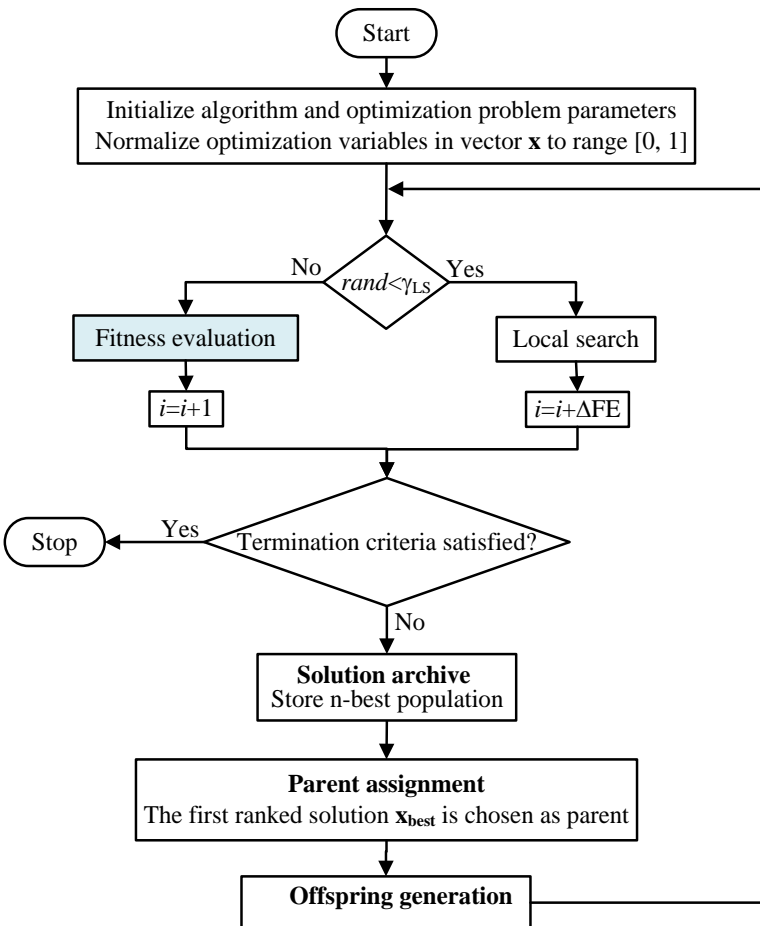
Example:

$$OF = TF_i(x) - F_i^* \quad (10)$$

where

$TF_i(x)$: computed value of the i -th function

F_i^* : theoretical global optimum



3 MVMO algorithm

Local search

Performed according to

$$rand < \gamma_{LS} \quad (11)$$

running in the range

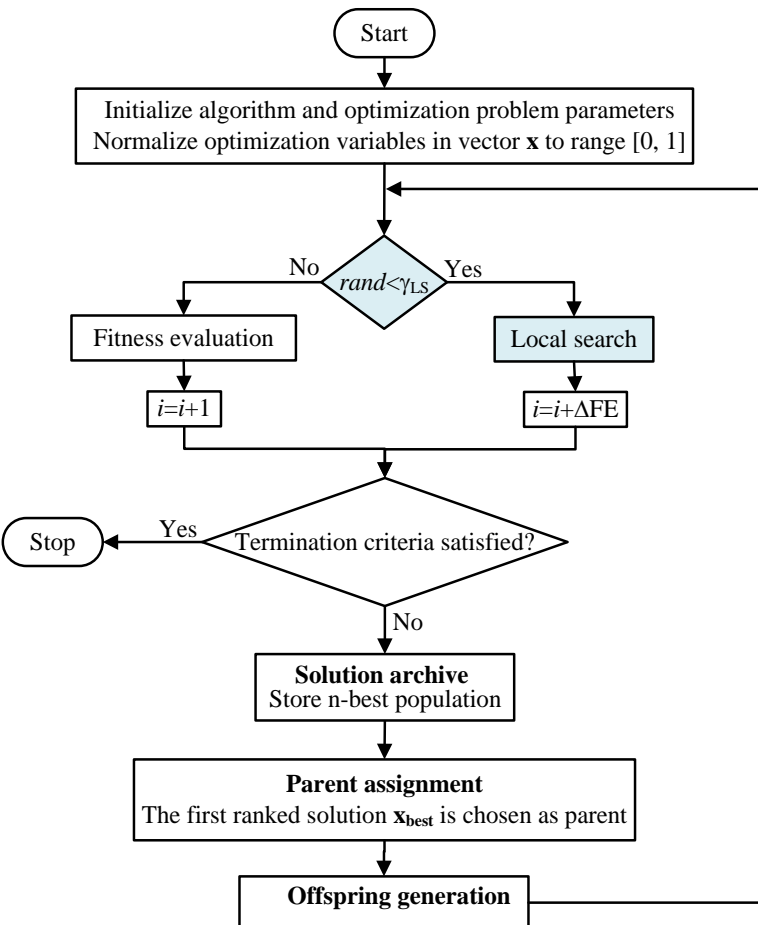
$$\alpha_{LS_min} < \alpha < \alpha_{LS_max}, \quad \alpha = i / i_{max}$$

where

γ_{LS} : local search probability


Different methods can be used:

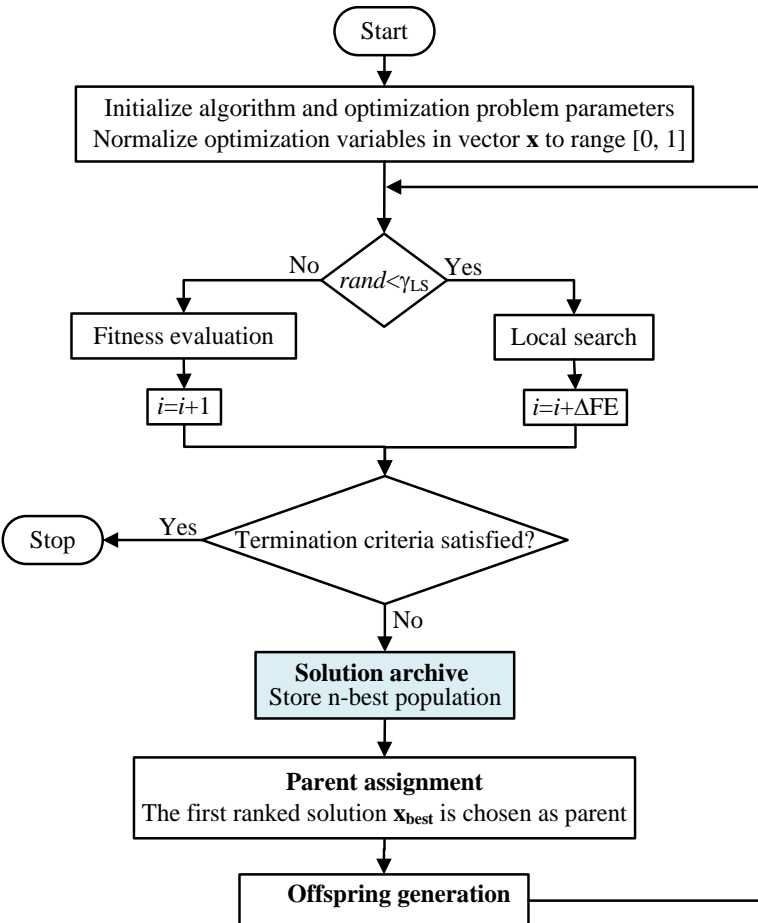
- **Classical:** Interior-Point Method (IPM)
- **Heuristic:** Hill climbing



3 MVMO algorithm

Solution archive

Ranking	Fitness	x_1	x_2	...	x_D
1st best	OF_1	 Optimization Variables			
2nd best	OF_2				
...	---				
Last best	OF_A				
Mean	---	\bar{x}_1	\bar{x}_2	...	\bar{x}_D
Shape	---	s_1	s_2	...	s_D
d-factor	---	d_1	d_2	...	d_D



$$s_i = -\ln(v_i) \cdot f_s \quad (12)$$

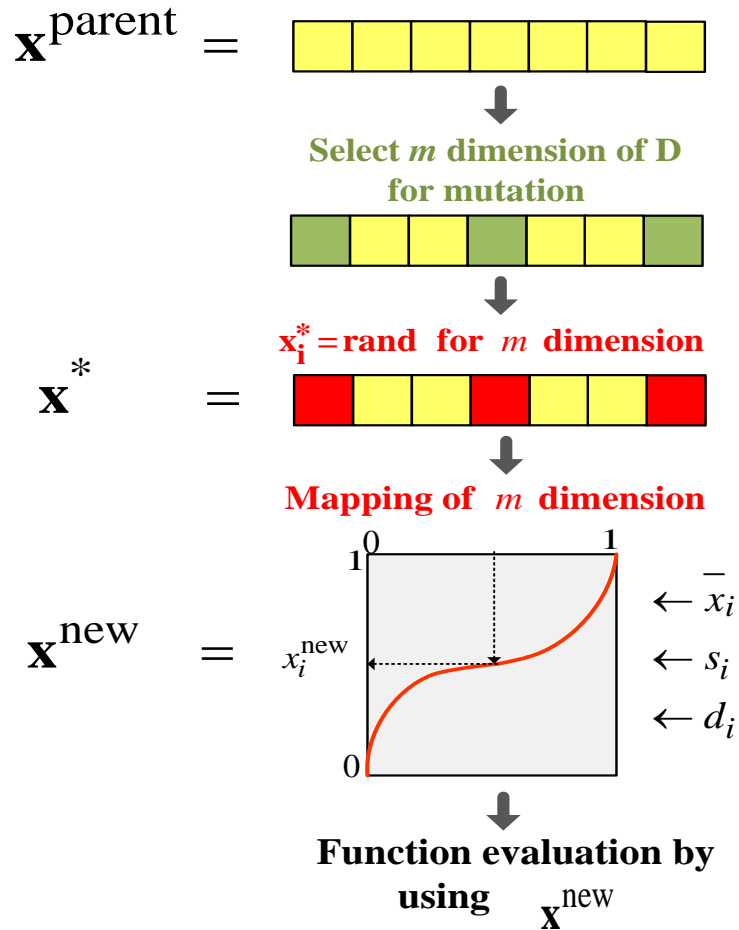
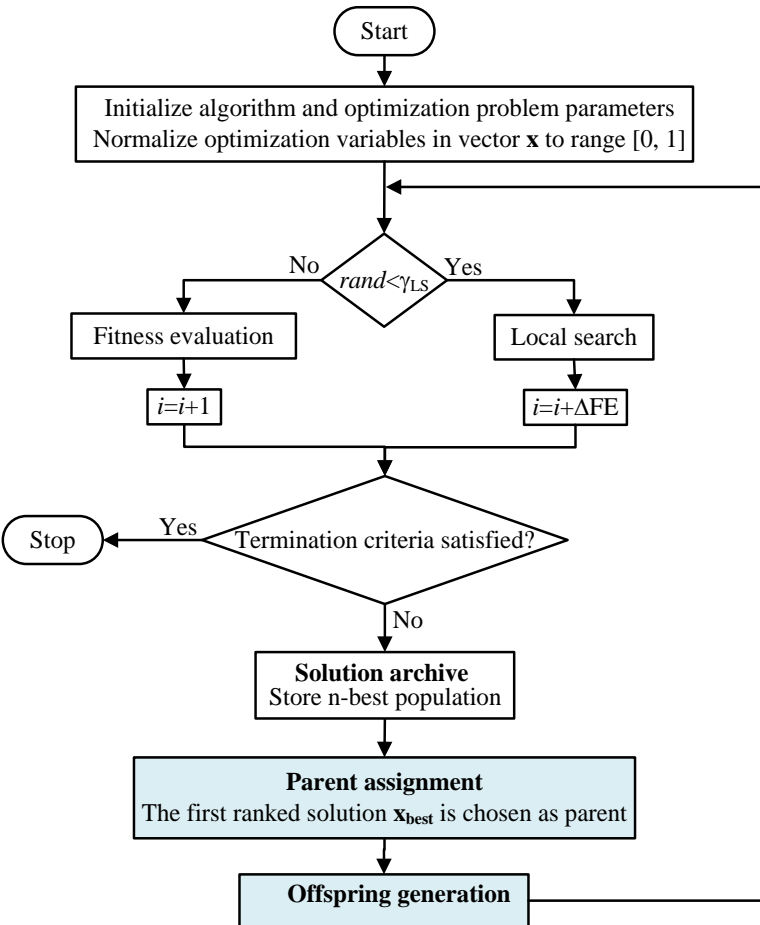
$$f_s = f_s^* \left(1 + \alpha^2 \cdot rand\right) \quad (13)$$

$$f_s^* = f_{s_ini}^* + \alpha \left(f_{s_final}^* - f_{s_ini}^*\right) \quad (14)$$

v_i : Variance f_s : scaling factor

3 MVMO algorithm

New offspring



3 MVMO algorithm

Selection of m dimensions for mutation

$$m = \text{round} \left(m_{\text{final}} + \text{rand} \left(m^* - m_{\text{final}} \right) \right) \quad (15)$$

$$m^* = \text{round} \left(m_{\text{ini}} - \alpha \left(m_{\text{ini}} - m_{\text{final}} \right) \right) \quad (16)$$

$$\alpha = i / i_{\text{max}} \quad (17)$$

m_{ini} : Initial number of selected variables (e.g. $N_{\text{var}}/2$)

m_{final} : Final number of selected variables (e.g. $N_{\text{var}}/4$)

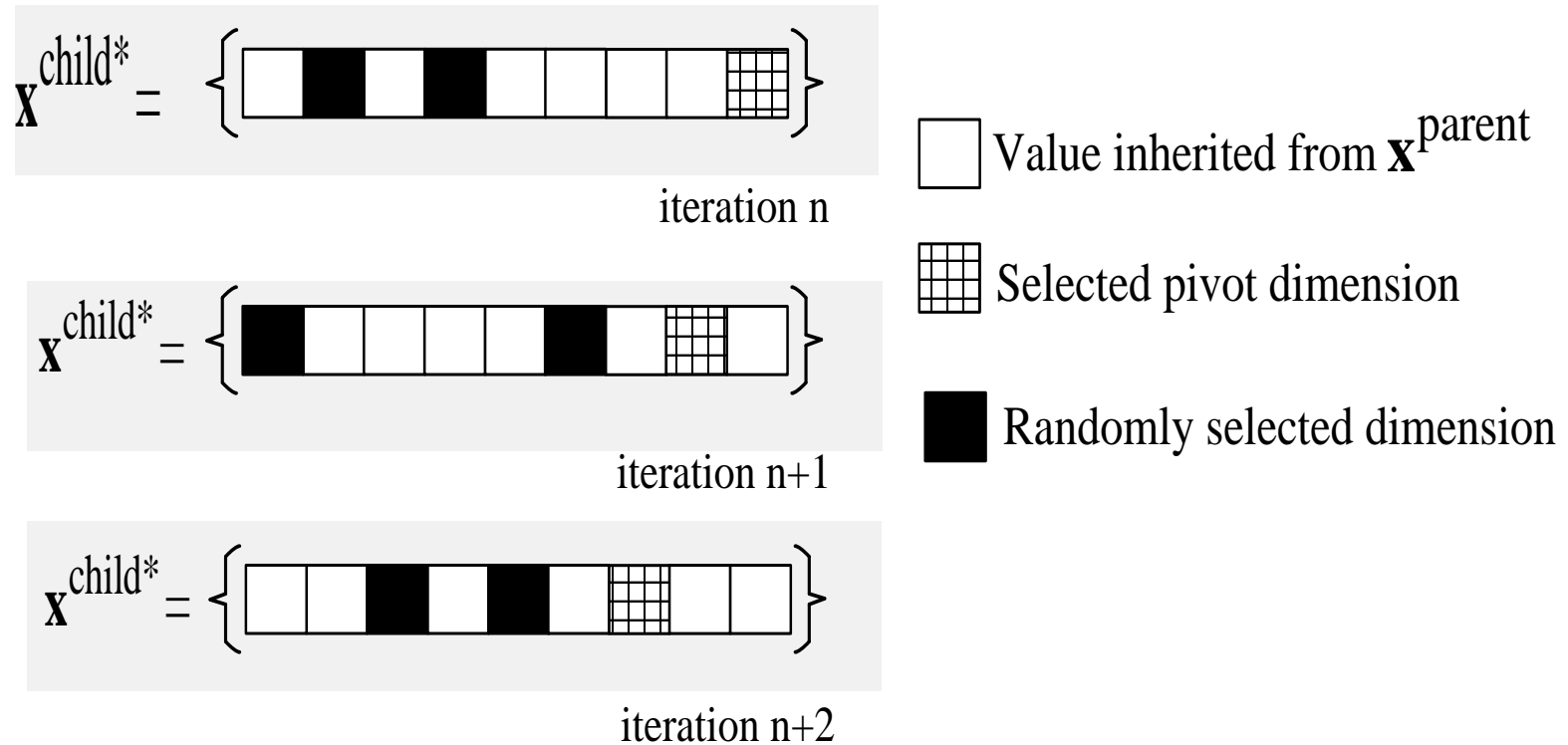
i : Function evaluation number

rand : Uniform random number within $[0,1]$

3 MVMO algorithm

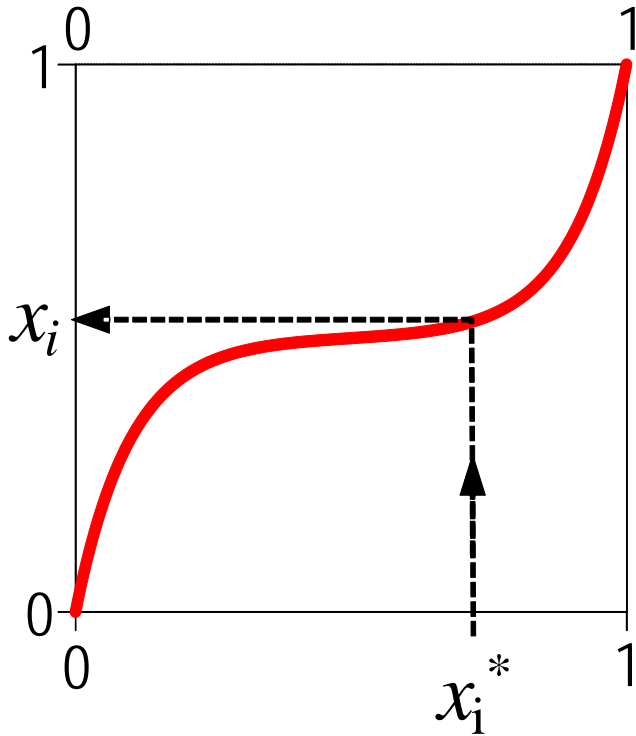
Selection of m dimensions for mutation

Random-sequential selection mode



3 MVMO algorithm

Mutation based on mapping function



$$h = \bar{x}_i \cdot (1 - e^{-x \cdot s_1}) + (1 - \bar{x}_i) \cdot e^{-(1-x) \cdot s_2} \quad (18)$$

$$x_i = h_x + (1 - h_1 + h_0) \cdot x_i^* - h_0 \quad (19)$$

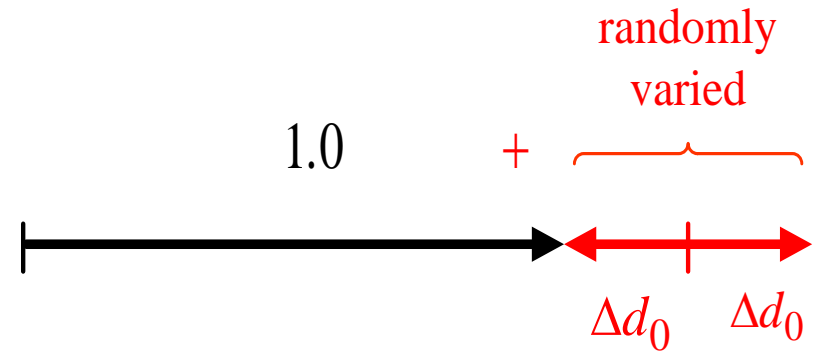
$$\begin{aligned} h_x &= h(x = x_i^*) \\ h_0 &= h(x = 0) \\ h_1 &= h(x = 1) \end{aligned} \quad (20)$$

x_i^* and x_i in the range $[0 \ 1]$

3 MVMO algorithm

Assignment of shape and d-factors

```
 $s_{i1} = s_{i2} = s_i$   
if  $s_i > 0$  then  
   $\Delta d = (1 + \Delta d_0) + 2.5 \cdot \Delta d_0 \cdot (\text{rand} - 0.5)$   
  if  $s_i > d_i$   
     $d_i = d_i \cdot \Delta d$   
  else  
     $d_i = d_i / \Delta d$   
  end if  
  if  $d_i > s_i$  then  
     $s_a = d_i; \quad s_b = s_i$   
  else  
     $s_a = s_i; \quad s_b = d_i$   
  end if  
  if  $\bar{x}_i < 0.5$  then  
     $s_{i1} = s_a; \quad s_{i2} = s_b$   
  else  
     $s_{i1} = s_b; \quad s_{i2} = s_a$   
  end if  
end if
```

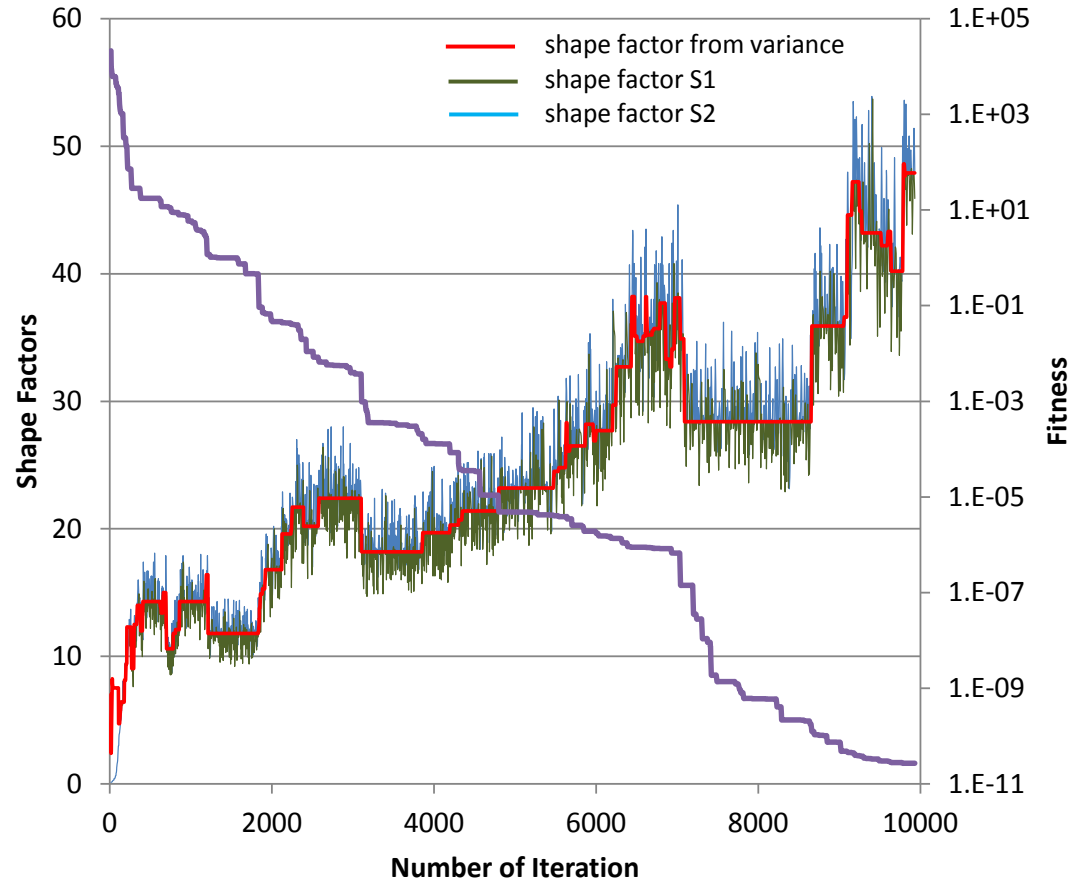


d_i is always oscillating around the shape s_i and is set to 1 in the initialization stage

$$\Delta d_0 \leq 0.4$$

3 MVMO algorithm

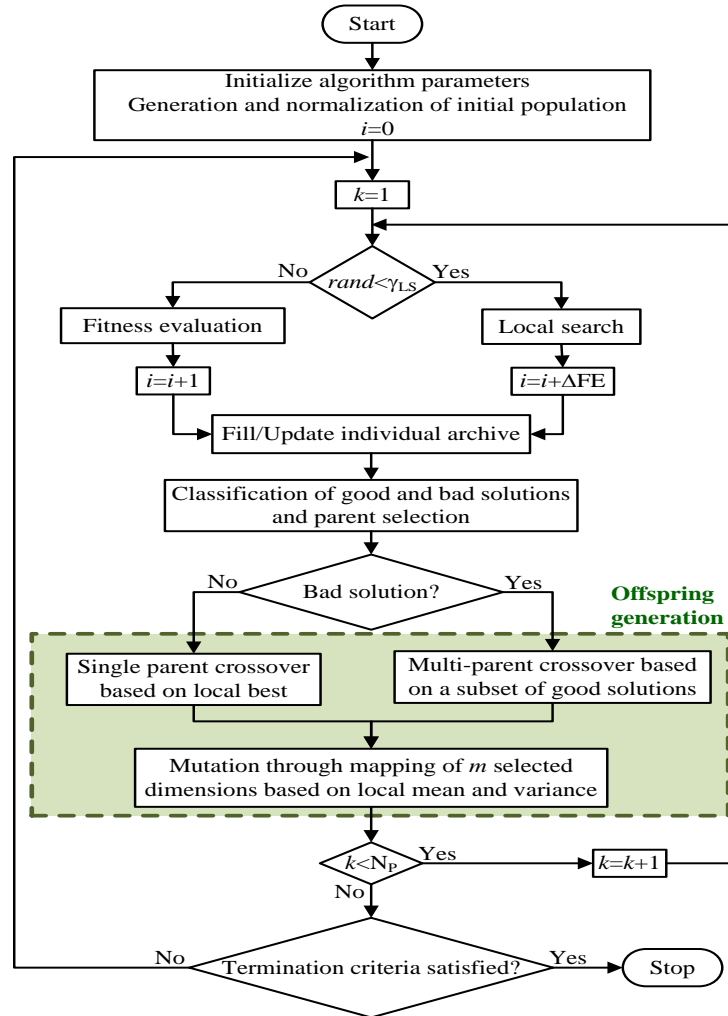
Assignment of shape and d-factors



CEC2013 function F1, MVMO-SH with 1 particle
and without local search, $\bar{f}_s=1.0$, $\Delta d_0=0.15$


3 MVMO algorithm

Population based approach



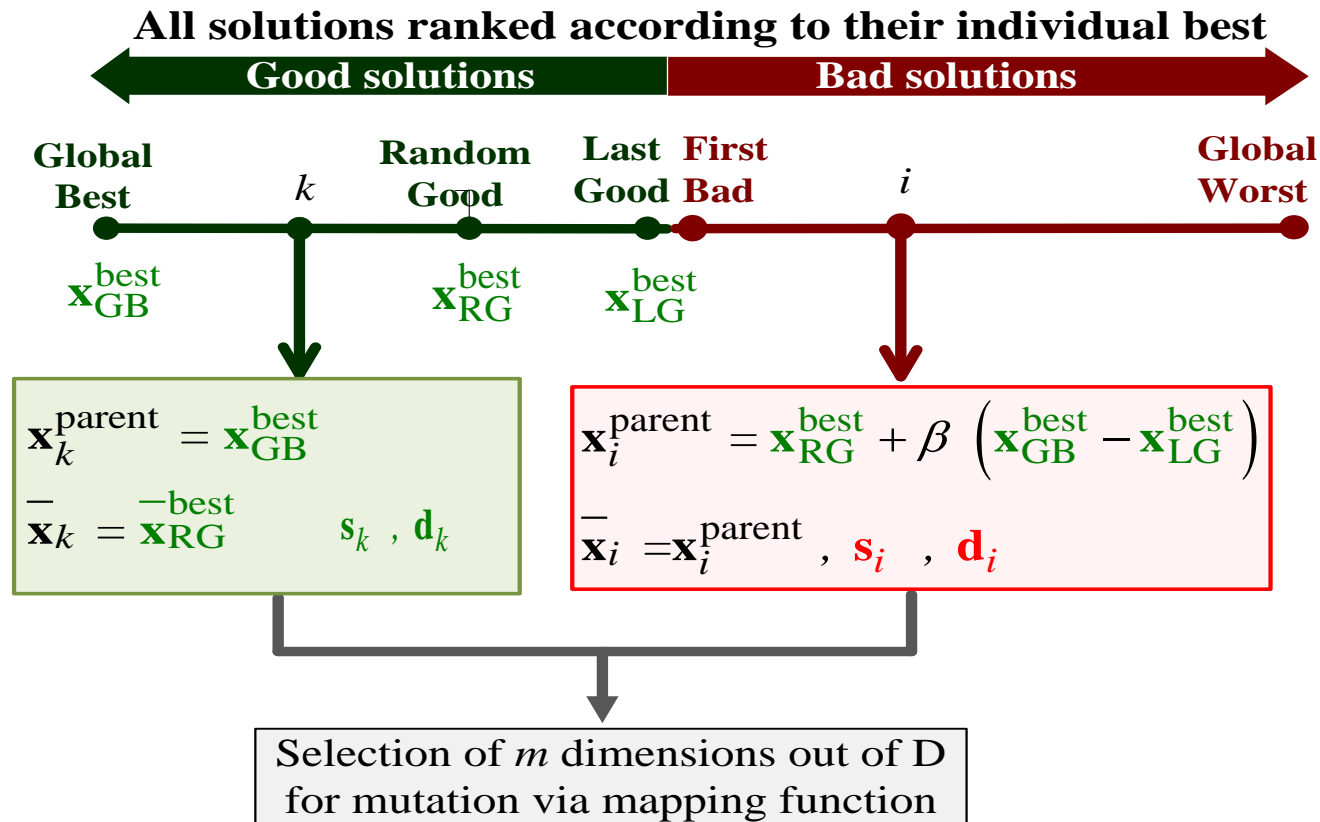
3 MVMMO algorithm

Solution archive

Solution N_P	Ranking	Fitness	x_1	x_2	...	x_D		
	Solution 2	Ranking	Fitness	x_1	x_2	...	x_D	
		Solution 1	Ranking	Fitness	x_1	x_2	...	x_D
			1st best	F_1		Optimization Variables		
			2nd best	F_2				
			...					
			Last best	F_A				
			Mean	---	\bar{x}_1	\bar{x}_2	...	\bar{x}_D
Shape	---		s_1	s_2	...	s_D		
d-factor	---		d_1	d_2	...	d_D		

3 MVMO algorithm

Parent selection



$$\beta = 2.5 \left(rand + 0.25 \cdot \alpha^2 - 0.5 \right) \quad (21)$$

3 MVMO algorithm

Parent selection

All particles ranked according to their local best



Dynamic Good/Bad Particle Selection:

- The ranking is re-calculated after any function evaluation
- The border between Good/Bad particles is shifted downwards with the progress of iteration

$$GP = \text{round}\left(N_p \cdot g_p^*\right) \quad (22)$$

N_p : number of particles

i : function evaluation counter

$$g_p^* = g_{p_ini}^* - \alpha^2 \left(g_{p_final}^* - g_{p_ini}^* \right) \quad (23)$$

3 MVMO algorithm

MVMO demo:

<https://www.uni-due.de/mvmo/download>

3 Other algorithms

1. Covariance Matrix Adaptation Evolution Strategy (CMA-ES)

<https://www.lri.fr/~hansen/cmaesintro.html>

2. Linearized Biogeography-based Optimization (LBBO)

<http://academic.csuohio.edu/simond/bbo/>

3. Fireworks Algorithm (FWA)

<http://www.cil.pku.edu.cn/research/fa/>

4. Firefly algorithm, cuckoo search, and bat algorithm

<http://www.mathworks.com/matlabcentral/profile/authors/2652824-xin-she-yang>

5. Teaching-Learning-Based Optimization (TLBO)

<https://sites.google.com/site/tlborao/>

4 CEC2015 Expensive Problems

1. Test bed description:

Q. Chen, B. Liu, Q. Zhang, J.J. Liang, P. N. Suganthan, and B.Y. Qu, "Problem Definition and Evaluation Criteria for CEC 2015 Special Session and Competition on Bound Constrained Single-Objective Computationally Expensive Numerical Optimization," Technical Report, Oct. 2013

2. Results and codes for different algorithms

<http://www.ntu.edu.sg/home/epnsugan/>
(under EA Benchmarks / CEC Competitions)

4 CEC2015 Expensive Problems

□ **MVMO parameters:** $N_p = 1$; Archive size = 7

$$f_{s_ini}^* = 1; f_{s_final}^* = 2; \Delta d_0 = 0.1$$

$$m_{ini} = 1; m_{final} = 4$$

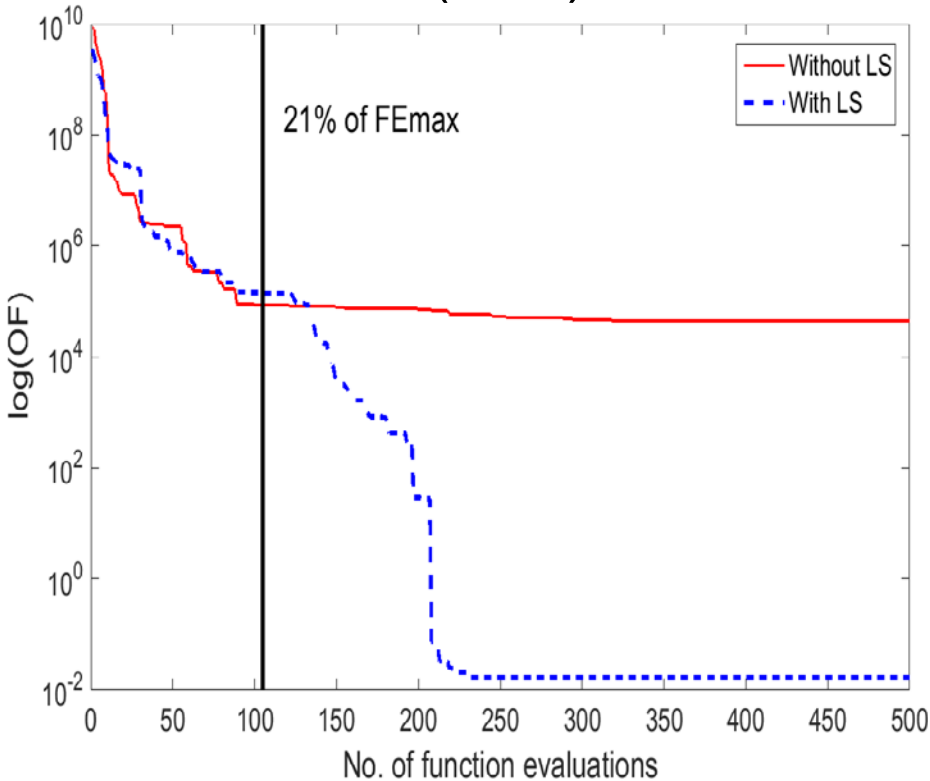
□ **10D problems:** Only one local search call was allowed directly after 21 % of FEmax, $\gamma_{LS} = 100\%$

□ **30D problems:** Local search launched 5 times after 21 % of FEmax with a probability $\gamma_{LS} = 35\%$

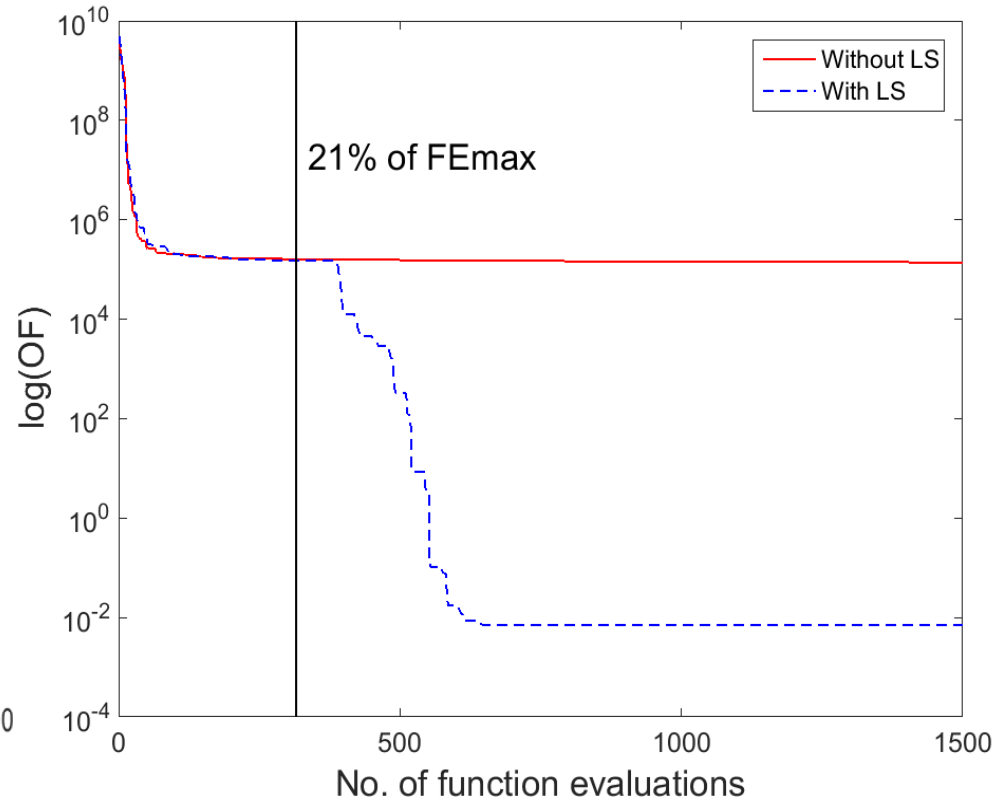
4 CEC2015 Expensive Problems

Unimodal, hybrid and composition functions

TF2 (10D)



TF2 (30D)

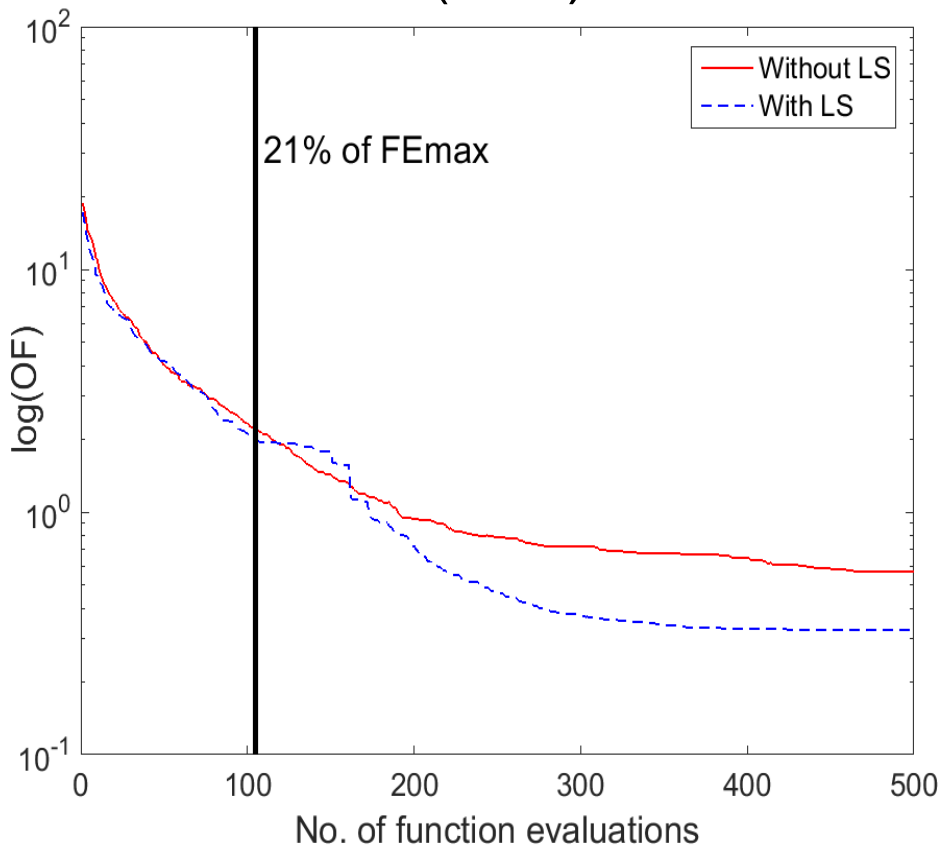


Including LS entails a dramatic decrease of the error values

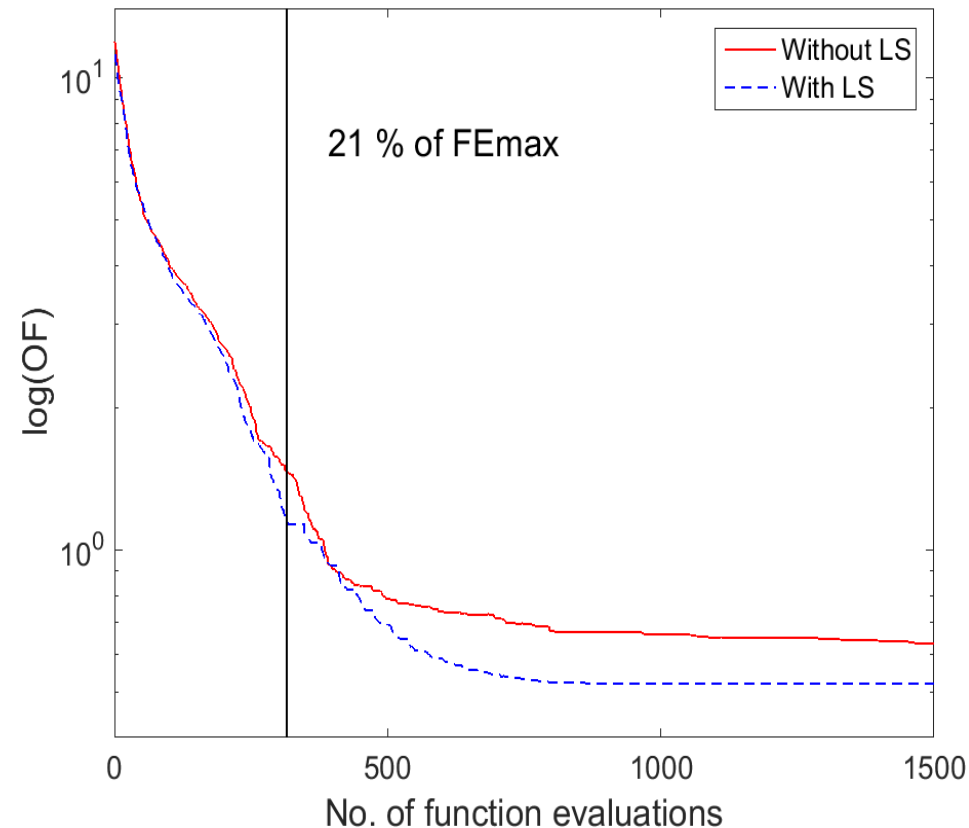
4 CEC2015 Expensive Problems

Multimodal functions

TF6 (10D)



TF6 (30D)



Evolutionary mechanism of MVMO is more effective

4 CEC2015 Expensive Problems

Important findings

- Single parent-offspring MVMO approach proves effective for computationally expensive optimization problems
- IPM-based LS strategy helped to improve the performance on unimodal functions
- LS entails minor improvements for hybrid and composition functions
- Use of LS led to adverse effect when solving simple multimodal functions.



Thanks for your attention!

Questions?