Adaptive Differential evolution with candidate mutant vector

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# Introduction

The differential evolution (DE) is one of the most popular optimization algorithms proposed by Storn and Price[xx] in 1995. The algorithm has mutation, crossover, and selection operations. In DE process, the population consists of several individuals which represents a potential solution to an optimization problem. [xx] During the process DE has three operations as above to develop the potential in the population and this algorithm is expected to be closer to the optimal solution. When generation increases, the diversity of the population is becoming worse because the individual is similar, and it makes premature convergence. To solve this problem many researchers are focused on control parameters and mutation strategies.

# standard differential evolution algorithm

Differential evolution algorithm has divided into four processes such as initialization, mutation, crossover, and selection operation, in the evolutionary phase these four processes are used to evaluate fitness function ƒ(*x*), and the best individual is recorded.

## X subscript i comma j end subscript superscript G plus 1 end superscript space equals space open curly brackets table row cell U subscript i superscript G plus 1 end superscript comma space f open parentheses U subscript i superscript G plus 1 end superscript close parentheses space less than space f open parentheses X subscript i superscript G close parentheses comma end cell row cell X subscript i superscript G comma space o t h e r w i s e comma end cell end table close space open parentheses 4 close parenthesesInitialization

At the beginning iteration, an initial population must be generated through the search space range in each dimension *j*th (*j* = 1,2, 3…,D) of individual *i*th (*i =* 1,2,3,…,NP) the population can be generated as follows.

x subscript i comma j end subscript superscript 0 space equals space x subscript i comma j end subscript superscript L plus r a n d open parentheses x subscript i comma j end subscript superscript U minus x subscript i comma j end subscript superscript L close parentheses comma space space open parentheses 1 close parentheses

Where rand function return uniformly distributed random number. U and L represent upper bound and lower bound of solution space.

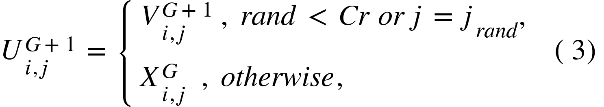
## Mutation operation

The mutation strategy of the DE algorithm can be expressed by “DE/x/y” “x” representing the vector in mutation operation and “y” representing the number of differential vectors. In the original DE it used the mutation strategy “DE/rand/1” is a common mutation strategy. The DE chooses a random vector from the population with one differential vector from the random vector, to generate mutant vector V*i* as follows.

V subscript i superscript G plus 1 end superscript space equals space X subscript r 1 end subscript superscript G plus F times open parentheses X subscript r 2 end subscript superscript G minus X subscript r 3 end subscript superscript G close parentheses comma space open parentheses 2 close parentheses

Where *r1, r2,* and *r3* are permutation index random vectors and *r1 ≠ r2 ≠ r3.* F denotes the scaling factor in the range [0,1]

## Crossover operation

 After mutation operation, mutant vector Vi brings to crossover operation with target vector Xi to generate trial vector Ui. By crossover probability (Cr) in the range [0,1], and in original DE we use Cr is 0.8. The crossover operation can be expressed as follow:

Where , denotes *j*th component of the *i*th individual and mutant vector, with the uniform distribution we select when rand value is small or *j*th component is equal index random index *j*th and otherwise, we select .

## Selection operation

In the original DE we use a greedy selection strategy is utilized compare between trial vector Ui and target vector Xi, which one is better fitness we will select this vector as , the selection operation can be expressed as follow:

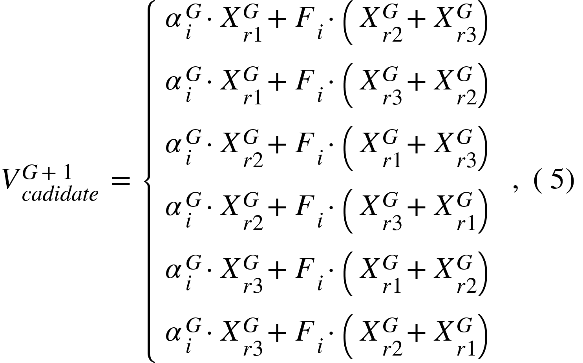
Where stands for the fitness value.

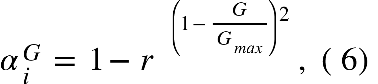
# Differential evolution with candidate mutant vector

In DECM, the crossover and selection operation is the same as the basic DE, as shown in equations 3 and 4. In mutation operation, we use random vectors to generate a candidate mutant vector and select one of the best candidate mutant vectors for crossover operation.

## Candidate mutant vector

From equation 2 and inspired by mutation operation in DSIDE we create a set of candidate mutant vector using the three random vectors as follow:





In equation 5 are the reference factor, scaling factor, and crossover probability for each target individual. G represents the current generation and Gmax represents the maximum generation of the algorithm. From equation 6 r denotes a random number on interval . At beginning of the evolution stage the value of is large it makes a wide range of searches, as generation increases, the value decrease and the search range is shrinking.

## Adaptive Scaling factor and Crossover probability strategy

Inspired by DSIDE this paper is use Scaling factor and Crossover probability strategy as follows:

F subscript i superscript G space equals space fraction numerator f subscript m a x end subscript superscript G minus f subscript i superscript G over denominator f subscript m e a n end subscript superscript G end fraction space comma open parentheses 7 close parentheses

C r subscript i superscript G space equals space fraction numerator f subscript i superscript G minus f subscript m i n end subscript superscript G over denominator f subscript m e a n end subscript superscript G end fraction space space comma space open parentheses 8 close parentheses

Where is individual fitness value, and are maximum and minimum fitness value of the current generation, is the average fitness value of the population in the current generation. In equation 7, the is as same as it makes a smaller and it helps convergence rapidly and is extremely smaller than it makes a large to contain the diversity of this individual but reduce the search efficiency. Furthermore from equation 8 the as the same as it makes is large and increases the opportunity for crossover to find a new solution, when as the same as it makes a smaller to contain this solution of individual . The process of DECM is shown in algorithm 1.

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*a**b* 

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##### References

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1. G. Eason, B. Noble, and I. N. Sneddon, “On certain integrals of Lipschitz-Hankel type involving products of Bessel functions,” Phil. Trans. Roy. Soc. London, vol. A247, pp. 529–551, April 1955. *(references)*
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4. K. Elissa, “Title of paper if known,” unpublished.
5. R. Nicole, “Title of paper with only first word capitalized,” J. Name Stand. Abbrev., in press.
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7. M. Young, The Technical Writer’s Handbook. Mill Valley, CA: University Science, 1989.

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