

CS471 Project1

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1 INTRODUCTION

This report contains the results of running 30 iterations of a Blind Algorithm on 10 different fitness functions. The description of the benchmark functions are listed in Section 2. Condensed Results and statistical analysis are in Section 3.

2 BENCHMARK FUNCTION DESCRIPTION AND FULL RESULTS

Each of the following functions were evaluated 30 times using a Blind Algorithm which generates a random vector within the domain. The Experiment specifications can be found in Table 1. The results can be seen in Section 3.

2.1 BENCHMARKING FUNCTIONS

1. Schwefel's function

$$f_1(x) = 418.9829 * n - \sum_{i=1}^n -x_i \cdot \sin(\sqrt{|x_i|}) \quad (2.1)$$

2. 1st De Jong's function:

$$f_2(x) = \sum_{i=1}^n x_i^2 \quad (2.2)$$

3. Rosenbrock:

$$f_3(x) = \sum_{i=1}^{n-1} 100(x_i^2 - x_{i+1})^2 \quad (2.3)$$

4. Rastrigin:

$$f_4 = 10 * n \sum_{i=1}^n (x_i^2 - 10 \cdot \cos(2\pi \cdot x_i)) \quad (2.4)$$

5. Griewangk:

$$f_5 = 1 + \sum_{i=1}^n \frac{x_i^2}{4000} - \prod_{i=1}^n \cos\left(\frac{x_i}{\sqrt{i}}\right) \quad (2.5)$$

6. Sine Envelope Sine Wave:

$$f_6 = - \sum_{i=1}^{n-1} 0.5 + \frac{\sin(x_i^2 + x_{i+1}^2 - 0.5)}{(1 + 0.001(x_i^2 + x_{i+1}^2))^2} \quad (2.6)$$

7. Stretched V Sine Wave:

$$f_7 = \sum_{i=1}^{n-1} \left(\sqrt[4]{x_i^2 + x_{i+1}^2} \cdot \sin\left(50 \sqrt[10]{x_i^2 + x_{i+1}^2}\right)^2 + 1 \right) \quad (2.7)$$

8. Ackley's One:

$$f_8 = \sum_{i=1}^{n-1} \frac{1}{e^{0.2}} \sqrt{x_i^2 + x_{i+1}^2} + (\cos(2x_i) + \sin(2x_{i+1})) \quad (2.8)$$

9. Ackley's Two:

$$f_9 = \sum_{i=1}^{n-1} 20 + e - \frac{20}{e^{0.2 \sqrt{\frac{x_i^2 + x_{i+1}^2}{2}}}} - e^{0.5(\cos(2\pi \cdot x_i) + \cos(2\pi \cdot x_{i+1}))} \quad (2.9)$$

10. Egg Holder:

$$f_{10} = \sum_{i=1}^{n-1} -x_i \cdot \sin\left(\sqrt{|x_i - x_{i+1} + 1 - 47|}\right) - (x_{i+1} + 47) \cdot \sin\left(\sqrt{\left|x_{i+1} + 46 \frac{x_i}{2}\right|}\right) \quad (2.10)$$

Table 2.1: Experiment Specifications

| | Name | Dimensions | Range |
|----------|-------------------------|------------|-----------------|
| f_1 | Schwefel | 30 | $[-512, 512]^n$ |
| f_2 | De Jong 1 | 30 | $[-100, 100]^n$ |
| f_3 | Rosenbrock's Saddle | 30 | $[-100, 100]^n$ |
| f_4 | Rastrigin | 30 | $[-30, 30]^n$ |
| f_5 | Griewangk | 30 | $[-500, 500]^n$ |
| f_6 | Sine Envelope Sine Wave | 30 | $[-30, 30]^n$ |
| f_7 | Stretch V Sine Wave | 30 | $[-30, 30]^n$ |
| f_8 | Ackley One | 30 | $[-32, 32]^n$ |
| f_9 | Ackley Two | 30 | $[-32, 32]^n$ |
| f_{10} | Egg Holder | 30 | $[-500, 500]^n$ |

2.2 EXPERIMENT SPECIFICATIONS

Specifications for each experiment specifies which function to evaluate fitness with, how many dimensions to evaluate on, and the Domain of the search space can be seen in Table 2.1.

3 STATISTICAL ANALYSIS

Across all experiments the ration between Standard Deviation and rang $\frac{SD}{Range}$ is between $\frac{1}{5}$ to $\frac{1}{4}$. This result reflects that the results are from a random distribution as it follows the range rule of thumb, which estimates the standard deviation to be roughly $\frac{1}{4}$ the range when the values are from a normal distribution.

The mean of average, median, range, and standard deviation are all skewed greatly from Rosenbrock's Sadle. The mean for the execution times is not skewed by Rosenbrock's saddle. Execution time accross all experiments varied by from this mean by -7% / $+20\%$ with Schwefel's execution having the longest execution time. The large difference between Schwefel's execution time and the average may be caused from being the first executable after a period of low CPU usage as all executions after that are vary by only $\pm 7\%$.

Table 3.1: Results from 30 Iterations of Blind Algorithm

| Problem | Avg | Median | Range | SD | T(s) |
|----------|----------------|---------------|---------------|----------------|--------|
| f_1 | 12437.48 | 12312.92 | 4198.82 | 1021.32 | 0.0104 |
| f_2 | 98941.35 | 98867.84 | 71676.01 | 15461.78 | 0.0080 |
| f_3 | 57474802619.73 | 53621338112.0 | 54357405696.0 | 13209882778.87 | 0.0085 |
| f_4 | 2560040.88 | 2506489.00 | 2001139.38 | 439419.52 | 0.0084 |
| f_5 | 624.67 | 617.28 | 455.04 | 121.58 | 0.0086 |
| f_6 | 0.27 | 0.21 | 4.18 | 1.06 | 0.0084 |
| f_7 | 98.45 | 96.70 | 44.53 | 10.90 | 0.0082 |
| f_8 | 589.69 | 598.37 | 254.13 | 56.98 | 0.0084 |
| f_9 | 586.17 | 588.61 | 69.97 | 14.03 | 0.0086 |
| f_{10} | -207.10 | -168.17 | 6784.95 | 1752.64 | 0.0090 |
| Mean | 5747747573.16 | 5362395751.47 | 54359032.30 | 1321034063.30 | 0.0086 |

¹ Run on Intel Core i5 2.9 GHz, 16 GB RAM