

CSC3423 Bio-Computing

Coursework 1: Biologically-inspired computing for optimisation

Callum Simpson (UG) – b6030326

In this report I will be discussing how I modified a GA and PSO algorithm to find an optimal value for the Rastrigin function.

Description

GA

Genetic algorithm is an algorithm inspired by natural selection that refines a pool of solutions to get its most optimal fitness. It works by performing an initial step then 4 cycle phases to modify a population.

initial population.

In this step a random population is created. A population are possible solutions to a problem, normally represented as a vector of elements called a chromosome. A chromosome is made up by individuals called genes.

1 Evaluation (Fitness function)

Each particle in the population is evaluated and given a fitness scores which is used to determine the probability that the individual will be selected for reproduction.

2 Selection.

This represents natural selection where the best (most fit) individual will survive and be passed onto the next generation and the weak individual will be removed. There are many different types of selection methods. For example, roulette wheel and tournament size

3 Crossover.

In this phase 2 parent individual are chosen from the population and based on a certain probability will create two offspring. There are many different types of crossover.

1 – point crossover -- Select a point in with the chromosome and swap the genes on either side of that crossover point with the other parent to create two children.

2-point crossover – Similar to 1 – point but take 2 points instead.

Uniform crossover – decide gene by gene which parent we get it from.

4 is Mutation

In this stage we make changes to a gene in a chromosome by flipping it (changing it from a zero to a one). This is done based on a low random probability (probability mutation). This done to provide some diversity within the population.

After this the population will be passed back to the evaluation for a new cycle.

PSO

A particle swarm algorithm is based on co-operation. Each particle will exchange information about what they have found (places visited) to particles in the same neighbourhood. Every practical in a neighbourhood knows the fitness of the others in its neighbourhood and the position of the one with the best fitness. In each iteration a particle will move towards the "best position" that it knows. To do this it uses velocity which is its current velocity + A weighted random portion in the direction of its personal best + A weighted random portion in the direction of the neighbourhood best. Once it has worked out this velocity the new position is its old position plus the new velocity. (information based on lecture notes).

Note

For GA I went through the 10 thousand first and then the 1 million

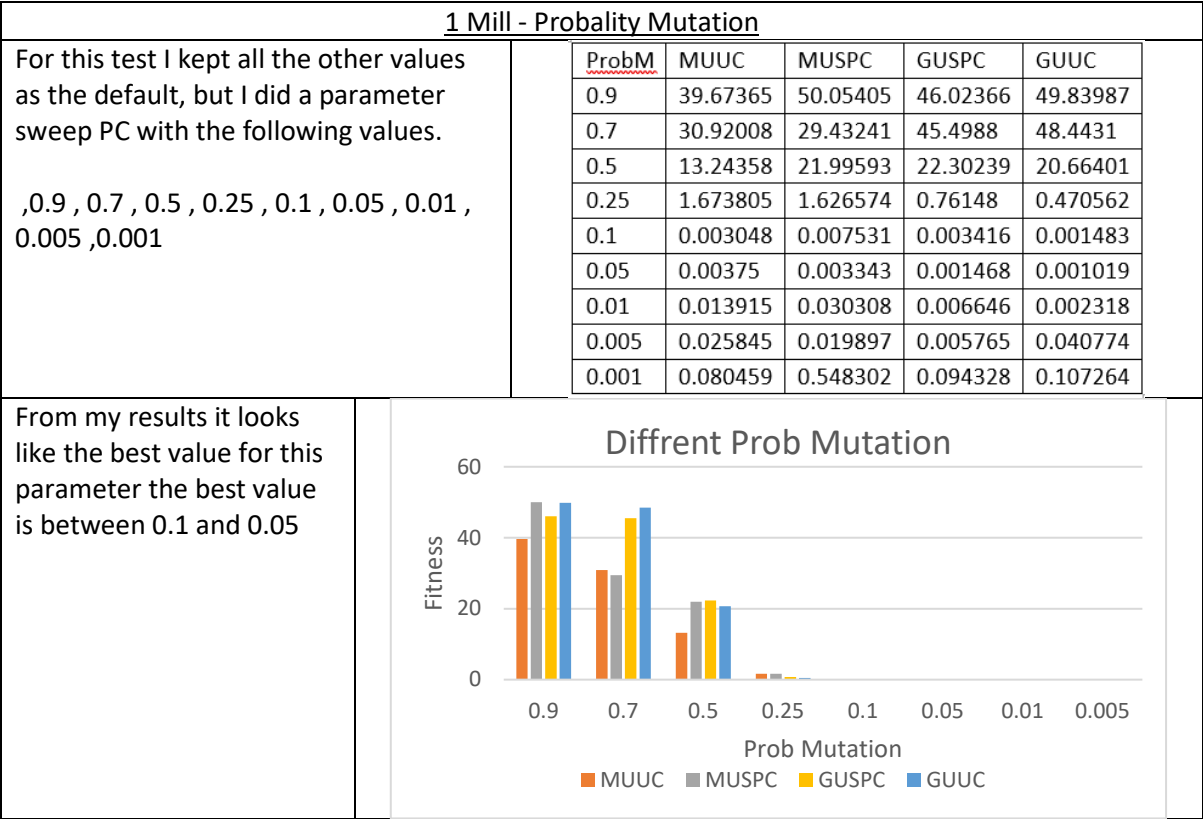
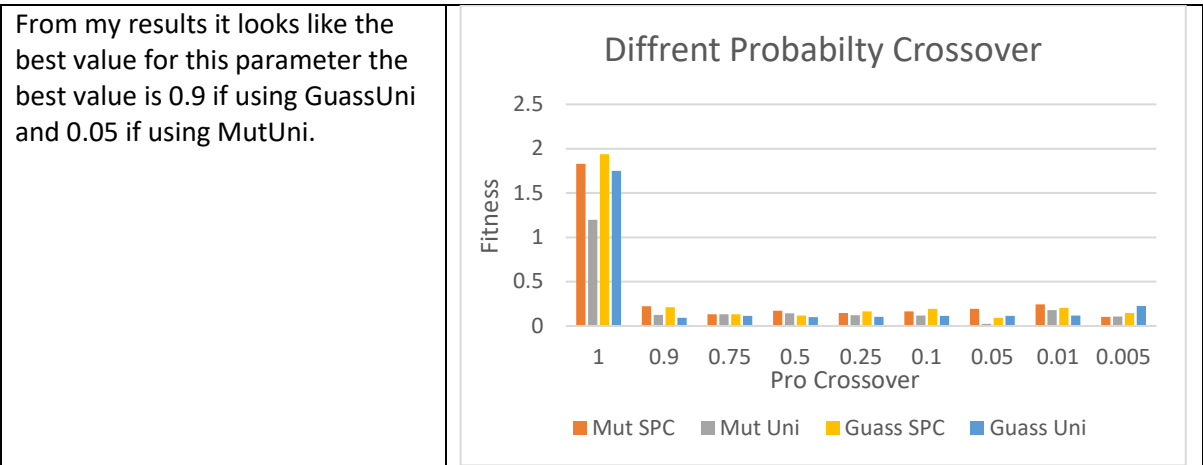
1 Million algorithm calibration process – GA

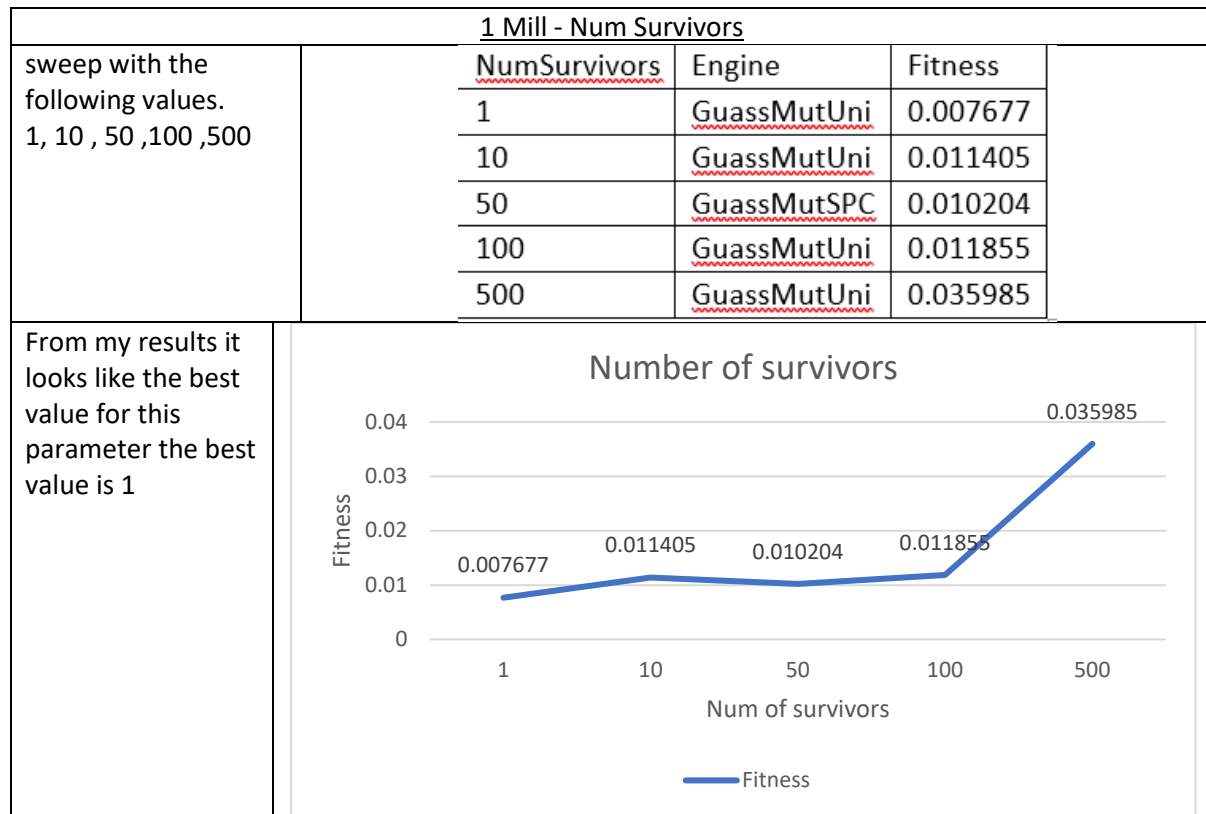
I wanted to work out the best value for each parameter so I could do a large sweep fitness. I did this by creating an array of different values I wanted to test for each parameter. In the end I had a system of 4 for loop. For each combination I value I ran it through 4 different builds of the engine (the 4 combinations of Mutator or Gaussian Mutator and Uniform Crossover or Single Point Crossover) 30 times to create an average. Unless I have specified assume, I have kept the default values in for a certain check. I had systems in place to write all a range of different checks to a CSV file.

In each of my sweeps I did personally a binary check after I got each of my results (I would do a wide sweep of values and then do a more precious check around the more optimal values.

I decided to find the optimal values for each parameter by testing different options against the default. This is so that I could get values to run a parameter sweep at the end

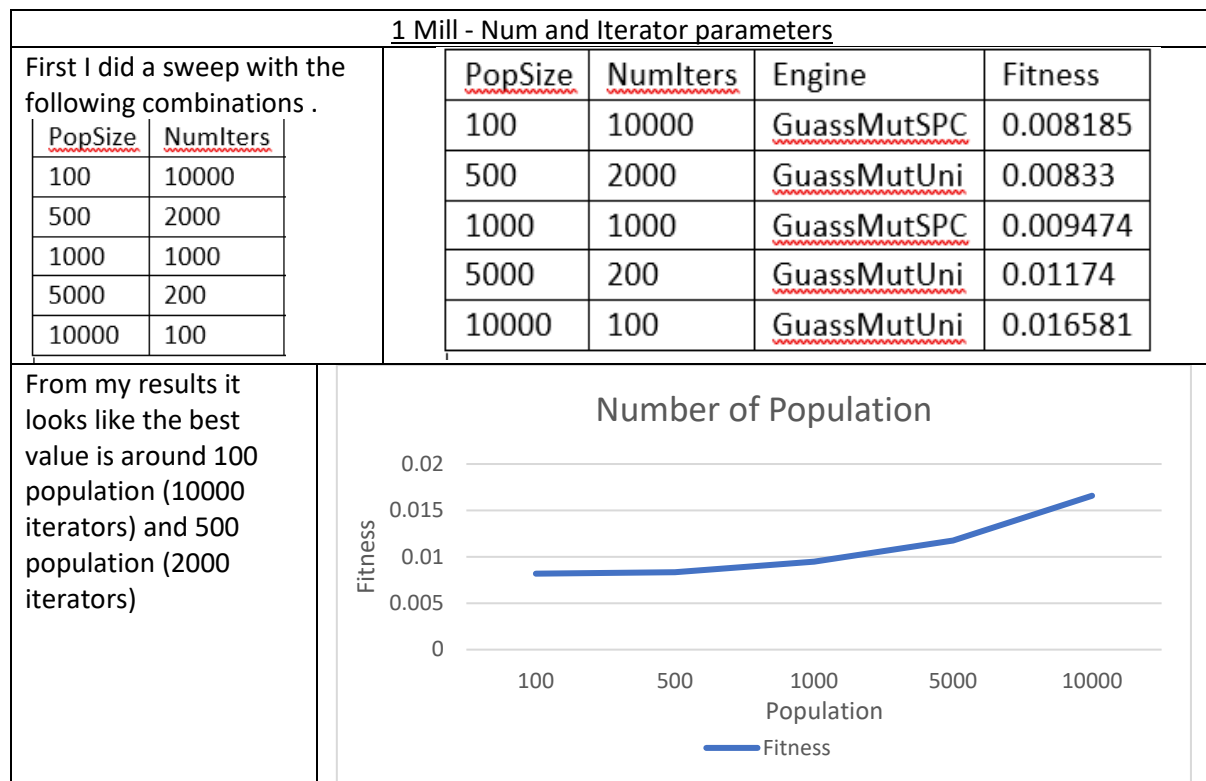
1 Mill – GA probability crossover					
I did a parameter sweep PC with the following values. PC 1 ,0.9 , 0.75 , 0.5 , 0.25 , 0.1 , 0.05 , 0.01 , 0.005 ,0.001	<u>differentPC</u>	Mut SPC	Mut Uni	<u>Guass SPC</u>	<u>Guass Uni</u>
	1	1.828639	1.1985	1.93672	1.750763
	0.9	0.221879	0.1265	0.209988	0.093687
	0.75	0.132849	0.133352	0.131786	0.114728
	0.5	0.172312	0.143691	0.1163	0.099123
	0.25	0.148187	0.121335	0.163654	0.104562
	0.1	0.166247	0.116462	0.193182	0.115169
	0.05	0.193302	0.022261	0.093373	0.113564
	0.01	0.242346	0.178962	0.205714	0.116391
	0.005	0.103696	0.105514	0.147916	0.227418
	0.001	0.12602	0.148851	0.185377	0.183617





Tournament size

For this I wanted to test is 2 as it the smallest possible value that can be used) 5% of population , 10% , 25% , 50% , 100%. However, I couldn't find a standout case. To further test this I ran it along side Number of survivors. From this I discovered that in general Tournament size didn't really affect the fitness all too much.



Final parameter sweep.

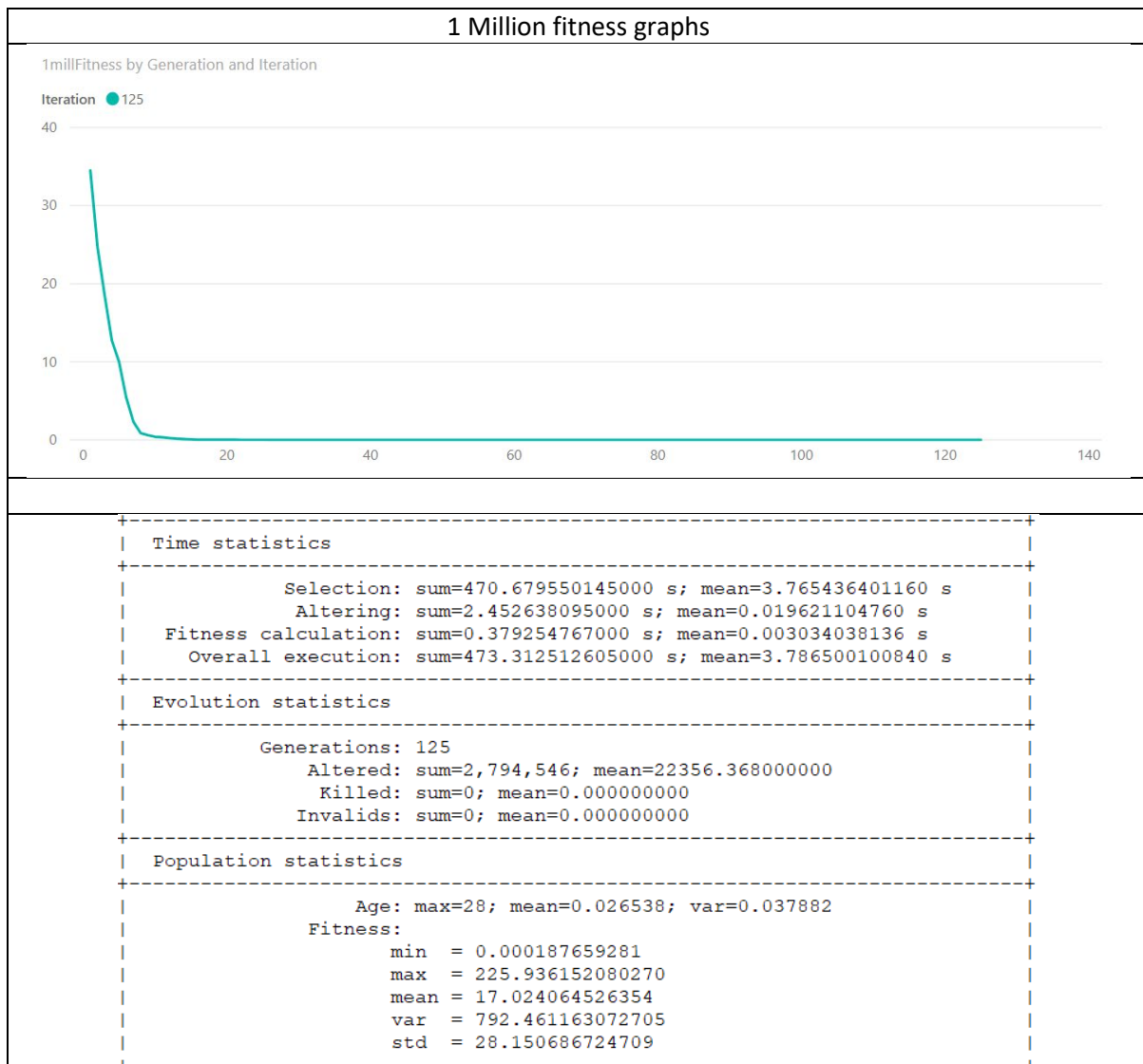
<u>PopSize</u>	{20000, <u>10000</u> , 8000, 6660, 5000, 2000}
<u>NumIters</u>	{ <u>50</u> , 100, 125, 200, 500}
<u>ProbMutation</u>	{ <u>0.1</u> , 0.07, 0.05, 0.3}
<u>probCrossover</u>	{0.9, 0.8};
<u>Numberofsurvivors</u>	{ <u>1</u> , 5%, 10%}
<u>Tornsize</u>	{ <u>2</u> , 5%, 10%, 25%, 100%}

This is the best value that I got

The best value I got when the parameter sweep completed was.

PopSize	NumIters	NumSurvivors	TournamentSize	ProbM	probC	Engine	Fitness
8000	125	1	8000	0.1	0.9	GUUC	1.52E-04

I am saying that this is my most optimised.



After refining I got the following results for 1 million. The minimum value that I achieved from this run was 0.00018 with the mean being 17. The overall execution took 473 seconds with mean of each step taking 3.7 seconds. A large portion of the time was taken by selection. The age of the oldest particle was 28 and the average lifespan of each particle. The generation in which I got the best value was 124 and I got a good solution at the 96st generation (longest life span).

1 million -PSO Calibration

I modified the class to allow me to do a large sweep for a wide range of parameters of each values for example I could pass in 5 different values of Neigh Weight and 4 different Global Weight and it would run 30 time for each combination and get an average best fitness for each of them.

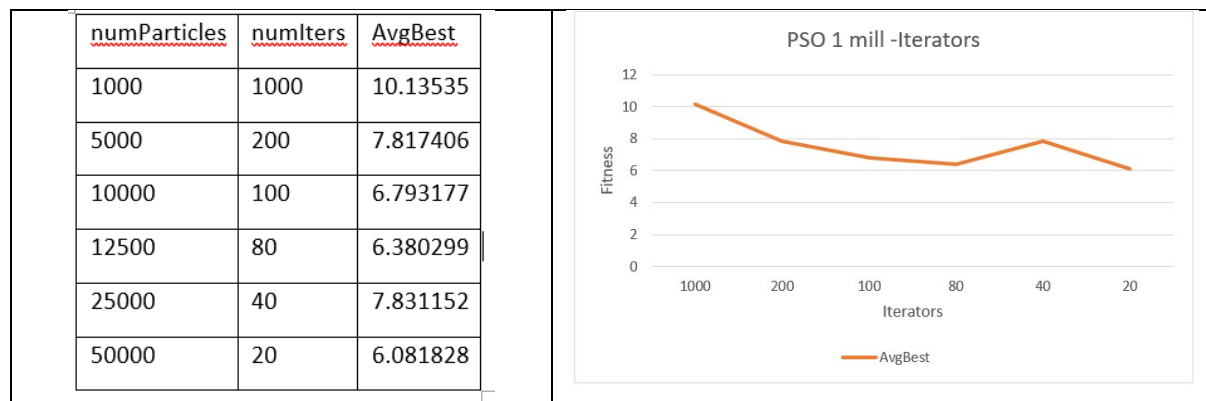
For the optimisation I made sure the parameters (neigh Weight, inertia Weight, personal Weight and max MinVelocity) where between 0 and 4 following the guidance Michael Meissner [2006] <https://www.ncbi.nlm.nih.gov/pmc/articles/PMC1464136/>

First, I wanted to test the different number of particles and iterations.

NumParticles = {1000, 5000, 10000, 12500, 25000, 50000}

NumIters = {1000, 200, 100, 80, 40, 20};

and got these results.



This suggests that a low number of Iterator high Particle will probably get the best results.

I also wanted to test low number of particles and got the following.

NumParticles = {10, 50, 100, 250, 500, 1000}

NumIters = {100000, 25000, 10000, 4000, 2000, 1000}

<u>numParticles</u>	<u>numIters</u>	<u>AvgBest</u>
10	100000	28.02459
50	25000	16.02412
100	10000	17.35762
250	4000	15.10056
500	2000	12.7435
1000	1000	11.30052

This shows that a low iterators count is probably best.

Next, I wanted to get an understanding of the engine. So, I did a parameter sweep of the following. I did this without modifying the number particles / iterators as I wanted to get just developed a understanding of how everything related to one another.

<u>NumParticles</u>	1000
<u>NumIters</u>	1000
<u>InertiaWeight</u>	2, 1, 0.5
<u>PersonalWeigh</u>	2, 1, 0.5
<u>GlobalWeight</u>	2, 1, 0.5
<u>MaxMinVelocity</u>	1, 0.01, 0.001, 0.0001, 0.00001

Here are the best results as I found them.

<u>numParti</u> <u>cles</u>	<u>numIt</u> <u>ers</u>	<u>neighWei</u> <u>ght</u>	<u>inertiaWei</u> <u>ght</u>	<u>personalWe</u> <u>ight</u>	<u>globalWei</u> <u>ght</u>	<u>maxMinVelo</u> <u>city</u>	<u>AvgBes</u> <u>t</u>
1000	1000	2	2	2	2	1	63.95944
1000	1000	2	2	2	1	1	44.2998
1000	1000	2	2	2	1	0.01	12.46332
1000	1000	2	2	2	0.5	0.01	2.593492
1000	1000	2	2	2	0.5	0.001	1.296799
1000	1000	2	2	1	1	0.01	0.284134
1000	1000	2	0.5	2	0.5	1	0.23221

This suggested a high MaxMin velocity, low global and inertia but a high neigh and personal weight.

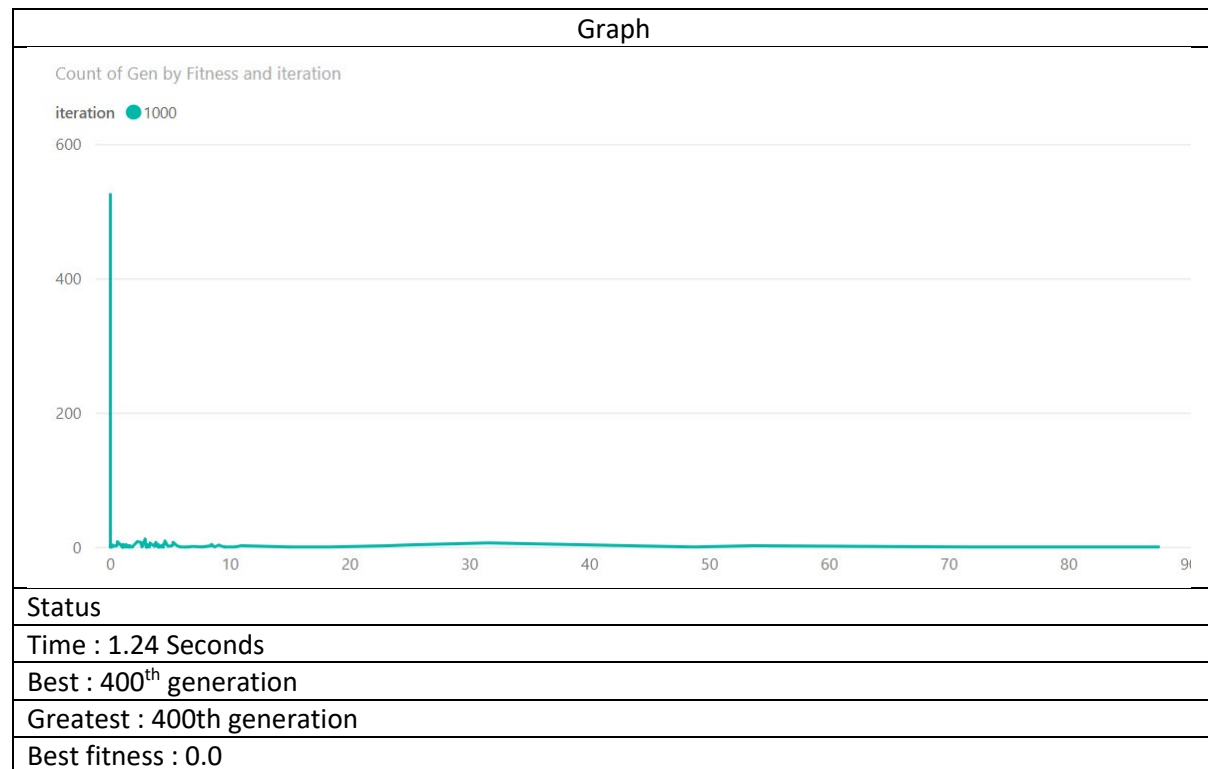
To refine further I tested the following values

<u>NumParticles</u>	1000
<u>NumIters</u>	1000
<u>InertiaWeight</u>	2, 1.5, 1, 0.5, 0.1
<u>PersonalWeigh</u>	2, 1.5, 1, 0.5, 0.1
<u>GlobalWeight</u>	2, 1.5, 1, 0.5, 0.1
<u>MaxMinVelocity</u>	1, 0.01, 0.001, 0.0001, 0.00001

<u>Num</u> <u>Particles</u>	<u>Num</u> <u>Iters</u>	<u>Neigh</u> <u>Weight</u>	<u>Inertia</u> <u>Weight</u>	<u>Personal</u> <u>Weight</u>	<u>Global</u> <u>Weight</u>	<u>maxMin</u> <u>Velocity</u>	<u>AvgBest</u>
1000	1000	2	1.5	2	0.1	0.01	0.206319
1000	1000	2	1.5	1.5	0.5	0.01	0.15725
1000	1000	2	1	2	0.1	0.01	0.110004
1000	1000	1	0.5	2.5	0.1	1	0.0

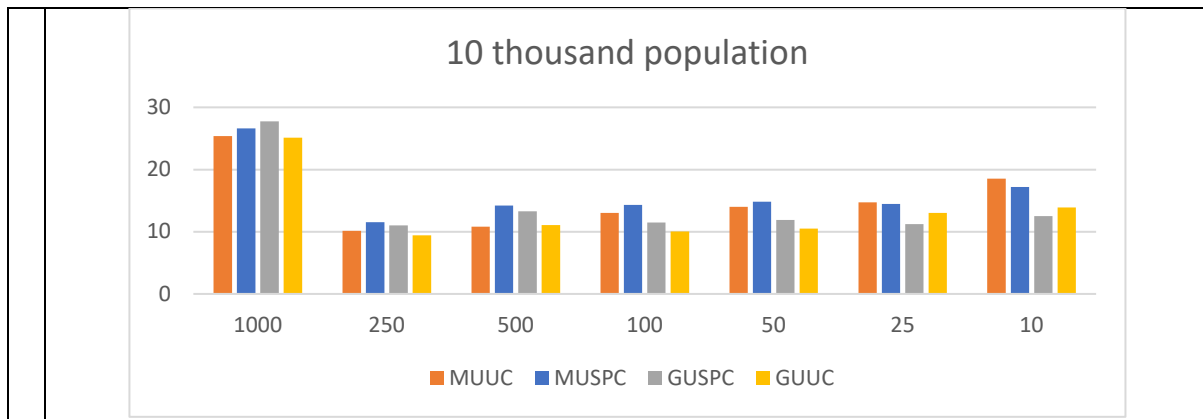
As you can see, I came across 0 which is the best possible fitness so I decided to stop modifying as it I couldn't get a better value.

PSO 1 Million - Performance

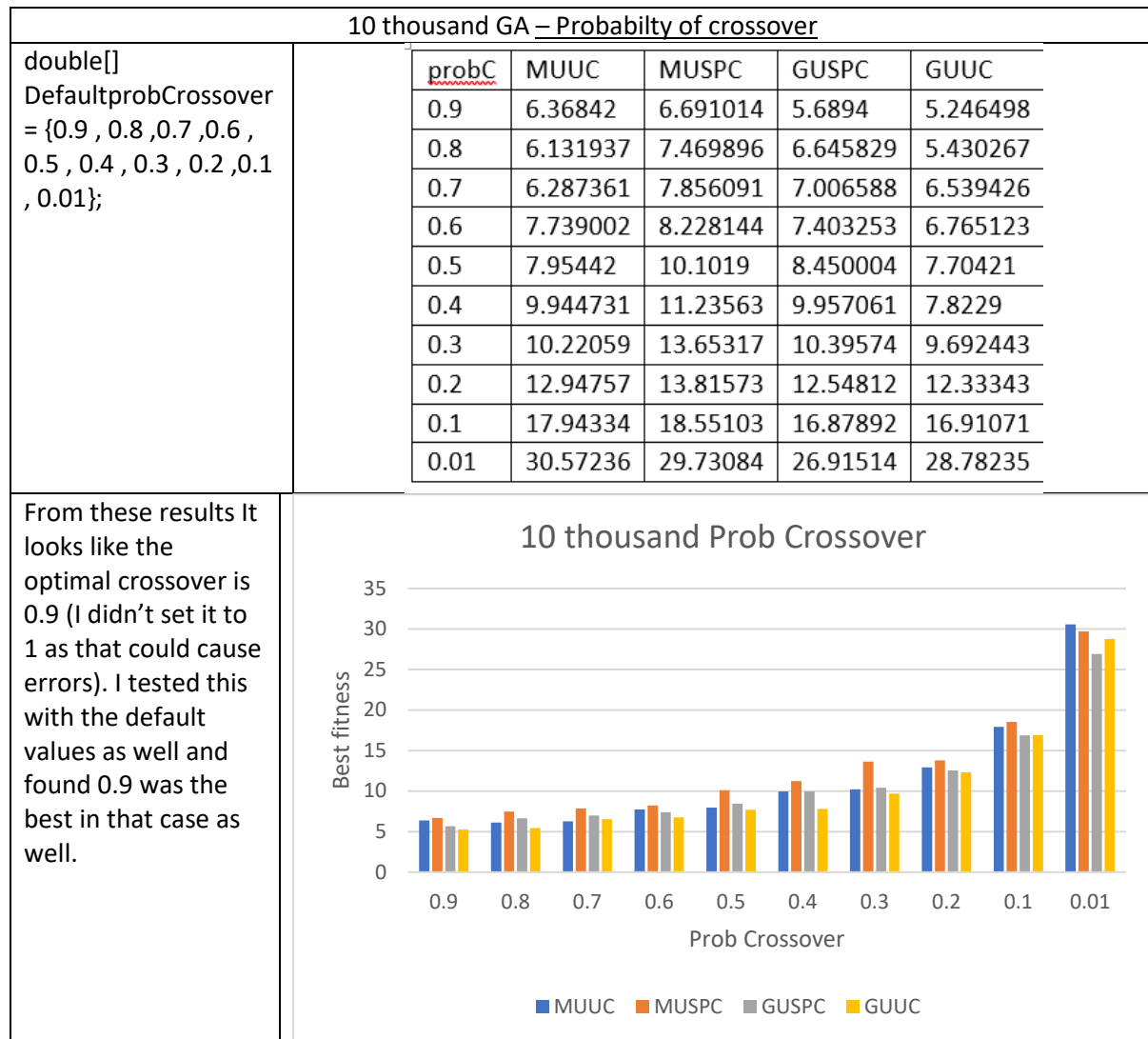


10 thousand GA calibration

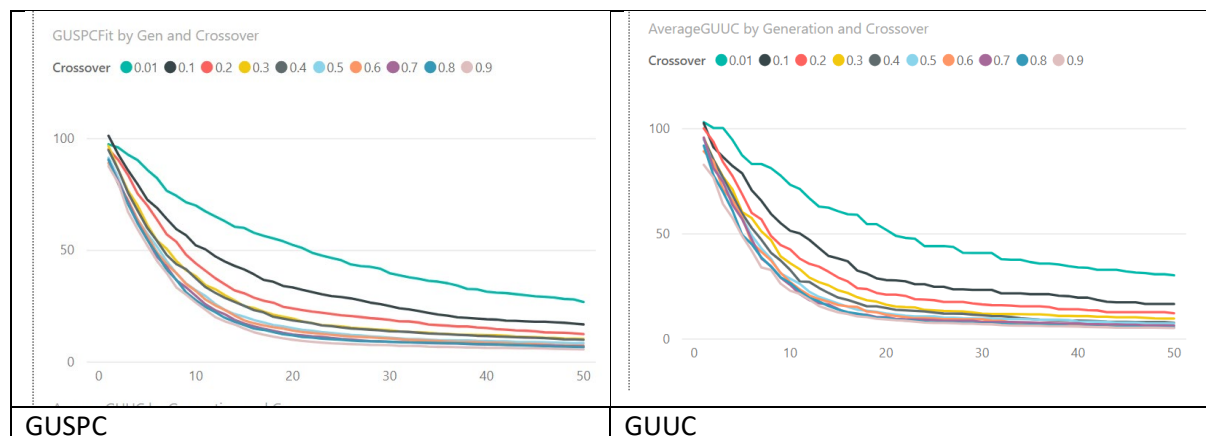
10 thousand GA - Population * Num iterators						
I tested the following combination in such a way that PopSize[i] * DefaltNumIters[i] = 10,000.	PopSize	NumIters	MUUC	MUSPC	GUSPC	GUUC
	1000	10	25.38873	26.63173	27.75914	25.13373
	250	40	10.11783	11.54679	10.99282	9.399862
	500	20	10.81382	14.22926	13.27525	11.04561
	100	100	13.04567	14.31774	11.48807	10.05193
	50	200	14.00745	14.82532	11.87347	10.48926
	25	400	14.70733	14.46194	11.24793	13.00195
	10	1000	18.50926	17.21341	12.4892	13.90171

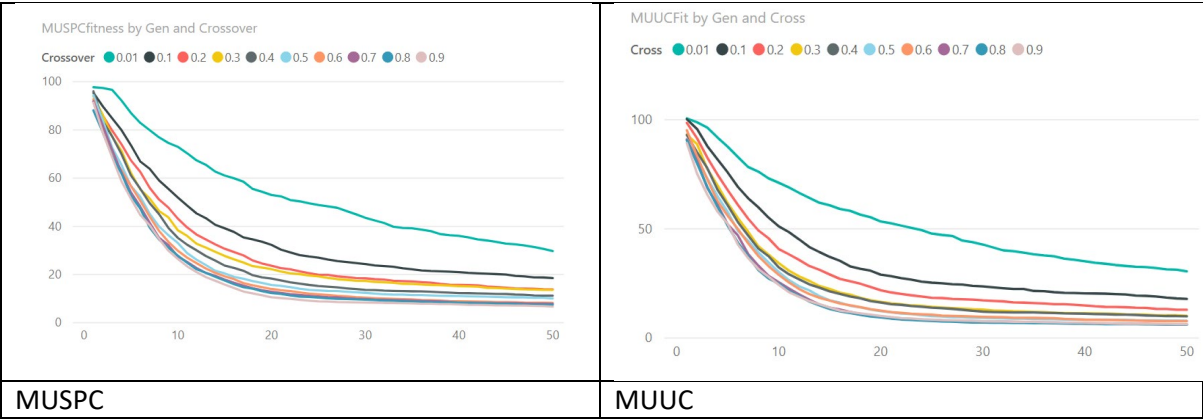


I also tested for every combination of PopSize * DefaultNumIters where it equal less than 10000 but found the best values where the ones where the total equals 10000

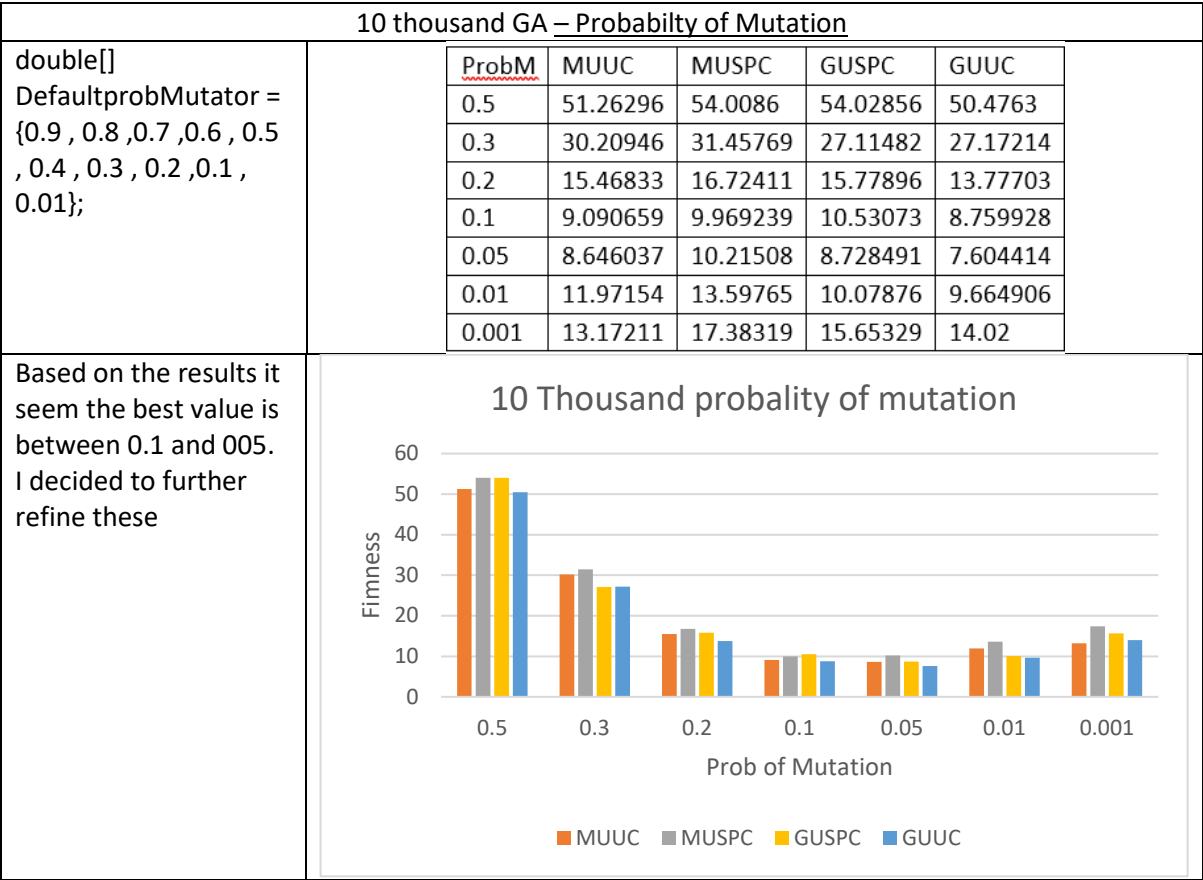


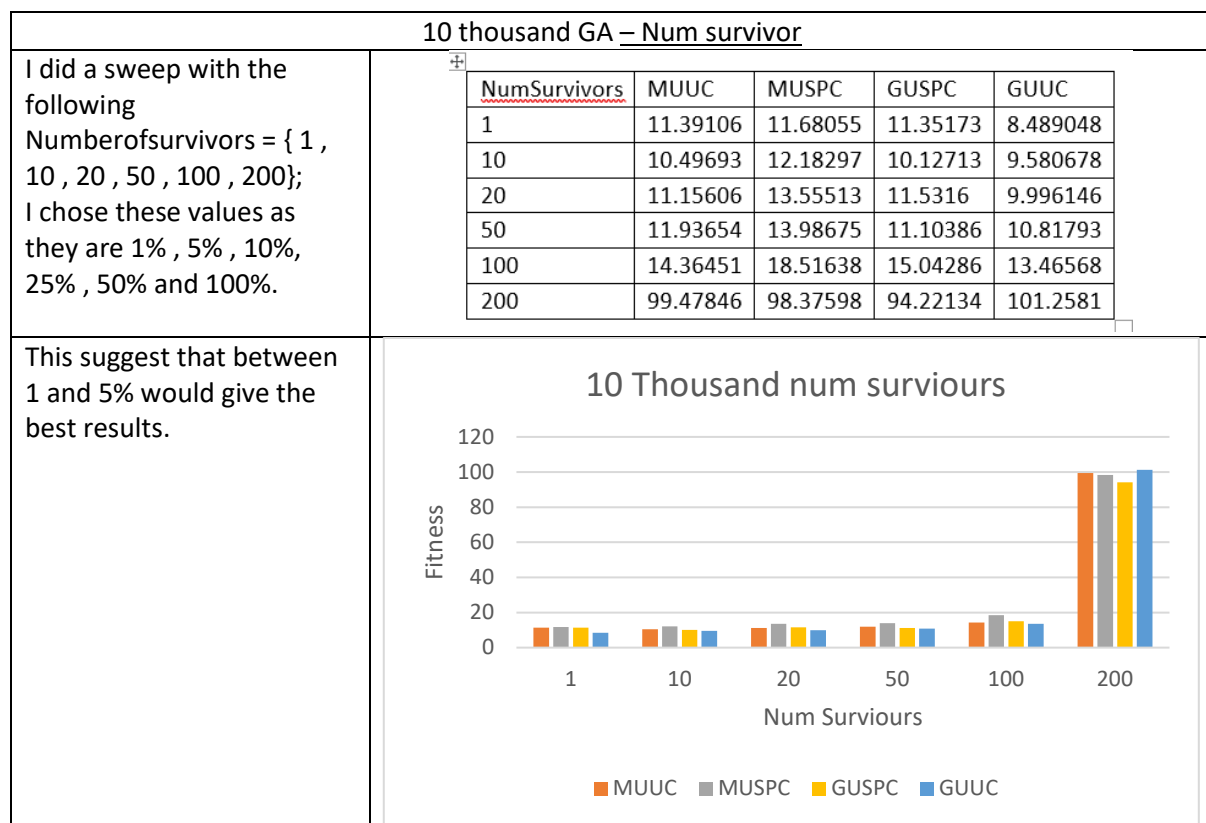
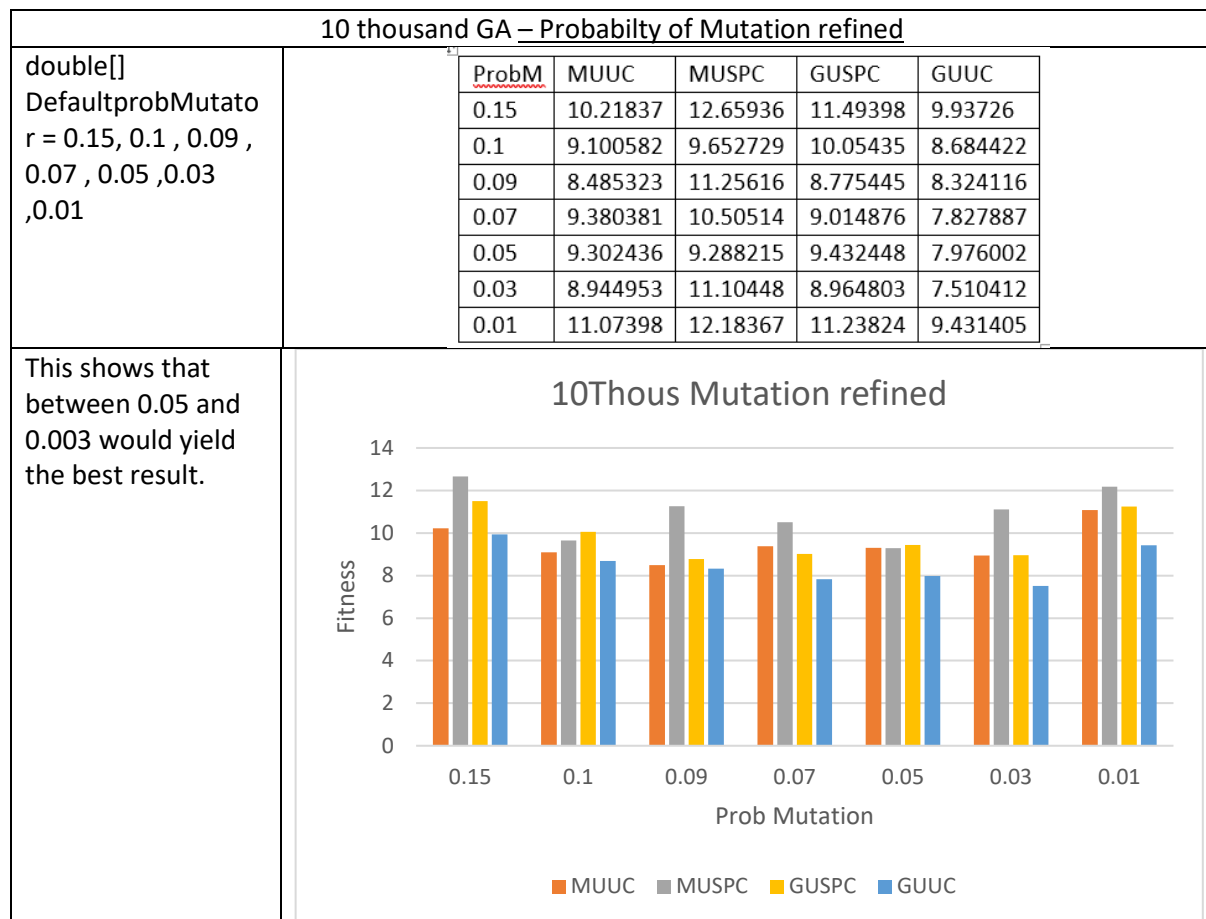
Graphs gotten from results



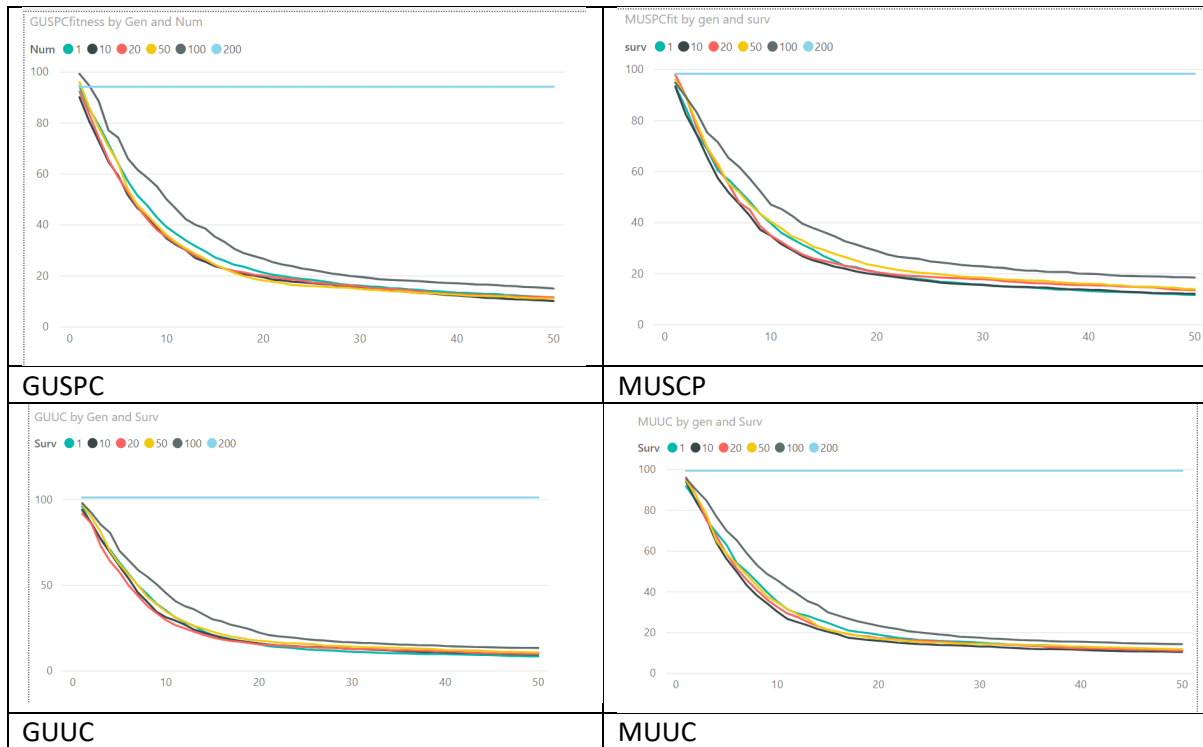


I decided to keep the default crossover for now (0.3). I then ran the following





Graphs gotten from results



From these results it looks like the best value is 1 to 10% percent of survivors

Tournament Size

DefaultTournamentSize = { 2 , 10 , 20 , 50 , 100 , 200 };

I chose these values as they are 2(the smallest possible), 5% , 10%, 25% , 50% and 100%

TournamentSize	MUUC	MUSPC	GUSPC	GUUC
2	10.68594	12.44531	11.22277	10.20898
10	11.62545	11.30191	10.70092	9.531194
20	12.65065	12.29825	11.58441	10.36154
50	13.23482	15.76979	11.70191	11.04174
100	12.37876	14.63526	10.26844	10.60268
200	13.44339	14.74644	11.34611	11.00533

I haven't produced the graph for this test as its difficult to tell the results

I couldn't really find a standout value for what tournament size should be. I decided to run a test comparing looping different parameters values of Numberofsurvivors = { 1 , 10 , 20 , 50 , 100 , 200 } with DefaultTournamentSize = { 2 , 10 , 20 , 50 , 100 , 200 }; From this test I found for any given tournament size then best number of survivors will always be 1 or 5%.

10 Thousand refined.

The results from the previous test I have worked out to get the optimal value then

- Population Size should be between 400 and 125
- NumIters should be between 25 and 80;
- Probability of mutation should be around 0.9
- Probability of crossover should be between 0.1 and 0.03
- Numberofsurvivors should be between 1 and 10%
- Tornsize should be between 2 and 50%

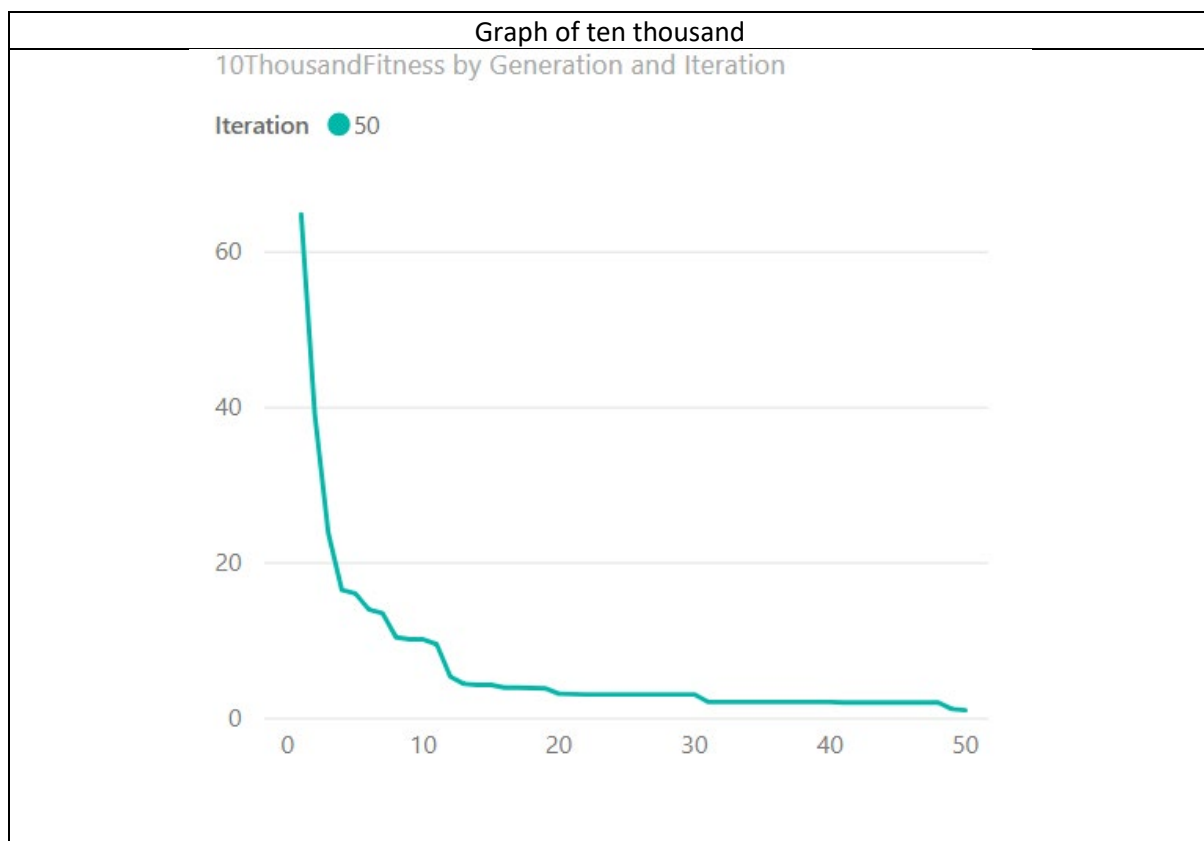
I ran the following parameter sweep.

Population Size	400,250,200,150
NumIters	25,40,50,60,80
Probability of mutation	0.1, 0.07, 0.05, 0.03
Probability of crossover	0.9, 0.8
Number of survivors	1, 2%, 5%, 10%, 20%
Torn size	2, 5%, 10%, 20%, 25%, 100%

And got the following result

PopSize	NumIters	NumSurvivors	TournamentSize	ProbM	probC	Engine	Fitness
200	50	5	200	0.1	0.9	GUUC	1.347525

This was the best value that I found for ten thousand.



System stats		
+-----+-----+-----+		
	Time statistics	
	+-----+-----+-----+	
	Selection: sum=0.082814302000 s; mean=0.001656286040 s	
	Altering: sum=0.078490757000 s; mean=0.001569815140 s	
	Fitness calculation: sum=0.038484947000 s; mean=0.000769698940 s	
	Overall execution: sum=0.207671262000 s; mean=0.004153425240 s	
	+-----+-----+-----+	
	Evolution statistics	
	+-----+-----+-----+	
	Generations: 50	
	Altered: sum=27,032; mean=540.6400000000	
	Killed: sum=0; mean=0.0000000000	
	Invalids: sum=0; mean=0.0000000000	
	+-----+-----+-----+	
	Population statistics	
	+-----+-----+-----+	
	Age: max=11; mean=0.111600; var=0.512197	
	Fitness:	
	min = 1.077559457635	
	max = 206.036989939528	
	mean = 23.404613724419	
	var = 967.178393180899	
	std = 31.099491847632	
	+-----+-----+-----+	

The minimum value that I achieved from this run. The overall execution took 0.208 seconds with mean of each step taking 0.004 seconds. Selection and Altering took roughly the most time. The age of the oldest particle was 11 and the average lifespan of each particle as 0.1 . The best possible value was gotten at the 50th generation and the point I got a good solution was at the 31st generation (longest life span). The engine set up which produced the best value was GUUC.

PSO 10 thousand calibration

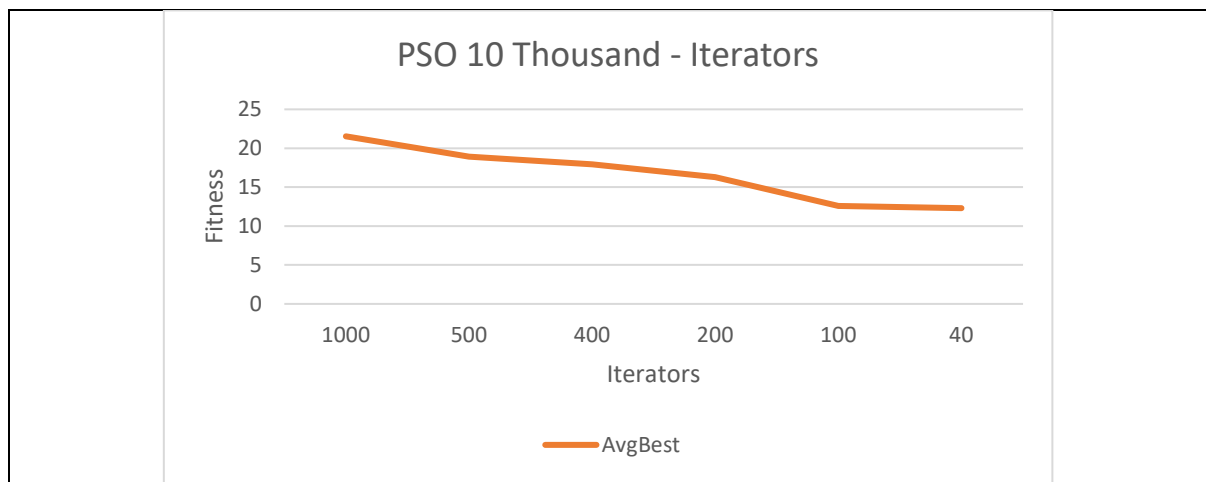
First, I decided to see what a good balance of number of Particales would be and number of lters

I tested the following. So that NumParticles[i] * Numlters[i] = 10000

NumParticles	10 , 20 ,25, 50 ,100 ,250, 500
Numlters	1000 , 500, 400 , 200 , 100 ,40,20

These are my results

<u>numParticles</u>	<u>numlters</u>	<u>AvgBest</u>
10	1000	29.51845
20	500	21.53345
25	400	18.9256
50	200	17.92269
100	100	16.30127
250	40	12.60258
500	20	12.30201



The results suggest that high particles low iterators would be best

Next, I investigated how changing the max min velocity effects the fitness of each particles / iters pairs. I ran these against the different numParticales and numlters I tested in the last step to see if I could find any changes.

diffrentMaxMin	10 , 20 ,25, 50 ,100 ,250, 500
----------------	--------------------------------

Here are the top 5 best results

<u>numParticles</u>	<u>numlters</u>	<u>maxMinVelocity</u>	<u>AvgBest</u>
25	400	0.1	18.92295
25	400	0.001	17.79691
100	100	0	15.48459
100	100	0.1	12.63062
500	20	0.001	12.07045

PSO refined

Finally, I decided to do a large parameter sweep including everything and testing every single combination of the following. I wanted to do this as PSO uses some randomness.

<u>diffrentNumParticles</u>	500, 250 ,200 , <u>100</u> , 50 , 40, 25 , 20
<u>diffrentNumlters</u>	20, 40 , <u>50</u> , 100 , 200 , 250 , 400 , 500
<u>diffrentNumParticales</u>	3 ,2.5 ,2 , <u>1.5</u> , 0.75 ,1 , 0.5
<u>diffrentInertiaWeight</u>	<u>3</u> , 2, 1.5 ,1 ,0.75, 0.5 , 0.01
<u>diffrentPersonalWeigh</u>	<u>3</u> , 2, 1.5 ,1 ,0.75, 0.5 , 0.01
<u>diffrentGlobalWeight</u>	<u>3</u> , 2, 1.5 ,1 ,0.75, 0.5 , 0.01
<u>diffrentPersonalWeigh</u>	<u>1</u> , 0.1 , 0.01, 0.001, 0.0001 ,0.00001

Here are my top 5 values gotten from my sweep.

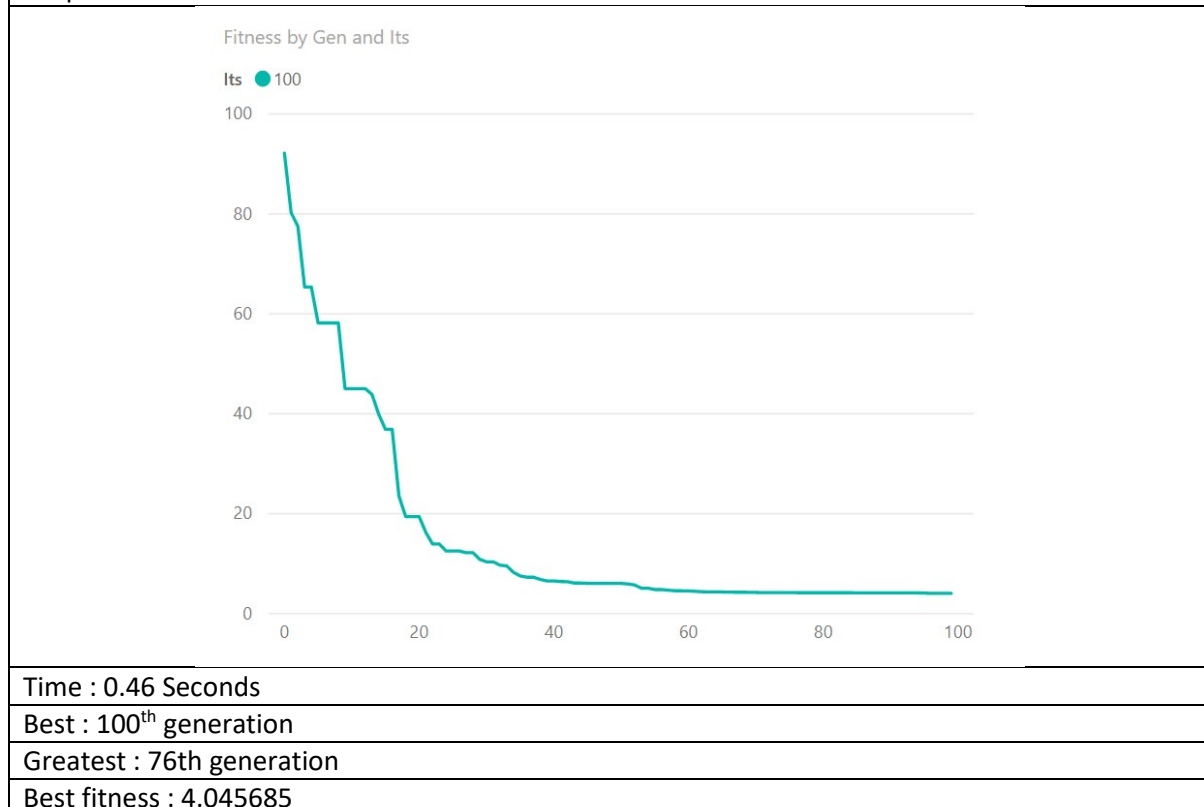
numParti cles	numIt ers	neighWei ght	inertiaWei ght	personalWe ight	globalWei ght	maxMinVelo city	AvgBes t
250	40	0.75	0.75	0.75	0.01	0.1	5.5507 38
200	50	0.5	0.5	2.5	0.5	0.1	5.5442 15
100	100	0.5	0.5	2.5	0.5	0.001	5.2833 35
100	100	0.75	0.75	2	0.01	0.1	5.2591 83
100	100	0.75	0.75	1.5	0.01	0.1	4.7537 35

My results suggest that the optimal values for PSO are an identical value of Particles and Iters, a low neighWeight , a low inertia weight and higher personal weight , an extremely low global weight and a high max min velocity.

I ran the best value I got again and got the following: I have decided this is my best result.

numParti cles	numIt ers	neighWei ght	inertiaWei ght	personalWe ight	globalWei ght	maxMinVelo city	AvgBes t
100	100	0.75	0.75	1.5	0.01	0.1	4.0456 85

Graph



Algorithm comparisons

Both these algorithms have similar properties, the initial population is randomly generated, and both use fitness values to evaluate the population and search for an optimal value using random techniques. However, PSO doesn't use genetic operators (mutation and crossover). PSO particles have memory and use internal velocity. The way information is shared between the two is also very different. In GA the chromosomes share information with each other so that the whole population moves towards an optimal value. Where as in PSO the best particle gives its information to the other and all particles will start and move towards that value.

Unknown [<http://www.swarmintelligence.org/tutorials.php>]

Personally, GA was much easier to modify to find the optimal value as all the genetic operators were mostly detached from one another so could quite find the optimal parameter value easier. In PSO all the weights were linked so modifying one value could also affect the others.

1 Million Comparison	GA	PSO
Best solution	1.54E-4	0.0
Time to optimal	473	1.24 Seconds
number of iterations for best	124 th	400th generation
number of iterations for greatest	96 st	400th generation
Iterations	125	1000

When compared to one another my run of PSO is the best for working out fitness with a 1 million budget. It got the best solution; it was a lot faster even though it had almost 10* the iteration of GA. This is because GA had to spend a lot of time altering whereas once a PSO particle found 0 it alerted all the other particles to come towards it then sat at zero.

10 Thousand Comparison	GA	PSO
Best solution	1.347525	4.045685
Time to optimal	0.208	0.46
number of iterations for best	50 th	100 th generation
number of iterations for greatest	31 st	76th generation
Number of iterations	50	100

When compared to one another my run of GA got the best for working out fitness with a 10 thousand budget. It got the best solution by a factor of 4, it had shorter time to optimise, it required a low number of iterations and the best fitness at an earlier iteration.

Comparing the two to one another shows that for higher budgets then PSO would probably be the best algorithm to run but for low budgets then GA would probably be the better option. What should also be mentioned is that based on the graphs PSO would get hung up at particular values or vary a bit at the start whilst it's trying to find an optimal point whereas GA was always moving towards a more optimal value.