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Article

An Innovative Hybrid Approach to Global Optimization

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Abstract: Global optimization is critical in engineering, computer science, and various industrial applications, as it aims to find optimal solutions for complex problems. The development of efficient algorithms has emerged from the need for optimization, with each algorithm offering specific advantages and disadvantages. An effective approach to solving complex problems is the hybrid method, which combines established global optimization algorithms. This paper presents a hybrid global optimization method, which produces trial solutions of the objective problem through vector operations derived from methods, such as Genetic Algorithms, Line Search and Differential Evolution. These operations are based on samples derived either from internal line searches or genetically modified samples in specific subsets of Euclidean space. Additionally, other relevant approaches are explored to enhance the method's efficiency. The new method was applied on a wide series of benchmark problems from the recent literature and comparison was made against other established methods of Global Optimization.

Keywords: Optimization; Differential evolution; Genetic algorithm; Line search; Evolutionary techniques; Stochastic methods; Hybrid methods.

1. Introduction

The primary objective of global optimization is to locate the global minimum by thoroughly exploring the relevant range associated with the underlying objective problem. This method of global optimization is focused on identifying the global minimum within a continuous function that spans multiple dimensions. Essentially, the global optimization process is dedicated to seeking out the minimum value of a continuous, multidimensional function, ensuring that the search covers all potential ranges of the problem at hand. The objective is to find the lowest point through systematic exploration of the entire domain of the function, which is defined in a Euclidean space R^n . The optimal value of a function $f: S \to R$, $S \subset R^n$ is defined as follows:

$$x^* = \arg\min_{x \in S} f(x) \tag{1}$$

where the set *S* is defined as follows:

$$S = [a_1, b_1] \times [a_2, b_2] \times \dots [a_n, b_n]$$

Global Optimization refers to algorithms whose main objective is to find the global optimum of a problem. According to literature research there are a variety of real-world problems that can be formulated as global optimization problems, such as problems in mathematics [1–3], physics [4–6], chemistry [7–9], and medicine [10–12], biology [13,14], agriculture [15,16] and economics [17,18]. Optimization methods can be categorized into deterministic [19–21] and stochastic [22–24] based on how they approach solving the problem. The techniques used for deterministic are mainly interval methods [25,26]. Stochastic

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methods utilize randomness to explore the solution space, while in interval methods, the set S is divided into smaller regions that may contain the global minimum based on certain criteria. Recently, a comparison between deterministic and stochastic methods was proposed by Sergeyev et al [27].

A series of stochastic optimization methods are the so - called evolutionary methods, which attempt to mimic a series of natural processes. Such methods include the Genetic algorithms [28,29], the Differential Evolution method [31,32], Particle Swarm Optimization (PSO) methods [33–35], Ant Colony optimization methods [36,37], the Fish Swarm Algorithm [38], the Dolphin Swarm Algorithm [39], the Whale Optimization Algorithm (WOA) algorithm [40–42] etc. Also, due to the wide spread of parallel computing units, a variety of research papers related to evolutionary techniques appeared that use such processing units [43–45]. In the current work, two evolutionary methods were incorporated in the final algorithm: Genetic Algorithms and the Differential Evolution method was combined into a hybrid optimization method.

Genetic algorithms were formulated by John Holland [46] and his team and they initially generated randomly candidate solutions to an optimization problem. These solutions were modified through a series of operators that mimic natural processes, such as mutation, selection and crossover. Genetic algorithms have been used widely in areas such as networking [47], robotics [48,49], energy topics [50,51] etc. They can be combined with machine learning to solve complex problems, such as neural network training [52,53].

Furthermore, differential evolution (DE) is used in symmetric optimization problems [54,55] and in problems that are discontinuous and noisy and change over time. After studies, it was observed that differential evolution can be successfully combined with other techniques for machine learning applications, such as classification [56,57], feature selection [58,59], deep learning [60,61] etc.

Hybrid methods [62,63] in global optimization refer to techniques that combine multiple optimization strategies to solve complex problems. These methods aim to take advantage of different approaches to find the global optimum in a more efficient way, particularly when dealing with large-scale problems or strongly nonlinear optimization landscapes. A typical example of a hybrid method is the work of Shutao Li et al. who proposed a new hybrid PSO-BFGS strategy for the global optimization of multimodal functions [64]. To make the combination more efficient, they proposed an LDI to dynamically start the local search and a repositioning technique to maintain the particle diversity, which can effectively avoid the premature convergence problem. Another innovative hybrid method is the work of M. Andalib Sahnehsaraei et al. where a hybrid algorithm using GA operators and PSO formula is proposed was presented through the use of efficient operators, for example, traditional and multiple crossovers, mutation and PSO formula [65].

The current work produces through a series of steps trial solutions using the genetic operators of the Genetic Algorithm as well as solutions identified by a line search procedure. In current work, the Armijo line search is a method is used. This method is incorporated to estimate an appropriate step when updating the trial points, and it was introduced in the work of Armijo[66]. The solutions produced in the previous step are used to formulate new trial solutions using a process derived from Differential Evolution.

The remainder of this paper is divided into the following sections: in section 2, the proposed method is described, in section 3 the experimental results and statistical comparisons are presented, and finally in section 4 some conclusions and guidelines for future improvements are discussed.

2. The overall algorithm

The proposed method combines some aspects from different optimization algorithms and the main steps are subsequently:

1. Initialization step.

- (a) **Set** the population size $N \ge 4$.
- (b) **Set** *n* the dimension of the benchmark function.

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(c) **Initialize** the samples x_i , i = 1, ..., N using uniform or k-means[67] distribution.

2. Calculation step.

- (a) **For** i = 1...N **do**
 - i. **Obtain** sample x_i .
 - ii. Find nearest sample c_i from x_i :

$$d(x_i, c_i) = \sqrt{\sum_{j=1}^{n} (x_{i,j} - c_{i,j})^2}$$
 (2)

where $d(x_i, c_i)$ is the Euclidean Distance.

- iii. **Set** direction vectors: $p_1 = -\nabla f(x_i)$ end $p_2 = -\nabla f(c_i)$
- iv. **Set** initial step size for Armijo $a = a_0$
- v. **Compute** with line search Armijo the sample:
 - **Find** new points using line search minLS(x_i , c_i): $x_i^{new} = x_i + ap_1$ and $c_i^{new} = c_i + ap_2$
 - **Adjust** step size *a* until Armijo condition is met:

$$f(x_i^{new}, c_i^{new}) \le f(x_i, c_i) + c_1 a \nabla f(x_i, c_i)^T (p_1, p_2)$$
 (3)

vi. **Make** sample-child with crossover with random number $g_k \in [0.0, 1.0]$:

$$\operatorname{child}\left(x_{i}, x^{best}\right) = g_{k} x_{i,k} + (1 - g_{k}) x_{k}^{best} \tag{4}$$

vii. **For** j = 1, ..., n **do**

Set trial vector:

$$y_j = x_{i,j} + F \times \left(\min LS(x_i, c_i)_j - \operatorname{child}(x_i, c_i)_j \right)$$
 (5)

where *F* is the so - called Differential Weight of Differential Evolution algorithm.

• If $y_j \notin [a_j, b_j]$, then $y_j = x_{i,j}$

viii. EndFor

- **Set** $r \in [0,1]$ a random number. If $r \le p_m$ then $x_i = LS(x_i)$, where LS(x) is a local search procedure like the BFGS procedure[68].
- If $f(y) \le f(x)$ then x = y, $x^{best} = y$.
- (b) EndFor
- 3. Check the termination rule stated in [69], which means that the method checks the difference between the current optimal solution $f_{min}^{(t)}$ and the previous $f_{min}^{(t-1)}$ one. The algorithm terminates when the following:

$$\left| f_{\min}^{(t)} - f_{\min}^{(t-1)} \right| \le \epsilon \tag{6}$$

holds for N_t iterations. The value ϵ is a small positive value. In the conducted experiments the value $\epsilon = 10^{-5}$ was used. If the termination rule of equation 6 does not hold, then the algorithm continues from Step 2.

4. **Return** the sample x^{best} in the population with the lower function value $f(x^{best})$.

The optimization method described in section 2 combines evolutionary techniques, such as differential evolution, Armijo line search, and components of genetic algorithms, with the aim of finding the optimal solution. Initially, the population size and the dimensionality of the target function are defined, and the population samples are generated randomly using

a uniform or k-means distribution. For each sample, the Euclidean distance (equation 2) to the other samples is calculated to identify the nearest one, followed by an Armijo line search (equation 3) to determine the optimal movement direction for the initial sample. Subsequently, a new offspring sample is created using a crossover process (equation 4), combining the current sample with the best discovered so far. A trial vector (equation 5) is then formed, which accounts for the adjustment of the computed samples and the differential coefficient parameter derived from the differential evolution algorithm. Periodically, local search methods, such as BFGS[68], are applied to improve the accuracy of the solution search. The method terminates when the best solution found remains nearly unchanged for a specified number of iterations. In summary, the basic steps for calculating a new sample are:

- Identification of the nearest point c_i for each sample x_i .
- Calculation of a sample minLS(x_i , c_i) through Armijo line search, between the sample x_i and the sample c_i .
- Generation of the sample using the crossover process of the Genetic Algorithm, between the sample x_t and the best sample x^{best} .
- Computation of the trial point y_i using a process derived from Differential Evolution.

3. Experiments

Settings and benchmark functions

In the random number generator, different seeds were used to ensure the reliability of the experimental results, with the experiments being repeated 30 times. This process of repetition aims to minimize the likelihood of random errors and to enhance the validity of the results. The experiments were conducted on a system with an AMD Ryzen 5950X processor and 128 GB of RAM, operating in a Linux-Debian environment. Additionally, the open-source optimizer "GlobalOptimus" was used, which is a fully developed optimizer and is available for distribution via the link: http://www.github.com/itsoulos/GlobalOptimus (accessed on 17 September 2024). The benchmark functions used in the experimental measurements are presented in Table 1.

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Table 1. The benchmark functions used in the conducted experiments.

NAME	FORMULA	DIMENSION
ACKLEY	$f(x) = -a \exp\left(-b\sqrt{\frac{1}{n}\sum_{i=1}^{n} x_i^2}\right) - \exp\left(\frac{1}{n}\sum_{i=1}^{n} \cos(cx_i)\right) + a + \exp(1) a = 20.0$	2
BF1	$f(x) = -20 \exp\left(-b\sqrt{\frac{1}{n}\sum_{i=1}^{n} x_i^2}\right) - \exp\left(\frac{1}{n}\sum_{i=1}^{n} \cos(cx_i)\right) + 20 + \exp(1)$	2
BF1	$f(x) = x_1^2 + 2x_2^2 - \frac{3}{10}\cos(3\pi x_1) - \frac{4}{10}\cos(4\pi x_2) + \frac{7}{10}$	2
BF2	$f(x) = x_1^2 + 2x_2^2 - \frac{3}{10}\cos(3\pi x_1)\cos(4\pi x_2) + \frac{3}{10}$	2
BF3	$f(x) = x_1^2 + 2x_2^2 - \frac{3}{10}\cos(3\pi x_1)\cos(4\pi x_2) + \frac{3}{10}$	2
DIFFPOWER	$f(x) = \sum_{i=1}^n x_i - y_i ^p$	n=2 $p=2,5,10$
CAMEL	$f(x) = 4x_1^2 - 2.1x_1^4 + \frac{1}{3}x_1^6 + x_1x_2 - 4x_2^2 + 4x_2^4, x \in [-5, 5]^2$	2
EASOM	$f(x) = -\cos(x_1)\cos(x_2)\exp\left((x_2 - \pi)^2 - (x_1 - \pi)^2\right)$	2
ELP	$f(x) = \sum_{i=1}^{n} (10^6)^{\frac{i-1}{n-1}} x_i^2$	n = 10, 20, 30
EXP	$f(x) = -\exp(-0.5\sum_{i=1}^{n} x_i^2), -1 \le x_i \le 1$	n = 4, 8, 16, 32
F3	$f(x) = \left(e^{-2.0\log(2.0)\left(\frac{(x_1 - 0.08)}{0.854}\right)^2}\right) \left(\sin\left(5.0\pi\left(x_1^{\frac{3.0}{4.0}} - 0.05\right)\right)\right)^6 x \in [0, 1]^n$	2
F5	$f(x) = \left(\left(4.0 - 2.1x_1^2 + \frac{x_1^4}{3.0} \right) x_1^2 \right) + (x_1 x_2) + \left(\left(4.0x_2^2 - 4.0 \right) x_2^2 \right) - 5 \le x_i \le 5$	2
F9	$f(x) = -\exp(-0.5\sum_{i=1}^{n} x_i^2), x \in [0,1]^n$	2
GKLS[70]	f(x) = Gkls(x, n, w)	n = 2,3 w = 50,100
GRIEWANK2	$f(x) = 1 + \frac{1}{200} \sum_{i=1}^{2} x_i^2 - \prod_{i=1}^{2} \frac{\cos(x_i)}{\sqrt{(i)}}$	2
GRIEWANK10	$f(x) = 1 + \frac{1}{200} \sum_{i=1}^{10} x_i^2 - \prod_{i=1}^{10} \frac{\frac{\cos(x_i)}{\sqrt{(i)}}}{\sqrt{(i)}}$	10
HANSEN	$f(x) = \sum_{i=1}^{5} i \cos[(i-1)x_1 + i] \sum_{j=1}^{5} j \cos[(j+1)x_2 + j]$	2
HARTMAN3	$f(x) = -\sum_{i=1}^{4} c_i \exp\left(-\sum_{j=1}^{3} a_{ij} (x_j - p_{ij})^2\right)$	3
HARTAMN6	$f(x) = -\sum_{i=1}^{4} c_i \exp\left(-\sum_{j=1}^{6} a_{ij} (x_j - p_{ij})^2\right)$	6
POTENTIAL[71]	$f(x) = -\sum_{i=1}^{4} c_i \exp\left(-\sum_{j=1}^{6} a_{ij} \left(x_j - p_{ij}\right)^2\right)$ $V_{LJ}(r) = 4\epsilon \left[\left(\frac{\sigma}{r}\right)^{12} - \left(\frac{\sigma}{r}\right)^6\right]$	n = 9, 15, 21, 30
RARSTIGIN	$f(x) = x_1^2 + x_2^2 - \cos(18x_1) - \cos(18x_2)$	2
ROSENBROCK	$f(x) = \sum_{i=1}^{n-1} \left(100 \left(x_{i+1} - x_i^2 \right)^2 + \left(x_i - 1 \right)^2 \right), -30 \le x_i \le 30$	n = 4, 8, 16
SCHWEFELH	$f(x) = \sum_{i=1}^{n} \left(\sum_{j=1}^{i} x_j\right)^2$	2
SCHWEFELH221	$f(x) = 418.9829n + \sum_{i=1}^{n} -x_i \sin(\sqrt{ x_i })$	2
SCHWEFELH222		2
Shekel5	$f(x) = \sum_{i=1}^{n-1} \left(100 \left(x_{i+1} - x_i^2 \right)^2 + \left(x_i - 1 \right)^2 \right), -30 \le x_i \le 30$ $f(x) = -\sum_{i=1}^{5} \frac{1}{(x - a_i)(x - a_i)^T + c_i}$	4
Shekel7	$f(x) = -\sum_{i=1}^{7} \frac{1}{(x-a_i)(x-a_i)^T + c_i}$	4
Shekel10	$f(x) = -\sum_{i=1}^{10} \frac{1}{(x-a_i)(x-a_i)^T + c_i}$	4
Sinusoidal[72]	$f(x) = -(2.5 \prod_{i=1}^{n} \sin(x_i - z) + \prod_{i=1}^{n} \sin(5(x_i - z))), 0 \le x_i \le \pi$	n = 4,8
Test2N	$f(r) = \frac{1}{2} \sum_{i=1}^{n} r_i^4 - 16r_i^2 + 5r_i$	n = 4, 5, 7
Test30N	$\frac{1}{10}\sin^2(3\pi x_1)\sum_{i=2}^{n-1}\left((x_i-1)^2(1+\sin^2(3\pi x_{i+1}))\right)+(x_n-1)^2(1+\sin^2(2\pi x_n))$	n = 3,4

The functions used in the conducted experiments have been proposed by various researchers [73,74] in the relevant literature. For a more accurate comparison of the methods, efforts were made to maintain certain parameter values at equal or similar levels. The values for the parameters of the algorithm are presented in Table2, along with some explanation of each parameter.

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PARAMETER VALUE **EXPLANATION** N 200 Number of samples for all methods N_k 200 Maximum number of iterations for all methods $f_{\min}^{(k)}$ $-f_{\min}^{(k-1)}$ SRBest fitness: Stopping rule for all methods Nŧ Similarity max count for all methods 12 LS 0.05 (5%) Local search rate for all methods F 0.8 Differential weight for Differential Evolution \overline{CR} 0.9 Crossover Probability for Differential Evolution 0.5 C_1, C_2 Parameters of PSO 0.1 (10%) Crossover rate for Genetic Algorithm G_c 0.05(5%)Mutation rate for Genetic Algorithm G_m

Table 2. Parameters of optimization methods settings

Experimental results

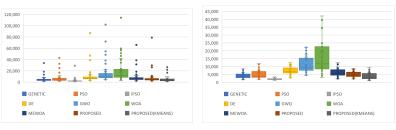
In Table 3, the average function calls for each method and every objective function is presented. Description of table captions and values:

- 1. The column FUNCTION represents the name of the used objective problem.
- 2. The column GENETIC represents the application of the Genetic Algorithm to the objective problem.
- 3. The PSO column represents the implementation of the classical PSO algorithm as suggested by the literature[33].
- 4. The column IPSO stands for the application of the Improved PSO algorithm as suggested by Charilogis and Tsoulos [75] to the objective problems.
- 5. The column DE represents the average function calls for the Differential Evolution optimization technique.
- 6. The column GWO represents the average function calls for the xxx optimization technique.
- 7. The column WOA represents the average function calls for the Whale Optimization technique.
- 8. The column MEWOA stands for the application of the Improved WOA algorithm as suggested by [75] to the objective problems.
- 9. The total sum of calls for each method is listed at the end of the table.
- 10. The success rate is indicated by the number in parentheses, which shows the executions in which the global optimum was successfully found. The absence of this number implies that the global minimum was computed with 100% success in all independent runs.

Table 3. Comparison of average function calls of proposed method against others

FUNCTION	GENETIC	PSO	IPSO	DE	GWO	WOA	MI
ACKLEY	6749	6885	3418	16183	20182	24766	1
BF1	4007	4113	1814	8268	9120	9924	7
BF2	3793	3747	1759	7913	8731	9597	(
BF3	3479	3305	1689	6327	7791	20117	ĺ
BRANIN	2376	2522	1730	4101	6055	5939	3
CAMEL	2869	2908	1754	5609	6688	5917	4
DIFFPOWER2	5443	8657	2462	14669	22059	11436	1
DIFFPOWER5	18552	24894	4446	39018	49769	42095	3
DIFFPOWER10	18801	32534	4690	46914	54442	56381	3
EASOM	1958	1998	1753	2978	4615	3153	
ELP10	3131	4397	1730	6288	9415	10317	1
ELP20	6160	6883	1988	10794	14173	17040	7
ELP30	9576	9438	2100	14172	18245	23532	9
EXP4	2946	3177	1677				
EXP16	3250	3477	1660	5166 6498	6648 6978	5567 9968	4
EXP32			1647		7419	11925	
	3561	3728		7606 7323			4
F3	4074	3420	1979(50)		10816	11717	
F5	1630	2055	1376	2814	48377	7393	3
F9	2494	2707	1879	4535	5502	4479	3
GKLS250	2280	2495	1623	3834	6127	4978	3
GKLS350	2612	2658	1570	3919	6919	7226(96)	3
GOLDSTEIN	3687	3856	1886	6781	9312	9016	
GRIEWANK2	4500	3168	2299(96)	7429(96)	9253	7948(86)	7
GRIEWANK10	6409(96)	7942	2142(80)	18490	14708	51143	1
HANSEN	3209	2892	2204	4185	7253	10498	4
HARTMAN3	2751	3103	1801	5190	7293	8440	3
HARTMAN6	3219	3688	1862	5968	8814	22615	4
POTENTIAL3	4351	5154	3096	6218	11256	9232	5
POTENTIAL5	7704	10128	6353	9119	22136	39455	8
POTENTIAL6	10177(70)	11780(46)	7593	10509	32630(90)	46466(46)	113
POTENTIAL10	13357	16550(86)	10413	12721	38337	59487	1
RASTRIGIN	4106	3539	2211	6216	9043	8116	
ROSENBROCK4	3679	5858	2025	8452	8078	10759	7
ROSENBROCK8	5269	7843	2085	11530	11167	14094	Š
ROSENBROCK16	8509	11450	2432	17432	15590	23544	1
SCHWEFEL	1880	2178	1504	3437	4564	4158	3
SCHWEFEL221	2666	2529(70)	1875(70)	3909	71847	8519(96)	3
SCHWEFEL222	33724	42897	28965	86861	101960	114161	6
SHEKEL5	3325	3886	2018	6662	10043	17010	
SHEKEL7	3360	4009	1994	6967(76)	10079	17873	
SHEKEL10	2488	3985	1914(96)	6757(96)	10055	15524	5
SINU4	2990	3409	1961	5953	8132	10150	4
SINU8	3441	3995	1853	6973	10481	20782	Ţ
SINU16	4320	4680	2251	6979	15356	34409	7
TEST2N4	3330	3390	1930	6396	8093	11876(96)	4
TEST2N5	4000	3604	1982(93)	6271(96)	8812	16256(86)	Į
TEST2N7	4775	4020(96)	2157(73)	7074(73)	10124	25005(63)	63
TEST30N3	3210	4018	2432	6178	7647	8163	į
TEST30N4	3678	4504	3354	7006	10656	13596	5
TOTAL	261106	317168	145908	506409	802608	916996	41
1	1	1	1	1	i e	1	1

At the end of every global optimization procedure, a BFGS variant of Powell [76] is utilized to improve the discovered solution and identify with certainty a local minimum. Additionally, Figure 1 presents a statistical comparison between the used optimization methods and the data provided from Table 3.



(a) With outliers appearing

(b) Without outliers appearing

Figure 1. Comparison of function calls of proposed method against others

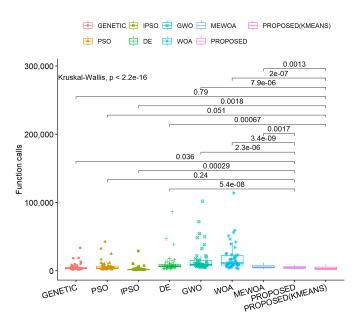


Figure 2. Statistical comparison of proposed method against others

The table 3 contains values representing objective function evaluations, with lower values indicating better performance. The goal is to minimize the number of function calls required to achieve a result. The algorithms analyzed are GENETIC, PSO, IPSO, DE, GWO, WOA, MEWOA, PROPOSED, and PROPOSED(KMEANS). The GENETIC algorithm, with a total of 261,106 evaluations, shows mixed results. In some functions, such as SHEKEL10 with 2488 evaluations, it performs well. However, in more demanding functions, like DIFFPOWER5 and DIFFPOWER10 with 18,552 and 18,801 evaluations respectively, it requires many calls, indicating reduced efficiency. The PSO algorithm, with 317,168 total evaluations, needs more calls than GENETIC and is generally considered less efficient. In difficult functions, such as DIFFPOWER10, it requires many evaluations, indicating reduced effectiveness. The IPSO algorithm is the most efficient, with only 145,908 evaluations. Its low values in several functions, such as ROSENBROCK16 with 2432 calls and TEST2N5 with 1982 calls, indicate that it requires fewer evaluations to achieve a result, making it the most efficient algorithm. The DE algorithm, with 506,409 evaluations, performs worse compared to IPSO and other algorithms. In difficult functions,

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such as DIFFPOWER10 with 46,914 calls and SCHWEFEL222 with 86,861 calls, it requires significantly more evaluations, indicating difficulties in optimizing efficiently. GWO has the most total evaluations (802,608), showing reduced efficiency. It encounters particular difficulties in hard problems, such as DIFFPOWER10 with 54,442 calls and SCHWEFEL222 with 101,960 calls. WOA, with 916,996 evaluations, is even less efficient than GWO. It faces serious issues in demanding functions such as DIFFPOWER10 (56,381 calls) and SCHWEFEL222 (114,161 calls), indicating poor performance. MEWOA (Modified WOA) has 419,939 total evaluations, showing some improvement over WOA but still less efficient than IPSO and PROPOSED+KMEANS. Despite the improvement, it continues to require many calls in difficult problems, such as DIFFPOWER10 (38,559 calls) and SCHWEFEL222 (65,835 calls). The PROPOSED algorithm, with 361,454 evaluations, performs better than DE but does not reach the efficiency of IPSO. It shows moderate results in some problems, such as DIFFPOWER10 with 29,549 calls, limiting its overall performance. The improved PROPOSED(KMEANS) algorithm achieves better results, with 257,033 total evaluations. In many functions, such as SCHWEFEL222 with 22,058 evaluations and DIFFPOWER10 with 26,615 evaluations, the addition of KMEANS significantly improves performance, making it competitive with IPSO. In conclusion, IPSO is the most efficient algorithm, with the lowest total number of evaluations, achieving better results with fewer calls. PROPOSED(KMEANS) also performs well, approaching the performance of IPSO. On the other hand, GWO and WOA have the worst performance, requiring the highest number of evaluations. MEWOA shows some improvements over WOA but remains less efficient than the top-performing algorithms.

In Figure [fig:StatProposedVSOthers], pairwise comparisons between the proposed methods and the other methods are presented. In all these comparisons, the critical parameter p<0.05 confirms the statistical significance of the results.

Overall, the proposed methods achieve a significant reduction in the required number of objective function calls and, in many cases, outperform other optimization techniques. Compared to the Differential Evolution (DE) algorithm, the proposed approaches perform better across all mathematical models, with the reduction in the number of calls exceeding 50%. This trend is confirmed by Table 3. Additionally, Figures 1a, 1b, and 2 present statistical comparisons between the global optimization methods used in the experiments, highlighting the superiority of the proposed approaches.

An additional experiment was executed for the High Elliptic function, which is defined as:

$$f(x) = \sum_{i=1}^{n} \left(10^{6}\right)^{\frac{i-1}{n-1}} x_{i}^{2}$$

where the parameter n defines the dimension of the function. In this particular experiment, the proposed optimization method was systematically applied to a specific mathematical function as the dimension n underwent a transition from 10 to 100. Figure 3a presents the number of objective function calls required for each algorithm across different dimensions. As the problem dimension increases, the number of function calls needed to find a solution grows significantly for all algorithms, indicating the increasing complexity of the ELP function. For example, the PROPOSED(KMEANS) algorithm requires 3593 calls for 10 dimensions and 20,900 calls for 100 dimensions, showing a gradual increase. Similarly, the PROPOSED algorithm starts with 4020 calls for 10 dimensions and reaches 24,322 calls for 100 dimensions. IPSO stands out as the most efficient algorithm, with only 1720 calls at 10 dimensions and 3165 at 100, consistently maintaining low evaluations. In contrast, WOA exhibits the worst performance, with 10,317 calls at 10 dimensions and 62,878 at 100 dimensions. The rate of increase in calls varies among algorithms. For example, the PROPOSED algorithm increases from 4020 to 6537 calls between 10 and 20 dimensions (a 1.6 times increase), while the rise from 90 to 100 dimensions is more moderate, from 20,798 to 24,322 calls. MEWOA, although improved compared to WOA, requires more calls than the proposed methods, with 5255 calls at 10 dimensions and 26,684 at 100. GENETIC displays a variable pattern, with 3131 calls at 10 dimensions and 29,004 at 100. GWO and PSO follow

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a similar trend, with a gradual increase in calls as the dimension increases. Additionally, Figure 3b illustrates the execution time for each algorithm across different dimensions, measured in seconds. As expected, increasing the dimension leads to a significant rise in execution time for all algorithms, highlighting the increased computational load. For example, PROPOSED(KMEANS) starts with 0.652 seconds at 10 dimensions and reaches 23.54 seconds at 100. PROPOSED begins with 0.236 seconds at 10 dimensions and climbs to 32.784 seconds at 100, marking an impressive 139-fold increase. The fastest algorithm, IPSO, takes only 0.034 seconds at 10 dimensions and 2.106 seconds at 100, demonstrating excellent performance and scalability. On the other hand, WOA records the worst performance, with 75.319 seconds at 100 dimensions compared to 0.257 seconds at 10 dimensions. DE also struggles in execution time, increasing from 0.16 seconds at 10 dimensions to 47.68 seconds at 100. The increase in execution time across dimensions follows a nonlinear trend for most algorithms. For example, PROPOSED takes 0.587 seconds at 20 dimensions (more than double the 0.236 seconds at 10 dimensions) but reaches 14.847 seconds at 80 dimensions. Similarly, PSO starts at 0.128 seconds at 10 dimensions and reaches 20.361 seconds at 100 dimensions.

The data reveals significant differences in the scalability and efficiency of the algorithms. IPSO stands out as the most efficient algorithm, with the lowest number of calls and the shortest execution time. PROPOSED(KMEANS) also achieves satisfactory results, maintaining a balance between calls and execution time. On the other hand, WOA and GWO exhibit the worst performance, with significantly more calls and substantial increases in execution time as the dimension grows.

The results confirm that the complexity of optimization problems increases sharply with the dimension. Most algorithms struggle to maintain their efficiency in higher dimensions, highlighting the importance of selecting the appropriate algorithm according to the problem's requirements and the available computational resources.

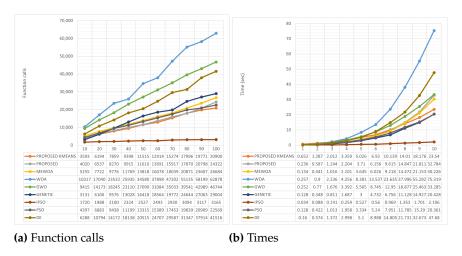


Figure 3. Different variations of the ELP problem

In each iteration of the algorithm, a trial point is calculated through vector operations, similar to the process of optimization using differential evolution. The main difference between the proposed method compared to differential evolution lies in the fact that the samples for calculating the trial point are selected from nearby regions of the initial distribution, rather than being chosen randomly. However, the performance of the two methods differs in their ability to find optimal solutions, as shown in Figure 4. In the case where the initial distribution is created by the k-means algorithm, the performance increases by 36.3%. The statistical analysis of the results in Figure 2 and Figure 4 indicates that the proposed methods (PROPOSED and PROPOSED+KMEANS) demonstrate statistically

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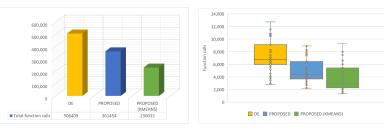
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significantly better performance than the DE method in most cases. The use of the t-test confirms that these differences are not random but are due to substantial improvements in the efficiency of the proposed methods. The lower function call values show that the proposed methods lead to faster convergence, and thus, better optimization performance. The extraneous samples of Figure 4b have been removed.



(a) Comparison of total function calls (b) Statistical comparison of total function calls

Figure 4. Proposeds methods against DE

4. Conclusions

An innovative global optimization method has been proposed in this research paper, which leverages techniques derived from well-established optimization strategies. More specifically, the new method incorporates genetic operators from Genetic Algorithms alongside the Linear Search method to generate candidate solutions for the given objective functions. These candidate solutions are then combined to create new solutions utilizing approaches inspired by the Differential Evolution method. To validate the effectiveness of this new optimization approach, a comprehensive series of experiments were conducted on various problems sourced from the existing literature. Additionally, numerical comparisons were made with recognized global optimization techniques to provide a clear benchmark. The results indicate that the proposed optimization method exhibits significantly superior performance when compared to alternative methods, particularly in terms of the number of calls made to the objective function. Fewer calls to the objective function suggest better overall efficiency, highlighting the proposed method's ability to achieve optimal solutions with fewer evaluations. This efficiency is particularly critical in scenarios where each function call is computationally expensive. Statistical analyses, including both the t-test and the Kruskal-Wallis test, confirm that the observed differences in the number of calls between the proposed method and other methods are statistically significant, with a p-value of less than 0.05. This finding not only underscores the reduced resource consumption of the proposed method but also affirms that it delivers reliable results with enhanced efficiency. In summary, the proposed method stands out in terms of efficiency when compared to other optimization techniques, significantly decreasing the number of objective function calls and optimizing overall computational cost. Potential enhancements to the algorithm could involve identifying specific samples that contribute more effectively to the discovery of the optimal solution. Furthermore, since this method represents a novel approach to optimization, exploring alternative termination criteria or varying the initial sample distributions could lead to even greater performance improvements. By refining these aspects, the method could further bolster its efficiency and effectiveness in solving complex optimization problems.

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