

Appendix B

Constrained Benchmark Functions

A constrained optimization problem involves the minimization of $f(x)$ over all x such that $x \in \Gamma \in R^n$, where Γ is the feasible set and n is the problem dimension. We use x^* to represent the optimizing value of x , and $f(x^*)$ is the constrained minimum value of $f(x)$:

$$\begin{aligned} x^* &= \arg \min_x f(x) \\ \text{such that } g_i(x) &\leq 0 \text{ for } i \in [1, m] \\ \text{and } h_j(x) &= 0 \text{ for } j \in [1, p] \end{aligned} \quad [\text{B.1}]$$

This problem includes $(m + p)$ constraints, m of which are inequality constraints and p of which are equality constraints. In this section, we only show simple constrained benchmarks, while detailed information and evaluation metrics for EA competitions at the 2006 and 2010 *IEEE Congress on Evolutionary Computation* can be found in Liang *et al.* [LIA 06] and Mallipeddi and Suganthan [MAL 10].

The G01 Function

$$\begin{aligned} f(x) &= 5 \sum_{i=1}^4 x_i - 5 \sum_{i=1}^4 x_i^2 - \sum_{i=5}^{13} x_i \\ g_1(x) &= 2x_1 + 2x_2 + x_{10} + x_{11} - 10 \leq 0 \\ g_2(x) &= 2x_1 + 2x_3 + x_{10} + x_{11} - 10 \leq 0 \\ g_3(x) &= 2x_2 + 2x_3 + x_{11} + x_{12} - 10 \leq 0 \end{aligned} \quad [\text{B.2}]$$

$$\begin{aligned}
g_4(x) &= -8x_1 + x_{10} \leq 0 \\
g_5(x) &= -8x_2 + x_{11} \leq 0 \\
g_6(x) &= -8x_3 + x_{12} \leq 0 \\
g_7(x) &= -2x_4 - x_5 + x_{10} \leq 0 \\
g_8(x) &= -2x_6 - x_7 + x_{11} \leq 0 \\
g_9(x) &= -2x_8 - x_9 + x_{12} \leq 0
\end{aligned}$$

where $0 \leq x_i \leq 1$ ($i = 1, \dots, 9$), $0 \leq x_i \leq 100$ ($i = 10, 11, 12$) and $0 \leq x_{13} \leq 1$. The optimum solution is $f(x^*) = -15$.

The G02 Function

$$\begin{aligned}
f(x) &= - \left| \frac{\sum_{i=1}^n \cos^4(x_i) - 2 \prod_{i=1}^n \cos^2(x_i)}{\sqrt{\sum_{i=1}^n i x_i^2}} \right| \\
g_1(x) &= 0.75 - \prod_{i=1}^n x_i \leq 0 \\
g_2(x) &= \sum_{i=1}^n x_i - 0.75n \leq 0
\end{aligned} \tag{B.3}$$

where $n = 20$ and $0 < x_i \leq 10$ ($i = 1, \dots, n$). The optimum solution is $f(x^*) = -0.80361910412559$.

The G03 Function

$$\begin{aligned}
f(x) &= -(\sqrt{n})^n \prod_{i=1}^n x_i \\
h(x) &= \sum_{i=1}^n x_i^2 - 1 = 0
\end{aligned} \tag{B.4}$$

where $n = 10$ and $0 \leq x_i \leq 1$ ($i = 1, \dots, n$). The optimum solution is $f(x^*) = -1.00050010001000$.

The G04 Function

$$\begin{aligned}
 f(x) &= 5.3578547x_3^2 + 0.8356891x_1x_5 + 37.293239x_1 - 40792.141 \\
 g_1(x) &= 85.334407 + 0.0056858x_2x_5 + 0.0006262x_1x_4 - 0.0022053x_3x_5 - 92 \leq 0 \\
 g_2(x) &= -85.334407 - 0.0056858x_2x_5 - 0.0006262x_1x_4 + 0.0022053x_3x_5 \leq 0 \\
 g_3(x) &= 80.51249 + 0.0071317x_2x_5 + 0.0029955x_1x_2 + 0.0021813x_3^2 - 110 \leq 0 \\
 g_4(x) &= -80.51249 - 0.0071317x_2x_5 - 0.0029955x_1x_2 - 0.0021813x_3^2 + 90 \leq 0 \\
 g_5(x) &= 9.300961 + 0.0047026x_3x_5 + 0.0012547x_1x_3 + 0.0019085x_3x_4 - 25 \leq 0 \\
 g_6(x) &= -9.300961 - 0.0047026x_3x_5 - 0.0012547x_1x_3 - 0.0019085x_3x_4 + 20 \leq 0
 \end{aligned} \tag{B.5}$$

where $78 \leq x_1 \leq 102$, $33 \leq x_2 \leq 45$ and $27 \leq x_i \leq 45$ ($i = 3, 4, 5$). The optimum solution is $f(x^*) = -3.066553867178332e + 004$.

The G05 Function

$$\begin{aligned}
 f(x) &= 3x_1 + 0.000001x_1^3 + 2x_2 + (0.000002/3)x_2^3 \\
 g_1(x) &= -x_4 + x_3 - 0.55 \leq 0 \\
 g_2(x) &= -x_3 + x_4 - 0.55 \leq 0 \\
 h_3(x) &= 1000 \sin(-x_3 - 0.25) + 1000 \sin(-x_4 - 0.25) + 894.8 - x_1 = 0 \\
 h_4(x) &= 1000 \sin(x_3 - 0.25) + 1000 \sin(x_3 - x_4 - 0.25) + 894.8 - x_2 = 0 \\
 h_5(x) &= 1000 \sin(x_4 - 0.25) + 1000 \sin(x_4 - x_3 - 0.25) + 1294.8 = 0
 \end{aligned} \tag{B.6}$$

where $0 \leq x_1 \leq 1200$, $0 \leq x_2 \leq 1200$, $-0.55 \leq x_3 \leq 0.55$ and $-0.55 \leq x_4 \leq 0.55$. The optimum solution is $f(x^*) = 5126.4967140071$.

The G06 Function

$$\begin{aligned}
 f(x) &= (x_1 - 10)^3 + (x_2 - 20)^3 \\
 g_1(x) &= -(x_1 - 5)^2 - (x_2 - 5)^2 + 100 \leq 0 \\
 g_2(x) &= (x_1 - 6)^2 + (x_2 - 5)^2 - 82.81 \leq 0
 \end{aligned} \tag{B.7}$$

where $13 \leq x_1 \leq 100$ and $0 \leq x_2 \leq 100$. The optimum solution is $f(x^*) = -6961.81387558015$.

The G07 Function

$$\begin{aligned}
 f(x) &= x_1^2 + x_2^2 + x_1x_2 - 14x_1 - 16x_2 + (x_3 - 10)^2 \\
 &\quad + 4(x_4 - 5)^2 + (x_5 - 3)^2 + 2(x_6 - 1)^2 + 5x_7^2 \\
 &\quad + 7(x_8 - 11)^2 + 2(x_9 - 10)^2 + (x_{10} - 7)^2 + 45 \\
 g_1(x) &= -105 + 4x_1 + 5x_2 - 3x_7 + 9x_8 \leq 0 \\
 g_2(x) &= 10x_1 - 8x_2 - 17x_7 + 2x_8 \leq 0 \\
 g_3(x) &= -8x_1 + 2x_2 + 5x_9 - 2x_{10} - 12 \leq 0 \\
 g_4(x) &= 3(x_1 - 2)^2 + 4(x_2 - 3)^2 + 2x_3^2 - 7x_4 - 120 \leq 0 \\
 g_5(x) &= 5x_1^2 + 8x_2 + (x_3 - 6)^2 - 2x_4 - 40 \leq 0 \\
 g_6(x) &= x_1^2 + 2(x_2 - 2)^2 - 2x_1x_2 + 14x_5 - 6x_6 \leq 0 \\
 g_7(x) &= 0.5(x_1 - 8)^2 + 2(x_2 - 4)^2 + 3x_5^2 - x_6 - 30 \leq 0 \\
 g_8(x) &= -3x_1 + 6x_2 + 12(x_9 - 8)^2 - 7x_{10} \leq 0
 \end{aligned} \tag{B.8}$$

where $-10 \leq x_i \leq 10$ ($i = 1, \dots, 10$). The optimum solution is $f(x^*) = 24.30620906818$.

The G08 Function

$$\begin{aligned}
 f(x) &= -\frac{\sin^3(2\pi x_1) \sin(2\pi x_2)}{x_1^3(x_1 + x_2)} \\
 g_1(x) &= x_1^2 - x_2 + 1 \leq 0 \\
 g_2(x) &= 1 - x_1 + (x_2 - 4)^2 \leq 0
 \end{aligned} \tag{B.9}$$

where $0 \leq x_1 \leq 10$ and $0 \leq x_2 \leq 10$. The optimum solution is $f(x^*) = -0.0958250414180359$.

The G09 Function

$$\begin{aligned}
 f(x) &= (x_1 - 10)^2 + 5(x_2 - 12)^2 + x_3^4 + 3(x_4 - 11)^2 \\
 &\quad + 10x_5^6 + 7x_6^2 + x_7^4 - 4x_6x_7 - 10x_6 - 8x_7 \\
 g_1(x) &= -127 + 2x_1^2 + 3x_2^4 + x_3 + 4x_4^2 + 5x_5 \leq 0 \\
 g_2(x) &= -282 + 7x_1 + 3x_2 + 10x_3^2 + x_4 - x_5 \leq 0 \\
 g_3(x) &= -196 + 23x_1 + x_2^2 + 6x_6^2 - 8x_7 \leq 0 \\
 g_4(x) &= 4x_1^2 + x_2^2 - 3x_1x_2 + 2x_3^2 + 5x_6 - 11x_7 \leq 0
 \end{aligned} \tag{B.10}$$

where $-10 \leq x_i \leq 10$ for $i = 1, \dots, 7$. The optimum solution is $f(\bar{x}^*) = 680.630057374402$.

The G10 Function

$$\begin{aligned}
 f(x) &= x_1 + x_2 + x_3 \\
 g_1(x) &= -1 + 0.0025(x_4 + x_6) \leq 0 \\
 g_2(x) &= -1 + 0.0025(x_5 + x_7 - x_4) \leq 0 \\
 g_3(x) &= -1 + 0.01(x_8 - x_5) \leq 0 \\
 g_4(x) &= -x_1x_6 + 833.33252x_4 + 100x_1 - 83333.333 \leq 0 \\
 g_5(x) &= -x_2x_7 + 1250x_5 + x_2x_4 - 1250x_4 \leq 0 \\
 g_6(x) &= -x_3x_8 + 1250000 + x_3x_5 - 2500x_5 \leq 0
 \end{aligned} \tag{B.11}$$

where $100 \leq x_1 \leq 10000, 1000 \leq x_i \leq 10000$ ($i = 2, 3$) and $10 \leq x_i \leq 1000$ ($i = 4, \dots, 8$). The optimum solution is $f(x^*) = 7049.24802052867$.

The G11 Function

$$\begin{aligned}
 f(x) &= x_1^2 + (x_2 - 1)^2 \\
 h(x) &= x_2 - x_1^2 = 0
 \end{aligned} \tag{B.12}$$

where $-1 \leq x_1 \leq 1$ and $-1 \leq x_2 \leq 1$. The optimum solution is $f(x^*) = 0.7499$.

The G12 Function

$$\begin{aligned}
 f(x) &= -(100 - (x_1 - 5)^2 - (x_2 - 5)^2 - (x_3 - 5)^2) / 100 \\
 g(x) &= (x_1 - p)^2 + (x_2 - q)^2 + (x_3 - r)^2 - 0.0625 \leq 0
 \end{aligned}
 \tag{B.13}$$

where $0 \leq x_i \leq 10$ ($i = 1, 2, 3$) and $p, q, r = 1, 2, \dots, 9$. The optimum solution is $f(x^*) = -1$.

The G13 Function

$$\begin{aligned}
 f(x) &= e^{x_1 x_2 x_3 x_4 x_5} \\
 h_1(x) &= x_1^2 + x_2^2 + x_3^2 + x_4^2 + x_5^2 - 10 = 0 \\
 h_2(x) &= x_2 x_3 - 5 x_4 x_5 = 0 \\
 h_3(x) &= x_1^3 + x_2^3 + 1 = 0
 \end{aligned}
 \tag{B.14}$$

where $-2.3 \leq x_i \leq 2.3$ ($i = 1, 2$) and $-3.2 \leq x_i \leq 3.2$ ($i = 3, 4, 5$). The optimum solution is $f(x^*) = 0.053941514041898$.

The G14 Function

$$\begin{aligned}
 f(x) &= \sum_{i=1}^{10} x_i \left(c_i + \ln \frac{x_i}{\sum_{j=1}^{10} x_j} \right) \\
 h_1(x) &= x_1 + 2x_2 + 2x_3 + x_6 + x_{10} - 2 = 0 \\
 h_2(x) &= x_4 + 2x_5 + x_6 + x_7 - 1 = 0 \\
 h_3(x) &= x_3 + x_7 + x_8 + 2x_9 + x_{10} - 1 = 0
 \end{aligned}
 \tag{B.15}$$

where $0 < x_i \leq 10$ ($i = 1, \dots, 10$) and $c_1 = -6.089$, $c_2 = -17.164$, $c_3 = -34.054$, $c_4 = -5.914$, $c_5 = -24.721$, $c_6 = -14.986$, $c_7 = -24.1$, $c_8 = -10.708$, $c_9 = -26.662$, $c_{10} = -22.179$. The optimum solution is $f(x^*) = -47.7648884594915$.

The G15 Function

$$\begin{aligned}
 f(x) &= 1000 - x_1^2 - 2x_2^2 - x_3^2 - x_1x_2 - x_1x_3 \\
 h_1(x) &= x_1^2 + x_2^2 + x_3^2 - 25 = 0 \\
 h_2(x) &= 8x_1 + 14x_2 + 7x_3 - 56 = 0
 \end{aligned}
 \tag{B.16}$$

where $0 \leq x_i \leq 10$ ($i = 1, 2, 3$). The optimum solution is $f(x^*) = 961.715022289961$.

The G16 Function

$$\begin{aligned}
 f(x) &= 0.000117y_{14} + 0.1365 + 0.00002358y_{13} \\
 &\quad + 0.000001502y_{16} + 0.0321y_{12} + 0.004324y_5 \\
 &\quad + 0.0001 \frac{c_{15}}{c_{16}} + 37.48 \frac{y_2}{c_{12}} - 0.0000005843y_{17} \\
 g_1(x) &= \frac{0.28}{0.72}y_5 - y_4 \leq 0 \\
 g_2(x) &= x_3 - 1.5x_2 \leq 0 \\
 g_3(x) &= 3496 \frac{y_2}{c_{12}} - 21 \leq 0 \\
 g_4(x) &= 110.6 + y_1 - \frac{62212}{c_{17}} \leq 0 \\
 g_5(x) &= 213.1 - y_1 \leq 0 \\
 g_6(x) &= y_1 - 405.23 \leq 0 \\
 g_7(x) &= 17.505 - y_2 \leq 0 \\
 g_8(x) &= y_2 - 1053.6667 \leq 0 \\
 g_9(x) &= 11.275 - y_3 \leq 0 \\
 g_{10}(x) &= y_3 - 35.03 \leq 0 \\
 g_{11}(x) &= 214.228 - y_4 \leq 0 \\
 g_{12}(x) &= y_4 - 665.585 \leq 0 \\
 g_{13}(x) &= 7.458 - y_5 \leq 0 \\
 g_{14}(x) &= y_5 - 584.463 \leq 0 \\
 g_{15}(x) &= 0.961 - y_6 \leq 0
 \end{aligned}
 \tag{B.17}$$

$$g_{16}(x) = y_6 - 265.916 \leq 0$$

$$g_{17}(x) = 1.612 - y_7 \leq 0$$

$$g_{18}(x) = y_7 - 7.046 \leq 0$$

$$g_{19}(x) = 0.146 - y_8 \leq 0$$

$$g_{20}(x) = y_8 - 0.222 \leq 0$$

$$g_{21}(x) = 107.99 - y_9 \leq 0$$

$$g_{22}(x) = y_9 - 273.366 \leq 0$$

$$g_{23}(x) = 922.693 - y_{10} \leq 0$$

$$g_{24}(x) = y_{10} - 1286.105 \leq 0$$

$$g_{25}(x) = 926.832 - y_{11} \leq 0$$

$$g_{26}(x) = y_{11} - 1444.046 \leq 0$$

$$g_{27}(x) = 18.766 - y_{12} \leq 0$$

$$g_{28}(x) = y_{12} - 537.141 \leq 0$$

$$g_{29}(x) = 1072.163 - y_{13} \leq 0$$

$$g_{30}(x) = y_{13} - 3247.039 \leq 0$$

$$g_{31}(x) = 8961.448 - y_{14} \leq 0$$

$$g_{32}(x) = y_{14} - 26844.086 \leq 0$$

$$g_{33}(x) = 0.063 - y_{15} \leq 0$$

$$g_{34}(x) = y_{15} - 0.386 \leq 0$$

$$g_{35}(x) = 71084.33 - y_{16} \leq 0$$

$$g_{36}(x) = y_{16} - 140000 \leq 0$$

$$g_{37}(x) = 2802713 - y_{17} \leq 0$$

$$g_{38}(x) = y_{17} - 12146108 \leq 0$$

where

$$y_1 = x_2 + x_3 + 41.6$$

$$c_1 = 0.024x_4 - 4.62$$

$$y_2 = \frac{12.5}{c_1} + 12$$

$$c_2 = 0.0003535x_1^2 + 0.5311x_1 + 0.08705y_2x_1$$

$$c_3 = 0.052x_1 + 78 + 0.002377y_2x_1$$

$$y_3 = \frac{c_2}{c_3}$$

$$y_4 = 19y_3$$

$$c_4 = 0.04782(x_1 - y_3) + \frac{0.1956(x_1 - y_3)^2}{x_2} + 0.6376y_4 + 1.594y_3$$

$$c_5 = 100x_2$$

$$c_6 = x_1 - y_3 - y_4$$

$$c_7 = 0.950 - \frac{c_4}{c_5}$$

$$y_5 = c_6c_7$$

$$y_6 = x_1 - y_5 - y_4 - y_3$$

$$c_8 = 0.995(y_5 + y_4)$$

$$y_7 = \frac{c_8}{y_1}$$

$$y_8 = \frac{c_8}{3798}$$

$$c_9 = y_7 - \frac{0.0663y_7}{y_8} - 0.3153$$

$$y_9 = \frac{96.82}{c_9} + 0.321y_1$$

$$y_{10} = 1.29y_5 + 1.258y_4 + 2.29y_3 + 1.71y_6$$

$$y_{11} = 1.71x_1 - 0.452y_4 + 0.580y_3$$

$$c_{10} = \frac{12.3}{752.3}$$

$$c_{11} = (1.75y_2)(0.995x_1)$$

$$c_{12} = 0.995y_{10} + 1998$$

$$y_{12} = c_{10}x_1 + \frac{c_{11}}{c_{12}}$$

$$y_{13} = c_{12} - 1.75y_2$$

$$y_{14} = 3623 + 64.4x_2 + 58.4x_3 + \frac{146312}{y_9 + x_5}$$

$$c_{13} = 0.995y_{10} + 60.8x_2 + 48x_4 - 0.1121y_{14} - 5095$$

$$y_{15} = \frac{y_{13}}{c_{13}}$$

$$y_{16} = 148000 - 331000y_{15} + 40y_{13} - 61y_{15}y_{13}$$

$$c_{14} = 2324y_{10} - 28740000y_2$$

$$y_{17} = 14130000 - 1328y_{10} - 531y_{11} + \frac{c_{14}}{c_{12}}$$

$$c_{15} = \frac{y_{13}}{y_{15}} - \frac{y_{13}}{0.52}$$

$$c_{16} = 1.104 - 0.72y_{15}$$

$$c_{17} = y_9 + x_5$$

and where $704.4148 \leq x_1 \leq 906.3855$, $68.6 \leq x_2 \leq 288.88$, $0 \leq x_3 \leq 134.75$, $193 \leq x_4 \leq 287.0966$ and $25 \leq x_5 \leq 84.1988$. The optimum solution is $f(x^*) = -1.90515525853479$.

The G17 Function

$$f(x) = f_1(x_1) + f_2(x_2)$$

$$f_1(x_1) = \begin{cases} 30x_1 & 0 \leq x_1 < 300 \\ 31x_1 & 300 \leq x_1 \leq 400 \end{cases} \quad [\text{B.18}]$$

$$f_2(x_2) = \begin{cases} 28x_2 & 0 \leq x_2 < 100 \\ 29x_2 & 100 \leq x_2 < 200 \\ 30x_2 & 200 \leq x_2 < 1000 \end{cases}$$

$$h_1(x) = -x_1 + 300 - \frac{x_3x_4}{131.078} \cos(1.48477 - x_6) + \frac{0.90798x_3^2}{131.078} \cos(1.47588)$$

$$h_2(x) = -x_2 - \frac{x_3x_4}{131.078} \cos(1.48477 + x_6) + \frac{0.90798x_4^2}{131.078} \cos(1.47588)$$

$$h_3(x) = -x_5 - \frac{x_3x_4}{131.078} \sin(1.48477 + x_6) + \frac{0.90798x_4^2}{131.078} \sin(1.47588)$$

$$h_4(x) = 200 - \frac{x_3x_4}{131.078} \sin(1.48477 - x_6) + \frac{0.90798x_3^2}{131.078} \sin(1.47588)$$

where $0 \leq x_1 \leq 400$, $0 \leq x_2 \leq 1000$, $340 \leq x_3 \leq 420$, $340 \leq x_4 \leq 420$, $-1000 \leq x_5 \leq 1000$ and $0 \leq x_6 \leq 0.5236$. The optimum solution is $f(x^*) = 8853.53$ 967480648.

The G18 Function

$$\begin{aligned}
 f(x) &= -0.5(x_1x_4 - x_2x_3 + x_3x_9 - x_5x_9 + x_5x_8 - x_6x_7) \\
 g_1(x) &= x_3^2 + x_4^2 - 1 \leq 0 \\
 g_2(x) &= x_9^2 - 1 \leq 0 \\
 g_3(x) &= x_5^2 + x_6^2 - 1 \leq 0 \\
 g_4(x) &= x_1^2 + (x_2 - x_9)^2 - 1 \leq 0 \\
 g_5(x) &= (x_1 - x_5)^2 + (x_2 - x_6)^2 - 1 \leq 0 \\
 g_6(x) &= (x_1 - x_7)^2 + (x_2 - x_8)^2 - 1 \leq 0 \\
 g_7(x) &= (x_3 - x_5)^2 + (x_4 - x_6)^2 - 1 \leq 0 \\
 g_8(x) &= (x_3 - x_7)^2 + (x_4 - x_8)^2 - 1 \leq 0 \\
 g_9(x) &= x_7^2 + (x_8 - x_9)^2 - 1 \leq 0 \\
 g_{10}(x) &= x_2x_3 - x_1x_4 \leq 0 \\
 g_{11}(x) &= -x_3x_9 \leq 0 \\
 g_{12}(x) &= x_5x_9 \leq 0 \\
 g_{13}(x) &= x_6x_7 - x_5x_8 \leq 0
 \end{aligned} \tag{B.19}$$

where $-10 \leq x_i \leq 10$ ($i = 1, \dots, 8$) and $0 \leq x_9 \leq 20$. The optimum solution is $f(x^*) = -0.866025403784439$.

The G19 Function

$$\begin{aligned}
 f(x) &= \sum_{j=1}^5 \sum_{i=1}^5 c_{ij} x_{(10+i)} x_{(10+j)} + 2 \sum_{j=1}^5 d_j x_{(10+j)}^3 - \sum_{i=1}^{10} b_i x_i \\
 g_j(x) &= -2 \sum_{i=1}^5 c_{ij} x_{(10+i)} - 3d_j x_{(10+j)}^2 - e_j + \sum_{i=1}^{10} a_{ij} x_i \leq 0 \quad j = 1, \dots, 5
 \end{aligned} \tag{B.20}$$

where $b = [-40, -2, -0.25, -4, -4, -1, -40, -60, 5.1]$ and the remaining data is given in Table B.1. The bounds are $0 \leq x_i \leq 10$ ($i = 1, \dots, 15$). The optimum solution is $f(x^*) = 32.6555929502463$.

j	1	2	3	4	5
e_j	-15	-27	-36	-18	-12
c_{1j}	30	-20	-10	32	-10
c_{2j}	-20	39	-6	-31	32
c_{3j}	-10	-6	10	-6	-10
c_{4j}	32	-31	-6	39	-20
c_{5j}	-10	32	-10	-20	30
d_j	4	8	10	6	2
a_{1j}	-16	2	0	1	0
a_{2j}	0	-2	0	0.4	2
a_{3j}	-3.5	0	2	0	0
a_{4j}	0	-2	0	-4	-1
a_{5j}	0	-9	-2	1	-2.8
a_{6j}	2	0	-4	0	0
a_{7j}	-1	-1	-1	-1	-1
a_{8j}	-1	-2	-3	-2	-1
a_{9j}	1	2	3	4	5
a_{10j}	1	1	1	1	1

Table B.1. Data set for benchmark function G19

The G20 Function

$$\begin{aligned}
 f(x) &= \sum_{i=1}^{24} a_i x_i \\
 g_i(x) &= \frac{(x_i + x_{(i+12)})}{\sum_{j=1}^{24} x_j + e_i} \leq 0 \quad i = 1, 2, 3 \\
 g_i(x) &= \frac{(x_{(i+3)} + x_{(i+15)})}{\sum_{j=1}^{24} x_j + e_i} \leq 0 \quad i = 4, 5, 6 \\
 h_i(x) &= \frac{x_{(i+12)}}{b_{(i+12)} \sum_{j=13}^{24} \frac{x_j}{b_j}} - \frac{c_i x_i}{40 b_i \sum_{j=1}^{12} \frac{x_j}{b_j}} = 0 \quad i = 1, \dots, 12 \\
 h_{13}(x) &= \sum_{i=1}^{24} x_i - 1 = 0 \\
 h_{14}(x) &= \sum_{i=1}^{12} \frac{x_i}{d_i} + k \sum_{i=13}^{24} \frac{x_i}{b_i} - 1.671 = 0
 \end{aligned} \tag{B.21}$$

where $k = (0.7302)(530)(14.7/40)$ and the data set is detailed in Table B.2. The bounds are $0 \leq x_i \leq 10$ ($i = 1, \dots, 24$). This solution is a little infeasible and no feasible solution is found so far.

i	a_i	b_i	c_i	d_i	e_i
1	0.0693	44.094	123.7	31.244	0.1
2	0.0577	58.12	31.7	36.12	0.3
3	0.05	58.12	45.7	34.784	0.4
3	0.2	137.4	14.7	92.7	0.3
4	0.26	120.9	84.7	82.7	0.6
5	0.55	170.9	27.7	91.6	0.3
7	0.06	62.501	49.7	56.708	—
8	0.1	84.94	7.1	82.7	—
9	0.12	133.425	2.1	80.8	—
10	0.18	82.507	17.7	64.517	—
11	0.1	46.07	0.85	49.4	—

12	0.09	60.097	0.64	49.1	—
13	0.0693	44.094	—	—	—
14	0.0577	58.12	—	—	—
15	0.05	58.12	—	—	—
16	0.2	137.4	—	—	—
17	0.26	120.9	—	—	—
18	0.55	170.9	—	—	—
19	0.06	62.501	—	—	—
20	0.1	84.94	—	—	—
21	0.12	133.425	—	—	—
22	0.18	82.507	—	—	—
23	0.1	46.07	—	—	—
24	0.09	60.097	—	—	—

Table B.2. Data set for benchmark function G20

The G21 Function

$$f(x) = x_1$$

$$g_1(x) = -x_1 + 35x_2^{0.6} + 35x_3^{0.6} \leq 0$$

$$h_1(x) = -300x_3 + 7500x_5 - 7500x_6 - 25x_4x_5 + 25x_4x_6 + x_3x_4 = 0$$

$$h_2(x) = 100x_2 + 155.365x_4 + 2500x_7 - x_2x_4 - 25x_4x_7 - 15536.5 = 0 \quad [\text{B.22}]$$

$$h_3(x) = -x_5 + \ln(-x_4 + 900) = 0$$

$$h_4(x) = -x_6 + \ln(x_4 + 300) = 0$$

$$h_5(x) = -x_7 + \ln(-2x_4 + 700) = 0$$

where $0 \leq x_1 \leq 1000$, $0 \leq x_2, x_3 \leq 40$, $100 \leq x_4 \leq 300$, $6.3 \leq x_5 \leq 6.7$, $5.9 \leq x_6 \leq 6.4$, and $4.5 \leq x_7 \leq 6.25$. The optimum solution is $f(x^*) = 193.724510070035$.

The G22 Function

$$\begin{aligned}
 f(x) &= x_1 \\
 g_1(x) &= -x_1 + x_2^{0.6} + x_3^{0.6} + x_4^{0.6} \leq 0 \\
 h_1(x) &= x_5 - 100000x_8 + 1 \times 10^7 = 0 \\
 h_2(x) &= x_6 + 100000x_8 - 100000x_9 = 0 \\
 h_3(x) &= x_7 + 100000x_9 - 5 \times 10^7 = 0 \\
 h_4(x) &= x_5 + 100000x_{10} - 3.3 \times 10^7 = 0 \\
 h_5(x) &= x_6 + 100000x_{11} - 4.4 \times 10^7 = 0 \\
 h_6(x) &= x_7 + 100000x_{12} - 6.6 \times 10^7 = 0 \\
 h_7(x) &= x_5 - 120x_2x_{13} = 0 \\
 h_8(x) &= x_6 - 80x_3x_{14} = 0 \\
 h_9(x) &= x_7 - 40x_4x_{15} = 0 \\
 h_{10}(x) &= x_8 - x_{11} + x_{16} = 0 \\
 h_{11}(x) &= x_9 - x_{12} + x_{17} = 0 \\
 h_{12}(x) &= -x_{18} + \ln(x_{10} - 100) = 0 \\
 h_{13}(x) &= -x_{19} + \ln(-x_8 + 300) = 0 \\
 h_{14}(x) &= -x_{20} + \ln(x_{16}) = 0 \\
 h_{15}(x) &= -x_{21} + \ln(-x_9 + 400) = 0 \\
 h_{16}(x) &= -x_{22} + \ln(x_{17}) = 0 \\
 h_{17}(x) &= -x_8 - x_{10} + x_{13}x_{18} - x_{13}x_{19} + 400 = 0 \\
 h_{18}(x) &= x_8 - x_9 - x_{11} + x_{14}x_{20} - x_{14}x_{21} + 400 = 0 \\
 h_{19}(x) &= x_9 - x_{12} - 4.60517x_{15} + x_{15}x_{22} + 100 = 0
 \end{aligned}
 \tag{B.23}$$

where $0 \leq x_1 \leq 20000$, $0 \leq x_2, x_3, x_4 \leq 1 \times 10^6$, $0 \leq x_5, x_6, x_7 \leq 4 \times 10^7$, $100 \leq x_8 \leq 290.99$, $100 \leq x_9 \leq 399.99$, $100.01 \leq x_{10} \leq 300$, $100 \leq x_{11} \leq 400$, $100 \leq x_{12} \leq 600$, $0 \leq x_{13}, x_{14}, x_{15} \leq 500$, $0.01 \leq x_{16} \leq 300$, $0.01 \leq x_{17} \leq 400$ and $-4.7 \leq x_{18}, x_{19}, x_{20}, x_{21}, x_{22} \leq 6.25$. The optimum solution is $f(x^*) = 236.430975504001$.

The G23 Function

$$\begin{aligned}
 f(x) &= -9x_5 - 15x_8 + 6x_1 + 16x_2 + 10(x_6 + x_7) \\
 g_1(x) &= x_9x_3 + 0.02x_6 - 0.025x_5 \leq 0 \\
 g_2(x) &= x_9x_4 + 0.02x_7 - 0.015x_8 \leq 0 \\
 h_1(x) &= x_1 + x_2 - x_3 - x_4 = 0 \\
 h_2(x) &= 0.03x_1 + 0.01x_2 - x_9(x_3 + x_4) = 0 \\
 h_3(x) &= x_3 + x_6 - x_5 = 0 \\
 h_4(x) &= x_4 + x_7 - x_8 = 0
 \end{aligned} \tag{B.24}$$

where $0 \leq x_1, x_2, x_6 \leq 300$, $0 \leq x_3, x_5, x_7 \leq 100$, $0 \leq x_4, x_8 \leq 200$ and $0.01 \leq x_9 \leq 0.03$. The optimum solution is $f(x^*) = -400.055099999999584$.

The G24 Function

$$\begin{aligned}
 f(x) &= -x_1 - x_2 \\
 g_1(x) &= -2x_1^4 + 8x_1^3 - 8x_1^2 + x_2 - 2 \leq 0 \\
 g_2(x) &= -4x_1^4 + 32x_1^3 - 88x_1^2 + 96x_1 + x_2 - 36 \leq 0
 \end{aligned} \tag{B.25}$$

where $0 \leq x_1 \leq 3$ and $0 \leq x_2 \leq 4$. The optimum solution is $f(x^*) = -5.50801327159536$.

The C01 Function

$$\begin{aligned}
 f(x) &= - \left| \frac{\sum_{i=1}^n \cos^4(z_i) - 2 \prod_{i=1}^n \cos^2(z_i)}{\sqrt{\sum_{i=1}^n iz^2}} \right| \\
 g_1(x) &= 0.75 - \prod_{i=1}^n z_i \leq 0 \\
 g_2(x) &= \sum_{i=1}^n z_i - 0.75D \leq 0 \\
 x_i &\in [0, 10]
 \end{aligned} \tag{B.26}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$. In this function and the functions below, we use o_i to refer to a random offset and M to refer to a random rotation matrix.

The C02 Function

$$\begin{aligned}
 f(x) &= \max_i (z_i) \\
 g_1(x) &= 10 - \frac{1}{n} \sum_{i=1}^n [z_i^2 - 10 \cos(2\pi z_i) + 10] \leq 0 \\
 g_2(x) &= \frac{1}{n} \sum_{i=1}^n [z_i^2 - 10 \cos(2\pi z_i) + 10] - 15 \leq 0 \\
 h(x) &= \frac{1}{n} \sum_{i=1}^n [y_i^2 - 10 \cos(2\pi y_i) + 10] - 20 = 0 \\
 x_i &\in [-5.12, 5.12]
 \end{aligned} \tag{B.27}$$

where $z_i = x_i - o_i$ and $y_i = z_i - 0.5$ for $i \in [1, n]$.

The C03 Function

$$\begin{aligned}
 f(x) &= \sum_{i=1}^{n-1} [100(z_i^2 - z_{i+1})^2 + (z_i^2 - 1)^2] \\
 h(x) &= \sum_{i=1}^{n-1} (z_i - z_{i+1})^2 = 0 \\
 x_i &\in [-1000, 1000]
 \end{aligned} \tag{B.28}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.

The C04 Function

$$\begin{aligned}
 f(x) &= \max_i (z_i) \\
 h_1(x) &= \frac{1}{n} \sum_{i=1}^n (z_i \cos(\sqrt{|z_i|})) = 0 \\
 h_2(x) &= \sum_{i=1}^{n/2-1} (z_i - z_{i+1})^2 = 0 \\
 h_3(x) &= \sum_{i=n/2+1}^n (z_i^2 - z_{i+1})^2 = 0 \\
 h_4(x) &= \sum_{i=1}^n z_i = 0 \\
 x_i &\in [-50, 50]
 \end{aligned} \tag{B.29}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.

The C05 Function

$$\begin{aligned}
f(x) &= \max_i (z_i) \\
h_1(x) &= \frac{1}{n} \sum_{i=1}^n (-z_i \sin(\sqrt{|z_i|})) = 0 \\
h_2(x) &= \frac{1}{n} \sum_{i=1}^n (-z_i \cos(\sqrt{|z_i|})) = 0 \\
x_i &\in [-600, 600]
\end{aligned} \tag{B.30}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.

The C06 Function

$$\begin{aligned}
f(x) &= \max_i (z_i) \\
y_i &= (z_i + 483.6106156535)M - 483.6106156535 \\
h_1(x) &= \frac{1}{n} \sum_{i=1}^n (-y_i \sin(\sqrt{|y_i|})) = 0 \\
h_2(x) &= \frac{1}{n} \sum_{i=1}^n (-y_i \cos(0.5\sqrt{|y_i|})) = 0 \\
x_i &\in [-600, 600]
\end{aligned} \tag{B.31}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.

The C07 Function

$$\begin{aligned}
f(x) &= \sum_{i=1}^{n-1} [100(z_i^2 - z_{i+1})^2 + (z_i - 1)^2] \\
g(x) &= 0.5 - \exp(-0.1 \sqrt{\frac{1}{n} \sum_{i=1}^n y_i^2}) \\
&\quad - 3 \exp(\frac{1}{n} \sum_{i=1}^n \cos(0.1 y_i) + \exp(1)) \leq 0 \\
x_i &\in [-140, 140]
\end{aligned} \tag{B.32}$$

where $y_i = x_i - o_i$ and $z_i = x_i + 1 - o_i$ for $i \in [1, n]$.

The C08 Function

$$\begin{aligned}
 f(x) &= \sum_{i=1}^{n-1} [100(z_i^2 - z_{i+1})^2 + (z_i - 1)^2] \\
 g(x) &= 0.5 - \exp(-0.1 \sqrt{\frac{1}{n} \sum_{i=1}^n y_i^2}) \\
 &\quad - 3 \exp(\frac{1}{n} \sum_{i=1}^n \cos(0.1 y_i) + \exp(1)) \leq 0 \\
 x_i &\in [-140, 140]
 \end{aligned} \tag{B.33}$$

where $y_i = (x_i - o_i)M$ and $z_i = x_i + 1 - o_i$ for $i \in [1, n]$.

The C09 Function

$$\begin{aligned}
 f(x) &= \sum_{i=1}^{n-1} [100(z_i^2 - z_{i+1})^2 + (z_i - 1)^2] \\
 h(x) &= \sum_{i=1}^n (y \sin \sqrt{|y_i|}) = 0 \\
 x_i &\in [-500, 500]
 \end{aligned} \tag{B.34}$$

where $y_i = x_i - o_i$ and $z_i = x_i + 1 - o_i$ for $i \in [1, n]$.

The C10 Function

$$\begin{aligned}
 f(x) &= \sum_{i=1}^{n-1} [100(z_i^2 - z_{i+1})^2 + (z_i - 1)^2] \\
 h(x) &= \sum_{i=1}^n (y_i \sin \sqrt{|y_i|}) = 0 \\
 x_i &\in [-500, 500]
 \end{aligned} \tag{B.35}$$

where $y_i = (x_i - o_i)M$ and $z_i = x_i + 1 - o_i$ for $i \in [1, n]$.

The C11 Function

$$\begin{aligned}
 f(x) &= \frac{1}{n} \sum_{i=1}^n \left[-z_i \cos\left(2\sqrt{|z_i|}\right) \right] \\
 h(x) &= \sum_{i=1}^{n-1} (100(y_i - y_{i+1})^2 + (y_i - 1)^2) = 0 \\
 x_i &\in [-100, 100]
 \end{aligned}
 \tag{B.36}$$

where $y_i = (x_i - o_i)M$ and $z_i = x_i + 1 - o_i$ for $i \in [1, n]$.

The C12 Function

$$\begin{aligned}
 f(x) &= \sum_{i=1}^n z_i \sin \sqrt{|z_i|} \\
 h(x) &= \sum_{i=1}^n (z_i^2 - z_{i+1})^2 = 0 \\
 g(x) &= \sum_{i=1}^n (z_i - 100 \cos(0.1z_i) + 10) \leq 0 \\
 x_i &\in [-1000, 1000]
 \end{aligned}
 \tag{B.37}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.

The C13 Function

$$\begin{aligned}
 f(x) &= \frac{1}{n} \sum_{i=1}^n \left[-z_i \sin \sqrt{|z_i|} \right] \\
 g_1(x) &= -50 + \frac{1}{100n} \sum_{i=1}^n z_i^2 \leq 0
 \end{aligned}
 \tag{B.38}$$

$$\begin{aligned}
g_2(x) &= \frac{50}{n} \sum_{i=1}^n \sin\left(\frac{1}{50} \pi z_i\right) \leq 0 \\
g_3(x) &= 75 - 50 \left[\sum_{i=1}^n \frac{z_i^2}{4000} - \prod_{i=1}^n \cos\left(\frac{z_i}{\sqrt{i}}\right) + 1 \right] \leq 0 \\
x_i &\in [-500, 500]
\end{aligned}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.

The C14 Function

$$\begin{aligned}
f(x) &= \sum_{i=1}^{n-1} \left[100(z_i^2 - z_{i+1})^2 + (z_i - 1)^2 \right] \\
g_1(x) &= \sum_{i=1}^n (-y_i \cos \sqrt{|y_i|}) - n \leq 0 \\
g_2(x) &= \sum_{i=1}^n (y_i \cos \sqrt{|y_i|}) - n \leq 0 \\
g_3(x) &= \sum_{i=1}^n (y_i \sin \sqrt{|y_i|}) - 10n \leq 0 \\
x_i &\in [-1000, 1000]
\end{aligned} \tag{B.39}$$

where $y_i = x_i - o_i$ and $z_i = x_i + 1 - o_i$ for $i \in [1, n]$.

The C15 Function

$$\begin{aligned}
f(x) &= \sum_{i=1}^{n-1} \left[100(z_i^2 - z_{i+1})^2 + (z_i - 1)^2 \right] \\
g_1(x) &= \sum_{i=1}^n (-y_i \cos \sqrt{|y_i|}) - n \leq 0 \\
g_2(x) &= \sum_{i=1}^n (y_i \cos \sqrt{|y_i|}) - n \leq 0 \\
g_3(x) &= \sum_{i=1}^n (y_i \sin \sqrt{|y_i|}) - 10n \leq 0 \\
x_i &\in [-1000, 1000]
\end{aligned} \tag{B.40}$$

where $y_i = (x_i - o_i)M$ and $z_i = x_i + 1 - o_i$ for $i \in [1, n]$.

The C16 Function

$$\begin{aligned}
f(x) &= \sum_{i=1}^n \frac{z_i^2}{4000} - \prod_{i=1}^n \cos\left(\frac{z_i}{\sqrt{i}}\right) + 1 \\
g_1(x) &= \sum_{i=1}^n [z_i^2 - 100 \cos(\pi z_i) + 10] \leq 0 \\
g_2(x) &= \prod_{i=1}^n z_i \leq 0 \\
h_1(x) &= \sum_{i=1}^n (z_i \sin \sqrt{|z_i|}) = 0 \\
h_2(x) &= \sum_{i=1}^n (-z_i \sin \sqrt{|z_i|}) = 0 \\
x_i &\in [-10, 10]
\end{aligned} \tag{B.41}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.

The C17 Function

$$\begin{aligned}
f(x) &= \sum_{i=1}^{n-1} (z_i - z_{i+1})^2 \\
g_1(x) &= \prod_{i=1}^n z_i \leq 0 \\
g_2(x) &= \sum_{i=1}^n z_i \leq 0 \\
h(x) &= \sum_{i=1}^n z_i \sin(4\sqrt{|z_i|}) = 0 \\
x_i &\in [-10, 10]
\end{aligned} \tag{B.42}$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.

The C18 Function

$$\begin{aligned}
f(x) &= \sum_{i=1}^{n-1} (z_i - z_{i+1})^2 \\
g(x) &= \frac{1}{n} \sum_{i=1}^n (-z_i \sin \sqrt{|z_i|}) \leq 0
\end{aligned} \tag{B.43}$$

$$h(x) = \frac{1}{n} \sum_{i=1}^n (z_i \sin \sqrt{|z_i|}) = 0$$
$$x_i \in [-50, 50]$$

where $z_i = x_i - o_i$ for $i \in [1, n]$.