

Evolutionary Algorithms 2017

Practical Assignment II

Solving the design of Optical Multilayer System Using Evolution Strategy

Assignment

Implement an **Evolution Strategy** (ES) in MATLAB according to the generational ES algorithm that search for a **real-valued vector of length 30**, which represents the thickness of each layer in a 30-layered optical system. Test the performance, please use **30,000** function evaluations for each run, and report on your results **averaged over 20 runs** per approach. For the detailed explanation of the problem, please check the course website (<http://liacs.leidenuniv.nl/~csnaco/EA/wc/WC5.pdf?v=15-11-2017>).

Deadline: Wednesday 13 December 2017, 23.59.

Your submission should consist of two files (no more, no less): a report in PDF format (≥ 3 pages) and your GA implementation in MATLAB. These are to be sent by email to f.ye@liacs.leidenuniv.nl

Read carefully the *MATLAB Implementation Details* and the *Report Structure Guidelines* provided below.

PA2.zip containing all files mentioned can be downloaded from <http://liacs.leidenuniv.nl/EA/pa/PA2.zip>.

Once again, the experiment settings are:

- Evaluation budget: **30,000**
- **20** independent runs

MATLAB Implementation Details

Your GA implementation should be a **single** .m file named **lastname1_lastname2_es.m** (replacing lastname1 and lastname2 by your own last names) and should be structured as follows:

```
function [xopt, fopt] = lastname1_lastname2_es(eval_budget)
...
end
```

Here, *eval_budget* is the number of function evaluations that the ES is allowed to use per run (i.e., the allowed number of calls to **optical.m**, see below, not the number of generations!), *xopt* is the best vector found by the algorithm, and *fopt* the associated fitness value.

The objective function is provided. To invoke it:

```
Fitness = optical(x);
```

We will compare all submissions using an automated script, this requires all **plotting, printing to the command line etc. to be disabled** in the submitted version of your work!

Some References for Further Reading

- [Optical Coating](#)

Report Structure Guidelines (~4 pages)

Title + Authors (names, email addresses, and student numbers)

Introduction

Introduction text here.

Problem Description

Brief description of the optimization problem here.

Implementation

Outline of your algorithm, algorithm parameters, and settings used for those parameters. Make sure that the algorithm and the results are reproducible from your description.

In case you implement advanced/experimental algorithm components (e.g., parameter tuning), please do report them in detail.

Experiments

Description of the experiments and the results.

Optional: *In case you have tuned the parameters of ES, please use the following tables to summarize the results:*

Para. settings	Avg	Std dev
1		
2		
3		
4		
...		

In general, please use the figure below to report your results.

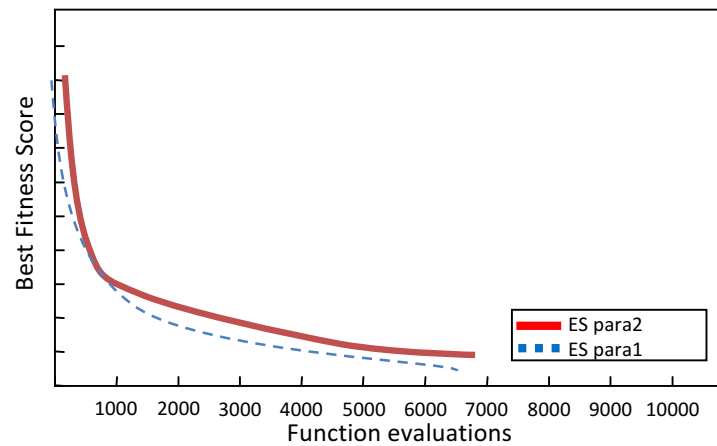


Figure 1: Convergence plot using 30,000 function evaluations, averaged over 20 runs

Make sure to present your results in a way that is convenient to the reader, do not blindly include plots of all your experiments, try to combine data in figures!

Discussion and Conclusion

Summarize the results and conclude your report.