

Implementation of Wolf Pack Algorithm for unconstrained optimization

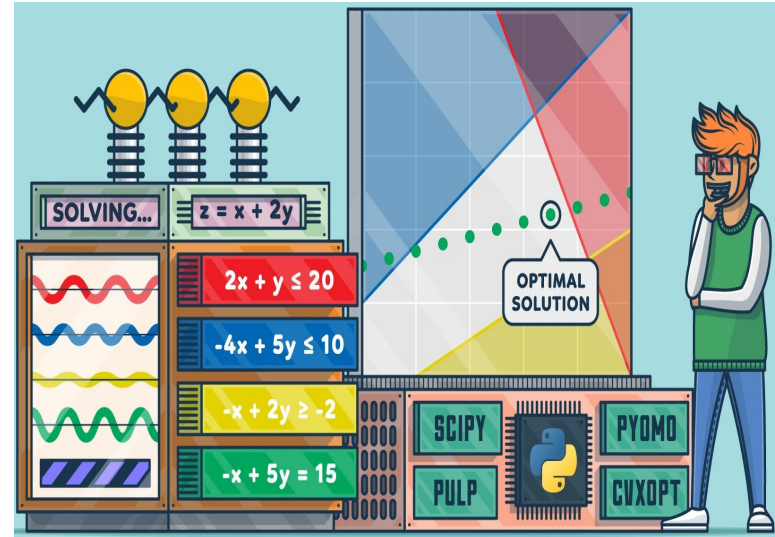
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Under Guidance of **Dr. Theodore Pavlic**

Introduction

- Global optimization becomes problem due to great search space and high dimensions adding up.
- The animals in nature have developed the powerful swarm intelligence which gave us new ideas to solve the optimization problem.
- Many intelligent optimization algorithms made by researcher to tackle the problem are ACO, PSO, ABC and AFSA.
- General unconstrained optimization can be formulated as below

$$\min \text{ or } \max f(X), \quad X = (x_1, x_2, x_3, \dots, x_n)$$

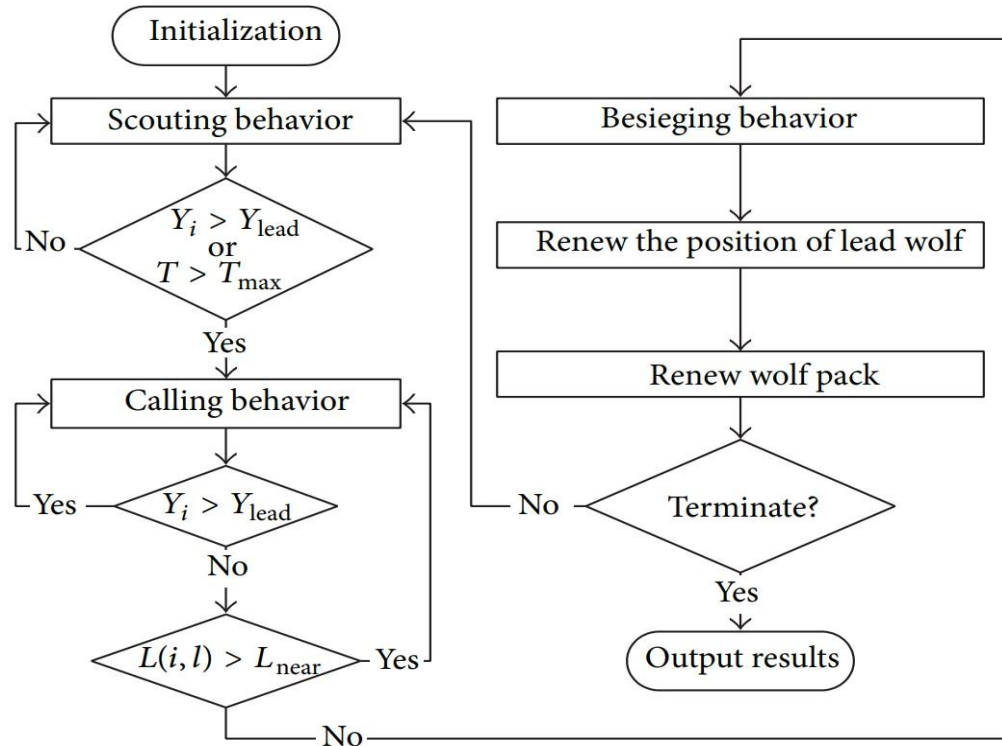


Wolf pack

- A Harsh living environment and constant evolution for centuries have created their rigorous optimization system and subtle hunting behavior gave us ideas to solve the problem.
- They have social work division. There are three division in their groups
 - Lead wolf - smartest and most ferocious
 - Elite wolves - Act as a scout.
 - Ferocious wolves - Hunter
- They works as a group to find a prey, hunt and distribute the food among the group.

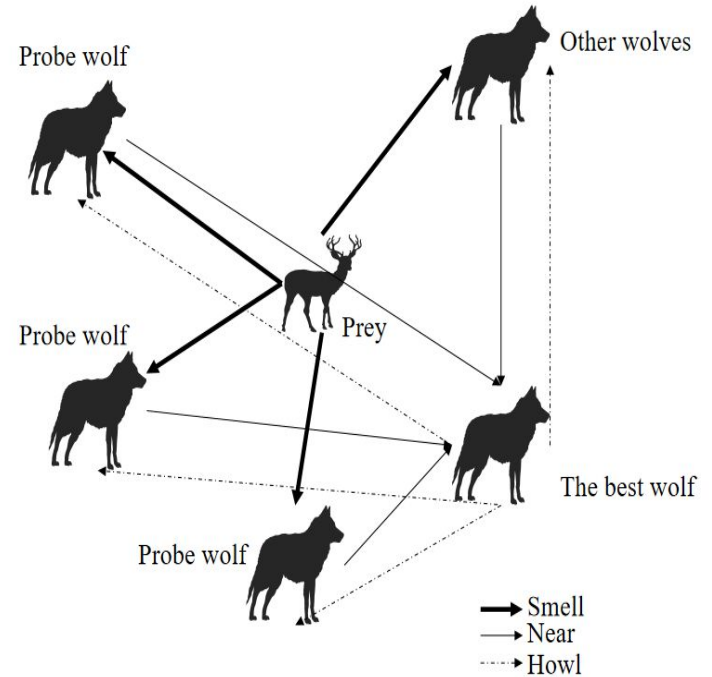


Flow chart of the wolf pack algorithms



Generating the Lead wolf

- Lead wolf is responsible for commanding the wolves and constantly making decision by evaluating surrounding situation and perceiving information from other wolves.
- The lead wolf will be decided on the basis of highest smell concentration $Y=f(X)$ where, $f(X)$ is the objective function and $X_i=(x_{i1}, x_{i2}, \dots, x_{in})$ is the position of i^{th} wolf
- It will continuously compare with the other wolves, if the lead wolf will be replaced if some other wolf will find better Y .



Scouting Behavior

- The scouting behaviour is basically interpreted as exploration step of optimization.
- The wolves except for lead wolf will take $step_a$ in h different direction and check if $\max\{Y_{i1}, Y_{i2}, \dots, Y_{ip}\} > Y_{oi}$ and update its position X .
- This step will be repeated until $Y_i > Y_{lead}$ or the maximum number of iterations T_{max} is achieved for that behavior.



$$x_{id}^p = x_{id} + \sin\left(2\pi \times \frac{p}{h}\right) \times step_a^d, \quad p = \{1, 2, \dots, h\}$$

Calling behavior

- Lead wolf will howl and summon the ferocious wolf for the hunt.
- The lead wolf is mapped as position of the prey, causing the ferocious wolves gather around the position of the lead wolf by taking step length of $step_b$.
- This behaviour will continue until $L(i,l) < L_{near}$ when no new leader is formed
- If $Y_i > Y_{lead}$ the lead wolf will be replaced by wolf i and all the wolf will take scouting behavior.



$$x_{id}^{k+1} = x_{id}^k + step_b^d \cdot \frac{(g_d^k - x_{id}^k)}{|g_d^k - x_{id}^k|}$$

Besieging behavior

- Besieging is a procedure in which wolves move with step length of $step_c$ towards prey for the hunt.
- Except the lead wolf all the wolves take this step to kill the prey.
- Prey position will be the position of the lead wolf.
- The wolf will update its position only if $Y_{ik} > Y_{io}$.



$$x_{id}^{k+1} = x_{id}^k + \lambda \cdot step_c^d \cdot |G_d^k - x_{id}^k|$$

Renew the wolf

- After the catching the prey, its divided among the wolves unequally.
- Stronger wolves get more food than weaker wolves.
- Simulation of this behaviour is done by making dead R wolves while generating the new R wolves near the position of the lead wolf.
- The position of the wolves will be updated using given equation
- Select R randomly as an integer in the range $[n/(2 \cdot \beta), n/\beta]$, where β is the population renewing proportional coefficient.

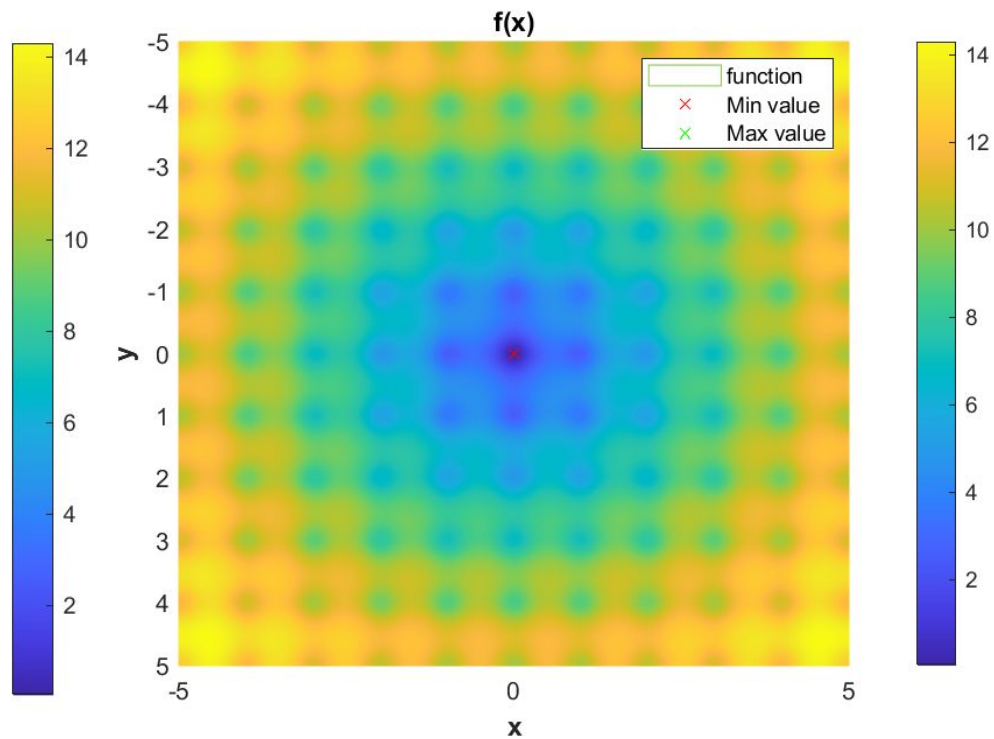
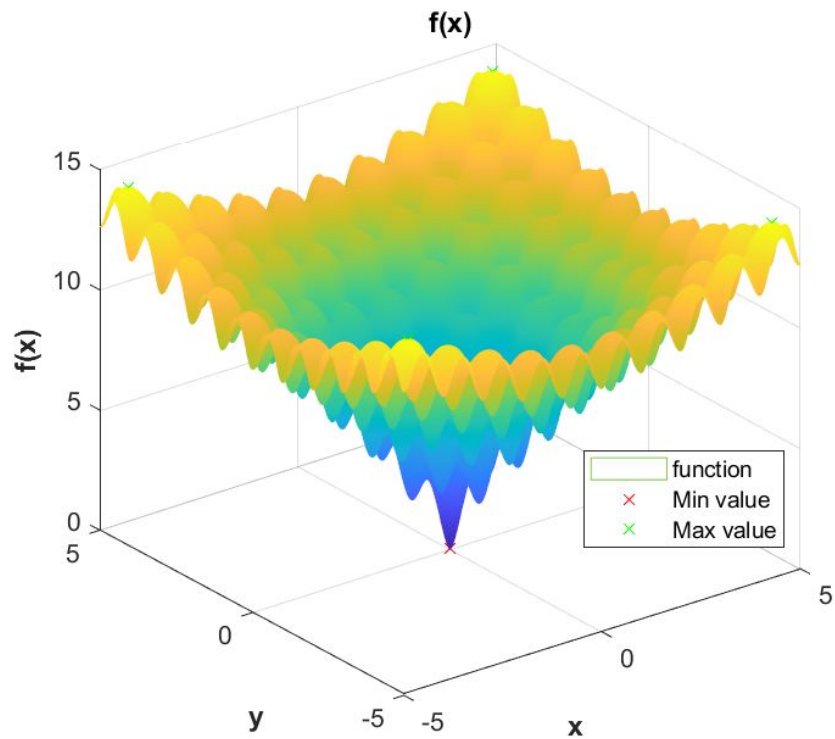


$$x_{id} = g_d \cdot (1 + rand), \quad i = \{1, 2, \dots, R\}$$

Test functions

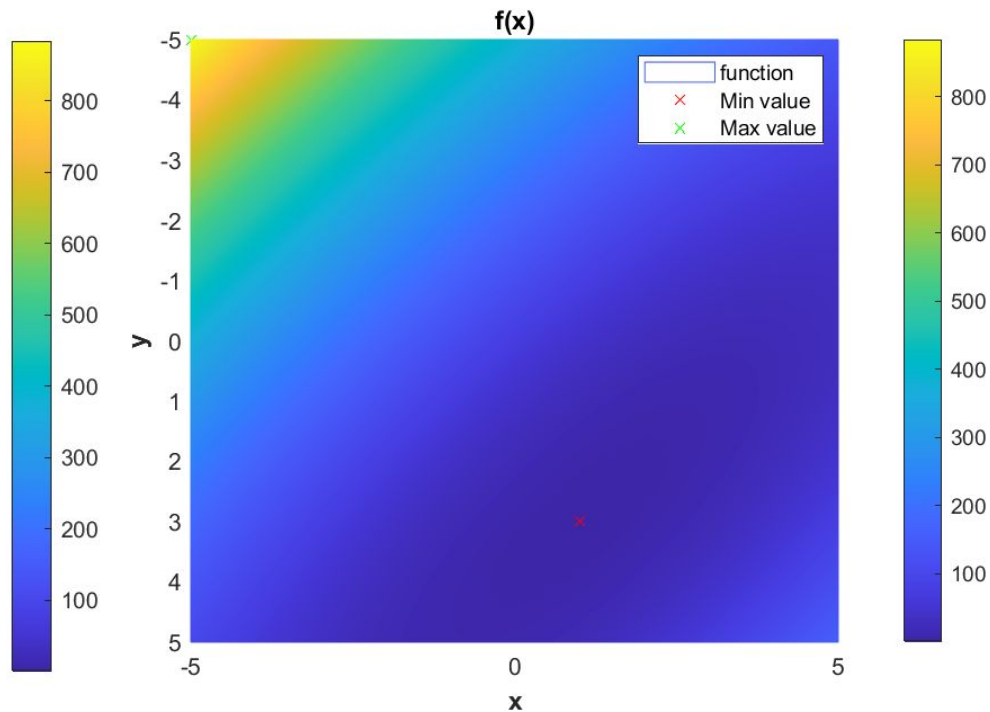
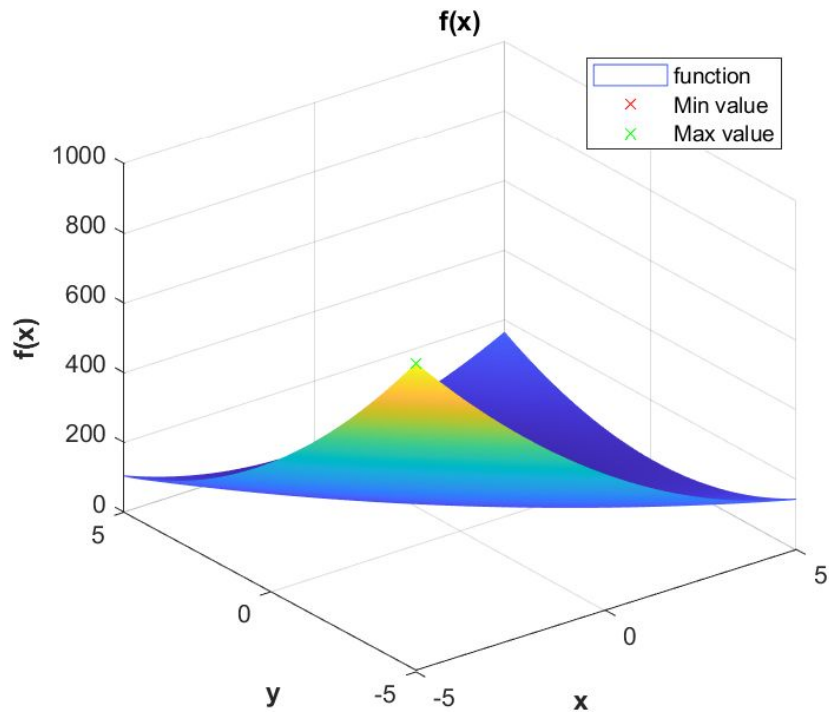
- We have experimented with 3 off-the-shelf test function which can be seen in next slides.
- Those functions are Auckley function, Booth function and Easom function.
- The auckley function is a multimodal function with optima $f(0,0) = 0$
- The booth function is with optima $f(1,3) = 0$
- The Easom function has its optima $f(\pi,\pi) = -1$





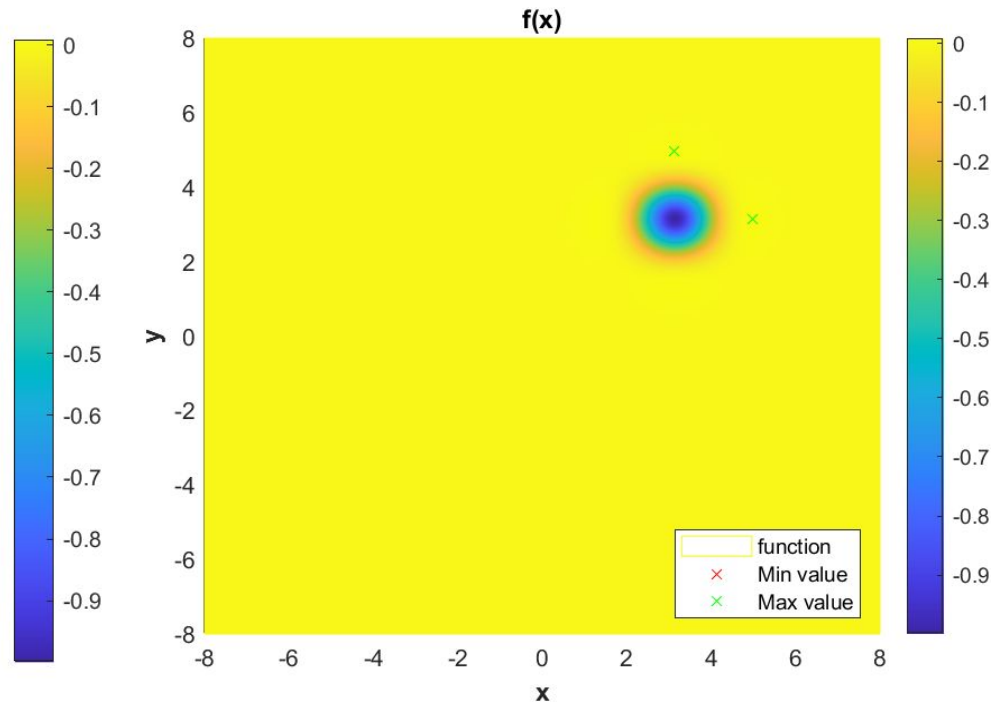
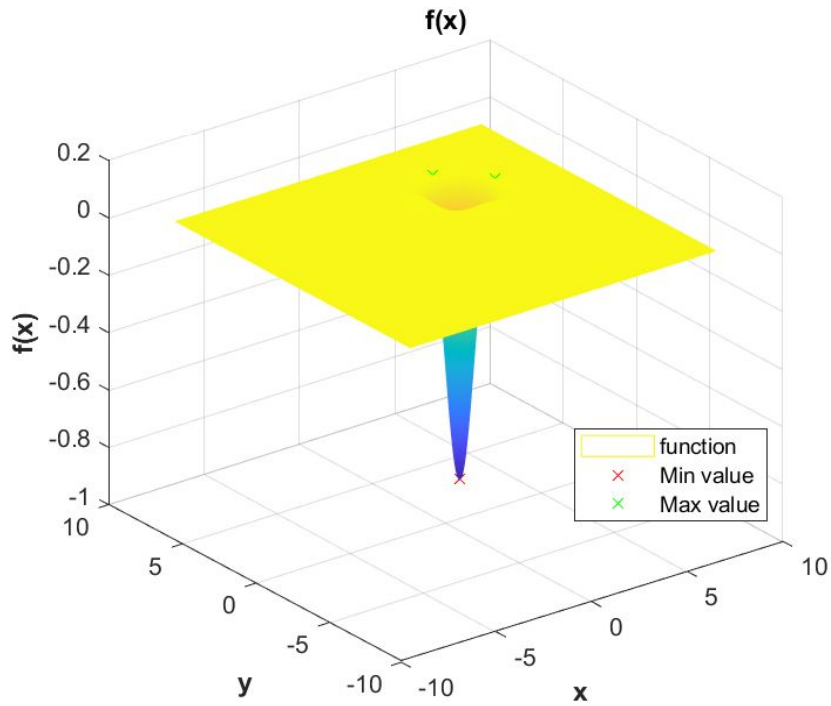
Ackley Function

$$f(x, y) = -20e^{-20\sqrt{0.5(x^2+y^2)}} - e^{-0.5(\cos 2\pi x + \cos 2\pi y)} + e + 20$$



Booth Function

$$f(x,y) = (x + 2y - 7)^2 + (2x + y - 5)^2$$

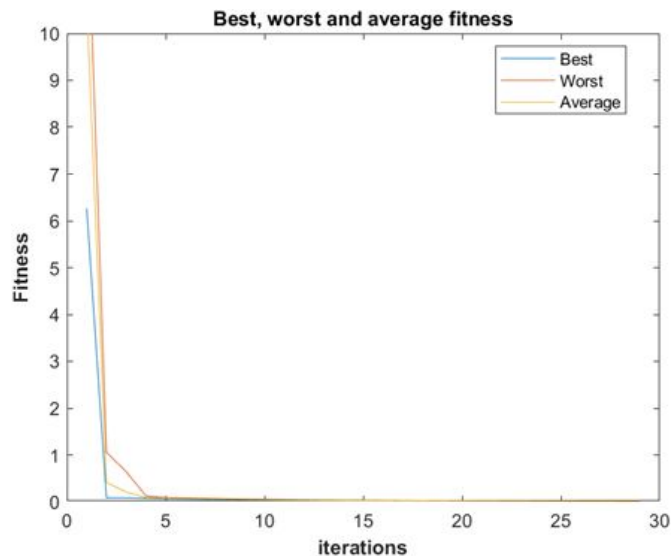


Easom Function

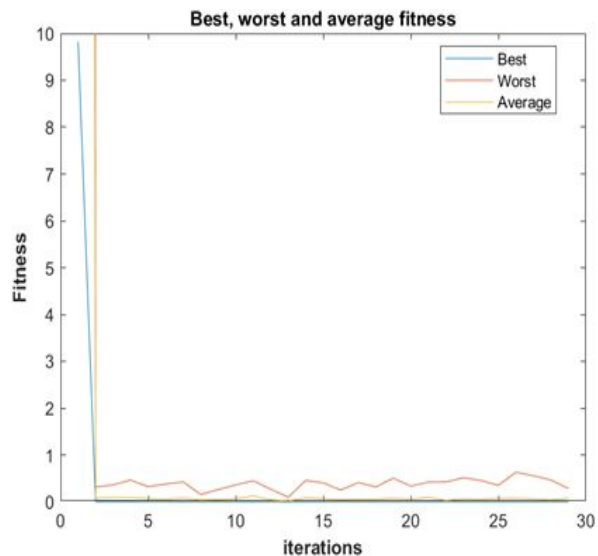
$$f(x, y) = -\cos(x) \cos(y) e^{-((x-\pi)^2 + (y-\pi)^2)}$$



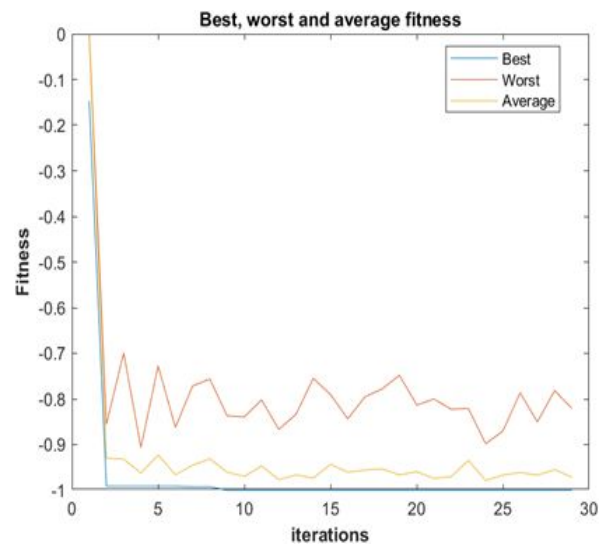
Results



Auckley Function



Booth Function



Easom Function



Conclusion

- The number of wolves is directly related to the rate of accuracy, but it is indirectly proportional to the rate of convergence.
- We need to select optimal value of L_{near} as It will take a long time or may not even converge with really smaller value of L_{near} . Also, the larger value will take longer time to converge. However, the smaller value of the hyper-parameter L_{near} , will increase exploitation.
- The higher the value of S, the faster the convergence, however it may oscillate around the prey during besieging behavior. On the other hand, if we maintain the value of S smaller, it will take significantly longer to converge and finish the besieging behavior.
- WPA algorithm is a great optimization method, providing quick and accurate results.



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