

Optimization Techniques

Laboratory 7

Genetics, evolution, and nature-inspired analogies

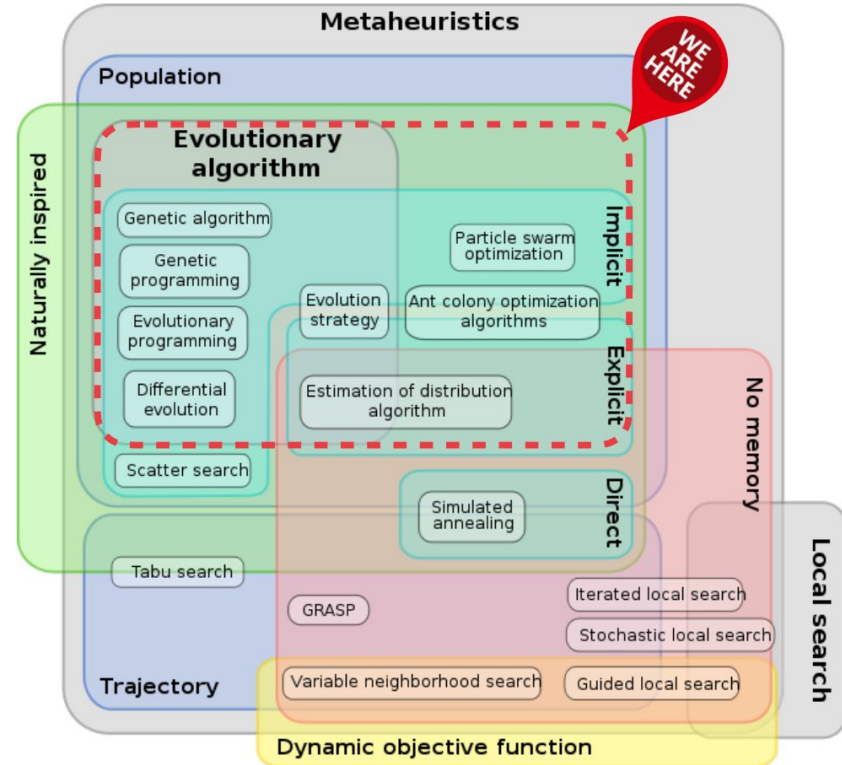
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Evolutionary Computation

- Individual
Potential solution
Has a fitness, measuring quality
- Population
Set of individuals
- Diversity
Measure of how different individuals are
- Selection
Based on fitness
- Inheritance
Partially transmit the properties of a solution to another



Evolutionary Computation

A GENERIC EVOLUTIONARY ALGORITHM FLOW



Swarm Intelligence

Swarm Intelligence

Collective behaviour of simple agents with emergent intelligence

Challenges

- Find simple but sufficient behavioral rules
- Make emergent behavior stable

Particle Swarm Optimization

- A swarm of particles is initialized with random positions and velocity
- At each step, each particle updates first its velocity:

$$\bar{v}' = w \cdot \bar{v} + \phi_1 U_1 \cdot (\bar{y} - \bar{x}) + \phi_2 U_2 \cdot (\bar{z} - \bar{x})$$

where:

\mathbf{x} and \mathbf{v} are the particle's current position and velocity, respectively

\mathbf{z} and \mathbf{y} are the neighborhood and focal particle's best position, respectively

w is the inertia (weighs the current velocity)

Φ_1 is the learning rate for the personal influence

Φ_2 is the learning rate for the social influence

U_1 and U_2 are uniform random numbers in $[0,1]$

- Then, each particle updates its position $\mathbf{x}' = \mathbf{x} + \mathbf{v}'$
- In case of improvement, update \mathbf{y} (and \mathbf{z})
- This loop is iterated until a given stop condition is met