### Data structure

	Part 1															Part 2		
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	
	Hidden Size			Stacked Layers			Learning Rate		Batch Size			Epochs				Split		
Chromosome 1																		
Chromosome 2																		

#### Part 1

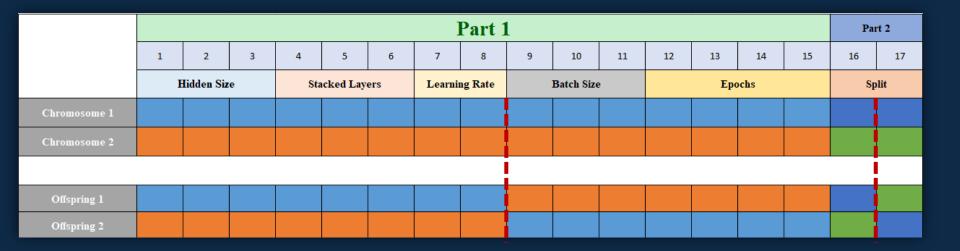
- *Hidden size* = number of memory cells.
- *Stacked layers* = number of layers inside LSTM.
- *Learning rate* = step rate for optimizing the gradients during the backpropagation.
- *Batch size* = number of samples used in one iteration of training.
- *Epochs* = number of training iterations.

#### Part 2

• *Split* = Dataset partitions splitted in training and test datasets.

### ICAN (inter and intra-chromosome crossover)

Phase 1: inter crossover



During inter crossover 2 chromosomes exchanges genes to generate 2 new offsprings for the next generation(Single-point crossover or multiple-points crossover etc. can be used for inter crossover phase).

Phase 2: intra-chromosome crossover

	Part 1															Part 2		
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	
	Hidden Size			Stacked Layers			Learning Rate		Batch Size			Epochs				Split		
Chromosome 1																		
Chromosome 2																		
Offspring 1																		
Offspring 2																		

During intra crossover, genes are exchanged within chromosomes to generate new offsprings for the next generation (*This is done to introduce additional variability*).

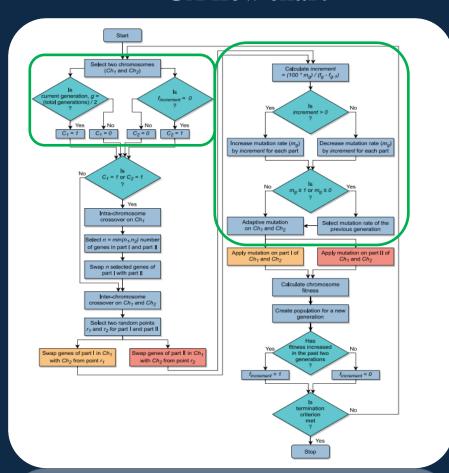
# **Phase 3: Adaptive bit-flip mutation**

	Part 1															Part 2		
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	
	Hidden Size		Stacked Layers			Learning Rate		Batch Size			Epochs				Split			
Chromosome 1																		
Chromosome 2																		
After mutation																		
Offspring 1																		
Offspring 2																		

$$MSE = \frac{1}{N} \cdot \sum_{i=1}^{N} (Y_i - \hat{Y}_i)^2$$

This process of selection, inter-chromosome crossover, and adaptive mutation are repeated until the defined criterion is met.

## **GA** flow chart



$$increment = \frac{100 \times m_g}{f_g - f_{g-1}}$$

Where:

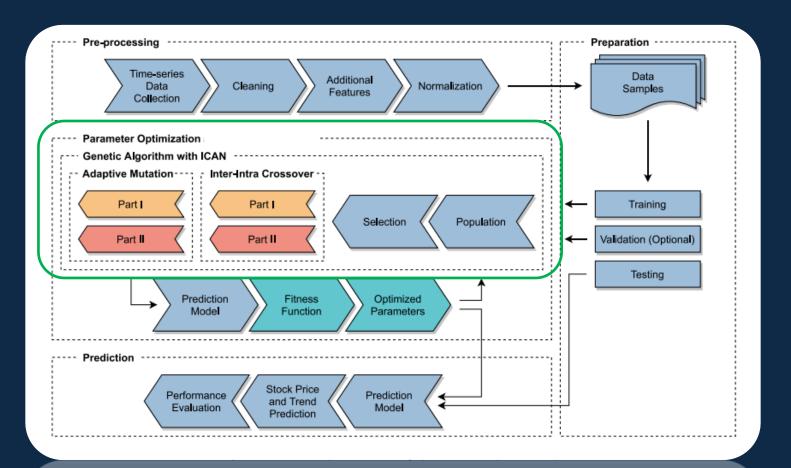
mg = mutation rate

fg = fitness value in actual generation

 $\mathbf{fg}$  -1 = fitness value in previous

generation

### **Model flow chart**



## Results

