# Investigating the Use of Local Search for Improving Meta-Hyper-Heuristic Performance

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Abstract—This paper investigates the use of local search strategies to improve the performance of a meta-hyper-heuristic algorithm, a hyper-heuristic which employs one or more metaheuristics as low-level heuristics. Alternative mechanisms for selecting the solutions to be refined further by means of local search, as well as the intensity of subsequent refinement in terms of number of allowable function evaluations, are investigated. Furthermore, defining a local search as one of the low-level heuristics versus applying the algorithm directly to the solution space is also investigated. Performance is evaluated on a diverse set of floating-point benchmark problems. The addition of local search was found to improve algorithm results significantly. Random selection of solutions for further refinement was identified as the best selection strategy and a higher intensity of refinement was identified as most desirable. Better results were obtained by applying the local search algorithm directly to the search space instead of defining it as a low-level heuristic.

### I. INTRODUCTION

During the last two decades the hybridization of more than one solution strategy has received increasing research attention. One of the earliest examples of this hybridization can be found in the field of memetic computation. Memetic algorithms were first defined as being the algorithmic pairing of a population-based search method with one or more refinement methods [1].

Meta-heuristics are well known for their robustness and ability to avoid local optima. However, room for improvement exists with regard to a meta-heuristic's ability to successfully exploit good solutions further [2]. The hybridization of a meta-heuristic algorithm with one or more refinement methods can be useful to balance the trade-off between exploration and exploitation.

Another emerging trend in optimization has also been developing at the same time: hyper-heuristics promote the design of more generally applicable search methodologies and tend to focus on performing relatively well on a large set of different problems, in contrast to specialized algorithms which focus on outperforming the state-of-the-art for a single application. Most recent hyper-heuristic algorithms consist of a high level methodology which control the selection or generation of a generic search strategy while using a set of low-level heuristics as input. This strategy facilitates the automatic design of several algorithmic aspects, thus the

impact of hyper-heuristic research on recent optimization trends is significant.

Similar to the use of local search (LS) strategies to improve meta-heuristic performance [3], this paper investigates the use of local search strategies for improving hyper-heuristic performance. The Heterogeneous Meta-Hyper-Heuristic (HMHH) algorithm of Grobler *et al.* [4] is used as basis for further investigation. The HMHH algorithm makes use of five common meta-heuristic algorithms as low-level heuristics. The idea is that these low-level algorithms can be intelligently used at different stages of the optimization process by the high-level hyper-heuristic strategy to optimize different solutions in the search space.

Two strategies for using local search to improve performance of the HMHH algorithm are introduced. The first is based on defining a local search algorithm as an additional low-level heuristic of the HMHH algorithm. The second strategy applies the local search directly to the solution space at each HMHH algorithm iteration. In this second framework, the selection of entities for local search is done independently of the hyper-heuristic selection mechanism.

Within the context of the two frameworks, two additional memetic algorithm design issues are also investigated. The selection mechanism used to select entities for further exploitation by local search and the effect of the intensity of refinement, are also explored.

Performance is evaluated on a set of varied floating-point benchmark problems, and the second framework with direct application of the local search algorithm to the solution space is shown to be superior. Higher intensities of refinement are also found to have a more significant impact on algorithm performance. Finally, a comparison of the multimethod hyper-heuristic algorithm versus its low-level metaheuristic sub-algorithms, is also shown to be robust and gives promising results.

Local search has already been considered to improve hyper-heuristic performance [5]. However, the cited investigation focused on using different local search heuristics as high level hyper-heuristics and no refinement intensity was considered. To the best of the authors' knowledge, this paper describes the first investigation of local search in conjunction with meta-heuristic based low-level heuristics in a hyper-heuristic framework.

The rest of the paper is organized as follows: Section II provides an overview of existing literature. Section III provides a brief overview of the HMHH algorithm while Section IV describes the local search based improvement strategies which were evaluated. The results are documented in Section V before the paper is concluded in Section VI.

### II. A BRIEF REVIEW OF RELATED LITERATURE

A number of research directions investigating the use of more than one optimization algorithm simultaneously have been developed in the last few years. Examples include memetic computation [1], algorithm portfolios [6], algorithm ensembles [7], and hyper-heuristics [8]. One of the main ideas behind multi-method algorithms is that the simultaneous use of more than one search algorithm during the optimization process allows the algorithms to exploit each other's strengths while also compensating for inherent weaknesses.

This section provides a brief review of the most promising multi-method algorithms which utilize more than one meta-heuristic algorithm during the optimization process. Since the paper is aimed at investigating the use of local search to improve multi-method algorithm performance, a number of memetic algorithm design issues will also be discussed. Finally, a number of existing local search hyper-heuristics are also presented.

### A. Multi-method algorithms

In addition to hyper-heuristic research, a large amount of research has investigated multi-method techniques [9] [10].

The heterogeneous cooperative algorithm of Olorunda and Engelbrecht [11] is one of the first multi-method algorithms which dynamically assigns entities to algorithms during the course of an optimization run. The algorithm makes use of different evolutionary algorithms to update a number of sub-populations, in a cooperative algorithm framework, thereby combining the strengths and weaknesses of various optimization strategies within the same algorithm.

Peng et al. [12] developed the population-based algorithm portfolio. This algorithm is based on the principle of multiple sub-populations each assigned to one algorithm from a portfolio of available algorithms. At pre-specified time intervals, entities are migrated between sub-populations to ensure effective information sharing between the different optimization algorithms.

Vrugt et al's [13] highly successful population-based genetic adaptive method for single-objective optimization (AMALGAM-SO) is one of the few examples of an algorithm which continually updates the allocation of algorithms to entities during the optimization run. AMALGAM-SO employs a self-adaptive learning strategy to determine the percentage of candidate solutions in a common population to be allocated to each of three evolutionary algorithms. A restart strategy is used to update the percentages based on algorithm performance.

Another successful adaptive algorithm selection mechanism was investigated by Fialho et al. [14]. Comparisons

of alternative credit assignment methods [15] and strategy selection mechanisms within a differential evolution framework [14], highlighted the superior performance of the fitness-based area-under-curve bandit technique with a rank-based reward scheme.

## B. Memetic algorithm design issues

A number of key issues that need to be considered during memetic algorithm design are defined by [2] and [1]. Firstly, the number of individuals which should undergo refinement should be determined. The first memetic algorithms recommended that all individuals in the population should be refined at each iteration of the memetic algorithm [3]. Due to various constraints such as computational budget and the need to maintain a suitable level of diversity in the population, this strategy is not always desirable [9]. Secondly, the intensity of refinement should be considered. This issue relates to the computational budget that is allocated to the refining algorithm [16].

Various other memetic algorithm design issues such as the type of local search algorithm employed, integration of local search with existing evolutionary operators [17], and Lamarckian versus Baldwinian learning [18], could also be considered. These strategies will, however, not be explicitly investigated in this paper.

### C. Local search and hyper-heuristics

A number of different strategies have already been used in the hyper-heuristic literature to exploit the benefits of local search algorithms to improve hyper-heuristic algorithm performance:

Firstly, perturbative hyper-heuristics aim to improve a candidate solution through a process of automatically selecting and applying one of a set of available heuristics to an existing candidate solution [19]. A number of local search strategies have already been used as high-level hyper-heuristic strategies. In other words, these hyper-heuristics consists of a local search algorithm which manipulates a number of low level algorithms. A detailed review of a large number of perturbative hyper-heuristics is provided in [19].

Secondly, local search algorithms can also be incorporated into the set of available low-level heuristics [21]. This option can be considered an intervention in heuristic space diversity, especially when metaheuristics are utilized as low-level heuristics, since a more diverse set of algorithms are made available to the high-level strategy.

Finally, local search can be applied directly to the solution space. A good example of this is Qu and Burke's graph based hyper-heuristic framework [5] where a local search algorithm operates directly on the solution space in conjunction with a hyper-heuristic strategy which operates in heuristic space.

# III. THE HETEROGENEOUS META-HYPER-HEURISTIC ${\bf ALGORITHM}$

The Tabu-search based HMHH algorithm (Figure 1) [4] consists of a common population of entities with each representing a candidate solution which is evolved over time, a

set of low-level meta-heuristic sub-algorithms, an acceptance strategy, and a selection strategy.

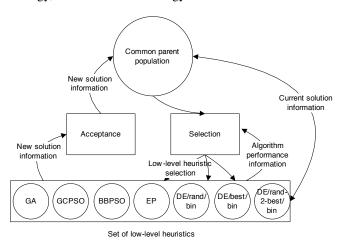


Fig. 1. The heterogeneous meta-hyper-heuristic.

The idea is that an intelligent algorithm can be evolved which selects the appropriate meta-heuristic at each  $k^{th}$  iteration to be applied to each entity within the context of the common parent population, to ensure that the population of entities converge to a high quality solution. The algorithm-assignment is maintained for k iterations, while the common parent population is continuously updated with new information and better solutions. Re-allocation of entities to algorithms is then performed, and the process continues.

This strategy was considered promising since each entity can use unique meta-heuristic operators, helpful for dealing with the specific search space characteristics it is encountering at that specific stage of the optimization process and the role it is playing in the larger algorithm.

This paper uses five common meta-heuristic subalgorithms as the set of low-level heuristics:

- A genetic algorithm with a floating-point representation, tournament selection, blend crossover [20] [11], and self-adaptive gaussian mutation [4].
- The guaranteed convergence particle swarm optimization algorithm (GCPSO) [22].
- Two differential evolution algorithms ( *DE/best/bin* and *DE/rand-to-best/bin*) [23].
- The covariance matrix adapting evolutionary strategy algorithm (CMAES) [24].

For all results described in this paper, the Broyden-Fletcher-Goldfarb-Shanno (BFGS) Quasi-Newton method with a cubic line search procedure as implemented in Matlab's optimization toolbox, was utilized.

# IV. INVESTIGATING ALTERNATIVE LOCAL SEARCH IMPROVEMENT STRATEGIES

Two design issues relating to the use of local search as a means of improving the ability of an algorithm to exploit good solutions in the search space, are investigated in this paper. Firstly, the selection of algorithm entities for the application of local search and secondly, the intensity of the local search.

#### A. Entity selection for local search

Four selection mechanisms for selecting entities to which a local search algorithm is to be applied, were investigated. The number of entities to which local search should be applied was defined *a priori* for the first three algorithms. At each iteration a selection mechanism independent of the hyperheuristic is then applied to the solution space to select the entities to be exploited.

- LS1HH local search is applied to only the best entity of each iteration.
- LS2HH local search is applied to a single randomly selected entity at each iteration.
- LS3HH roulette wheel selection is applied to the entire population to select an entity at each iteration.

Applying the local search algorithm to the best performing entity is thought to be productive since the assumption is that this entity has a greater probability of being positioned in the basin of attraction of a global optimum. As defined in this paper, LS1HH has the highest selective pressure and because LS3HH is based on roulette-wheel selection it has a lower selective pressure than LS1HH, but a higher selective pressure than LS2HH. LS2HH, with the lowest selective pressure, maintains the highest solution space diversity for the longest period of time.

The final algorithm is an implementation of LSHH where no local search is applied directly to the search space. LS4HH makes the local search algorithm available for selection and application to the algorithm entities by defining the local search as one of the low-level heuristics. The high level hyper-heuristic strategy is thus responsible for selecting the number of entities per iteration, as well as the specific entities of the population to which the local search algorithm should be applied.

### B. Investigating intensity of refinement

The effect of local search intensity was investigated by setting the maximum number of local search iterations allowed to the local search algorithm per hyper-heuristic algorithm iteration. Two extreme scenarios were investigated: an upper bound of 100 000 iterations where the local search is basically run to convergence (LSNHH (long)), and a lower bound of 10 iterations (LSNHH (short)), which were usually too few for the LS to converge. The best performing memetic-like strategy, namely LS2HH, as will be shown later from the results obtained, as well as the hyper-heuristic incorporating LS as low level heuristic, namely LS4HH, were used to investigate the impact of LS intensity on algorithm performance.

### V. EMPIRICAL RESULTS

The various strategies were evaluated on the first 17 problems of the 2005 IEEE Congress of Evolutionary Computation benchmark problem set, which enables algorithm performance evaluation on both unimodal and multimodal functions and includes various expanded and hybridized problems, some with noisy fitness functions.

The algorithm control parameter values listed in Table I were found to work well for the algorithms under study during previous research by the authors.  $m \longrightarrow n$  indicates that the associated parameter is decreased linearly from m to n over 95% of the maximum number of iterations,  $I_{max}$ .

TABLE I HMHH ALGORITHM PARAMETERS.

Parameter	Value used
Number of entities in common population $(n_s)$	100
Number of iterations between re-allocation (k)	5
Size of tabu list	3
PSO parameters	
Acceleration constant $(c_1)$	$2.0 \longrightarrow 0.7$
Acceleration constant $(c_2)$	$0.7 \longrightarrow 2.0$
Inertia weight (w)	$0.9 \longrightarrow 0.4$
DE parameters	
Probability of reproduction $(p_r)$	$0.75 \longrightarrow 0.25$
Scaling factor (F)	$0.75 \longrightarrow 0.125$
GA parameters	
Probability of crossover $(p_c)$	$0.6 \longrightarrow 0.4$
Probability of mutation $(p_m)$	0.1
Blend crossover parameter $(\alpha)$	0.5
GA tournament size $(N_t)$	13
CMAES parameters	As specified in [24].

The results of the first local search based improvement strategy comparison is presented in Table III, where the results for each strategy were recorded over 30 independent simulation runs.  $\mu$  and  $\sigma$  denote the mean and standard deviation associated with the corresponding performance measure and #FEs denotes the number of function evaluations which were needed to reach the global optimum. Where the global optimum could not be found within the maximum number of iterations, the final solution at  $I_{max}$ , denoted by FFV, was recorded. The best performing algorithm results for each problem is highlighted in Table III.

Mann Whitney U tests were used to evaluate the various strategies according to the number of iterations required to obtain the final fitness function value, as well as the quality of the actual fitness function value. Each strategy was compared to each one of the other strategies and the number of times the first strategy significantly outperforms the second strategy, performs similarly, or is outperformed by the second strategy, is recorded. The results in Table II are subsequently provided in the form: "Number of wins, number of draws, number of losses". To illustrate, (15-15-21) in row 1 column 2, indicates that LS1HH outperformed LS2HH 15 times over the benchmark problem set.

From the results it is clear that applying the local search algorithm directly to the search space independently of the hyper-heuristic is a better strategy than defining the algorithm as a low level heuristic. Due to the line search included in a single iteration of the local search algorithm, the algorithm is computationally very expensive and consumes a large number of function evaluations per iteration. Whereas LS1HH to LS3HH limits the number of entities which can

TABLE II
HYPOTHESES ANALYSIS OF ALTERNATIVE LOCAL SEARCH SELECTION
STRATEGIES

	LS1HH	LS2HH	LS3HH
LS1HH	NA	15 - 15 - 21	15 - 17 - 19
LS2HH	21 - 15 - 15	NA	14 - 37 - 0
LS3HH	19 - 17 - 15	0 - 37 - 14	NA
LS4HH	3 - 7 - 41	2 - 2 - 47	3 - 2 - 46
	LS4HH	TO	ΓAL
LS1HH	41 - 7 - 3	71 - 3	9 - 43
LS2HH	47 - 2 - 2	82 - 5	4 - 17
LS3HH	46 - 2 - 3	65 - 5	6 - 32
LS4HH	NA	8 - 11	-134

be exploited by means of local search to one, no such restrictions are placed on LS4HH. It is thus suspected that a larger computational budget is used earlier during the optimization run in the LS4HH algorithm when compared to the other three algorithms. This early exploitation could have disastrous consequences on population diversity and algorithm performance.

LS2HH is the best performing algorithm. This algorithm is also the algorithm with the least selective pressure and slowest convergence rate.

The results of the investigation into refinement intensity is presented in Table IV and a statistical analysis is provided in Table V. Mann Whitney U tests were again used to complete a pairwise comparison of each strategy versus all of the other strategies. The same "number of wins, draws and losses" format of Table II was also used.

TABLE V
HYPOTHESES ANALYSIS OF LOCAL SEARCH STRATEGIES OF DIFFERENT INTENSITY.

	LS2HH (short)	LS2HH (long)
TSHH (No local search)	21 - 28 - 2	15 - 16 - 20
LS2HH (short)	NA	13 - 15 - 23
LS2HH (long)	23 - 15 - 13	NA
LS4HH (short)	1 - 18 - 32	7 - 10 - 34
LS4HH (long)	10 - 4 - 37	2 - 2 - 47
	LS4HH (short)	LS4HH (long)
TSHH (No local search)	33 - 17 - 10	38 - 3 - 10
LS2HH (short)	32 - 18 - 1	37 - 4 - 10
LS2HH (long)	34 - 10 - 7	47 - 2 - 2
LS4HH (short)	NA	34 - 5 - 12
LS4HH (long)	12 - 5 - 34	NA
	TSHH (No local search)	TOTAL
TSHH (No local search)	NA	107 - 64 - 33
LS2HH (short)	2 - 28 - 21	84 - 65 - 55
LS2HH (long)	20 - 16 - 15	124 - 43 - 37
LS4HH (short)	1 - 17 - 33	43 - 50 - 111
LS4HH (long)	10 - 3 - 38	34 - 14 - 156

A number of conclusions can be drawn from the results in Table V. Firstly, refinement intensity had little impact on the performance of LS2HH versus LS4HH, with LS2HH

TABLE III
RESULTS OF ALTERNATIVE LOCAL SEARCH SELECTION STRATEGY EVALUATION ON THE 2005 IEEE CEC BENCHMARK PROBLEM SET.

LLOD	Dims			LSIHH				111707			2004	LS3HH	_		-	LSTHH	
		F	FFV		# FEs	FFV		# FEs	Es	FFV			# FEs	FFV		# FEs	Es
		ή	σ	щ	$\sigma$	μ	σ	μ	σ	μ	σ	μ	σ	п	σ	$\mu$	σ
П	10	1E-06	0	149.5	5.594	1E - 06	0	154.63	4.5523	1E - 06	0	155.37	2.0083	$1E\!-\!06$	0	1193.8	188
	30	1E - 06	0	256.03	5.6598	1E - 06	0	275.67	14.863	1E - 06	0	269.47	15.73	1E - 06	0	3581.7	658.22
- 21	10	1E - 06	-	764.03	55.301	1E - 06	0	1471.5	771.4	1E - 06	0	2345.8	1528.5	1E - 06	0	14727	3136.4
61	30	1E - 06	0	8728.3	2389.3	1E - 06	0	1.32e+05	45352	1E - 06	0	2.42e+	42439	$1E\!-\!06$	0	1.65e + 05	53451
73	50	1E - 06	0	56907	52167	0.113	0.2061	5E + 05	0	109.83	62.77	5E+05	0	3.2327	8.3786	5E + 05	8717.6
က	10	1E - 06	0	50115	9559.5	1E - 06	0	83478	12136	0.0050	0.0256	96270	5291.7	$1E\!-\!06$	0	1E + 05	1832.4
ю	30	96.776	407.81	3E + 05	325.7	83289	56128	3E + 05	0	2.03e+05	1.04e+05	3E+05	0	4.12e+ 05	3.44e+ 05	3E + 05	8406.3
m	20	8798.4	13315	5E + 05	0	3.74e+05	1.23e + 05	5E + 05	0	1.15e+06	4.09e+ 05	5E+05	0	6.92e+ 05	4.34e+ 05	5E + 05	9862
4	10	1E - 06	0	42397	1943.7	1E - 06	0	41866	1890.9	1E - 06	0	42198	3182.6	3.3443	12.069	1E + 05	395.54
4	30	44.071	74.218	3E + 05	180.03	85.901	125.9	3E + 05	167.53	46.168	80.377	3E + 05	172.62	29763	9271.8	3E + 05	1902.6
4	20	10412	6390.2	5E + 05	202.17	9004.1	5953.5	5E + 05	202.99	6993.8	4870.8	5E+05	198.92	1.04e+05	21613	5E + 05	1768.3
r0	10	1E - 06	0	56301	6147.3	1E - 06	0	68475	5301.5	1E - 06	0	68458	7310.5	46.676	59.338	1E + 05	4148.2
ю	30	4203.3	1167.6	3E + 05	352.51	1710.5	582.76	3E + 05	338.16	1867.5	730.96	3E+05	358.86	4434.7	932.4	3E + 05	7927
ιΩ	50	10011	1746.7	$\rightarrow$	284.87	5617.8	1398.5	5E + 05	76.436	5303.6	1182.5	5E+05	74.855	14672	2684	5E + 05	8761.9
9	10	0.0093	0.0025371	_	14674	0.0096667	0.0018	15119	7659.5	0.0097	0.0019	33342	5796.3	0.01	0	46255	10722
9	30	0.6716	1.5048	78217	1.08e + 05	19.345	55.169	2.32e+05	61954	46.962	80.321	3E + 05	4509.6	9.1657	19.445	2.49e + 05	56597
9	50	32.651	91.223	1.74e+05	1.74e + 05	39.68	62.143	5E + 05	0	146.34	157.63	5E+05	0	143.66	230.85	5E + 05	8850.7
2	10	0.182	0.26759		18060	0.004	0.005	14208	9505.2	0.005	0.0051	17262	19114	0.003	0.0047	49388	27254
1 -1	$\neg$	0.0067	0.0047946		1.28e+05	0.007	0.005	16209	9010	0.0067	0.0048	34377	6885.5	0.0087	0.0035	48292	19762
- o	000	19.99	0.0040003	1 E + 05	220.02	19.99	0.000	34003 1 E + 05	220.82	19.99	0.0047	1 E + 05	224.11	19.99	0.0000	2.19e+03	2969.8
00		20.016	0.053529	-	438.54	20.049	0.0177	3E + 05	0	20.043	0.0196	3E+05	0	19.991	0.0035	3E + 05	9307.7
œ	50	20.013	0.049753		265.99	20.183	0.0330	5E + 05	0	20.174	0.0337	5E+05	0	20.004	0.0206	5E + 05	13829
6	10	0.36867	0.65622	Ť	30298	0.13833	0.3358	62464	23540	0.203	0.3952	65362	27423	9.1073	6.1478	1E + 05	2569.9
6	30	22.773	9.9239	3E + 05	82.158	10.832	3.707	3E + 05	160.83	10.436	3.9601	3E+05	87.035	151.3	54.629	3E + 05	3717.8
6	50	81.445	26.174	5E + 05	136.7	51.064	9.090.6	5E + 05	232.71	49.007	10.903	5E+05	218.02	404.29	121.48	5E + 05	7231.4
10	10	27.384	14.667	86666	50.873	4.565	2.404	99982	54.319	60.9	2.8596	99993	52.935	19.298	8.2907	1E + 05	1073.9
10	30	162.03	806.99	3E + 05	159.9	24.232	6.2578	3E + 05	263.61	39.224	14.287	3E+05	164.32	252.74	95.446	3E + 05	4401.7
10	20	227.1	102.01	5E + 05	264.73	65.226	15.256	5E + 05	256.58	82.608	19.954	5E+05	305.64	572.45	194.21	5E + 05	6441.6
11 :	10	4.4361	1.6362	1E + 05	85.615	5.8842	2.2351	1E + 05	105.01	5.1001	2.1869	99097	5495.3	10.041	1.5166	1E + 05	1536.1
1 =	20.02	51 336	6 2022	5E + 05	306.86	50.020	6 1459	5E + 05	269.63	55 657	10 93	5E+05	245.45	79.815	1.0440	5E + 05	8337
12	10	238.41	555.24	33930	47577	0.01	0	1435	1022.4	0.01	0	1466.8	1047.5	155.62	469.09	55921	43888
12	30	1970.2	2643.7	3E + 05	0	33.987	56.522	3E + 05	2050.3	64.052	70.784	3E + 05	0	1318.9	1671.1	3E + 05	6905.2
12	50	20170	22844	5E + 05	0	2004.9	1672.9	5E + 05	0	2489.2	1623.2	5E+05	0	9476.5	5133.5	5E + 05	10011
13	10	0.629	0.23178	1E + 05	50.847	0.32633	0.1145	1E + 05	200.95	0.4083	0.1298	1E+05	224.07	4.7887	2.677	1E + 05	1854.2
13	30	6.8327	2.8308	3E + 05	276.34	2.851	0.7777	3E + 05	0	3.0553	0.8812	3E+05	0	66.441	44.8	3E + 05	8159
2 5	30	24.447	12.001	0 E + 05	110 17	3 3867	3.092	1 F + 05	259.34	13.831	0.027	1 F + 05	961 33	4 0563	09.380	1 F + 05	9889.9
14	30	13.245	0.22198	3E + 05	441.9	12.646	0.5535	3E + 05	0	12.619	0.4674	3E+05	0	14.1	0.2288	3E + 05	9158.9
14	20	23.034	0.26587	5E + 05	286.63	22.246	0.6296	5E + 05	0	22.234	0.3865	5E+05	0	23.899	0.1925	5E + 05	10318
15	10	310.66	181.89	1E + 05	101.45	172.49	162.07	1E + 05	135.15	264.13	190.21	98994	6011.3	515.96	125.08	1E + 05	1891.2
15	30	336.28	107.24	3E + 05	181.3	358.48	123.71	3E + 05	254.94	383.64	114.22	3E + 05	223.68	557.4	99.355	3E + 05	4803.3
12	20	290	87.171	5E + 05	315.59	308	91.376	5E + 05	289.18	714.12	259.27	5E+05	2.33e+05	778.49	162.55	5E + 05	2.51e+05
16	10	151.95	35.447	1E + 05	101.3	122.69	14.34	1E + 05		134.54	20.206	1E+05	121.72	218.49	49.955	1E + 05	1778.1
16	30	286.15	130.87	3E + 05	241.47	232.86	161.57	3E + 05		188.07	140.04	3E+05	310.61	338.92	96.303	3E + 05	5104.7
17	20	130 43	79.703	5E + 05	287.65	117.07	61.452	5E + 05	296.84	436.68	355.17	5E+05	2.45e+05 81 651	195.82	269.17	5E + 05 $1E + 05$	2.53e+05
17	30	211.77	165.87	3E + 05	188.83	236.14	184.39	3E + 05		254.42	174.23	3E+05	146.36	394.65	109.29	3E + 05	2030.3
17		355.03	101.96	5E + 05	270.56	356.2	89.104	5E + 05		549.49	260.59	5E+05			216.87	5E + 05	2.53e+05

TABLE IV RESULTS OF THE INVESTIGATION INTO LOCAL SEARCH STRATEGIES OF DIFFERENT INTENSITIES (2005 IEEE CEC BENCHMARK PROBLEM SET).

Prob Di	Dims	D HIST	TSHH (No local search)			ГЗЗНВ	LS2HH (short)			LS2HH (long)	ng)			LS4HH (short)	£			LS4HH (long)	ng)	
		FFV	1#	# FEs	FFV		# FEs	Es	FFV		# FES		FFV		# FEs		FFV		# FEs	
	μ		μ	σ	μ	σ	μ	σ			$\mu$ $\sigma$		$\rightarrow$	ή				ή		σ
$\dashv$			12320	498.55	1E - 06		13490	800.82	90 -				-	16794		1 E	$\exists$	11		188
1 3	$\neg$		43837	3322.2	-11		55793	3569.8	90 -			14.863 1E	1E - 06 0	1.08e + 05	:+05 14935	1E	$\neg$	35	3581.7	658.22
1 5	$\neg$	3 0	68217	3912.6	1E - 06	0	1.02e + 05	6747	90 -	0	$\dashv$	15.562 1E	1E - 06 0	2.21e+05	+05 46387	1E	0 90 -	9	6257.4	1122.3
$\dashv$	1E	$\rightarrow$	13747	851.67	1		15440	1090.8	90 -	0	$\rightarrow$		$\neg$	-	$\rightarrow$	1E	$\dashv$	14	$\rightarrow$	3136.4
21	30  1E - 06	0 9	65860	9423.5	1E - 06	0	88678	13422	1E - 06	0	1.32e+ 45 05	45352 1.8	1.8713 5.1876	76 2.85e+05	+05 22543	1E	0 90 -	1.	1.65e+05	53451
2 2	50  1E - 06	9 0	1.22e + 05 13223	13223	1E - 06	0	1.92e + 05	21388	0.113	0.2061	5E+05 0	27(	2700.4 1841.6	1.6 $5E + 05$	05 358.57		8.3786		5E+05	8717.6
3	10  1E - 06	9 0	20297	2077.4	1E - 06	0	22807	1945.1	1E - 06	0	83478 12	12136 87.	87.953 481.74	74 52895	5 21498		1E - 06 0	11	1E + 05	1832.4
			1.59e + 05 17036	17036	1E - 06		2.07e+05			56128	3E+05 0	1.4	1.48e+ 7.88e+ 06 05	e+ 3E+05				3.44e+05 3i		8406.3
20	50  1E - 06	9 0	3.50e + 05 26481	26481	227.78	1227.1	4.95e+05	9681.8	3.74e+05	1.23e+05	5E+05 0	6.5		e+ 5E+05	05 295.29		6.92e+05 4.34	4.34e+05 5	5E + 05	9862
+				9							_		_						$\neg$	1
+	+		15530	885.96	1E - 06		17312	952.4	9	0	-	$^{+}$	+	+	$^{\dagger}$		1		1E + 05	395.54
+	$\dashv$	$\rightarrow$	95663	8584.6	1E - 06	$\neg$	1.21e+05	17135		125.9	-	+	_		$^{\dagger}$	1		1	$\dashv$	1902.6
+	+	-	2.16e + 05 79336	79336	25.427	134.43	3.14e+05	58658	4.1	953.5	n	+	+	1	$^{\dagger}$	1	-02	1	$\top$	1768.3
+	_	_	16573	1025.2	1,0E-06	0	18296	1032.7	1E - 06	T	-+	+		+	T		ı	00	1	4148.2
+	30 <b>402.7</b>	426.57	3E + 05	0	503.9	1975 4	3E + 05	0	1710.5	1200 E	3E+05 33	338.16 2446	2446.8 1156.3	3.3  3E + 05	05 132.63	53 4434.7	1.7 932.4		3E + 05	7927
0 4	+	+	31097	15074	0 00 1	-	30914	19139		20000	-	-	1	+	3	T			t	10722
+		1	2,00E + 0558393	<b>5</b> 58393	1.1833	+	2.38e+05	53324			1		+	1	+05		22		+05	56597
+	1 071	1 8080	4 010 ± 08	86493	0 791	288	4 890 + OE	44419	89 08	65 143	20 H	41	71 049 50 159	я Б Н	207 81	149 66	23.0.85		7 H	0000
+		_	4:016 + 00 00423	02500	0.131	0.0804	4.056+05	16152		0.005	+	9505 2 0 1	-						T	27254
1 -	20 0 0023	_	1 740   05		0.00	0.033	2042.05	1 100101	T	0.000	$^{\dagger}$		0.119	55 12 + 05		M.	2000	T	T	10769
		_	1.74e+05		0.008	0.0110	z.04e+05	1.1921e+ 05								_				3076
7 5	50 0.0047	0.0078	2.41e+05	2E + 05	0.0033	0.0076	2.55e+05	$\frac{1.7661e+}{05}$	0.007	0.005	<b>34683</b> 14	14293 0.002	0.0055	155 2.32e+05		1.37e+05 0.006	0.0050		2.19e+05	1.74e+05
o v	10 20.069	0.1237	00666	0	20.073	0.137	1.0001e + 0.5	0	19.99	0	1E+05 22	220.82 20.	20.094 0.1417	17  1E + 05	05 71.097	97 19.99	0 6	11	1E + 05	2969.8
oc	30 20.144	0.1400	3E + 05	c	20.139	0.0960	3.6 + 0.5	0	20.049	0.0177	3.8.+05.0	20	20.847 0.2659	3E + 05	05 281.58	19.991	0.0035	3.5	10.55	2307.7
+	+	+	5E + 05	0	20.889	+	- +	0		0.0330	+	21.	+	+	$^{+}$		T	T	+ 05	13829
9 1	10 0.4000	0.6626	72400	27113	0.562	0.761	76086	28946	0.1383	0.3358	<b>62464</b> 23	23540 0.8	0.8583 1.0293	93 81788	3 27626	6 9.1073	73 6.1478		1E + 05	2569.9
Н			3E + 05	0	10.693		3E + 05	0	10.832	3.707	3E+05 16	160.83 17.	17.501 5.4115			151.3	3 54.629			3717.8
	-		5E + 05	0	48.852		5E + 05	0		9.090.6	rO.									7231.4
+	$\rightarrow$	$\neg$	00666	0	15.422	-	1E + 05	0		2.404	$\rightarrow$	$\dashv$	$\rightarrow$	$\dashv$	$\top$	1	1	1	$^{+}$	1073.9
10 0	50 70.644	26.411	3E + 05	0	75.039	23.797	3E + 05	0	24.232	6.2578	3E+05 26	263.61 77.9	77.916 33.869	$\frac{17}{17}$ $\frac{17}{17}$ $\frac{17}{17}$ $\frac{17}{17}$ $\frac{17}{17}$ $\frac{17}{17}$ $\frac{17}{17}$ $\frac{17}{17}$	05 120.58	252.74	74 95.446		3E + 05	4401.7
+	+		91957	24238	5.1947		97442	14064	5.8842	2.2351	_	+	103	+					$\top$	1536.1
-		+	3E + 05	0	26.969		3E + 05	0	26.826	4.7552	+		_							5771.2
Н	Н	-	5E + 05	0	48.379	-	5E + 05	0	50.423	6.1459	02	П	$\vdash$	Н	35		П	П	05	8337
12 1	10 292.45	562.84	52067	40045	296.43	596.43	67362	38862	0.01	0	1435 10	$\neg$	130.13 408.81	81 56814	1 29863	3 155.62	62 469.09		55921	43888
+	_	_	5E + 05	0	49169	_	5E + 05	0		1672.9	_	0 615	+	5 E					$\top$	10011
+		_	00666	0	0.515	_	1E + 05	0	_	0.1145	+	200.95 0.5							$\top$	1854.2
13 3	Н	0.9714	3E + 05	0	2.762	-	3E + 05	0	2.851	0.7777	3E + 05 0	6.4	6.4013 5.2332	32 3E + 05	05 165.53	53 66.441	41.8		3E + 05	8159
$\vdash$		$\vdash$	5E + 05	0	7.5367		5E + 05	0		3.092	-	$\vdash$	$\vdash$	$\vdash$					$\forall$	9885.5
+	3.606	0.3076	99900	0	3.6627	0.3194	1E + 05	0	3.3867	0.3873	1E+05 25	259.34 3.6	3.6693 0.2558	58  1E + 05	05 88.596		63 0.2301		1E + 05 2	2741.1
4 Z	+	+	5 E + 05		99 711	-	5E + 05			0.0000	55+03	10	٦,	T	T	23 800	Ť	T	T	9100.9
+	+	+	98490	7462.8	312.98	-	97191	15442	172.49	162.07	+	135 15 335	+	1	T		T		t	1891.2
+	+	+	3E + 05	0	316.13		3E + 05	0		123.71	_	+	Τ.	+	$\top$	T		$\top$	$\top$	4803.3
-		-	5E + 05	0	290.31	_	5E + 05	0	308	91.376	5E+05 28	289.18 264	264.56 89.023	5 E	+ 05 196.26	26 778.49	49 162.55			2.51e + 05
-	$\vdash$	-	00666	0	133.01			0		14.34	-		-	$\vdash$	П					1778.1
$\dashv$	$\dashv$	-	3E + 05	0	210.18	$\rightarrow$		0		161.57	$\rightarrow$	$\neg$	$\dashv$	$\neg$	1	1	1	1	1	5104.7
+	50 184.93	$\pm$	5E + 05	0	180.77		+ -	0		61.452	_	_	+	2 E	$\top$			1	+ 05	2.53e+05
17 1	30 194 16	138 25	375 + 05	0 0	157 25	132.32	3E + 05	0	236 14	184.39	3 2 2 4 0 5 1 6	169.31 265	262.86 180.85	3 1 5	+ 05 46.973	394 65	65 109.970		+ 03	2030.3
_	_	_	3E + 05	0 0	146 66		3E + 05	0		89 104	_	_	+	_	$\top$	75			$\top$	2 530+05
-	$\dashv$	_	00 ± 00		T#0.00	_	00 + a0	٥		FOT:60	_	$\dashv$	_	-	1					

remaining the better performing algorithm. Secondly, it appeared that a higher refinement intensity was preferred for the LS2HH algorithm whereas the LS4HH algorithm performed better at a lower refinement intensity. Another important point is that a high refinement intensity HH2LS algorithm outperformed a hyper-heuristic with no local search algorithm incorporated. This is significant and illustrates the value of adding local search capabilities to the HMHH algorithm.

In an attempt to verify the actual performance of the selection strategies, the best performing local search hyper-heuristic hybrid algorithm from the previous analyses (LS2HH (long)) was also compared under similar conditions to its composing algorithms. The actual results are recorded in Table VII. In Table VI Mann Whitney U tests were used to compare the performance of each composing algorithm to the LS2HH algorithm.

TABLE VI
HYPOTHESES ANALYSIS OF HMHH ALGORITHM VERSUS ITS
COMPOSING ALGORITHMS.

Algorithm	LS2HH (long)
CMAES	15 - 8 - 28
DE/best/bin	22 - 20 - 9
DE/rand-to-best/bin	24 - 19 - 8
GA	28 - 15 - 8
GCPSO	27 - 9 - 15
TOTAL	116 - 71 - 68

From the results it can be seen that the HH algorithms perform statistically significantly better a large number of times when compared to six of its seven composing algorithms. CMAES performs better than the HH when solving unimodal problems, but the HH performance starts to improve in comparison with CMAES as problem size and complexity increases. An inspection of the algorithm ranks does, however, indicate that the LS2HH algorithm is able to identify CMAES as the best performing algorithm and bias the search towards CMAES. The inefficiency of the LS2HH algorithm is then understandable since computational resources are required to first "learn" which algorithm is the best algorithm for the problem at hand.

### VI. CONCLUSION

This paper investigated the use of local search strategies to improve the performance of a meta-hyper-heuristic algorithm. Various issues such as the application of local search directly to the search space versus the heuristic space, the mechanisms used to select entities for further exploitation, as well as the effect of the intensity of refinement were investigated. Experimental results indicated that applying the local search directly to the solution space to a single randomly selected individual per iteration at a relatively high intensity is the best strategy. It was also shown that the LS2HH algorithm compared favourably to its composing algorithms.

Future work could focus on an adaptive local search mechanism to allow the algorithm to better adapt to the requirements of the problem at hand.

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TABLE VII COMPARISON RESULTS OF THE LSHH2 ALGORITHM VERSUS ITS COMPOSING ALGORITHMS ON THE 2005 IEEE CEC BENCHMARK PROBLEM SET.

Prob		ІЅЗНН	H			CMAES	ES			Best performing DE	ng DE			CA				GCPSO		
(Dims)	FI	FFV	# FEs	Es		FFV	# FEs	Es	FFV		# FEs		FFV		# FES	s	FFV		# FEs	SS
•	ή	σ	щ	ь	ή		ή	σ	щ	ρ	ή	ь	щ	٥	щ	ο	ή	σ	η	ь
1(10)	1E - 06	0	154.63	4.5523	1E - 06	0	8526.7	302.78	1E - 06	0	13850	354.04	1E - 06	0	18557	1582.4	138.4	6.8073	1E+05	0
$\vdash$	1E - 06	0	275.67	14.863	-	0	19110	447.48	1E - 06	0	46510	1323.6		0	99297	4860.4	231.81	29.491	3E+05	0
1(50)	1E - 06	0	400.9	15.562	1E - 06	0	26930	726.42	86.415	235.56	1.53e+05	1.58e+ 05	1E - 06	0	4.11e+05	20554	356.19	50.373	5E+05	0
2(10)	1E - 06	0	1471.5	771.4		0	9156.7	286.1	8.5863	29.553	37093	21349	1.0873	1.54	1E + 05	0	544.1	1.5915	1E + 05	0
$\rightarrow$	1E - 06	0	1.32e+05	-	$1E\!-\!06$		26783	739.1	12.075	11.044		0		228.69	3E + 05	0	567	3.0169	3E+05	0
$^{+}$	0.113	0.2061	5E + 05	0			52903	869.2	316.96	978.05	5E + 05	0	-	2003.1	5E + 05	0	595.87	4.663	5E+05	0
$\rightarrow$	12 - 06	0	83478	12136	_		13320	379.11		77215	T	0	$\rightarrow$	1.05e+06	1E + 05	0	970.96	1411.8	99177	4509.6
3(30)	83289	56128	3E + 05	0	1E - 06	0	61173	1387.4	6.3815e + 06	3.53e+06	3E + 05	0	5.93e+06	2.65e+06	3E + 05	0	10543	8705.2	3E+05	0
3(50)	3.74e + 05	1.23e+05	5E + 05	0	1E - 06	0	1.57e + 05	2244.2	1.7441e + 07	6.47e+06	5E + 05	0	1.47e+07	4.65e+06	5E + 05	0	92056	80840	5E+05	0
4(10)	1E - 06	0	41866	1890.9	1E - 06	0	9590	283.27	1E - 06	0	32810	945.17	380.19	510.25	1E + 05	0	320.69	0.2081	1E+05	0
4(30)	85.901	125.9	3E + 05	167.53	_		29357	570.35	55.601	2.726	05	0		7051.1	3E + 05	0	325.45	1.5416	3E + 05	0
4(50)	9004.1	5953.5	5E + 05	202.99	$1E\!-\!06$	0	59607	998.25	3508.7	1174.8	П	0	49819	11900	5E + 05	0	333.64	3.3105	5E+05	0
5(10)	1E - 06	0	68475	5301.5	1E - 06		17433	546.04	1E - 06	0	T	534.43		1241.9	1E + 05	0	12.858	0.2830	1E+05	0
_	1710.5	582.76	3E + 05	338.16	_		1.15e + 05	3960.1	1293.8	1499.7		0		3070	3E + 05	0	22.356	0.5212	3E+05	0
$\dashv$	5617.8	1398.5	5E + 05	76.436			3.41e + 05	29588	1889	473.88	+ 05	0		3062.5	5E + 05	0	31.806	0.5094	5E+05	0
6(10)	0.0097	0.0018	15119	$\rightarrow$	$\neg$		18950	744.52	1.9677	0.8871	7	0	1	1274	1E + 05	0	175.39	54.32	1E + 05	0
$^{+}$	19.345	55.169	2.32e+05	-	$^{-}$		1.20e + 05	37870	22.126	1.286	T	0	1	2540.4	3E + 05	0	126.4	67.495	3E + 05	0
	39.68	62.143	5E + 05	0 0 0	_	0.7267	2.8902e + 051830	<b>5</b> 1830	44.053	-	5E+05	0	2356.8	4657.4	5E + 05	0	135.12	47.409	5E+05	0
7(30)	*0000	0.003	16500	0000	4606.9	1.0	20 - 21	0	1606 9	4.036	t		0	4.002	00 + 77		100.04	107.44	20 - 02	
+	0.007	0.003	34683	14993	+		7 H OF		4090.3	2.106-12	T		Ť	71 - 201 - 7	7 H 05		570.07	105 33	7 F F + 05	
	10.00	0.00	1 F. + 0.5	220.82	+	1127	1.1.1		20.329	0 0878	T			0 1229	1 1 1 1 05		393.28	23 459	1 12 + 05	
$\top$	20.049	0.0177	3E + 05	0	+	0	3E + 05	0	20.931	0.0639	$\top$	0		0.0943	3E + 05	0	577.37	212.99	3E+05	0
1	20.183	0.0330	5E + 05	0	1	0.0302	5E + 05	0	21.123	0.0333		0		0.0851	5E + 05	0	490.93	130.51	5E+05	0
9(10)	0.1383	0.3358	62464	23540	1.9457	1.5105	88203	30601	0.001	0.0031	61257	2891.9	0.0033	0.0048	18983	6020.3	120.01	7.23e - 14	26480	799.31
	10.832	3.707	3E + 05	160.83	$\dashv$		3E + 05	0	9.5447	2.4587		0	43	0.0050	$1.57e\!+\!05$	39913	120.01	7.23e-14	69423	1540
$\rightarrow$	51.064	9.0906	5E + 05	232.71	_		5E + 05	0	25.701	4.792	T	0		1.4605	4.98e + 05	8873.1	120.01	7.23e-14	1.13e + 05772	<b>3</b> 772
	4.565	2.404	99982	54.319			90947	27625	6.994	2.453	ı	0		12.988	1E + 05	0	120.01	7.23e - 14	38517	1131.4
	24.232	6.2578	3E + 05	263.61	$\rightarrow$		3E + 05	0	57.809	15.385	7	0		32.782	3E + 05	0	120.01	7.23e - 14	2E+05	11139
10(50)	65.226	15.256	5E + 05	256.58	24.551	7.5998	5E + 05	0	113.05	30.051	5E + 05	0	210.01	48.102	5E + 05	0	120.01	7.23e - 14	4.93e+ 05	9271
11(10) 5.8842	5.8842	2.2351	1E + 05	102.01	Н	1.3647	30310	10496	3.0363	1.821	П	0	П	1.1929	1E + 05	0	64449	89909	1E+05	0
	26.826	4.7552	3E + 05	186.49	-		3E + 05	0	18.799	4.7233		0		3.4532	3E + 05	0	6.68e + 05	3.13e + 05	3E+05	0
	50.423	6.1459	5E + 05	269.63	_		5E + 05	0	44.413	8.0193	05	0	~	6.0167	5E + 05	0	1.16e+06	5.83e+05	5E+05	0
	0.UI	0 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	1430	1022.4	1546.1	2735.5	70053	43090	31.331	10697	$^{\dagger}$	0.0866	373.7	11500.8	112 + 05	0	9.99	1403.0	43280	3701.2
12(50) 2004 9	2004 9	1672 9	5E + 05	2000.0	$\top$	T	5.E + 0.5 + 0.5		39679	70800	5E + 05		T	45347	5E + 05		2300.2	8503	5E+03	
13(10)	0.3263	0.1145	1E + 05	200.95	+		1E + 05	0	0.5053	0.1715	T	0	_	0.1695	1E + 05	0	180.01	1.45e-13	41123	2053
	2.851	0.7778	3E + 05	0	1		3E + 05	0	2.2653	0.6094	+ 05	0		0.4726	3E + 05	0	4499.3	974.88	3E + 05	0
	11.667	3.092	5E + 05	0	~		5E + 05	0	4.4253	0.6463	T	0	8	0.9329	5E + 05	0	10650	2614.5	5E+05	0
	3.3867	0.3873	1E + 05	259.34			1E + 05	0	2.8747	0.4770	T	0		0.3142	1E + 05	0	696.49	21.172	99730	1478.9
14(30)	12.646	0.5535	3E + 05	0	10.394	0.8103	3E + 05	0	12.75	0.3902	3E + 05	0	13.092	0.3185	3E + 05	0	715.66	46.216	3E+05	0
14(50)	22.246	0.6296	5E + 05	0	19.45	1.0963	5E + 05	0	22.656	0.3133	5E + 05	0	22.696	0.3419	5E + 05	0	730.94	25.802	5E+05	0
	172.49	162.07	1E + 05	135.15	$\dashv$		1E + 05	0	259.07	183.34	+ 05	0		215.32	66487		967.01	0.0610	1E + 05	0
	358.48	123.71	3E + 05	254.94	27	-	3E + 05	0	233.32	75.81	$\exists$	0		176.73	2.82e + 05		4398.1	10.078	3E+05	0
	308	91.376	5E + 05	289.18	$\rightarrow$		5E + 05	0	199.99	1.45e - 13	T	0		76.502	5E + 05	0	5895.3	9.25e - 13	5E+05	0
	122.69	14.34	1E + 05	100.8	_		1E + 05	0	103.94	6.0136		0		23.794	1E + 05	0	239.76	0.0975	1E+05	0
	232.86	161.57	3E + 05	262.84	_	00	3E + 05	0	108.08	70.925	1	0		100.3	3E + 05	0	239.2	0.1151	3E+05	0
16(50)	117.07	61.452	5E + 05	296.84	98.632	126.2	5E + 05	0	100.86	10 965	5E + 05	0	191.18	28 047	5E + 05	0 0	239.16	0.1752	5E+05	12585
	236.14	184.39	3E + 05	169.31	+	1	3E + 05	0	144.86	49.841	$\top$			162.06	3E + 05	0	419.07	11.331	1,0	0
17(50)	356.2	89.104	5E + 05	200.17	182.28		5E + 05	0	171.19	43.478		0		111.19	5E + 05	0	366.43	18.114		0