

# **Problem Definitions and Evaluation Criteria for the 2022 Special Session and Competition on Single Objective Bound Constrained Numerical Optimization**

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**Technical Report**

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Single objective optimization algorithms are the foundation upon which more complex methods, like multi-objective, niching, and constrained optimization algorithms are built. Consequently, improvements to single objective optimization algorithms are important because they can impact other domains as well. These algorithmic improvements depend in part on feedback from trials conducted with single objective benchmark functions, which themselves are the elemental building blocks for more complex tasks, like dynamic, niching, composition, and computationally expensive problems. As algorithms improve, ever more challenging functions must be developed. This interplay between methods and problems drives progress, so we have developed the 2022 Special Session on Real-Parameter Optimization to promote this symbiosis.

Improved methods and problems sometimes require updating traditional testing criteria. In recent years, many novel optimization algorithms have been proposed to solve the bound-constrained, single objective problems offered in the CEC'05<sup>[1]</sup>, CEC'13<sup>[2]</sup>, CEC'14<sup>[3]</sup>, CEC'17<sup>[4]</sup>, CEC'20<sup>[4]</sup>, and CEC'21<sup>[6]</sup> special sessions on Real-Parameter Optimization. Considering the comments on the CEC'20 test suite, we organized this competition on real parameter single objective optimization.

Participants are required to send their results to the organizers in the format specified in this technical report. Based on these results, organizers will present a comparative analysis that includes statistical tests on convergence performance to compare algorithms with similar final solutions.

Participants may not explicitly use the equations of the test functions, e.g. to compute gradients. This competition also excludes surrogate and meta-models. Papers on novel concepts that help us to understand problem characteristics are also welcome. C, Python, and MATLAB codes for 2022 test suite can be downloaded from the website below:

<https://github.com/P-N-Suganthan>

## 1. Introduction to the 2022 Benchmark Suite

### 1.1. Some Definitions:

All test functions are minimization problems defined as follows:

$$\text{Min } f(\mathbf{x}), \mathbf{x} = [x_1, x_2, \dots, x_D]$$

$D$ : number of dimensions.

$o = [o_{i1}, o_{i2}, \dots, o_{iD}]$ : the shifted global optimum (defined in “shift\_data\_x.txt”), which is randomly distributed in  $[-80, 80]^D$ . All test functions are shifted to  $o$  and are scalable.

**Search range:**  $[-100, 100]^D$ . For convenience, the same search ranges are defined for all test functions.

$M_i$ : rotation matrix. Different rotation matrix is assigned to each function and each basic function.

Considering that linkages seldom exist among all variables in real-world problems, 2022 randomly divides variables into subcomponents. The rotation matrix for each set of subcomponents is generated from standard normally distributed entries by Gram-Schmidt ortho-normalization with condition number  $c$  that is equal to 1 or 2.

## 1.2. Summary of the CEC'21 Test Suite

	No.	Functions	$F_i^*$
Unimodal Function	1	Shifted and full Rotated Zakharov Function (Modified $f_2$ , CEC 2017 <sup>[4]</sup> )	300
Basic Functions	2	Shifted and full Rotated Rosenbrock's Function (Modified $f_3$ , CEC 2017 <sup>[4]</sup> )	400
	3	Shifted and full Rotated Expanded Schaffer's $f_6$ Function (Modified $f_5$ , CEC 2017 <sup>[4]</sup> )	600
	4	Shifted and full Rotated Non-Continuous Rastrigin's Function (Modified $f_7$ , CEC 2017 <sup>[4]</sup> )	800
	5	Shifted and full Rotated Levy Function (Modified $f_8$ , CEC 2017 <sup>[4]</sup> )	900
Hybrid Functions	6	Hybrid Function 1 ( $N = 3$ ) ( $f_{18}$ , CEC 2014 <sup>[3]</sup> )	1800
	7	Hybrid Function 2 ( $N = 6$ ) ( $f_{19}$ , CEC 2017 <sup>[4]</sup> )	2000
	8	Hybrid Function 3 ( $N = 5$ ) ( $f_{22}$ , CEC 2014 <sup>[3]</sup> )	2200
Composition Functions	9	Composition Function 1 ( $N = 5$ ) ( $f_{23}$ , CEC 2014 <sup>[3]</sup> )	2300
	10	Composition Function 2 ( $N = 4$ ) ( $f_{24}$ , CEC 2014 <sup>[3]</sup> )	2400
	11	Composition Function 3 ( $N = 5$ ) ( $f_{25}$ , CEC 2017 <sup>[4]</sup> )	2600
	12	Composition Function 4 ( $N = 6$ ) ( $f_{26}$ , CEC 2017 <sup>[4]</sup> )	2700
Search range: $[-100,100]^D$			

**\*Please Note:** These problems should be treated as black-box problems. The explicit equations of the problems are not to be used.

### 1.3. Definitions of the Basic Functions

1) Zakharov Function

$$f_1(\mathbf{x}) = \sum_{i=1}^D x_i^2 + \left(\sum_{i=1}^D 0.5x_i\right)^2 + \left(\sum_{i=1}^D 0.5x_i\right)^4 \quad (1)$$

2) Rosenbrock's Function

$$f_2(\mathbf{x}) = \sum_{i=1}^{D-1} \left(100(x_i^2 - x_{i+1})^2 + (x_{i+1} - 1)^2\right) \quad (2)$$

3) Expanded Schaffer's Function

$$\text{Schaffer's Function: } g(x, y) = 0.5 + \frac{(\sin^2(\sqrt{x^2+y^2}) - 0.5)}{(1+0.001(x^2+y^2))^2}$$

$$f_3(\mathbf{x}) = g(x_1, x_2) + g(x_2, x_3) + \dots + g(x_{D-1}, x_D) + g(x_D, x_1) \quad (3)$$

4) Rastrigin's Function

$$f_4(\mathbf{x}) = \sum_{i=1}^D (x_i^2 - 10\cos(2\pi x_i) + 10) \quad (4)$$

5) Levy Function

$$f_5(\mathbf{x}) = \sin^2(\pi w_1) + \sum_{i=1}^{D-1} (w_i - 1)^2 [1 + 10 \sin^2(\pi w_i - 1)] + (w_D - 1)^2 [1 + \sin^2(2\pi w_D)]$$

where  $w_i = 1 + \frac{x_i - 1}{4}$ ,  $\forall i = 1, \dots, D$  (5)

6) Bent Cigar Function

$$f_6(\mathbf{x}) = x_1^2 + 10^6 \sum_{i=2}^D x_i^2 \quad (6)$$

7) HGBat Function

$$f_7(\mathbf{x}) = \left| \left( \sum_{i=1}^D x_i^2 \right)^2 - \left( \sum_{i=1}^D x_i \right)^2 \right|^{0.5} + (0.5 \sum_{i=1}^D x_i^2 + \sum_{i=1}^D x_i) / D + 0.5 \quad (7)$$

8) High Conditioned Elliptic Function

$$f_8(\mathbf{x}) = \sum_{i=1}^D (10^6)^{\frac{i-1}{D-1}} x_i^2 \quad (8)$$

9) Katsuura Function

$$f_9(\mathbf{x}) = \frac{10}{D^2} \prod_{i=1}^D \left( 1 + i \sum_{j=1}^{32} \frac{|2^j x_i - \text{round}(2^j x_i)|}{2^j} \right)^{\frac{10}{D^{1.2}}} - \frac{10}{D^2} \quad (9)$$

10) Happycat Function

$$f_{10}(\mathbf{x}) = \left| \sum_{i=1}^D x_i^2 - D \right|^{1/4} + (0.5 \sum_{i=1}^D x_i^2 + \sum_{i=1}^D x_i) / D + 0.5 \quad (10)$$

11) Expanded Rosenbrock's plus Griewangk's Function

$$f_{11}(\mathbf{x}) = f_{15}(f_2(x_1, x_2)) + f_{15}(f_2(x_2, x_3)) + \dots + f_{15}(f_2(x_{D-1}, x_D)) + f_{15}(f_2(x_D, x_1)) \quad (11)$$

12) Modified Schwefel's Function

$$f_{12}(\mathbf{x}) = 418.9829 \times D - \sum_{i=1}^D g(z_i) \quad (12)$$

$$z_i = x_i + 4.209687462275036E + 002$$

$$g(z_i) = \begin{cases} z_i \sin(|z_i|^{1/2}), & \text{if } |z_i| \leq 500 \\ (500 - \text{mod}(z_i, 500)) \sin(\sqrt{|500 - \text{mod}(z_i, 500)|}) - \frac{(z_i - 500)^2}{10000D}, & \text{if } z_i > 500 \\ (\text{mod}(|z_i|, 500) - 500) \sin(\sqrt{|\text{mod}(|z_i|, 500) - 500|}) - \frac{(z_i + 500)^2}{10000D}, & \text{if } z_i < -500 \end{cases}$$

13) Ackley's Function

$$f_{13}(\mathbf{x}) = -20 \exp\left(-0.2 \sqrt{\frac{1}{D} \sum_{i=1}^D x_i^2}\right) - \exp\left(\frac{1}{D} \sum_{i=1}^D \cos(2\pi x_i)\right) + 20 + e \quad (13)$$

14) Discus Function

$$f_{14}(\mathbf{x}) = 10^6 x_1^2 + \sum_{i=2}^D x_i^2 \quad (14)$$

15) Griewank's Function

$$f_{15}(\mathbf{x}) = \sum_{i=1}^D \frac{x_i^2}{4000} - \prod_{i=1}^D \cos\left(\frac{x_i}{\sqrt{i}}\right) + 1 \quad (15)$$

16) Schaffer's F7 Function

$$f_{16}(\mathbf{x}) = \left[ \frac{1}{D-1} \sum_{i=1}^{D-1} \left( \sqrt{s_i} \cdot (\sin(50.0 s_i^{0.2}) + 1) \right) \right]^2, s_i = \sqrt{x_i^2 + x_{i+1}^2} \quad (16)$$

## 1.4. Definitions of the 2022 Test Suite

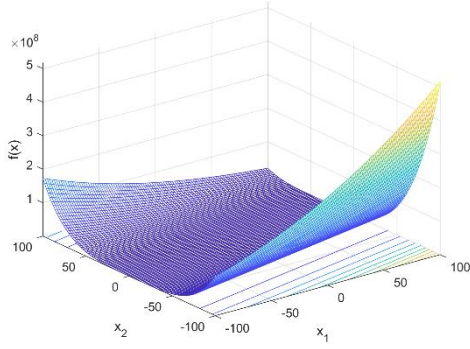
### A. Basic Functions

#### 1) Shifted and Rotated Zakharov Function (Modified $f_2$ , in CEC 2017<sup>[4]</sup>)

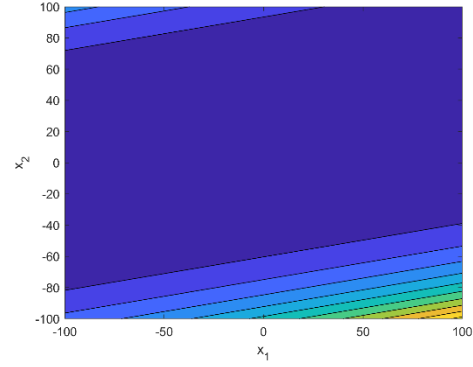
$$F_1(\mathbf{x}) = f_1(M(\mathbf{x} - \mathbf{o}_1)) + F_1^* \quad (16)$$

**Properties:**

- Unimodal
- Non-separable



(a) 3-D map for 2-D function

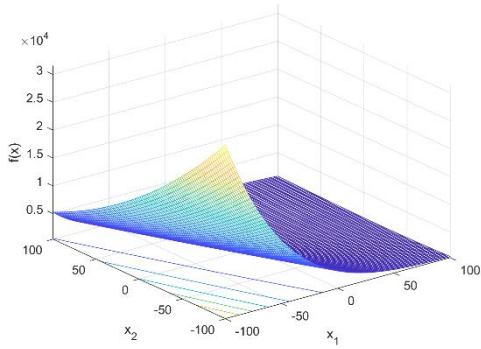


(b) Contour map for 2-D function

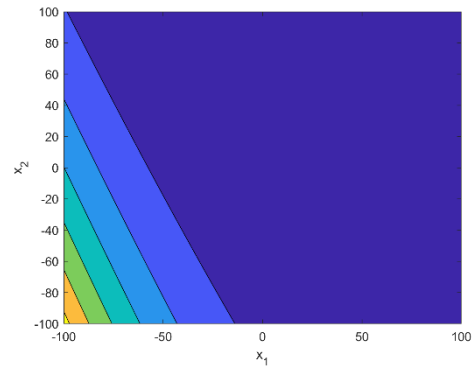
**Figure 1** Shifted and Rotated Zakharov Function

#### 2) Shifted and Rotated Rosenbrock's Function (Modified $f_3$ , in CEC 2017<sup>[4]</sup>)

$$F_2(\mathbf{x}) = f_2\left(M\left(\frac{2.048(x - o_2)}{100}\right) + 1\right) + F_2^* \quad (17)$$



(a) 3-D map for 2-D function



(b) Contour map for 2-D function

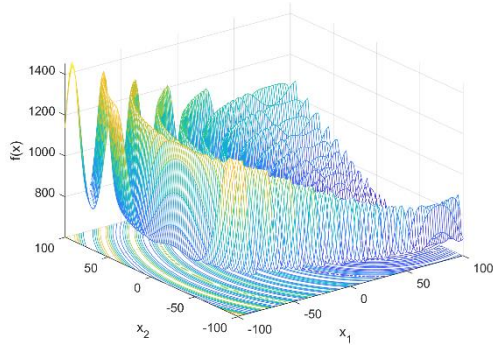
**Figure 2** Shifted and Rotated Rosenbrock's Function

**Properties:**

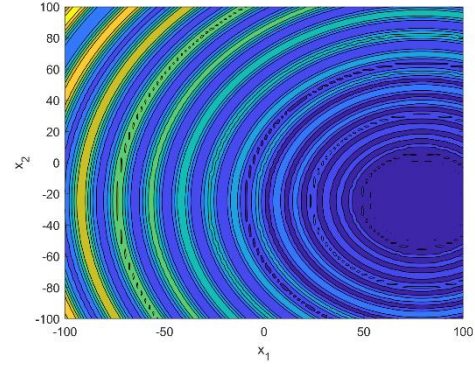
- Multi-modal
- Non-separable
- Local optima's number is huge.

3) Shifted and full Rotated Expanded Schaffer's  $f_6$  Function (Modified  $f_5$ , in CEC 2017<sup>[4]</sup>)

$$F_3(\mathbf{x}) = f_3 \left( M \left( \frac{0.5(x-o_3)}{100} \right) \right) + F_3^* \quad (18)$$



(a) 3-D map for 2-D function



(b) Contour map for 2-D function

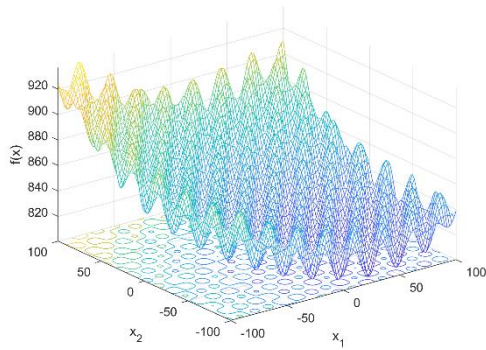
**Figure 3** Shifted and full Rotated Expanded Schaffer's  $f_6$  Function

**Properties:**

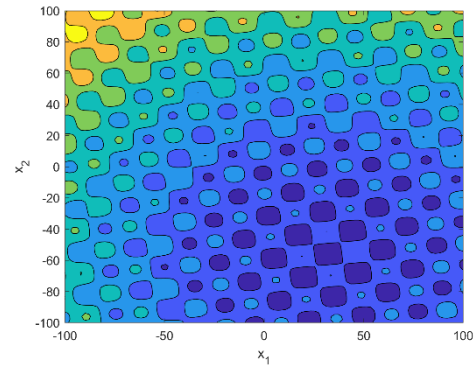
- Multi-modal
- Non-separable
- Asymmetrical
- Local optima's number is huge.

4) Shifted and Rotated Non-Continuous Rastrigin's Function (Modified  $f_7$ , in CEC 2017<sup>[4]</sup>)

$$F_4(\mathbf{x}) = f_4 \left( M \left( \frac{5.12(x-o_4)}{100} \right) \right) + F_4^* \quad (19)$$



(a) 3-D map for 2-D function



(b) Contour map for 2-D function

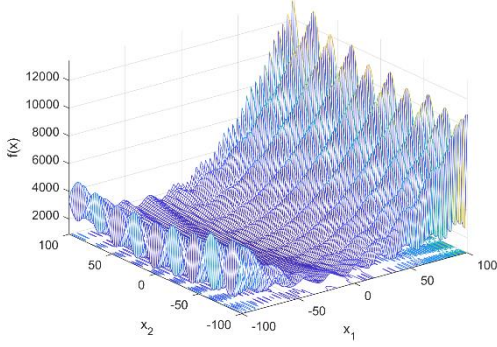
**Figure 4** Shifted and full Rotated Non-Continuous Rastrigin's Function

**Properties:**

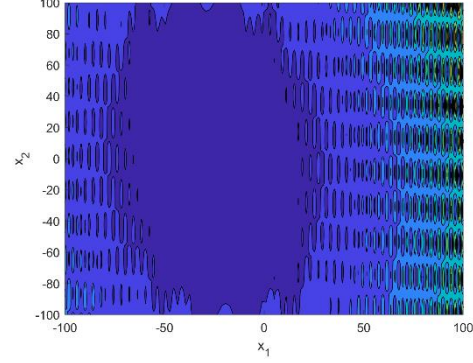
- Multi-modal
- Non-separable
- Asymmetrical
- Local optima's number is huge.

### 5) Shifted and Rotated Levy Function (Modified $f_8$ , in CEC 2017<sup>[4]</sup>)

$$F_5(\mathbf{x}) = f_5 \left( M \left( \frac{5.12(x-o_5)}{100} \right) \right) + F_5^* \quad (20)$$



(a) 3-D map for 2-D function



(b) Contour map for 2-D function

**Figure 5** Shifted and Rotated Levy Function

#### Properties:

- Multi-modal
- Non-separable
- Local optima's number is huge.

### B. Hybrid Functions

In the real-world optimization problems, different subcomponents of the variables may have different properties<sup>[6]</sup>. In this set of hybrid functions, the variables are randomly divided into some subcomponents and then different basic functions are used for different subcomponents.

$$F(\mathbf{x}) = g_1(M_1 z_1) + g_2(M_2 z_2) + \dots + g_N(M_N z_N) + F^*(\mathbf{x}) \quad (21)$$

$F(\mathbf{x})$ : hybrid function

$g_i(\mathbf{x})$ :  $i^{\text{th}}$  basic function used to construct the hybrid function

$N$ : number of basic functions

$$\mathbf{z} = [z_1, z_2, \dots, z_N]$$

$$z_1 = [y_{s_1}, y_{s_2}, \dots, y_{s_{n_1}}], z_2 = [y_{s_{n_1+1}}, y_{s_{n_1+2}}, \dots, y_{s_{n_1+n_2}}], \dots, z_N = [y_{s_{\sum_{i=1}^{N-1} n_i+1}}, y_{s_{\sum_{i=1}^{N-1} n_i+2}}, \dots, y_{s_D}]$$

$$y = \mathbf{x} - \mathbf{o}_i, S = \text{randperm}(1:D)$$

$p_i$ : used to control the percentage of  $g_i(\mathbf{x})$

$$n_i: \text{dimension for each basic function } \sum_{i=1}^N n_i = D$$

$$n_1 = [p_1 D], n_2 = [p_2 D], \dots, n_{N-1} = [p_{N-1} D], n_N = D - \sum_{i=1}^{N-1} n_i$$



**Properties:**

- Multi-modal or Unimodal, depending on the basic function
- Non-separable subcomponents
- Different properties for different variables subcomponents

**6) Hybrid Function 1 (the same as  $f_{18}$  in CEC2014<sup>[3]</sup>)**

$$N = 3$$

$$p = [0.4, 0.4, 0.2]$$

$g_1$ : Bent Cigar Function  $f_6$

$g_2$ : HGBat Function  $f_7$

$g_3$ : Rastrigin's Function  $f_4$

**7) Hybrid Function 2 (the same as  $f_{20}$  in CEC2017<sup>[4]</sup>)**

$$N = 6$$

$$p = [0.2, 0.2, 0.2, 0.2, 0.2, 0.1, 0.1]$$

$$\sigma = [10, 20, 30]$$

$g_1$ : HappyCat Function  $f_{10}$

$g_2$ : Katsuura Function  $f_9$

$g_3$ : Ackley's Function  $f_{13}$

$g_4$ : Rastrigin's Function  $f_4$

$g_5$ : Modified Schwefel's Function  $f_{12}$

$g_6$ : Schaffer's  $F7$  Function  $f_{16}$

**8) Hybrid Function 3 (the same as  $f_{22}$  in CEC2014<sup>[3]</sup>)**

$$N = 5$$

$$p = [0.3, 0.2, 0.2, 0.1, 0.2]$$

$g_1$ : Katsuura Function  $f_9$

$g_2$ : HappyCat Function  $f_{10}$

$g_3$ : Expanded Griewank's plus Rosenbrock's Function  $f_{11}$

$g_4$ : Modified Schwefel's Function  $f_{12}$

$g_5$ : Ackley's Function  $f_{13}$

### C. Composition Functions

$$F(\mathbf{x}) = \sum_{i=1}^N \{\omega_i^* [\lambda_i g_i(\mathbf{x}) + bias_i]\} + F^* \quad (22)$$

$F(\mathbf{x})$ : composition function

$g_i(\mathbf{x})$ :  $i^{\text{th}}$  basic function used to construct the composition function

$N$ : number of basic functions

$o_i$ : new shifted optimum position for each  $g_i(\mathbf{x})$ , define the global and local optima's position

$bias_i$ : defines which optimum is global optimum

$\sigma_i$ : used to control each  $g_i(x)$ 's coverage range, a small  $\sigma_i$  gives a narrow range for that  $g_i(x)$

$\lambda_i$ : used to control each  $g_i(x)$ 's height

$\omega_i$ : weight value for each  $g_i(x)$ , calculated as below:

$$w_i = \frac{1}{\sqrt{\sum_{j=1}^D (x_j - o_{ij})^2}} \exp \left( -\frac{\sum_{j=1}^D (x_j - o_{ij})^2}{2D\sigma_i^2} \right) \quad (23)$$

Then normalize the weight  $\omega_i = w_i / \sum_{i=1}^n w_i$

So when  $\mathbf{x} = \mathbf{o}_i$ ,  $\omega_j = \begin{cases} 1 & j=i \\ 0 & j \neq i \end{cases}$  for  $j=1,2,\dots,N$ ,  $f(\mathbf{x}) = bias_i + f^*$ .

The local optimum which has the smallest bias value is the global optimum. The composition function merges the properties of the sub-functions better and maintains continuity around the global/local optima.

Functions  $F'_i = F_i - F_i^*$  are used as  $g_i$ . In this way, the function values of global optima of  $g_i$  are equal to 0 for all composition functions in this report.

Please Note: All the basic functions that have been used in composition functions are shifted and rotated functions.

#### 9) Composition Function 1 (the same as $f_{23}$ in CEC2014<sup>[4]</sup>)

$N = 5$

$\sigma = [10, 20, 30, 40, 50]$

$\lambda = [1, 1e^{-6}, 1e^{-6}, 1e^{-6}, 1e^{-6}]$

$bias = [0, 200, 300, 100, 400]$

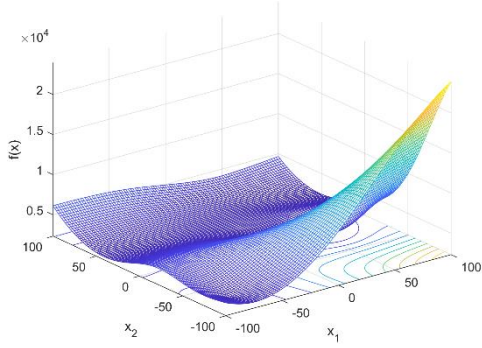
$g_1$ : Rotated Rosenbrock's Function  $f_2$

$g_2$ : High Conditioned Elliptic Function  $f_8$

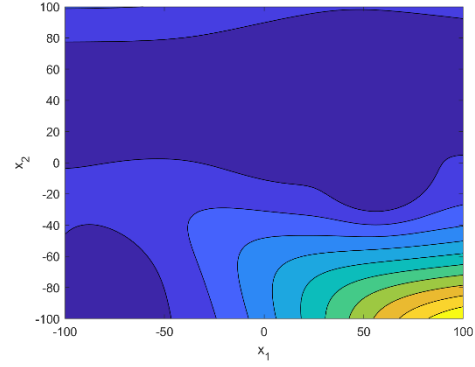
$g_3$ : Rotated Bent Cigar Function  $f_6$

$g_4$ : Rotated Discus Function  $f_{14}$

$g_5$ : High Conditioned Elliptic Function  $f_8$



(a) 3-D map for 2-D function



(b) Contour map for 2-D function

**Figure 6** Composition Function 1

Properties:

- Multi-modal
- Non-separable
- Asymmetrical
- Different properties around different local optima

#### 10) Composition Function 2 (the same as $f_{24}$ in CEC2014<sup>[4]</sup>)

$$N = 3$$

$$\sigma = [20, 10, 10]$$

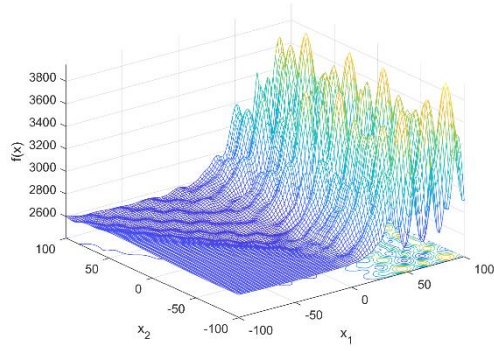
$$\lambda = [1, 1, 1]$$

$$bias = [0, 200, 100]$$

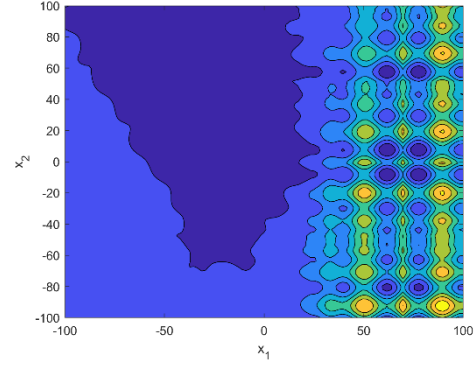
$g_1$ : Rotated Schwefel's Function  $f_{12}$

$g_2$ : Rotated Rastrigin's Function  $f_4$

$g_3$ : Rotated High Conditioned Elliptic  $f_8$



(a) 3-D map for 2-D function



(b) Contour map for 2-D function

**Figure 7** Composition Function 2

### 11) Composition Function 3 (the same as $f_{26}$ in CEC2017<sup>[4]</sup>)

$$N = 5$$

$$\sigma = [20, 20, 30, 30, 20]$$

$$\lambda = [1e^{-26}, 10, 1e^{-6}, 10, 5e^{-4}]$$

$$bias = [0, 200, 300, 400, 200]$$

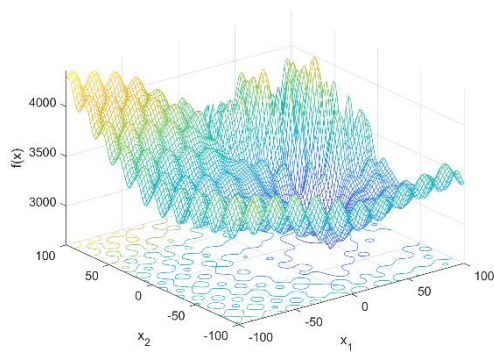
$g_1$ : Expanded Schaffer's F6 Function  $f_3$

$g_2$ : Modified Schwefel's Function  $f_{12}$

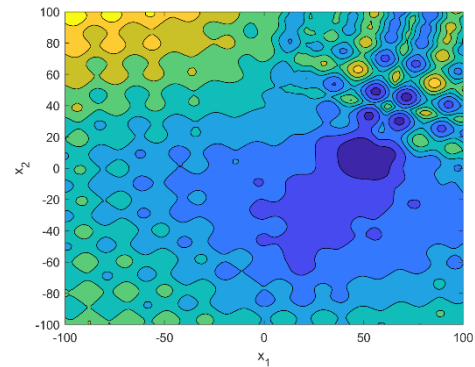
$g_3$ : Modified Schwefel's Function  $f_{12}$

$g_4$ : Rosenbrock's Function  $f_2$

$g_5$ : Rastrigin's Function  $f_4$



(a) 3-D map for 2-D function



(b) Contour map for 2-D function

**Figure 8** Composition Function 3

Properties:

- Multi-modal
- Non-separable
- Asymmetrical
- Different properties around different local optima

**12) Composition Function 4 (the same as  $f_{27}$  in CEC2017<sup>[4]</sup>)**

$$N = 6$$

$$\sigma = [10, 20, 30, 40, 50, 60]$$

$$\lambda = [10, 10, 2.5, 1e^{-26}, 1e^{-6}, 5e^{-4}]$$

$$bias = [0, 300, 500, 100, 400, 200]$$

$g_1$ : HGBat Function  $f_7$

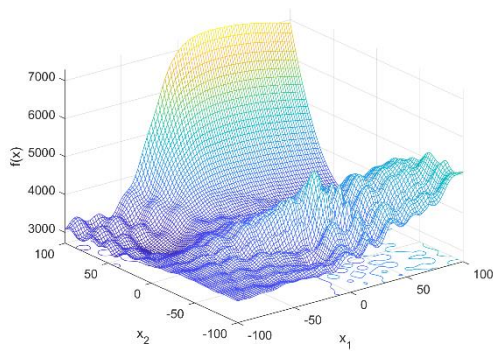
$g_2$ : Rastrigin's Function  $f_4$

$g_3$ : Modified Schwefel's Function  $f_{12}$

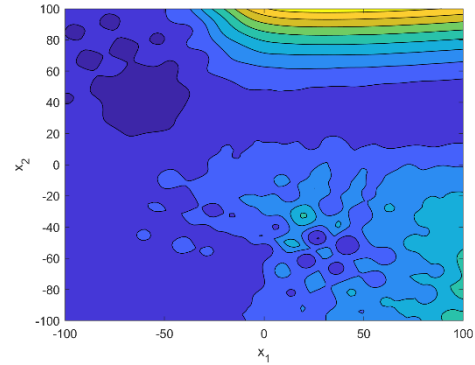
$g_4$ : Bent Cigar Function  $f_6$

$g_5$ : HappyCat Function  $f_{10}$

$g_6$ : Expanded Schaffer's F6 Function  $f_3$



(a) 3-D map for 2-D function



(b) Contour map for 2-D function

**Figure 9** Composition Function 3

Properties:

- Multi-modal
- Non-separable
- Asymmetrical
- Different properties around different local optima

## 2. Experimental Settings and Evaluation Criteria

### 2.1. Experimental Settings

**Problems:** 12 minimization problems

**Dimensions:**  $D = 10$  and  $20$

**Runs / problem:** 30

**MaxFES:**

	MaxFES
$D = 10$	200,000
$D = 20$	1,000,000

**Search Range:**  $[-100, 100]^D$

**Initialization:** Uniform random initialization within the search space. For fair comparison, 1000 uniform random seed have already been generated and stored in 'input\_data\Rand\_Seeds.txt' file and the random seed for each run is based on four factors: Problem size ( $D$ ), Function No. (func\_no), Runs, and Run Id(run\_id) according to:

```
seed_ind=(problem_size/10*func_no*Runs+run_id)-Runs;
seed_ind=mod(seed_ind,1000)+1;
run_seed=Rand_Seeds(seed_ind);
```

Matlab users can use:

```
rng(run_seed, 'twister');
```

**Global Optimum:** All problems have the global optimum within the given bounds and there is no need to search outside of the given bounds for these problems.

$$F_i(\mathbf{x}^*) = F_i(\mathbf{o}_i) = F_i^*$$

**Termination:** Terminate when reaching *MaxFES* or when the error value is smaller than  $10^{-8}$ .

### 2.2. Results Record

- 1) For each run, record the function error value ( $F_i(\mathbf{x}) - F_i(\mathbf{x}^*)$ ) after  $\left\lfloor D^{\frac{k}{5}-3} \text{MaxFES} \right\rfloor$  function evaluations ( $k = 0, 1, 2, 3, \dots, 15$ ). If a trial terminates by reaching an error value of  $10^{-8}$  before reaching *MaxFES*, then record  $10^{-8}$  for the remaining entries.
- 2) **New this year:** In addition, record  $FE_{\text{term}}$  as the 17<sup>th</sup> entry for each run, where  $FE_{\text{term}}$  is the number of function evaluations when a run terminates. For trials that do not reach  $10^{-8}$ , record *MaxFES*; otherwise, enter the number of function evaluations at which the error value first became smaller than  $10^{-8}$ .

For example, in problems with  $D = 10$ , record the function error value after  $\left\lfloor 10^{\frac{0}{5}-3} \times 200,000 \right\rfloor \left\lfloor 10^{\frac{1}{5}-3} \times 200,000 \right\rfloor \left\lfloor 10^{\frac{2}{5}-3} \times 200,000 \right\rfloor \dots \left\lfloor 10^{\frac{15}{5}-3} \times 200,000 \right\rfloor$  for each run. If, for example, the trial reached an error value of  $10^{-8}$  after  $k = 9$  and before  $k = 10$  (i.e. before  $D^{-1} \times \text{MaxFES} = 20,000$  function evaluations), then enter:  $10^{-8}$  for entries:  $k = 10, 11, 12, 13, 14, 15$  and  $16$ . In addition, append

the record to make  $FE_{\text{term}}$  the 17<sup>th</sup> entry. If the trial fails to reach  $10^{-8}$ , then record the error values at  $k = 0, 1, \dots, 15$  and record  $MaxFES$  as the 17<sup>th</sup> entry.

- 3) Sort the error values achieved after  $MaxFES$  in 30 runs from the smallest (best) to the largest (worst) and present the best, worst, mean, median and standard variance values of function error values for the 30 runs.

#### 4) Algorithm Complexity

- a) Run the test program below:

```

x = 0.55
for i = 1: 200000
    x = x + x; x = x/2; x = x * x, x = sqrt(x); x = log(x); x = exp(x); x = x/(x + 2);
end
Computing time for the above = T0;

```

- b) Evaluate the computing time just for Function 1. For 200000 evaluations of a certain dimension  $D$ , it gives  $T1$ ;
- c) The complete computing time for the algorithm with 200000 evaluations of the same  $D$  dimensional Function 1 is  $T2$ .
- d) Execute step c five times and get five  $T2$  values.  $T2 = \text{mean}(T2)$

The complexity of the algorithm is reflected by:  $T2$ ,  $T1$ ,  $T0$ , and  $(T2 - T1)/T0$ .

The algorithm complexities are calculated on 10, 20 dimensions, to show the algorithm complexity's relationship with dimension. Also provide sufficient details on the computing system and the programming language used. In step c, we execute the complete algorithm five times to accommodate variations in execution time due adaptive nature of some algorithms.

**Please Note:** Similar programming styles should be used for all  $T0$ ,  $T1$  and  $T2$ .

(For example, if  $m$  individuals are evaluated at the same time in the algorithm, the same style should be employed for calculating  $T1$ ; if parallel calculation is employed for calculating  $T2$ , the same way should be used for calculating  $T0$  and  $T1$ . In other words, the complexity calculation should be fair.)

#### 5) Parameters

Participants must not search for a distinct set of parameters for each problem/dimension/etc. Please provide details on the following whenever applicable:

- a) All parameters to be adjusted
- b) Corresponding dynamic ranges
- c) Guidelines on how to adjust the parameters
- d) Estimated cost of parameter tuning in terms of number of FEs
- e) Actual parameter values used.

#### 6) Encoding

If the algorithm requires encoding, then the encoding scheme should be independent of the specific problems and governed by generic factors such as the search ranges.

## 7) Results Format

The participants are required to send the final results as the following format to the organizers and the organizers will present an overall analysis and comparison based on these results.

Create one txt document with “AlgorithmName\_FunctionNo.\_D.txt” for each test function and for each dimension.

For example, DE results for test function 5, and  $D = 10$ , the file name should be “DE\_5\_10.txt”.

Then save the results matrix (*the gray shadowing part*) as Table I in the file:

**Table I** Information Matrix for  $D$  Dimensional Function X with the configuration Y.

***.txt	Run1	Run2	...	Run30
Function error values when $FES = \left\lfloor D^{\frac{0}{5}-3} MaxFES \right\rfloor$				
Function error values when $FES = \left\lfloor D^{\frac{1}{5}-3} MaxFES \right\rfloor$				
Function error values when $FES = \left\lfloor D^{\frac{2}{5}-3} MaxFES \right\rfloor$				
Function error values when $FES = \left\lfloor D^{\frac{3}{5}-3} MaxFES \right\rfloor$				
... ..				
Function error values when $FES = \left\lfloor D^{\frac{14}{5}-3} MaxFES \right\rfloor$				
Function error values when $FES = \left\lfloor D^{\frac{15}{5}-3} MaxFES \right\rfloor$				
Number of Function Evaluations upon termination ( $FE_{term}$ )				

Since there are 12 functions and 2 dimensions, 12\*2 files should be zipped and sent to the organizers. Each file contains a 17\*30 matrix.



**Notice:** All participants are allowed to improve their algorithms further after submitting the initial version of their papers to CEC2022. And they are required to submit their results in the introduced format to the organizers after submitting the **final** version of paper as soon as possible.

## 8) Results Template

Language: MATLAB 2020b

Algorithm: Differential Evolution (DE)

**Please Notice:** Considering the length limit of the paper, only Error Values Achieved with *MaxFES* are need to be listed. While the authors are required to send all results to the organizers for a better comparison among the algorithms.

**Table II** Results for 10 D

Func.	Best	Worst	Median	Mean	Std
1					
2					
3					
4					
5					
8					
9					
10					
11					
12					

**Table III** Results for 20D

Func.	Best	Worst	Median	Mean	Std
1					
2					
3					
4					
5					
8					
9					
10					
11					
12					

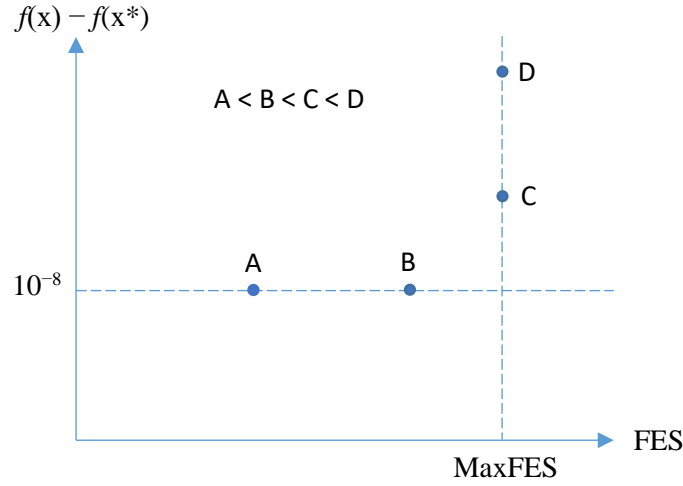
### Algorithm Complexity

**Table IV** Computational Complexity

	T0	T1	T2	$(T2 - T1)/T0$
$D = 10$				
$D = 20$				

### 2.3. Evaluation Criteria

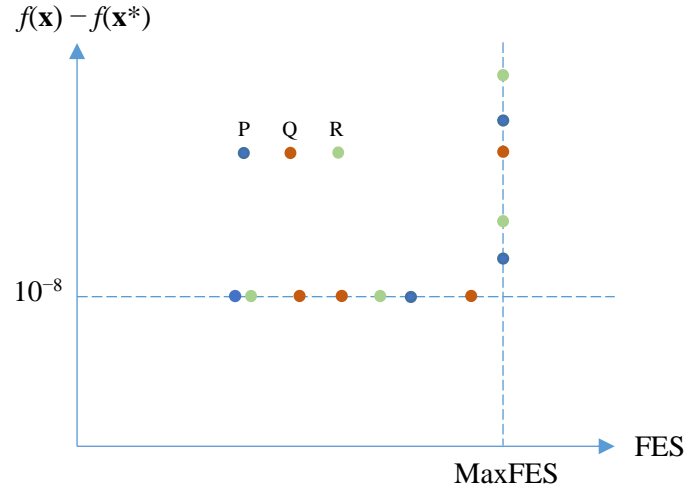
This year's evaluation criterion rewards not only accuracy, but also speed. It is based on the Wilcoxon rank-sum test [11] (aka the Mann-Whitney U-test [12]) and the observation that trials can be ranked from best to worst when they terminate upon reaching either the minimum error value ( $10^{-8}$ ) or the maximum number of function evaluations MaxFES (Fig. 10).



**Figure 10** Trials sampled on the terminal axes can be unambiguously ordered from best to worst. Trial A is the best, since smaller is better.

Suppose that  $t_{i,j,k}$  is the  $i^{\text{th}}$  trial from the  $j^{\text{th}}$  algorithm optimizing the  $k^{\text{th}}$  function. To compute the algorithm scores for function  $k$ , rank all trials  $t_{i,j,k}$ ,  $i = 1, 2, \dots, n$ ,  $j = 1, 2, \dots, m$ , where  $n$  is the number of trials (30) and  $m$  is the number of algorithms. Assign the best trial the highest rank ( $nm$ ). Resolve ties by assigning average ranks to identical trials. Once trials have been ranked, compute each algorithm's score for function  $k$  as the *sum of its ranks* minus the correction term  $n(n + 1)/2$ . An algorithm's *final score* is the sum of its *function scores*.

Figure 11 provides an example with three algorithms, P, Q and R, each of which ran four trials on one function. Table V illustrates how algorithm scores are computed from Fig. 11.



**Figure 11** Three algorithms, P, Q and R, run four trials each. Five trials terminate when they reach MaxFES, while seven terminate when they reach an error value of  $10^{-8}$ . All twelve trials can be ordered from best to worst.

**Table V**

Function scores for algorithms P, Q and R are derived by summing their ranks. Algorithm Q wins with a score of 18. The correction factor for four trials is  $4 \cdot 5/2 = 10$ . “SR” = sum of ranks.

trial:	<span style="color: blue;">p</span>	<span style="color: green;">r</span>	<span style="color: orange;">q</span>	<span style="color: orange;">q</span>	<span style="color: green;">r</span>	<span style="color: blue;">p</span>	<span style="color: orange;">q</span>	<span style="color: blue;">p</span>	<span style="color: green;">r</span>	<span style="color: orange;">q</span>	<span style="color: blue;">p</span>	<span style="color: green;">r</span>	SR	SR – 10
rank:	12	11	10	9	8	7	6	5	4	3	2	1		
<span style="color: blue;">P</span>	12					7		5			2		26	16
<span style="color: orange;">Q</span>			10	9			6			3			28	18
<span style="color: green;">R</span>		11			8				4			1	24	14

The score obtained by ranking trials is also the number of times that an algorithm wins, i.e. has the better trial, when all of its trials are compared to all trials from all other algorithms (on the same function). In a competition between just two algorithms, the score reduces to the Mann-Whitney U-statistic.

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