Metaheuristic

Assignment 2 23/06/19

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Exercise 1: minimization and sensitivity analysis (in Python)

This problem is to use sensitivity analysis on revenue management for a very simplified airline pricing model. We will assume that an airline has one flight per day from Boston to Atlanta and they use an airplane that seats 150 people. The airline wishes to determine three prices, p_i (i=1,2,3), one for seats in each of the three fare buckets it will use. The fare buckets are designed to maximize revenue by separating travelers into groups, for instance 14 days advance purchase, leisure travelers, and business travelers. The airline models demand for seats in each group using the formula:

$$D_i = a_i \exp \left(-\frac{1}{a_i} p_i \right).$$

Where D_i is the people that want to fly given price p_i , the remaining parameters are $a_1=100$, $a_2=150$, and $a_3=300$. Please note, for simplicity you may assume that each D_i is a continuous variable.

- (a) Formulate the revenue maximization problem for this flight as an optimization problem.
- (b) What are the optimal prices and how many people are expected to buy a ticket in each fare bucket?
- (c) Using sensitivity analysis, if the airline were to squeeze three additional seats onto this flight.
 - a. How much do you expect revenue to change?
 - b. By how much should the airline change each price?

1. Formulate the revenue maximization problem

I used Python to solve this problem. As the problem is maximization, but in Scipy we are going to deal with the minimization problem, therefore we transform it with (-1). The I define 4 constraints and transform them into the form >=0. Exercise there's no bound so no bound was defined.

```
Code
def objective(p):
   result=0
   a=[100,150,300]
   d=[]
   for i in range(3):
        di=a[i]*exp(-p[i]/a[i])
        d.append(di)
        result=result+d[i]*p[i]
   return -result
#D1>=0
def cons1(p):
   result=100*exp(-p[0]/100)
   return result
#D2>=0
def cons2(p):
   result=150*exp(-p[1]/150)
   return result
#D3>=0
def cons3(p):
   result=300*exp(-p[2]/300)
   return result
#the same as constraints above
#(D1+D2+D3)<=150 --> change to 150-(D1+D2+D3))>=0
def cons4(p):
   result=cons1(p)+cons2(p)+cons3(p)
   return 150-result
```

2. Optimize point

As no bound is required, I just take three 0 as initial point to apply to the minimization algorithm. Then I run Scipy to minimize the function with constraints.

```
Code
#no bounds for pricing (p)
#now give a initial
p0=np.zeros(3)
print(objective(p0))

con1={'type': 'ineq', 'fun':cons1}
con2={'type': 'ineq', 'fun':cons2}
con3={'type': 'ineq', 'fun':cons3}
con4={'type': 'ineq', 'fun':cons4}
cons=[con1,con2,con3,con4]

sol=minimize(objective,p0,method='SLSQP',constraints=cons)
print('\nExpective revenue:', -round(sol.fun))
print('Seat[D1,D2,D3]: ',
round(cons1(sol.x)),',',round(cons2(sol.x)),',',round(cons3(sol.x)))
print('Price[P1,P2,P3]: ',
round(sol.x[0],2),',',round(sol.x[1],2),',',round(sol.x[2],2))
```

The result I get is below as the optimal result

```
Expective revenue: 43671
Seat[D1,D2,D3]: 21 , 38 , 91
Price[P1,P2,P3]: 156.75 , 206.75 , 356.75
```

3. Sensitivity analysis

I've define an function to run the scipy minimize that we just have to call the function then we would know directly how the increase of seats would have impact on the result and revenue. Once we apply it to the increase of 3 seats we get the result of 164 increase in the revenue.

```
New Expective revenue: 43835
New seat[D1,D2,D3]: 22 , 39 , 93
New price[P1,P2,P3]: 152.87 , 202.87 , 352.87
```

```
Code

def sensiAna(increase):
    def new_cons4(p):
        return cons4(p)+increase
    con1={'type': 'ineq', 'fun':cons1}
    con2={'type': 'ineq', 'fun':cons2}
    con3={'type': 'ineq', 'fun':cons3}
    con4={'type': 'ineq', 'fun':new_cons4}
    new_cons=[con1,con2,con3,con4]
    newsol=minimize(objective,p0,method='TNC',constraints=new_cons)
    return newsol

newsol=sensiAna(3)
print('\nwhen we increase the seat by 3\n')
print('New Expective revenue:', -round(newsol.fun))
print('New seat[D1,D2,D3]: ', round(cons1(newsol.x)),',
    ',round(cons2(newsol.x)),',',round(cons3(newsol.x)))
print('New price[P1,P2,P3]: ', round(newsol.x[0],2),',
    ',round(newsol.x[1],2),',',round(newsol.x[2],2))
```

Exercise 2: Gradient based (in Python)

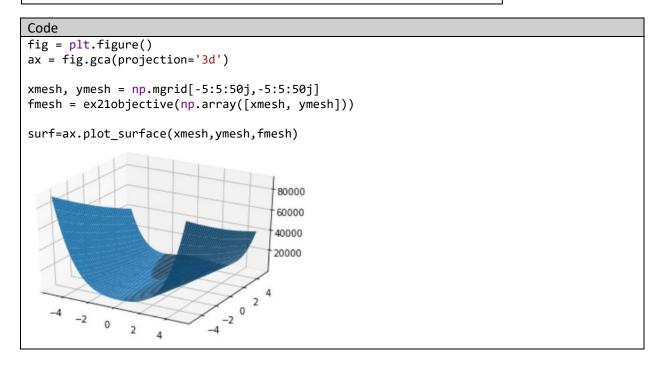
1. Banana (Rosenvrock) function

Consider the following three optimization problems:

The Banana (Rosenbrock) Function

This function is known as the "banana function" because of its shape; it is described mathematically in Equation (1). In this problem, there are two design variables with lower and upper limits of [-5, 5]. The Rosenbrock function has a known global minimum at [1, 1] with an optimal function value of zero.

Minimize
$$f(\mathbf{x}) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2$$
 (1)



1.1. One run with fix starting point

First to try out the function I used a fix point x1=0 and x2=0 as an initial point to see if it would converge to the good result. In the end it converge to x1: 1.0 x2: 1.0 result: 0.0, the same as the problem above describe. (here we used TNC method, which uses a truncated Newton algorithm to minimize a function with variables subject to bounds. This algorithm uses gradient information; it is also called Newton Conjugate-Gradient. We can also use method 'L-BFGS-B' for bound constrained problem, see more)

```
Code
#exercise 2-1:
#Banana (Rosenvrock) function
def ex21objective(x):
    x1=x[0]
    x2=x[1]
    return 100*(x2-x1**2)**2+(1-x1)**2
#define bound
```

```
b=(-5,5)
bnds=(b,b)

#starting point
x0=np.zeros(2)

#apply Scipy
ex21sol=minimize(ex21objective,x0,method=' TNC',bounds=bnds)
print('x1: ',round(ex21sol.x[0]),' x2: ',round(ex21sol.x[1]))
print('result:',round(ex21objective(ex21sol.x)))
```

1.2. One run with random starting point and iteration result

Then I try with a random starting point to see if it would also converge, here I also present the iteration point for this optimization process. (with the defined callback function)

```
Code
#define callback function
Nfeval = 1
def callbackF(Xi) :
   global Nfeval
   print(Nfeval, Xi[0],Xi[1],ex21objective(Xi))
   Nfeval += 1
x0=[random.uniform(-5,5),random.uniform(-5,5)]
ex21sol=minimize(ex21objective,x0,method='TNC',bounds=bnds, callback=callbackF)
1 2.105700646814523 -2.451141365977696 4741.705605901995
2 -0.7837177551479008 -0.26527203113638903 80.53113244902045
3 0.9803163111387305 0.8457787355346301 1.3284439618844548
4 0.9353280744717986 0.8649263483409373 0.014007744916026792
5 0.931369642249137 0.8671188821564662 0.004721050903816549
6 0.9315729765284225 0.8680708452486284 0.004688144698547167
7 0.9748947829885539 0.9486299879709897 0.000950628197420929
8 0.9978991222644856 0.9955136765656047 1.2764726699437057e-05
9 0.998231994520288 0.9964861484075037 3.162070878170172e-06
10 1.0001333685647564 1.0002617060632377 2.033626618023583e-08
 11 1.000131076894153 1.000262715323505 1.7210784313620442e-08
```

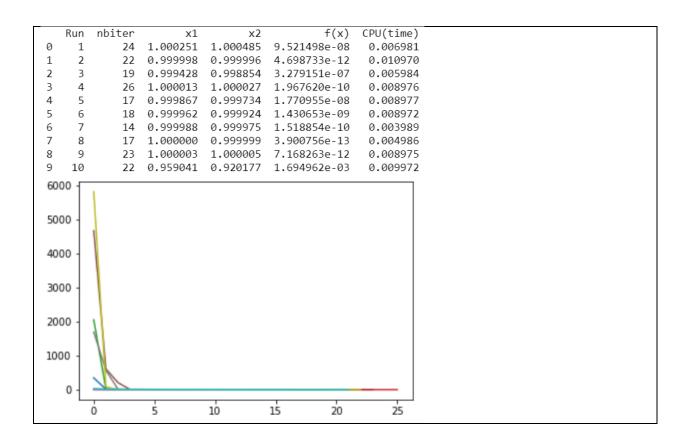
1.3. 10 runs with random starting points with converge plot

Then I do a loop to run it for 10 times to see if every time it converges to the optimal points, also draw all the optimal process for 10 runs. In the data frame I've also kept each run's iteration numbers can memory running time.

Eventually the result show us it all converge close to point (1,1) to reach the global minimum 0.

```
Code
#define callback function
Nfeval1 = 1
def callbackF1(Xi) :
    global resultlist1
    global Nfeval1
    print(Nfeval1, Xi[0],Xi[1],ex2lobjective(Xi))
```

```
resultlist1.append(ex21objective(Xi))
   Nfeval1 += 1
#x0=[random.uniform(-5,5),random.uniform(-5,5)]
#ex21sol=minimize(ex21objective,x0,method='TNC',bounds=bnds, callback=callbackF1)
#Banana (Rosenvrock) function
def ex21objective(x):
   x1=x[0]
   x2=x[1]
   return 100*(x2-x1**2)**2+(1-x1)**2
#define bound
b=(-5,5)
bnds=(b,b)
result1=[]
for i in range(10):
   start_time = time.time()
   resultlist1=[]
   x0=[random.uniform(-5,5),random.uniform(-5,5)]
   ex21sol=minimize(ex21objective,x0,method='TNC',bounds=bnds, callback=callbackF1)
   end time = time.time()
   a=(i+1,ex21sol.nit,ex21sol.x[0],ex21sol.x[1],ex21sol.fun,end_time-start_time)
   result1.append(a)
   nbiter1=[]
   for f in range(0,ex21sol.nit):
        nbiter1.append(f)
   plt.plot(nbiter1, resultlist1)
dfresult=pd.DataFrame(result1,columns=['Run','nbiter','x1','x2','f(x)','CPU(time)'])
print(dfresult)
```



2. Eggcrate function

The Eggcrate Function

This function is described mathematically in Equation (2). In this problem, there are two design variables with lower and upper bounds of $[-2\pi, 2\pi]$. The Eggcrate function has a known global minimum at [0, 0] with an optimal function value of zero.

Minimize
$$f(\mathbf{x}) = x_1^2 + x_2^2 + 25 \left(\sin^2 x_1 + \sin^2 x_2\right)$$
 (2)

2.1. One run with fix starting point

First to try out the function I used a fix point x1=0 and x2=0 as an initial point to see if it would converge to the good result. In the end it converge to x1: 0.0 x2: 0.0 result: 0.0, the same as the problem above describe. (here we used TNC method, which uses a truncated Newton algorithm to minimize a function with variables subject to bounds. This algorithm uses gradient information; it is also called Newton Conjugate-Gradient. We can also use method 'L-BFGS-B' for bound constrained problem, see more)

```
#exercise 2-2:
#Eggcrate function
def ex22objective(x):
    x1=x[0]
```

```
x2=x[1]
  result= x1**2+x2**2+25*(sin(x1)**2+sin(x2)**2)
  return result

#define bound
b=(-2*pi,2*pi)
bnds=(b,b)

#starting point
x0=np.zeros(2)

#apply Scipy
ex22sol=minimize(ex22objective,x0,method='TNC',bounds=bnds)
print('x1: ',ex22sol.x[0],' x2: ',ex22sol.x[1])
print('result:',ex22objective(ex22sol.x))
```

2.2. One run with random starting point and iteration result

Then I try with a random starting point to see if it would also converge, here I also present the iteration point for this optimization process. (with the defined callback function)

```
Code
#define callback function
Nfeval = 1
def callbackF(Xi) :
    global Nfeval
    print(Nfeval, Xi[0],Xi[1],ex22objective(Xi))
    Nfeval += 1

x0=[random.uniform(-2*pi,2*pi),random.uniform(-2*pi,2*pi)]
ex21sol=minimize(ex22objective,x0,method='TNC',bounds=bnds, callback=callbackF)

1 -0.4829956726953333 -0.5456678877630021 12.657259734462436
2 -0.47814836141257205 -0.03584747184983465 5.555151420502396
3 -0.020737813040430167 0.18584966273648693 0.8993263170810185
4 0.0035181806956215015 0.020649103417393136 0.011406323522415508
5 -1.3783888007791283e-06 -2.584008590190978e-06 2.2300345808724473e-10
6 -4.9999999987639253e-09 -4.999999984708784e-09 1.29999999928104898e-15
```

2.3. 10 runs with random starting points with converge plot

Then I do a loop to run it for 10 times to see if every time it converges to an optimal points, also draw all the optimal process for 10 runs. In the data frame I've kept each run's iteration numbers can memory running time. As the result, you can see easily from the graph that it most of the time stuck at the local minimum, and the gradient based minimization would take it as a final result if I only do one run.

```
Code
#define callback function
Nfeval2 = 1
def callbackF2(Xi) :
    global resultlist2
    global Nfeval2
    print(Nfeval2, Xi[0],Xi[1],ex22objective(Xi))
    resultlist2.append(ex22objective(Xi))
```

```
Nfeval2 += 1
\#x0=[random.uniform(-2*pi,2*pi),random.uniform(-2*pi,2*pi)]
#ex22sol=minimize(ex22objective,x0,method='TNC',bounds=bnds, callback=callbackF2)
#Eggcrate function
def ex22objective(x):
    x1=x[0]
    x2=x[1]
    result= x1**2+x2**2+25*(sin(x1)**2+sin(x2)**2)
    return result
#define bound
b=(-2*pi,2*pi)
bnds=(b,b)
result2=[]
#with random starting point
for i in range(10):
    start_time = time.time()
    resultlist2=[]
    x\theta = [random.uniform(-2*pi,2*pi), random.uniform(-2*pi,2*pi)]
    ex22sol=minimize(ex22objective,x0,method='TNC',bounds=bnds, callback=callbackF2)
    end time = time.time()
    a=(i+1,ex22sol.nit,ex22sol.x[0],ex22sol.x[1],ex22sol.fun,end_time-start_time)
    result2.append(a)
    nbiter2=[]
    for f in range(0,ex22sol.nit):
        nbiter2.append(f)
    plt.plot(nbiter2,resultlist2)
print(pd.DataFrame(result2,columns=['Run','nbiter','x1','x2','f(x)','CPU(time)']))
   Run nbiter
                        x1
                                      x2
                                              f(x) CPU(time)
0
     1
            7 -3.019602e+00 -3.441339e-08
                                          9.488197
                                                    0.002992
     2
            7 1.930122e-05 6.031423e+00 37.929472
                                                    0.001994
1
2
            7 4.384638e-06 -6.031428e+00 37.929472
                                                    0.001994
3
            6 -3.019602e+00 3.145288e-08
                                         9.488197
                                                     0.001995
4
     5
            6 6.031424e+00 3.019615e+00 47.417669
                                                    0.001994
5
            7 3.019598e+00 6.031416e+00 47.417669
                                                     0.001994
     6
6
            6 -3.762939e-09 -3.019602e+00
                                          9.488197
                                                     0.002991
7
            5 3.360371e-09 3.019602e+00
     8
                                          9.488197
                                                    0.000999
8
     9
            6 -3.019602e+00 -3.019602e+00 18.976395
                                                    0.000999
    10
            6 6.031424e+00 3.019601e+00 47.417669
                                                    0.000998
  80
  60
  40
  20
  0
```

3. Golinski's Speed Reducer

Golinski's Speed Reducer

This hypothetical problem represents the design of a simple gearbox such as might be used in a light airplane between the engine and propeller to allow each to rotate at its most efficient speed.

The gearbox is depicted in Figure 2 and its seven design variables are labeled. The objective is to minimize the speed reducer's weight while satisfying the 11 constraints imposed by gear and shaft design practices. A full problem description can be found in Reference [1]. A known feasible solution obtained by a sequential quadratic programming (SQP) approach is a 2994.34 kg gearbox with the following values for the seven design variables: [3.5000 0.7000 17.0000 7.3000 7.7153 3.3502 5.2867].

This is a feasible solution with four active constraints, but is it an optimal solution?

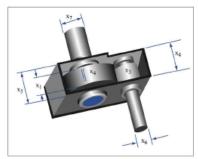


Image by MIT OpenCourseWare.

Figure 2: Golinski's Speed Reducer with 7 design variables

[1] Ray, T., "Golinski's Speed Reducer Problem Revisited," the ALAA Journal, Vol. 41, No. 3, 2003, pp. 556-558.

3.1. 10 runs with random starting points with converge plot

We do the same technique as the last 2 functions, but here we need to define also the constraints, therefore we used the SLSQP method, which is Sequential Least SQuares Programming to minimize a function of several variables with any combination of bounds, equality and inequality constraints.

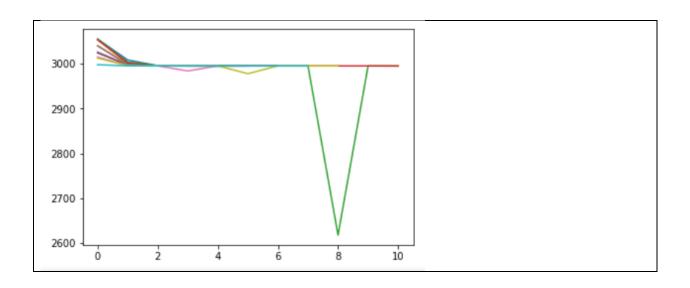
Even though the success of the minimization is always False (means not reaching the global minimum) but all the tried (10 times) always reach to around 2995 that is to said, we can say this as a result. (converge close to the global minimum)

```
Code
#exercise 2-3 Speed Reducer
Nfeval3 = 1
def callbackF3(Xi) :
    global resultlist3
    global Nfeval3
    print(Nfeval3, objective(Xi))
    resultlist3.append(objective(Xi))
    Nfeval3 += 1
#Golinski

def objective(x):
    x1=x[0]
    x2=x[1]
    x3=x[2]
```

```
x4=x[3]
    x5=x[4]
    x6=x[5]
    x7=x[6]
    a=(0.7858*3.3333)*x1*(x2**2)*(x3**2)
    b=(0.7854*14.9334)*x1*(x2**2)*x3
    c=(0.7854*43.0934)*x1*(x2**2)
    d=1.508*(x1*(x6**2)+x1*(x7**2))
    e=7.4777*(x6**3+x7**3)
    f=0.7854*((x4*(x6**2))+(x5*(x7**2)))
    result=a+b-c-d+e+f
    return result
#Constraints (change to >=0)
def cons1(x):
    result=(27/(x[0]*(x[1]**2)*x[2]))-1
    return -result
def cons2(x):
    result=(397.5/(x[0]*(x[1]**2)*(x[2]**2)))-1
     return -result
def cons3(x):
    result=((1.93*x[3]**3)/(x[1]*x[2]*(x[5]**4)))-1
    return -result
def cons4(x):
    result=((1.93*x[4]**3)/(x[1]*x[2]*(x[6]**4)))-1
    return -result
def cons5(x):
    result = (745**2)*(x[3]**2)/((x[1]**2)*(x[2]**2)) - (110**2)*(x[5]**6) + 16.9*(10**6)
    return -result
def cons6(x):
    result=(745**2)*(x[4]**2)/((x[1]**2)*(x[2]**2))-(85**2)*(x[6]**6)+157.5*(10**6)
    return -result
def cons7(x):
    result = (x[1]*x[2])-40
    return -result
def cons8(x):
    result = 5*x[1]-x[0]
    return -result
def cons9(x):
    result = \times[0]-12*\times[1]
    return -result
def cons10(x):
    result = 1.5*x[5]-x[3]+1.9
    return -result
def cons11(x):
    result = 1.1*x[6]-x[4]+1.9
    return -result
con1={'type': 'ineq', 'fun':cons1}
con2={'type': 'ineq', 'fun':cons2}
con3={'type': 'ineq', 'fun':cons3}
con4={'type': 'ineq', 'fun':cons4}
con5={'type': 'ineq', 'fun':cons5}
con6={'type': 'ineq', 'fun':cons6}
con7={'type': 'ineq', 'fun':cons7}
con8={'type': 'ineq', 'fun':cons8}
con9={'type': 'ineq', 'fun':cons9}
con10={'type': 'ineq', 'fun':cons10}
con11={'type': 'ineq', 'fun':cons11}
```

```
cons = [con1, con2, con3, con4, con5, con6, con7, con8, con9, con10, con11]
b1=(2.6, 3.6)
b2=(0.7, 0.8)
b3=(17, 28)
b4=(7.3, 8.3)
b5=(7.3, 8.3)
b6=(2.9, 3.9)
b7=(5, 5.9)
bnds=(b1,b2,b3,b4,b5,b6,b7)
result=[]
for i in range(10):
         start time=time.time()
         resultlist3=list()
         x0=[random.uniform(2.6, 3.6), random.uniform(0.7, 0.8), random.uniform(17, 28),
                   random.uniform(7.3, 8.3),random.uniform(7.3, 8.3),random.uniform(2.9,
3.9), random.uniform(5, 5.9)]
         sol3= minimize(objective,x0, method='SLSQP', constraints = cons, bounds = bnds,
callback=callbackF3)
         end time=time.time()
a=(i+1,sol3.nit,sol3.x[0],sol3.x[1],sol3.x[2],sol3.x[3],sol3.x[4],sol3.x[5],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6],sol3.x[6
ol3.fun,end_time-start_time)
         result.append(a)
         nbiter3=list()
         for f in range(0, sol3.nit-4):
                   nbiter3.append(f)
         plt.plot(nbiter3,resultlist3)
print(pd.DataFrame(result,columns=['Run','nbiter','x1','x2','x3','x4','x5','x6','x7','f
(x)','CPU(time)']))
       Run nbiter
                                          x1
                                                             x2
                                                                                 x3
                                                                                                   x4
                                                                                                                      x5
                                                                                                                                        х6
                                                                                                                                                                                         CPU(time)
                                                                                                                                                                              f(x)
                                                  0.700001
  0
                              3.500000
                                                                   17.000000
                                                                                        7.300000
                                                                                                          7.715333
                                                                                                                             3.350252
                                                                                                                                                                 2995.153655
                                                                                                                                                                                           0.009973
                                                                                                                                               5.286669
                        12
                               3.499998
                                                  0.700000
                                                                    17.000000
                                                                                        7.300000
                                                                                                          7.715320
                                                                                                                             3.350213
                                                                                                                                                                 2995.128263
                                                                                                                                                                                           0.033911
                                                                                                                                               5.286651
                        14 3.500000
                                                  0.700000 17.000000
                                                                                        7.300000
                                                                                                          7.715320
                                                                                                                             3.350215
                                                                                                                                                                 2995,131658
                                                                                                                                                                                           0.045877
                                                                                                                                               5.286654
  3
                               3.500020
                                                  0.700001
                                                                                        7.300008
                         8
                                                                    17.000356
                                                                                                          7.715550
                                                                                                                             3.350259
                                                                                                                                               5.286492
                                                                                                                                                                 2995.119147
                                                                                                                                                                                           0.012967
  4
                              3.499998
                                                  0.700000
                                                                    17.000000
                                                                                        7.300000
                                                                                                          7.715320
                        11
                                                                                                                             3.350213
                                                                                                                                               5.286651
                                                                                                                                                                 2995.128588
                                                                                                                                                                                           0.013962
  5
                         8
                              3.500000
                                                  0.700001
                                                                    17.000000
                                                                                        7.300000
                                                                                                          7.715320
                                                                                                                             3.350215
                                                                                                                                               5.286655
                                                                                                                                                                 2995.136296
                                                                                                                                                                                           0.006981
  6
                         9
                               3.500000
                                                  0.700000
                                                                    17.000000
                                                                                        7.300000
                                                                                                          7.715320
                                                                                                                             3.350215
                                                                                                                                               5.286654
                                                                                                                                                                  2995.131859
                                                                                                                                                                                           0.007978
                        13 3.500007
                                                  0.700005
                                                                    17.000000
                                                                                        7.300000
                                                                                                          7.715302
                                                                                                                             3.350192
                                                                                                                                                                 2995.141393
                                                                                                                                                                                           0.019946
                                                                                                                                               5.286643
  8
                        11 3.499999
                                                  0.700000
                                                                    17.000000
                                                                                        7.300000
                                                                                                          7.715320
                                                                                                                             3.350214
                                                                                                                                               5.286653
                                                                                                                                                                  2995,130516
                                                                                                                                                                                           0.024932
                              3.499995
                                                  0.700000
                                                                                        7.300010
                                                                                                          7.715358
         10
                                                                   17,000260
                                                                                                                             3.350342
                                                                                                                                               5,286662
                                                                                                                                                                 2995.213096
                                                                                                                                                                                           0.013963
```



4. Conclusion for exercise 2

After running all 3 functions with gradient based method, based on Python Scipy package. We can see that only eggcrate function not always reach to a final good result. However the other 2 does. We can say the eggcrate function as multi-modal. So for exercise 3 we would move on with the same 3 functions but with heuristic technique in R.

Exercise 3: Genetic algorithm (GA) heuristic technique (in R)

Repeat the numerical experiments from exercise 2, but this time using a heuristic technique of your

choice (e.g. SA, GA ...). Explain how you "tuned" the heuristic algorithm. Both SA and GA.

Compare your two algorithms (the gradient- search one and the heuristic one) from above quantitatively and qualitatively for the three problems as follows:

- i. Dependence of answers on initial design vector (start point, initial population)
- ii. Computational effort (CPU time [sec] or FLOPS)
- iii. Convergence history
- iv. Frequency at which the technique gets trapped in a local maximum

In order to answer this question, you <u>do not need</u> to implement your algorithms in some way <u>BUT</u> you MUST explain what algorithm is being used. Describe not just your conclusions, but also the process you followed. Do you think your conclusions would still apply for larger, more complex design optimization problems?

In this exercise I've used the GA package in R, within the latest GA package, I've tried both GA algorithm and DE (Differential Evolution via Genetic Algorithms), DE is a population-based evolutionary algorithm for optimization of fitness functions defined over a continuous parameter space.

Even with tuning many different GA parameters. It turns out it is hard to get a stable result for the Golinski's function for all the runs, while DE can then satisfied all 3 functions, therefore I've used de for all the functions in the end.

1. Banana (Rosenvrock) function

1.1. One run with graph

```
Code
obj <- function(x) {</pre>
x1=x[1]
 x2=x[2]
 return (100*(x2-x1**2)**2+(1-x1)**2)
#part 1: One run GA in R with graph
ga_res = de(type = "real-valued",
fitness=function(x) -obj(x),
 keepBest = TRUE,
 lower = c(-5,-5),
 upper = c(5,5))
summary(ga_res)
plot(ga res)
GAsum<- data.frame("iter"=ga_res@iter,"x"=ga_res@solution, "minf(x)"=-ga_res@fitnessValue)
GAsum
Fitness value
    -10000
                                                                                    Best
                                                                                    Mean
                                                                                    Median
           0
                           20
                                          40
                                                          60
                                                                          80
                                                                                         100
                                               Generation
```

1.2. 10 runs with converge plot

```
keepBest = TRUE,
        lower = c(-5,-5),
        upper = c(5,5))
 end_time <- Sys.time()
 tdif <- end time - start time
 df=rbind(df,c(ga_res@iter,ga_res@solution[1],ga_res@solution[2],-ga_res@fitnessValue,tdif))
 vec<-vector()
 for (j in 1:100){
  vec[j]=obj(ga_res@bestSol[[j]])
 val[[i]]=vec
colnames(df) <- x1
name=c(1:10)
valdf <- as.data.frame(val)</pre>
colnames(valdf)<-name
colors<-rainbow(20)
plot(valdf[,10],type = "o",col=colors[1],ylab=")
for(i in 1:9){
lines(valdf[,i], type = "o", col =colors[2*i])
}
                           * minf(x)
                                       CPU(time)
                                            0.1486020
           0.9986837 0.9973498 1.770235e-06
           0.9999158 0.9998186 2.390578e-08
           1.0003239 1.0006311 1.334400e-07
                                            0.1166899
                                            0.1126981
           0.9999392 0.9998761 4.252638e-09
           0.9998093 0.9995788 1.956216e-07
                                            0.1226699
   100
                                            0.1515961
           0.9998887 0.9998047 8.732426e-08
           0.9997948 0.9995366 3.237235e-07
                                            0.1266959
           0.9998660 0.9997991 4.678519e-07
                                            0.1286211
9 100
           1.0002201 1.0004049 1.731314e-07
                                            0.1675830
10 100
           1.0003865 1.0007632 1.592339e-07
 8
 90
 20
        0
                          20
                                           40
                                                             60
                                                                               80
                                                                                               100
```

2. Eggcrate function

2.1. One run with graph

```
Code
obj <- function(x) {</pre>
x1=x[1]
x2=x[2]
return (x1**2+x2**2+25*(sin(x1)**2+sin(x2)**2))
#part 1: One run GA in R with graph
ga_res = de(type = "real-valued",
fitness=function(x) -obj(x),
lower = c(-2*pi,-2*pi),
 upper = c(2*pi,2*pi),
 keepBest = TRUE
summary(ga res)
plot(ga_res)
GAsum<- data.frame("iter"=ga_res@iter,"x"=ga_res@solution, "minf(x)"=-ga_res@fitnessValue)
GAsum
Fitness value
     -20
     -30
                                                                                     Best
     8
                                                                                     Mean
                                                                                     Median
                           20
                                           40
                                                           60
                                                                           80
                                                                                          100
```

2.2. 10 runs with converge plot

```
#part 2: 10 run table

df <- data.frame(matrix(ncol = 5, nrow = 0))

x1 <- c("iter", "x1", "x2", "minf(x)", "CPU(time)")

val=list()

for (i in 1:10){

    start_time <- Sys.time()

    ga_res = de(type = "real-valued",

        fitness=function(x) -obj(x),

        lower = c(-2*pi,-2*pi),
```

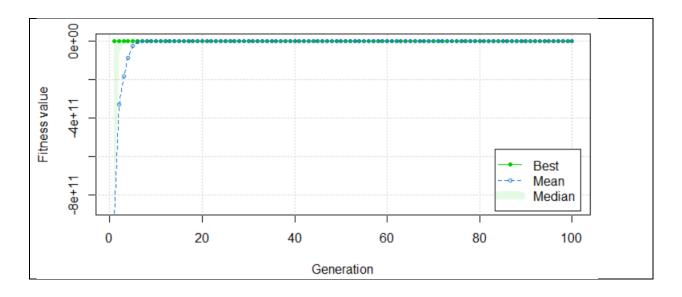
```
upper = c(2*pi,2*pi),
         keepBest = TRUE)
 end time <- Sys.time()
 tdif <- end_time - start_time
 df=rbind(df,c(ga res@iter,ga res@solution[1],ga res@solution[2],-ga res@fitnessValue,tdif))
 vec<-vector()
 for (j in 1:100){
  vec[j]=obj(ga_res@bestSol[[j]])
 val[[i]]=vec
colnames(df) <- x1
name=c(1:10)
valdf <- as.data.frame(val)</pre>
colnames(valdf)<-name
colors<-rainbow(20)
plot(valdf[,10],type = "o",col=colors[1],ylab=")
for(i in 1:9){
lines(valdf[,i], type = "o", col =colors[2*i])
                                  minf(x)
                                              CPU(time)
                                                    0.2194479
            1.769682e-08
                        6.834011e-09
                                     9.356911e-15
 2 100
            4.217439e-10 1.893010e-09 9.779527e-17
                                                    0.1320112
                                                    0.1416218
 3 100
            -2.630128e-09 -6.773603e-09 1.372781e-15
                                                    0.1186819
            3.262828e-09
                        4.348106e-09 7.683538e-16
 5 100
            -6.296894e-09 1.245796e-08 5.066144e-15
 6 100
            3.070427e-09 9.650274e-11 2.453577e-16
                                                    0.1276610
                                                    0.1366310
            5.830675e-08 -1.255541e-08 9.249020e-14
 8 100
                                                    0.1595740
            -6.054365e-10 9.869113e-10
                                    3.485423e-17
 9 100
            -1.373639e-08 -1.274848e-09 4.948152e-15
                                                    0.1545880
10 100
            -4.170816e-09 3.064913e-08 2.487589e-14
                                                    0.1655579
  \infty
          0
                           20
                                             40
                                                               60
                                                                                 80
                                                                                                  100
```

3. Golinski's Speed Reducer

3.1. One run with graph

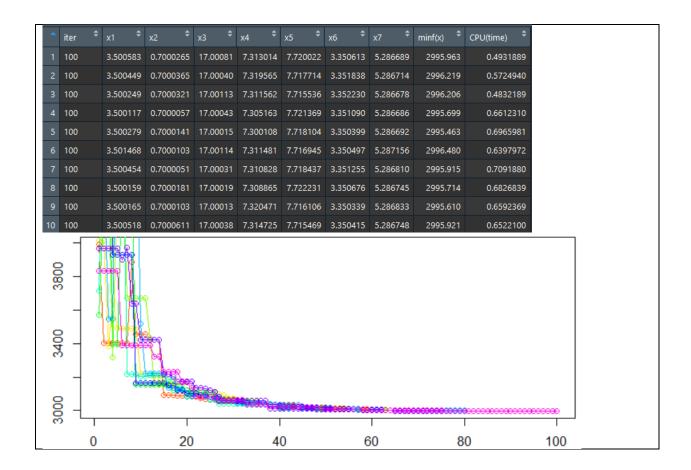
```
Code
obj <- function(x) {</pre>
x1=x[1]
x2=x[2]
x3 = x[3]
x4 = x[4]
x5=x[5]
x6=x[6]
x7 = x[7]
 a=(0.7858*3.3333)*x1*(x2**2)*(x3**2)
 b=(0.7854*14.9334)*x1*(x2**2)*x3
 c=(0.7854*43.0934)*x1*(x2**2)
 d=1.508*(x1*(x6**2)+x1*(x7**2))
 e=7.4777*(x6**3+x7**3)
f=0.7854*((x4*(x6**2))+(x5*(x7**2)))
return (a+b-c-d+e+f)
# x=c(3.5,0.7,17,7.3,7.715333,3.350252,5.286669)
# x[7]
# obj(x)
c1<-function(x){
(27/(x[1]*(x[2]**2)*x[3]))-1
}
c2<-function(x){
(397.5/(x[1]*(x[2]**2)*(x[3]**2)))-1
c3<-function(x){
((1.93*x[4]**3)/(x[2]*x[3]*(x[6]**4)))-1
}
c4<-function(x){
((1.93*x[5]**3)/(x[2]*x[3]*(x[7]**4)))-1
c5<-function(x){
(745**2)*(x[4]**2)/((x[2]**2)*(x[3]**2))-(110**2)*(x[6]**6)+16.9*(10**6)
c6<-function(x){
(745**2)*(x[5]**2)/((x[2]**2)*(x[3]**2))-(85**2)*(x[7]**6)+157.5*(10**6)
c7<-function(x){
(x[2]*x[3])-40
c8<-function(x){
5*x[2]-x[1]
```

```
c9<-function(x){
x[1]-12*x[2]
c10<-function(x){
1.5*x[6]-x[4]+1.9
c11<-function(x){
1.1*x[7]-x[5]+1.9
}
#penalised fitness function, <=0
fitness<-function(x)
f < -obj(x)
 #pen <- sqrt(.Machine$double.xmax)</pre>
 #pen<-0.00001
 pen<-50000
 cons1=max(c1(x),0)*pen
 cons2=max(c2(x),0)*pen
 cons3=max(c3(x),0)*pen
 cons4=max(c4(x),0)*pen
 cons5=max(c5(x),0)*pen
 cons6=max(c6(x),0)*pen
 cons7=max(c7(x),0)*pen
 cons8=max(c8(x),0)*pen
 cons9=max(c9(x),0)*pen
 cons10=max(c10(x),0)*pen
 cons11=max(c11(x),0)*pen
f-cons1-cons2-cons3-cons4-cons5-cons6-cons7-cons8-cons9-cons10-cons11
}
#part 1: One run GA in R with graph
ga_res1 <- de(type = "real-valued", fitness = fitness,</pre>
       lower = c(2.6, 0.7, 17, 7.3, 7.3, 2.9, 5.0),
       upper = c(3.6, 0.8, 28, 8.3, 8.3, 3.9, 5.5),
       elitism = 2,keepBest=TRUE)
summary(ga_res1)
plot(ga_res1)
GAsum<- data.frame("iter"=ga_res1@iter,"x"=ga_res1@solution, "minf(x)"=-ga_res1@fitnessValue)
GAsum
```



3.2. 10 runs with converge plot

```
Code
#part 2: 10 run table
df <- data.frame(matrix(ncol = 5, nrow = 0))</pre>
x1 <- c("iter", "x1", "x2", "x3", "x4", "x5", "x6", "x7", "minf(x)", "CPU(time)")
val=list()
for (i in 1:10){
 start_time <- Sys.time()
 ga res <- de(type = "real-valued", fitness = fitness,
         lower = c(2.6, 0.7, 17, 7.3, 7.3, 2.9, 5.0),
         upper = c(3.6, 0.8, 28, 8.3, 8.3, 3.9, 5.5),
         elitism = 2,keepBest=TRUE)
 end_time <- Sys.time()
 tdif <- end_time - start_time
 df=rbind(df,c(ga_res@iter,ga_res@solution,-ga_res@fitnessValue,tdif))
 vec<-vector()
 for (j in 1:100){
 vec[j]=obj(ga_res@bestSol[[j]])
val[[i]]=vec
colnames(df) <- x1
name=c(1:10)
valdf <- as.data.frame(val)</pre>
colnames(valdf)<-name
colors<-rainbow(20)
plot(valdf[,1],type = "o",col=colors[1],ylab=")
for(i in 1:9){
 lines(valdf[,i], type = "o", col =colors[2*i])
```



4. Gradient search and heuristic optimization comparation

We will compare

- i. Dependence of answers on initial design vector (start point, initial population)
- ii. Computational effort (CPU time [sec] or FLOPS)
- iii. Convergence history
- iv. Frequency at which the technique gets trapped in a local maximum

function 1: Banana (Rosenvrock) function

	Gradient based	GA
Dependence of answers on initial design vector	Low	Low
Computational effort (CPU time [sec])	Lower	Higher
Convergence history	Always converge	Always converge
	close to 0 (not exact)	close to 0 (not exact)
Technique gets trapped in a local maximum frequency	Never	Never

Function 2: Eggcrate function

	Gradient based	GA
Dependence of answers on initial design vector	High	Low
Computational effort (CPU time [sec])	Lower	Higher
Convergence history	Converge but some	Always converge to
	stop at local minim	global minim

Technique gets trapped in a local maximum frequency 90	90%**	Never
--	-------	-------

^{**}from trying 100 runs many time

Function 3: Golinski's Speed Reducer

	Gradient based	GA
Dependence of answers on initial design vector	Not much	Not much
Computational effort (CPU time [sec])	Lower	Higher
Convergence history	Always converge to	All converge close to
	2995	2995
Technique gets trapped in a local maximum frequency	Never	Never