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Backtracking Search Optimization Algorithm for numerical optimization problems



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ABSTRACT

This paper introduces the Backtracking Search Optimization Algorithm (BSA), a new evolutionary algorithm (EA) for solving real-valued numerical optimization problems. EAs are popular stochastic search algorithms that are widely used to solve non-linear, non-differentiable and complex numerical optimization problems. Current research aims at mitigating the effects of problems that are frequently encountered in EAs, such as excessive sensitivity to control parameters, premature convergence and slow computation. In this vein, development of BSA was motivated by studies that attempt to develop simpler and more effective search algorithms. Unlike many search algorithms, BSA has a single control parameter. Moreover, BSA's problem-solving performance is not over sensitive to the initial value of this parameter. BSA has a simple structure that is effective, fast and capable of solving multimodal problems and that enables it to easily adapt to different numerical optimization problems. BSA's strategy for generating a trial population includes two new crossover and mutation operators. BSA's strategies for generating trial populations and controlling the amplitude of the search-direction matrix and search-space boundaries give it very powerful exploration and exploitation capabilities. In particular, BSA possesses a memory in which it stores a population from a randomly chosen previous generation for use in generating the search-direction matrix. Thus, BSA's memory allows it to take advantage of experiences gained from previous generations when it generates a trial preparation. This paper uses the Wilcoxon Signed-Rank Test to statistically compare BSA's effectiveness in solving numerical optimization problems with the performances of six widely used EA algorithms: PSO, CMAES, ABC, JDE, CLPSO and SADE. The comparison, which uses 75 boundary-constrained benchmark problems and three constrained real-world benchmark problems, shows that in general, BSA can solve the benchmark problems more successfully than the comparison algorithms.

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1. Introduction

Optimization is a very important research area in applied mathematics [1–5]. Optimization algorithms aim to find the best values for a system's parameters under various conditions. The first step in solving an optimization problem is determining the objective function that states the relations between the system parameters and system constraints. For various reasons, the objective function may have a non-linear, complex or non-differentiable form. Optimization problems are usually designed in a way that defines the global optimum of an objective function as the global minimum. The process of searching for the global optimum for an optimization problem is called global optimization. Desirable

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features for optimization algorithms include the ability to reach a problem's global minimum value quickly with a small number of control parameters and low computational cost, as well as robustness and ease of application to different problem models [6–8]. Since the size of the search space increases with the dimension of the optimization problem, it is difficult to find the global optimum for such problems with classical techniques [9]. When the objective function for an optimization problem is non-linear and non-differentiable, evolutionary algorithm (EA) techniques are typically used to find the global optimum [10–13]. EAs have been used for mechanical design problems [14], communication applications [15], image processing applications [16], speech recognition problems [17], sensor deployment problems [18], data mining applications [19], IIR filter design [20], solar radiation modeling [21], lens design [22], dynamic analysis of chemical processes [23], phase stability and equilibrium calculations for reactive systems [24], batch scheduling for polypropylene processes [25], dynamic optimization of biochemical processes [26] and many other engineering problems.

The most commonly used EA optimization techniques are based on swarm intelligence [12,14,20,27–33] and genetic evolution [1–7,34,35]. Swarm-intelligence optimization algorithms generally use simplified mathematical models of complex social behaviors of living creatures. However, recent swarm-intelligence based optimization algorithms have also been inspired by natural events involving gravitational physics [31], behavior of birds [29] and various branches of art such as music [36].

Unlike classical optimization techniques, EAs do not guarantee finding the optimum parameter values for a problem. However, also unlike classical optimization algorithms, EAs are sufficiently flexible to solve different types of problems. EAs must have global exploration and local exploitation abilities [12,31]. A global exploration ability means that the optimization algorithm effectively uses the entire search space, while a local exploitation ability means that the optimization algorithm searches for the best solution near a new solution it has already discovered. EAs generally use their exploration ability to acquire the new solutions that are needed to avoid local minimums in their first iterations. As the iterations progress, an EA's exploitation ability has a stronger influence on the solutions that are generated. The success of an optimization algorithm significantly depends on its exploration and exploitation abilities and the natural balance between them. Since new and complex numerical optimization problems that are difficult to solve with conventional methods are frequently encountered in scientific research, there is an ongoing need to develop new optimization algorithms based on different techniques [12,36–40].

Nature-inspired analogical models have been used to design many EAs. The ant colony optimization algorithm is based on ants' strategy for accessing food sources [27]. The biogeography-based optimization algorithm models the bio-interactions among living creatures in a habitat [28]. The cuckoo search algorithm models parasitic bio-interactions in living creatures [29,30]. The gravitational search algorithm models the interactions of objects arising from universal gravitation laws [31]. The particle swarm optimization algorithm (PSO) simulates the choreographic movements of superorganisms such as flocks of birds and schools of fish moving in concert [24,25,38–42]. The artificial bee colony algorithm (ABC) is inspired by honeybees' food-searching behavior [12,13,30]. These analogical models are also useful for describing the EAs to researchers familiar with the widely known concepts.

In an EA, protection of a population's genetic diversity is very important for the population's ability to iteratively sustain its development. It is generally believed that in nature, the genetic diversity of a population results from basic genetic processes such as recombination, crossover, mutation, selection and adaptation [1,11,12]. Many EAs are based on basic genetic rules, such as ABC, the cuckoo search, the covariance matrix adaptation evolution strategy (CMAES) [37], genetic algorithms [1,2] and the differential evolution algorithm (DE) [30,34,35].

DE, a genetic algorithm, has a very simple algorithmic structure that can easily adapt to different types of problems, and it has been used to solve many engineering problems. The standard DE has five mutation strategies and two crossover strategies [7,10,11,30,34,35]. DE's search for the global minimum is sensitive to the mutation and crossover strategy it uses, initial values of the mutation and crossover factors, size of its population and the number of iterations. Advanced versions of DE, such as the adaptive differential evolution algorithm (JDE) [6], the parameter adaptive differential evolution algorithm (JADE) [10] and the self-adaptive differential evolution algorithm (SADE) [35], were developed to improve DE's problem-solving success rate. In contrast, ABC is an EA that differs from DE by virtue of using genetic rules but no crossover strategy [12,13]. Moreover, when searching for the global minimizer, ABC tends to make more use of solutions in the search space that provide better fitness values. The comprehensive learning particle swarm optimizer (CLPSO) [8] and PSO2011 [42] are advanced versions of the standard PSO [40,41]. PSO2011 incorporates many improvements of PSO that have been identified by years of studies. CMAES, which is widely used in scientific applications, is based on an evolutionary development of the covariance matrix [27].

EAs are population-based stochastic search mechanisms that search for near-optimal solutions to a problem. An EA tries to evolve an individual into one with a better fitness value through a 'trial individual'. To generate a trial individual, the EA chooses existing individuals as raw genetic material and combines these using various genetic operators. If the trial individual has a better fitness value than the original individual, the trial individual replaces it in the next-generation population. EAs radically differ from one another based on their strategies for generating trial individuals. Because these strategies have a considerable effect on their problem-solving success and speed, ongoing efforts are aimed at developing EAs with faster and more successful problem-solving processes.

The algorithm proposed in this paper, BSA, is a new EA. BSA's unique mechanism for generating a trial individual enables it to solve numerical optimization problems successfully and rapidly. BSA uses three basic genetic operators –

selection, mutation and crossover – to generate trial individuals. BSA has a random mutation strategy that uses only one direction individual for each target individual, in contrast with many genetic algorithms such as DE and its derivatives JDE, JADE and SADE. BSA randomly chooses the direction individual from individuals of a randomly chosen previous generation. BSA uses a non-uniform crossover strategy that is more complex than the crossover strategies used in many genetic algorithms.

Since the PSO, CMAES, ABC, JDE, CLPSO and SADE algorithms are widely used in scientific applications, these algorithms have been selected as comparison algorithms for evaluating BSA's success in solving numerical optimization problems.

This paper uses three test sets to examine the success of BSA and the comparison algorithms in solving numerical optimization problems. The first test set includes 50 widely used standard benchmark problems [12,13], the second test set includes 25 benchmark problems used in CEC2005 [43] and the third test set includes three real-world problems used in CEC2011 [44]: the Circular Antenna Array Design problem (Antenna), the Spread Spectrum Radar Polly Phase Code Design problem (Radar) and the Parameter Estimation for Frequency-Modulated Sound Waves problem (FM).

The rest of this paper is organized as follows. Section 2 introduces Backtracking Search Optimization Algorithm, Section 3 describes the experiments and Section 4 presents the conclusions.

2. Backtracking Search Optimization Algorithm (BSA)

BSA is a population-based iterative EA designed to be a global minimizer. BSA can be explained by dividing its functions into five processes as is done in other EAs: initialization, selection-I, mutation, crossover and selection-II.

Algorithm 1 presents BSA's general structure.

Algorithm 1. General Structure of BSA

```
1. Initialization
repeat
2. Selection-I
Generation of Trial-Population
3. Mutation
4. Crossover
end
5. Selection-II
until stopping conditions are met;
```

2.1. Initialization

BSA initializes the population P with Eq. (1):

$$P_{i,i} \sim \mathsf{U}(low_i, up_i) \tag{1}$$

for i = 1, 2, 3, ..., N and j = 1, 2, 3, ..., D, where N and N are the population size and the problem dimension, respectively, N is a target individual in the population N.

2.2. Selection-I

BSA's Selection-I stage determines the historical population *oldP* to be used for calculating the search direction. The initial historical population is determined using Eq. (2):

$$oldP_{ij} \sim U(low_j, up_j).$$
 (2)

BSA has the option of redefining oldP at the beginning of each iteration through the 'if-then' rule in Eq. (3):

if
$$a < b$$
 then old $P := P|a, b \sim U(0, 1)$, (3)

where := is the update operation. Eq. (3) ensures that BSA designates a population belonging to a randomly selected previous generation as the historical population and remembers this historical population until it is changed. Thus, BSA has a memory. After *oldP* is determined, Eq. (4) is used to randomly change the order of the individuals in *oldP*:

$$oldP := permuting(oldP).$$
 (4)

The permuting function used in Eq. (4) is a random shuffling function.

2.3. Mutation

BSA's mutation process generates the initial form of the trial population Mutant using Eq. (5).

$$Mutant = P + F \cdot (oldP - P). \tag{5}$$

In Eq. (5), F controls the amplitude of the search-direction matrix (oldP - P). Because the historical population is used in the calculation of the search-direction matrix, BSA generates a trial population, taking partial advantage of its experiences from previous generations. This paper uses the value $F = 3 \cdot rndn$, where $rndn \sim N(0,1)$ (N is the standard normal distribution).

2.4. Crossover

BSA's crossover process generates the final form of the trial population T. The initial value of the trial population is Mutant, as set in the mutation process. Trial individuals with better fitness values for the optimization problem are used to evolve the target population individuals. BSA's crossover process has two steps. The first step calculates a binary integer-valued matrix (map) of size $N \cdot D$ that indicates the individuals of T to be manipulated by using the relevant individuals of T. If T is updated with T is upda

Algorithm 2 shows BSA's unique crossover strategy.

Algorithm 2. Crossover Strategy of BSA

```
Input: Mutant, mixrate, N and D.
    Output: T:Trial-Population.
o map_{(1:N,1:D)} = 1 // Initial
1 if a < b \mid a, b \sim U(0,1) then
                          // Initial-map is an N-by-D matrix of ones.
         for i from 1 to N do
           | map_{i,u_{\{1:\lceil mixrate \cdot rnd \cdot D \rceil\}}} = 0 | u = permuting(\langle 1, 2, 3, ..., D \rangle) 
4
         end
    for i from 1 to N do, map_{i,randi(D)} = 0, end
7 end
    T := Mutant // Initial T
   for i from 1 to N do
        from 1 to N do
for j from 1 to D do
if map_{i,j} = 1 then T_{i,j} := P_{i,j}
10
12
        end
13 end
```

In Algorithm-2, \lceil (on line 3) indicates the ceiling function, defined as $rnd \sim U(0,1)$. BSA's crossover strategy is quite different from the crossover strategies used in DE and its variants. The mix rate parameter (mixrate) in BSA's crossover process controls the number of elements of individuals that will mutate in a trial by using $\lceil mixrate \cdot rnd \cdot D \rceil$ (Algorithm 2, line 3). The function of the mix rate is quite different from the crossover rate used in DE.

Two predefined strategies are randomly used to define BSA's *map*. The first strategy uses *mixrate* (Algorithm 2, lines 2–4). The second strategy allows only one randomly chosen individual to mutate in each trial (Algorithm 2, line 6). BSA's crossover process is more complex than the processes used in DE.

Some individuals of the trial population obtained at the end of BSA's crossover process can overflow the allowed search-space limits as a result of BSA's mutation strategy. The individuals beyond the search-space limits are regenerated using Algorithm 3.

Algorithm 3. Boundary Control Mechanism of BSA

```
 \begin{aligned} & \textbf{Input:} \ T, \, \textbf{Search space limits} \ (\textbf{i.e.}, \, low_j, \, up_j) \\ & \textbf{Output:} \ T \\ & \textbf{for} \ i \ \textbf{from} \ 1 \ \textbf{to} \ \textbf{N} \ \textbf{do} \\ & & | \quad \textbf{for} \ j \ \textbf{from} \ 1 \ \textbf{to} \ \textbf{D} \ \textbf{do} \\ & & | \quad \textbf{if} \ (T_{i,j} < low_j) \ or(T_{i,j} > up_j) \ \textbf{then} \\ & & | \quad T_{i,j} = rnd \cdot (up_j - low_j) + low_j \\ & & | \quad \textbf{end} \end{aligned}
```

2.5. Selection-II

In BSA's Selection-II stage, the T_i s that have better fitness values than the corresponding P_i s are used to update the P_i s based on a greedy selection. If the best individual of $P(P_{best})$ has a better fitness value than the global minimum value obtained so far by BSA, the global minimizer is updated to be P_{best} , and the global minimum value is updated to be the fitness value of P_{best} . The structure of BSA is quite simple; thus, it is easily adapted to different numerical optimization problems. Algorithm 4 presents pseudo code for BSA:

Algorithm 4. Pseudo-Code of BSA

```
Input: ObjFun, N, D, maxcycle, mixrate, low<sub>1:D</sub>, up<sub>1:D</sub>
    Output: globalminimum, globalminimizer // rnd \sim U(0,1), rndn \sim N(0,1), w = rndint(\cdot), rndint(\cdot) \sim U(1,\cdot) \mid w \in \{1,2,3,...,\cdot\}
    function \ bsa(ObjFun, N, D, maxcycle, low, up)
    // INTITALIZATION
    globalminimum = inf
    for i from 1 to N do
          for j from 1 to D do
              end
          fitnessP_i = ObjFun(P_i) // Initial-fitness values of P
    end
10 for iteration from 1 to maxcycle do
          // SELECTION-I
         if (a < b | a, b \sim U(0,1)) then oldP := P end oldP := permuting(oldP) // 'permuting' arbitrary changes in positions of two
11
12
          individuals in oldP
          Generation of Trial-Population
13
               // MUTATION
               mutant = P + 3 \cdot rndn \cdot (oldP - P)
14
                // CROSSOVER
               map_{1:N,1:D}=1 // Initial-map is an N-by-D matrix of ones. if (c< d|c,d\sim U(0,1)) then
15
16
17
                    for i from 1 to N do
                         map_{i,u_{\left(1:\lceil mixrate \cdot rnd \cdot D \rceil \right)}} = 0 \ \mid \ u = permuting(\langle 1,2,3,...,D \rangle)
18
19
                     end
20
               else
                    for i from 1 to N do, map_{i,randi(D)} = 0, end
21
               end
22
               // Generation of Trial Population, T T := mutant
23
               for i from 1 to N do
                    for j from 1 to D do

| if map_{i,j} = 1 then T_{i,j} := P_{i,j}
25
26
27
                     end
28
               end
                // Boundary Control Mechanism
29
               for i from 1 to N do
                    for j from 1 to D do
30
                         if (T_{i,j} < low_j) or(T_{i,j} > up_j) then T_{i,j} = rnd \cdot (up_j - low_j) + low_j
32
                          end
33
                    end
34
               end
35
36
          end
          // SELECTION-II
37
          fitnessT = ObjFnc(T)
          for i from 1 to N do
38
               if fitnessT_i < fitnessP_i then
fitnessP_i := fitnessT_i
39
40
                    P_i := T_i
41
               end
          end
42
         \begin{array}{l} fitnessP_{best} = min(fitnessP) \mid best \in \{1, 2, 3, ..., N\} \\ \textbf{if } fitnessP_{best} < globalminimum \ \textbf{then} \\ \mid globalminimum:= fitnessP_{best} \end{array}
43
44
45
                globalminimizer := P_{best}
               // Export globalminimum and globalminimizer
         end
46
47 end
```

The software codes in Matlab of BSA can be found at [45].

2.6. Comparison of BSA with the comparison algorithms

- BSA is an EA, similar to the comparison algorithms PSO, CMAES, ABC, IDE, CLPSO and SADE.
- BSA's mutation and crossover mechanisms are different from those of DE and its advanced versions JDE, JADE and SADE.
 BSA's mutation mechanism uses only one individual from a previous population, and BSA's crossover mechanism is more complex than the crossover mechanisms of DE and its advanced versions.
- Unlike ABC, JDE and SADE, BSA has no tendency to use individuals in the population with better fitness values more frequently than others. This makes BSA more successful in solving multimodal problems.
- BSA has a much simpler structure than the comparison algorithms.
- BSA's mutation and crossover strategies are radically different from those of DE and its advanced versions.
- BSA's boundary control mechanism is different from those of ABC and DE and its advanced versions.
- BSA remembers the population of a randomly selected generation for use in calculating the search-direction matrix. PSO, CMAES, ABC, JDE, CLPSO and SADE do not use previous generation populations.
- BSA is a dual-population algorithm that uses both the current and historical populations, unlike the comparison algorithms.

3. Experiments

This section presents in detail the tests and benchmark problems, statistical analysis, arithmetic precision and control parameters and stopping conditions used for the optimization algorithms in the tests, along with the statistical results.

3.1. Tests and benchmark problems

Three tests were conducted to examine the relative success of BSA and the comparison algorithms in solving the numerical optimization problems.

Test 1 involved 50 widely used benchmark problems. Detailed information about these problems is provided in [12,13]. Table 1 summarizes several features of the benchmark problems used in Test 1.

Test 2 involved 25 benchmark problems used in CEC2005. Detailed information about these problems is provided in [43]. Table 2 summarizes several features of the benchmark problems used in Test 2.

Test 3 involved three of the real-world problems used in CEC2011: the Circular Antenna Array Design Problem (Antenna), the Spread Spectrum Radar Polly Phase Code Design (Radar) and Parameter Estimation for Frequency-Modulated Sound Waves (FM). Detailed definitions of these problems are provided in [44]. Table 3 summarizes the definitions of the real-world problems used in Test 3.

3.2. Control parameters for the optimization algorithms used in the tests

Table 4 gives the initial values of the relevant control parameters for the EAs tested in this paper. The relevant common control parameters for the evolutionary searches are as follows:

- The maximum number of times the objective function is evaluated is 2,000,000.
- The population size is 30.
- CMAES requires using a population size that varies with the problem size. Therefore, the population size (*N*_{CMAES}) for CMAES was calculated using Eq. (6):

$$N_{\text{CMAES}} = 4 + |3 \cdot \log (Dimension of Problem)|.$$
 (6)

3.3. Stopping conditions for the optimization algorithms used in the tests

The predetermined criteria used to stop the algorithms' searches are as follows.

- If the absolute value of the objective function is less than 10^{-16} , stop.
- If the algorithm has failed to find a better solution than the existing solution during the last 200,000 function evaluations, stop.
- If the number of function evaluations reaches 2,000,000, stop.
- If the maximum number of generations has been reached, stop.

In the tests, the benchmark problems were solved 30 times, each time using a different initial population. In each test, the evolutionary computing algorithms used the same initial population. The global minimum and runtime values for each test were recorded for detailed statistical analysis. All tests and statistical analyses were conducted using Matlab. The simple statistical values acquired during the tests provide information about the problem-solving abilities of the tested algorithms.

3.4. Simple numerical example showing the functions of BSA

In this section, the benchmark problem F43 is used to show in detail function of BSA for a small numerical example. F43 has two variables, and the population size in this example is predefined to be 3. Therefore, the size of P is 3×2 . Eq. (7) defines the objective function for F43:

$$ObjFun(x) = 4 \cdot x_1^2 + 2.1 \cdot x_1^4 + \frac{1}{3} \cdot x_1^6 + x_1 \cdot x_2 - 4 \cdot x_2^2 + 4 \cdot x_2^4. \tag{7}$$

The search-space limits are defined to be $-5 \le x_1, x_2 \le 5$. Table 5 shows the values BSA acquired for various variables during its first five iterations while solving F43.

 Table 1

 The benchmark problems used in Test 1 (Dim: Dimension, Low, Up: Limits of search space, M: Multimodal, N: Non-Separable, U: Unimodal, S: Separable).

Problem	Name	Type	Low	Up	Din
F1	Foxholes	MS	-65.536	65.536	2
F2	GoldsteinPrice	MN	-2	2	2
F3	Penalized	MN	-50	50	30
F4	Penalized2	MN	-50	50	30
F5	Ackley	MN	-32	32	30
F6	Beale	UN	-4.5	4.5	5
F7	Bohachecsky1	MS	-100	100	2
F8	Bohachecsky2	MN	-100	100	2
F9	Bohachecsky3	MN	-100	100	2
F10	Booth	MS	-10	10	2
F11	Branin	MS	-5	10	2
F12	Colville	UN	-10	10	4
F13	DixonPrice	UN	-10	10	30
F14	Easom	UN	-100	100	2
F15	Fletcher	MN	-3.1416	3.1416	2
F16	Fletcher	MN	-3.1416	3.1416	5
F17	Fletcher	MN	-3.1416	3.1416	10
F18	Griewank	MN	-600	600	30
F19	Hartman3	MN	0	1	3
F20	Hartman6	MN	0	1	6
F21	Kowalik	MN	_5	5	4
F22	Langermann	MN	0	10	2
F23	Langermann	MN	0	10	5
F24	Langermann	MN	0	10	10
F25	Matyas	UN	-10	10	2
F26	Michalewics	MS	0	3.1416	2
F27	Michalewics	MS	0	3.1416	5
F28	Michalewics	MS	0	3.1416	10
F29	Perm	MN	-4	4	4
F30	Powell	UN	-4 -4	5	24
F31	Powersum	MN	-4 0	4	4
F32		US	∪ −1.28		30
	Quartic	MS	-1.28 -5.12	1.28	30
F33	Rastrigin			5.12	
F34	Rosenbrock	UN	-30	30	30
F35	Schaffer	MN	-100 500	100	2
F36	Schwefel	MS	-500	500	30
F37	Schwefel_1_2	UN	-100	100	30
F38	Schwefel_2_22	UN	-10	10	30
F39	Shekel10	MN	0	10	4
F40	Shekel5	MN	0	10	4
F41	Shekel7	MN	0	10	4
F42	Shubert	MN	-10	10	2
F43	Sixhumpcamelback	MN	-5	5	2
F44	Sphere2	US	-100	100	30
F45	Step2	US	-100	100	30
F46	Stepint	US	-5.12	5.12	5
F47	Sumsquares	US	-10	10	30
F48	Trid	UN	-36	36	6
F49	Trid	UN	-100	100	10
F50	Zakharov	UN	-5	10	10

3.5. Statistical analysis

Owing to their stochastic nature, EAs may arrive at better or worse solutions than solutions they have previously reached by chance during their search for new solutions to a problem. Because of such cases, it is beneficial to use statistical tools to compare the problem-solving success of one EA with that of another.

The simple statistical parameters that can be derived from the results of an algorithm solving a specific numerical problem K times under different initial conditions – i.e. the mean solution (*mean*), the standard deviation of the mean solution (*std*) and the best solution (*best*) – only provide information about the algorithm's behavior in solving that particular problem.

3.5.1. Statistical pairwise test tool: the Wilcoxon Signed-Rank Test

For pairwise comparison of the problem-solving success of EAs, a problem-based or multi-problem-based statistical comparison method can be used [46]. A problem-based comparison can use the global minimum values obtained for the problem as the result of several runs. Problem-based pairwise comparisons are widely used to determine which of two algorithms

Table 2
The benchmark problems used in Test 2 (Dim: Dimension, Low, Up: Limits of search space, M: Multimodal, E: Expanded, H: Hybrid, C: Composition, U: Unimodal).

Problem	Name	Type	Dim	Low	Up
F51	Shifted sphere	U	10	-100	100
F52	Shifted Schwefel	U	10	-100	100
F53	Shifted rotated high conditioned elliptic function	U	10	-100	100
F54	Shifted Schwefels problem 1.2 With noise	U	10	-100	100
F55	Schwefels problem 2.6	U	10	-100	100
F56	Shifted Rosenbrock's	M	10	-100	100
F57	Shifted rotated Griewank's	M	10	0	600
F58	Shifted rotated Ackley's	M	10	-32	32
F59	Shifted Rastrigin's	M	10	-5	5
F60	Shifted rotated Rastrigin's	M	10	-5	5
F61	Shifted rotated Weierstrass	M	10	-0.5	0.5
F62	Schwefels problem 2.13	M	10	-100	100
F63	Expanded extended Griewank's + Rosenbrock's	Е	10	-3	1
F64	Expanded rotated extended Scaffes	Е	10	-100	100
F65	Hybrid composition function	HC	10	-5	5
F66	Rotated hybrid comp. Fn 1	HC	10	-5	5
F67	Rotated hybrid comp. Fn 1 with noise	HC	10	-5	5
F68	Rotated hybrid comp. Fn 2	HC	10	-5	5
F69	Rotated hybrid comp. Fn 2 with narrow global optimal	HC	10	-5	5
F70	Rotated hybrid comp. Fn 2 with the global optimum	HC	10	-5	5
F71	Rotated hybrid comp. Fn 3	HC	10	-5	5
F72	Rotated hybrid comp. Fn 3 with high condition number matrix	HC	10	-5	5
F73	Non-continuous rotated hybrid comp. Fn 3	HC	10	-5	5
F74	Rotated hybrid comp. Fn 4	HC	10	-5	5
F75	Rotated hybrid comp. Fn 4	HC	10	-2	5

Table 3The benchmark problems used in Test 3 (Dim: Dimension, Low, Up: Limits of search space, BC: Bound constrained).

Problem	Name	Type	Low	Up	Dim
F76	Antenna	ВС	0.2, 0.2,	1, 1,	12
			0.2, 0.2,	1, 1,	
			0.2, 0.2,	1, 1,	
			-180, -180,	180, 180,	
			-180, -180,	180, 180,	
			-180, -180,	180, 180	
F77	Radar	BC	0	$2 \cdot \pi$	20
F78	FM	ВС	-6.4	6.35	6

Table 4Control parameters of the related algorithms used in the tests.

Algorithm	Control parameters			
PSO2011 CMAES	$C_1 = 1.80$ $\sigma = 0.25$	$C_2 = 1.80$ $\mu = \left \frac{4 + [2 \cdot \log(N)]}{2} \right $	$\omega = 0.5 + (1 - rand)$	
ABC JDE	$ \begin{aligned} & \text{limit} = N \cdot D \\ & F_{inital} = 0.5 \end{aligned} $	Size of employed-bee = (size of c $CR_{initial} = 0.90$	olony)/2 $\tau_1=0.1$	$ au_{2} = 0.1$
CLPSO	c = 1.49445	$m = 0 p_c = 0.5 \cdot \frac{e^t - e^{t(p_c)}}{e^{t(p_c)} - e}$	$\frac{1}{q(1)}$ where, $t = 0.5 \cdot \left(0 : \frac{1}{p_s - 1} : 1\right)$	-
SADE BSA	$F \sim N(0.5, 0.3)$ mixrate = 1.00	$CR \sim N(CR_m, 0.1)$	c = 0.1	<i>p</i> = 0.05

solves a specific numerical optimization problem with greater statistical success. This paper uses the global minimum values obtained as the result of 30 runs for its problem-based pairwise comparison of the algorithms. A multi-problem-based pairwise comparison can use the average of the global minimum values obtained as the result of several runs. Multi-problem-based pairwise comparisons determine which algorithm is statistically more successful in a test that includes several benchmark problems [46]. This paper uses the average of global minimum values obtained as the result of 30 runs for its multi-problem-based comparison of the algorithms.

The Wilcoxon Signed-Rank Test was used for pairwise comparisons, with the statistical significance value α = 0.05. The null hypothesis H0 for this test is: 'There is no difference between the median of the solutions achieved by algorithm A

Table 5A simple numerical example describing the functioning of BSA by using F43.

Generation	P (see Eq.	. (1))	fitnessP	Eq. (3)	oldP (see	Eq.s. 2,4)	$F \sim N(0,3)$	Mutant (se	ee Eq. (5))	ma	p	T (see Algor	ithms 2 and 3)	fitnessT	Globalminimum
Initial	2.713	-4.793	2054.702	0	-3.020	2.605	-	=	_	-	_	=	-	=	Inf
	1.336	2.488	134.179	0	-3.309	-4.117	-		-	-	-	_		-	
	-0.015	-2.753	199.491	0	1.853	4.533	_	-	-	-	-	_	-	-	
1	2.713	-4.793	2054.702	1	1.336	2.488	-2.473	6.118	-22.799	1	0	2.713	1.741	77.938	77.938
	1.336	2.488	134.179	1	-0.015	-2.753	-2.473	4.677	15.448	0	1	4.677	2.488	2,711.678	
	-0.015	-2.753	199.491	1	2.713	-4.793	-2.473	-6.762	2.291	0	1	-0.582	-2.753	202.178	
2	2.713	1.741	77.938	1	2.713	1.741	0.686	2.713	1.741	1	0	2.713	1.741	77.938	2.500
	1.336	2.488	134.179	1	-0.015	-2.753	0.686	0.409	-1.108	0	1	0.409	2.488	130.140	
	-0.015	-2.753	199.491	1	1.336	2.488	0.686	0.911	0.842	0	0	0.911	0.842	2.005	
3	2.713	1.741	77.938	1	0.911	0.842	7.428	-10.673	-4.937	0	1	-3.489	1.741	357.346	2.500
	0.409	2.488	130.139	1	2.713	1.741	7.428	17.523	-3.061	0	1	-1.159	2.488	128.019	
	0.911	0.842	2.005	1	0.409	2.488	7.428	-2.818	13.068	1	0	0.911	4.442	1,484.491	
4	2.713	1.741	77.938	0	2.713	1.741	4.330	2.713	1.741	0	1	2.713	1.741	77.938	2.005
	-1.159	2.488	128.019	0	0.409	2.488	4.330	5.630	2.488	0	0	1.364	2.488	134.224	
	0.911	0.842	2.005	0	0.911	0.842	4.330	0.911	0.842	0	1	0.911	0.842	2.005	
5	2.713	1.741	77.938	0	0.409	2.488	-0.955	4.913	1.027	1	0	2.713	1.027	51.607	0.307
	-1.159	2.488	128.019	0	0.911	0.842	-0.955	-3.136	4.059	0	1	-3.136	2.488	273.995	
	0.911	0.842	2.005	0	2.713	1.741	-0.955	-0.810	-0.017	0	1	-0.810	0.842	0.307	

Table 6
Basic statistics of the 30-solutions obtained by PSO, CMAES, ABC, JDE, CLPSO, SADE and BSA in Test 1 (Mean: mean-solution, Std: standard-deviation of mean-solution, Best: the best-solution, and Runtime: mean-runtime in seconds.)

Problem	Statistics	PSO2011	CMAES	ABC	JDE	CLPSO	SADE	BSA
F1	Std	1.3316029264876300 0.9455237994690700 0.9980038377944500 72.527	10.0748846367972000 8.0277365400340800 0.9980038377944500 44.788	0.9980038377944500 0.0000000000000001 0.9980038377944500 64.976	1.0641405484285200 0.3622456829347420 0.9980038377944500 51.101	1.8209961275956800 1.6979175079427900 0.9980038377944500 61.650	0.9980038377944500 0.0000000000000000 0.9980038377944500 66.633	0.9980038377944500 0.0000000000000000 0.9980038377944500 38.125
F2	Std	2.99999999999200 0.00000000000000013 2.999999999999200 17.892	21.899999999995000 32.6088098948516000 2.999999999999200 24.361	3.0000000465423000 0.0000002350442161 2.99999999999990 16.624	2.99999999999200 0.0000000000000013 2.9999999999999200 7.224	3.0000000000000700 0.00000000000007941 2.9999999999999200 24.784	2.99999999999200 0.00000000000000020 2.9999999999	2.99999999999200 0.0000000000000011 2.999999999999200 7.692
F3	Std	0.1278728062391630 0.2772792346028400 0.000000000000000000000000000000000	0.0241892995662904 0.0802240262581864 0.00000000000000000 5.851	0.00000000000000004 0.00000000000000000	0.0034556340083499 0.0189272869685522 0.000000000000000000 9.492	0.0000000000000000 0.00000000000000000	0.0034556340083499 0.0189272869685522 0.0000000000000000000 15.992	0.0000000000000000 0.0000000000000000 0.000000
F4	Std	0.0043949463343535 0.0054747064090174 0.00000000000000000000000000000000000	0.0003662455278628 0.0020060093719584 0.0000000000000000000 6.158	0.00000000000000004 0.00000000000000000	0.0007324910557256 0.0027875840585535 0.00000000000000000 14.367	0.0000000000000000 0.0000000000000000 0.000000	0.0440448539086004 0.2227372747439610 0.00000000000000000000 33.019	0.0000000000000000 0.0000000000000000 0.000000
F5	Std	1.5214322973725000 0.6617570384662600 0.0000000000000000000000000000000	11.7040011684582000 9.7201961540865200 0.000000000000000080 3.144	0.000000000000340 0.00000000000000035 0.00000000000000293 23.293	0.0811017056422860 0.3176012689149320 0.0000000000000044 11.016	0.1863456353861950 0.4389839299322230 0.00000000000000080 45.734	0.7915368220335460 0.7561593402959740 0.00000000000000044 40.914	0.0000000000000105 0.00000000000000034 0.00000000000000000
F6	Std	0.0000000041922968 0.0000000139615552 0.000000000000000000000000000000000	0.2540232169641050 0.3653844307786430 0.00000000000000000 4.455	0.0000000000000028 0.00000000000000030 0.0000000000000000	0.0000000000000000 0.0000000000000000 0.000000	0.0000444354499943 0.0001015919507724 0.0000000000000000000 125.839	0.0000000000000000 0.00000000000000000	0.000000000000000 0.0000000000000000 0.000000
F7	Std	0.0000000000000000 0.00000000000000000	0.0622354533647150 0.1345061339146580 0.00000000000000000 6.845	0.000000000000000 0.0000000000000000 0.000000	0.0000000000000000 0.00000000000000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.0000000000000000 0.00000000000000000
F8	Std	0.0000000000000000 0.00000000000000000	0.0072771062590204 0.0398583525142753 0.000000000000000000 2.174	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.0000000000000000 0.00000000000000000	0.0000000000000000 0.00000000000000000	0.0000000000000000 0.00000000000000000
F9	Std	0.0000000000000000 0.00000000000000000	0.0001048363065820 0.0005742120996051 0.000000000000000000 2.127	0.000000000000000000000000000000000000	0.0000000000000000 0.0000000000000000 0.000000	0.0000193464326398 0.0000846531630676 0.00000000000000000 33.307	0.000000000000000 0.0000000000000000 0.000000	0.0000000000000000 0.00000000000000000
F10	Std	0.000000000000000 0.00000000000000000 0.000000	0.000000000000000 0.00000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.0000000000000000 0.0000000000000000 0.000000	0.0006005122443674 0.0029861918862801 0.000000000000000000 28.508	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000
F11	Std	0.3978873577297380 0.00000000000000000 0.3978873577297380 17.049	0.6372170283279430 0.7302632173480510 0.3978873577297380 24.643	0.3978873577297380 0.00000000000000000 0.3978873577297380 10.941	0.3978873577297380 0.00000000000000000 0.3978873577297380 6.814	0.3978873577297390 0.00000000000000049 0.3978873577297380 17.283	0.3978873577297380 0.00000000000000000 0.3978873577297380 27.981	0.3978873577297380 0.00000000000000000 0.3978873577297380 5.450
F12	Std	0.000000000000000 0.000000000000000 0.000000	0.0000000000000000 0.000000000000000 0.000000	0.0715675060725970 0.0579425013417103 0.0013425253994745	0.000000000000000 0.000000000000000 0.000000	0.1593872502094070 0.6678482786713720 0.0000094069599934	0.000000000000000 0.000000000000000 0.000000	0.000000000000000 0.00000000000000 0.000000

Table 6 (continued)

Problem	Statistics	PSO2011	CMAES	ABC	JDE	CLPSO	SADE	BSA
	Runtime	44.065	1.548	21.487	1.251	166.965	4.405	2.460
F13	Mean Std Best Runtime	0.66666666666750 0.00000000000000022 0.6666666666666720 167.094	0.666666666666670 0.00000000000000000 0.6666666666	0.000000000000038 0.00000000000000012 0.00000000000000021 37.604	0.666666666666670 0.00000000000000002 0.6666666666666670 18.689	0.0023282133668190 0.0051792840882291 0.0000120708732167 216.261	0.66666666666670 0.00000000000000000 0.6666666666	0.64444444444440 0.1217161238900370 0.000000000000000000000 21.192
14	Mean Std Best Runtime	-1.0000000000000000 0.00000000000000000 -1.0000000000	-0.100000000000000 0.3051285766293650 -1.0000000000000000 3.606	-1.000000000000000 0.0000000000000000 -1.0000000000	-1.000000000000000 0.0000000000000000 -1.0000000000	-1.0000000000000000 0.00000000000000000 -1.0000000000	-1.0000000000000000 0.00000000000000000 -1.0000000000	-1.0000000000000000 0.00000000000000000 -1.0000000000
15	Mean Std Best Runtime	0.0000000000000000 0.0000000000000000 0.000000	1028.3930784026900000 1298.1521820113500000 0.000000000000000000000000000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.0000000000000000 0.00000000000000000
16	Mean Std Best Runtime	48.7465164446927000 88.8658510972991000 0.0000000000000000000000 95.352	1680.3460230073400000 2447.7484859066000000 0.00000000000000000000 11.947	0.0218688498331872 0.0418409568792831 0.0000000000000016 44.572	0.9443728655432830 2.8815514827061600 0.0000000000000000000 4.719	81.7751618148164000 379.9241117377270000 0.0000000000000000000000 162.941	0.0000000000000000 0.0000000000000000 0.000000	0.0000000000000000 0.00000000000000000
17	Mean Std Best Runtime	918.9518492782850000 1652.4810858411400000 0.0000000000000000000000000000	12340.2283326398000000 22367.1698875802000000 0.0000000000000000000 7.631		713.7226974626920000 1710.0713074301200000 0.000000000000000000000 16.105	0.8530843976878610 2.9208253191698800 0.0016957837829822 268.894	0.000000000000000 0.0000000000000000 0.000000	0.0000000000000000 0.00000000000000000
18	Mean Std Best Runtime	0.0068943694819713 0.0080565201649587 0.00000000000000000000000000000000000	0.0011498935321349 0.0036449413521107 0.00000000000000000000 2.647	0.000000000000000 0.00000000000000001 0.00000000	0.0048193578543185 0.0133238235582874 0.000000000000000000 6.914	0.000000000000000 0.0000000000000000 0.000000	0.0226359326967139 0.0283874287215679 0.00000000000000000000000000000000000	0.0004930693556077 0.0018764355751644 0.000000000000000000 5.753
19	Mean Std Best Runtime	-3.8627821478207500 0.00000000000000027 -3.8627821478207600 19.280	-3.7243887744664700 0.5407823545193820 -3.8627821478207600 21.881	-3.8627821478207500 0.00000000000000024 -3.8627821478207600 12.613	-3.8627821478207500 0.00000000000000027 -3.8627821478207600 7.509	-3.8627821478207500 0.00000000000000027 -3.8627821478207600 17.504	-3.8627821478207500 0.00000000000000027 -3.8627821478207600 24.804	-3.8627821478207500 0.000000000000000027 -3.8627821478207600 6.009
20	Mean Std Best Runtime	-3.3180320675402500 0.0217068148263721 -3.3219951715842400 26.209	-3.2942534432762600 0.0511458075926848 -3.3219951715842400 7.333	-3.3219951715842400 0.00000000000000014 -3.3219951715842400 13.562	-3.2982165473202600 0.0483702518391572 -3.3219951715842400 8.008	-3.3219951715842400 0.00000000000000013 -3.3219951715842400 20.099	-3.3140689634962500 0.0301641516823498 -3.3219951715842400 33.719	-3.3219951715842400 0.00000000000000013 -3.3219951715842400 6.822
21	Mean Std Best Runtime	0.0003074859878056 0.0000000000000000 0.0003074859878056 84.471	0.0064830287538208 0.0148565973286009 0.0003074859878056 13.864	0.0004414866359626 0.0000568392289725 0.0003230956007045 20.255	0.0003685318137604 0.0002323173367683 0.0003074859878056 7.806	0.0003100479704151 0.0000059843325073 0.0003074859941292 156.095	0.0003074859878056 0.0000000000000000 0.0003074859878056 45.443	0.0003074859878056 0.0000000000000000 0.0003074859878056 11.722
22	Mean Std Best Runtime	-1.0809384421344400 0.00000000000000006 -1.0809384421344400 27.372	-0.7323679641701760 0.4136688304155380 -1.0809384421344400 32.311	-1.0809384421344400 0.00000000000000008 -1.0809384421344400 27.546	-1.0764280762657400 0.0247042912888477 -1.0809384421344400 19.673	-1.0202940450426400 0.1190811583120530 -1.0809384421344400 52.853	-1.0809384421344400 0.00000000000000005 -1.0809384421344400 36.659	-1.0809384421344400 0.000000000000000005 -1.0809384421344400 21.421
23	Mean Std Best Runtime	-1.3891992200744600 0.2257194403158630 -1.4999992233524900 33.809	-0.5235864386288060 0.2585330714077300 -0.7977041047646610 17.940	-1.4999990070800800 0.0000008440502079 -1.4999992233524900 37.986	-1.3431399432579700 0.2680292304904580 -1.4999992233524900 20.333	-1.4765972735526500 0.1281777579497830 -1.4999992233524900 42.488	-1.4999992233525000 0.000000000000000009 -1.4999992233524900 36.037	-1.4821658762555300 0.0976772648082733 -1.4999992233524900 18.930
24	Mean Std Best	-0.9166206788680230 0.3917752367440500 -1.5000000000003800	-0.3105071678265780 0.2080317241440800 -0.7976938356122860	-0.8406348096500680 0.2000966365984320 -1.4999926800631400	-0.8827152798835760 0.3882445165494030 -1.500000000003800	-0.9431432797743700 0.3184175870987750 -1.500000000003800	-1.2765515661973800 0.3599594108130040 -1.500000000003800	-1.3127183561646500 0.3158807699946290 -1.50000000000003800

Table 6 (continued)

Problem	Statistics	PSO2011	CMAES	ABC	JDE	CLPSO	SADE	BSA
	Runtime	110.798	8.835	38.470	21.599	124.609	47.171	35.358
F25	Mean Std Best Runtime	0.000000000000000 0.00000000000000000 0.000000	0.000000000000000 0.00000000000000000 0.000000	0.0000000000000004 0.000000000000000003 0.0000000000	0.000000000000000 0.0000000000000000 0.000000	0.0000041787372626 0.0000161643637543 0.000000000000000000 31.632	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.00000000000000000 0.000000
² 6	Mean Std Best Runtime	-1.8210436836776800 0.000000000000000009 -1.8210436836776800 19.154	-1.7829268228561700 0.1450583631808370 -1.8210436836776800 26.249	-1.8210436836776800 0.000000000000000009 -1.8210436836776800 17.228	-1.8210436836776800 0.00000000000000009 -1.8210436836776800 9.663	-1.8210436836776800 0.000000000000000009 -1.8210436836776800 18.091	-1.8210436836776800 0.000000000000000009 -1.8210436836776800 28.453	-1.8210436836776800 0.000000000000000000009 -1.8210436836776800 7.472
27	Mean Std Best Runtime	-4.6565646397053900 0.0557021530063238 -4.6934684519571100 38.651	-4.1008953007033700 0.4951250481844850 -4.6934684519571100 10.956	-4.6934684519571100 0.000000000000000009 -4.6934684519571100 17.663	-4.6893456932617100 0.0125797149251589 -4.6934684519571100 14.915	-4.6920941990586400 0.0075270931220834 -4.6934684519571100 25.843	-4.6884965299983800 0.02723233381095561 -4.6934684519571100 38.446	-4.6934684519571100 0.00000000000000000000000000000000
28	Mean Std Best Runtime	-8.9717330307549300 0.4927013165009220 -9.5777818097208200 144.093	-7.6193507368464700 0.7904830398850970 -9.1383975057875100 6.959	-9.6601517156413500 0.000000000000000008 -9.6601517156413500 27.051	-9.6397230986132500 0.0393668145094111 -9.6601517156413500 20.803	-9.6400278592589600 0.0437935551332868 -9.6601517156413500 32.801	-9.6572038232921700 0.0105890022905617 -9.6601517156413500 46.395	-9.6601517156413500 0.00000000000000007 -9.6601517156413500 22.250
29	Mean Std Best Runtime	0.0119687224560441 0.0385628598040034 0.0000044608370213 359.039	0.0788734736114700 0.1426911799629180 0.0000000000000000000 17.056	0.0838440014038032 0.0778327303965192 0.0129834451730589 60.216	0.0154105130055856 0.0308963906374663 0.000000000000000000 35.044	0.0198686590210374 0.0613698943155661 0.0000175219764526 316.817	0.0140272066690658 0.0328868042987376 0.00000000000000000000 92.412	0.0007283694780796 0.0014793717464195 0.00000000000000000000 191.881
30	Mean Std Best Runtime	0.0000130718912008 0.0000014288348929 0.0000095067504097 567.704	0.000000000000000 0.0000000000000000 0.000000	0.0002604330013462 0.0000394921919294 0.0001682411286088 215.722	0.0000000000000001 0.00000000000000002 0.0000000000	0.0458769685199585 0.0620254411839524 0.0005277712020642 252.779	0.0000002733806735 0.0000001788830279 0.0000000944121661 360.380	0.0000000028443186 0.0000000033308990 0.0000000004769768 144.784
31	Mean Std Best Runtime	0.0001254882834238 0.0001503556280087 0.0000000156460198 250.248	0.000000000000000 0.0000000000000000 0.000000	0.0077905311094958 0.0062425841086448 0.0003958766023752 34.665	0.0020185116261490 0.0077448684015362 0.00000000000000000000000000000000000	0.0002674563703837 0.0003044909265796 0.0000023064754605 227.817	0.000000000000000 0.0000000000000000 0.000000	0.0000000111676630 0.0000000184322163 0.000000000000000000 149.882
32	Mean Std Best Runtime	0.0003548345513179 0.0001410817500914 0.0001014332605364 290.669	0.0701619169853449 0.0288760292572957 0.0299180701536354 2.154	0.0250163252527030 0.0077209314806873 0.0094647580732654 34.982	0.0013010316180679 0.0009952078711752 0.0001787238105452 82.124	0.0019635752485802 0.0043423828633839 0.0004206447422138 103.283	0.0016730768406953 0.0007330246909835 0.0005630852254632 171.637	0.0019955316015528 0.0009698942217908 0.0006084880639553 48.237
33	Mean Std Best Runtime	25.6367602258676000 8.2943512684216700 12.9344677422129000 76.083	95.9799861204982000 56.6919245985100000 29.8487565993415000 2.740	0.0000000000000000 0.00000000000000000	1.1276202647057400 1.0688393637536800 0.00000000000000000000 7.635	0.6301407361590880 0.8046401822326410 0.00000000000000000000 18.429	0.8622978494808570 0.9323785263847000 0.00000000000000000000000000000000	0.0000000000000000 0.00000000000000000
34	Mean Std Best Runtime	2.6757043114269700 12.3490058210004000 0.0042535368984501 559.966	0.3986623855035210 1.2164328621946200 0.00000000000000000000 9.462	0.2856833465904130 0.6247370987465170 0.0004266049929880 35.865	1.0630996944802500 1.7930895051734300 0.00000000000000000000000000000000	5.7631786582751800 13.9484817304201000 0.0268003205820685 187.894	1.2137377447007000 1.8518519388285700 0.0001448955835246 268.449	0.3986623854300930 1.2164328622195200 0.00000000000000000000 34.681
35	Mean Std Best Runtime	0.000000000000000 0.00000000000000000 0.000000	0.4651202457398910 0.0933685176073728 0.0097159098775144 24.021	0.0000000000000000 0.0000000000000000 0.000000	0.0038863639514140 0.0048411743884718 0.00000000000000000 4.216	0.0019431819755029 0.0039528023354469 0.000000000000000000 8.304	0.0006477273251676 0.0024650053428137 0.000000000000000000 5.902	0.0000000000000000 0.00000000000000000
F36	Mean Std Best	745.3954005014180000	750.7338055436110000	0.0000000000022659	-12304.9743375341000000 221.4322514436480000 -12569.4866181730000000	205.9313376284770000	44.8939348779747000	0.0000000000024122

Table 6 (continued)

Problem	Statistics	PSO2011	CMAES	ABC	JDE	CLPSO	SADE	BSA
	Runtime	307.427	3.174	19.225	10.315	31.499	34.383	11.069
F37	Mean Std Best Runtime	0.000000000000000 0.00000000000000000 0.000000	0.000000000000000 0.00000000000000000 0.000000	14.5668734126948000 8.7128443012950300 4.0427699323673400 111.841	0.000000000000000 0.0000000000000000 0.000000	6.4655746330439100 8.2188901353055800 0.1816624029553790 179.083	0.0000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000
F38	Mean Std Best Runtime	0.000000000000000 0.00000000000000000 0.000000	0.0000000000000000 0.00000000000000000	0.0000000000000005 0.00000000000000001 0.0000000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000
F39	Mean Std Best Runtime	-10.1061873621653000 1.6679113661236400 -10.5364098166921000 31.018	-5.2607563471326400 3.6145751818694000 -10.5364098166921000 11.024	-10.5364098166920000 0.00000000000000023 -10.5364098166920000 16.015	-10.3130437162426000 1.2234265179812200 -10.5364098166921000 8.345	-10.3130437162026000 1.2234265179736500 -10.5364098166920000 37.275	-10.5364098166921000 0.00000000000000016 -10.5364098166921000 28.031	-10.5364098166921000 0.00000000000000018 -10.5364098166920000 7.045
F40	Mean Std Best Runtime	-9.5373938082045500 1.9062127067994200 -10.1531996790582000 25.237	-5.7308569926624600 3.5141202468383400 -10.1531996790582000 11.177	-10.1531996790582000 0.00000000000000055 -10.1531996790582000 11.958	-9.5656135761215700 1.8315977756329900 -10.1531996790582000 7.947	-10.1531996790582000 0.00000000000000076 -10.1531996790582000 30.885	-9.9847854277673500 0.9224428443735560 -10.1531996790582000 25.569	-10.1531996790582000 0.00000000000000072 -10.1531996790582000 6.864
F41	Mean Std Best Runtime	-10.4029405668187000 0.0000000000000018 -10.4029405668187000 21.237	-6.8674070870953700 3.6437803702691000 -10.4029405668187000 11.482	-10.4029405668187000 0.00000000000000006 -10.4029405668187000 14.911	-9.1615813354737300 2.8277336448396200 -10.4029405668187000 8.547	-10.4029405668187000 0.00000000000000010 -10.4029405668187000 31.207	-10.4029405668187000 0.00000000000000018 -10.4029405668187000 27.064	-10.4029405668187000 0.00000000000000017 -10.4029405668187000 8.208
F42	Mean Std Best Runtime	$\begin{array}{c} -186.7309073569880000 \\ 0.0000046401472660 \\ -186.7309088310240000 \\ 19.770 \end{array}$	-81.5609772893002000 66.4508342743478000 -186.7309088310240000 25.225	-186.7309088310240000 0.00000000000000236 -186.7309088310240000 13.342	-186.7309088310240000 0.0000000000000388 -186.7309088310240000 8.213	-186,7309088310240000 0.00000000000000279 -186,7309088310240000 20,344	-186.7309088310240000 0.0000000000000377 -186.7309088310240000 27.109	-186.7309088310240000 0.00000000000000224 -186.7309088310240000 9.002
F43	Mean Std Best Runtime	-1.0316284534898800 0.00000000000000005 -1.0316284534898800 16.754	-1.0044229658530100 0.1490105926664260 -1.0316284534898800 24.798	-1.0316284534898800 0.00000000000000005 -1.0316284534898800 11.309	-1.0316284534898800 0.00000000000000005 -1.0316284534898800 7.147	-1.0316284534898800 0.00000000000000005 -1.0316284534898800 18.564	-1.0316284534898800 0.00000000000000005 -1.0316284534898800 27.650	-1.0316284534898800 0.00000000000000005 -1.0316284534898800 5.691
F44	Mean Std Best Runtime	0.000000000000000 0.00000000000000000 0.000000	0.0000000000000000 0.00000000000000000	0.0000000000000004 0.000000000000000001 0.0000000000	0.0000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000
F45	Mean Std Best Runtime	2.300000000000000 1.8597367258983700 0.000000000000000000 57.276	0.066666666666667 0.2537081317024630 0.00000000000000000000 1.477	0.0000000000000000 0.0000000000000000 0.000000	0.900000000000000 3.0211895350832500 0.0000000000000000000 2.919	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000
F46	Mean Std Best Runtime	0.133333333333333 0.3457459036417600 0.000000000000000000000 20.381	0.266666666666670 0.9444331755018490 0.000000000000000000000 2.442	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.20000000000000 0.4068381021724860 0.00000000000000000 6.142	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000
F47	Mean Std Best Runtime	0.0000000000000000 0.00000000000000000	0.0000000000000000 0.00000000000000000	0.0000000000000005 0.00000000000000000 0.00000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000
F48	Mean Std Best	-50.000000000002000 0.0000000000000361 -50.0000000000002000	-50.000000000002000 0.00000000000000268 -50.00000000000002000	-49.999999999997000 0.0000000000001408 -50.0000000000001000	-50.0000000000002000 0.0000000000000354 -50.00000000000002000	-49.4789234062579000 1.3150773145311700 -49.9999994167392000	-50.000000000002000 0.0000000000000268 -50.00000000000002000	-50.0000000000002000 0.00000000000000361 -50.00000000000002000

Table 6 (continued)

Probler	n Statistics	PSO2011	CMAES	ABC	JDE	CLPSO	SADE	BSA
	Runtime	24.627	8.337	22.480	8.623	142.106	36.804	7.747
F49	Mean Std Best Runtime	$\begin{array}{c} -210.000000000010000 \\ 0.00000000000009434 \\ -210.000000000030000 \\ 48.580 \end{array}$	-210.00000000030000 0.0000000000003702 -210.000000000030000 5.988	-209.999999999470000 0.0000000000138503 -209.9999999999690000 36.639	-210.000000000030000 0.0000000000008251 -210.0000000000040000 11.319	-199.5925885475030000 9.6415263953591700 -209.9858674090290000 187.787	-210.000000000030000 0.0000000000004625 -210.0000000000040000 54.421	-210.00000000030000 0.0000000000003950 -210.000000000040000 11.158
F50	Mean Std Best Runtime	0.000000000000000 0.00000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000	0.0000000402380424 0.0000002203520334 0.00000000000000210 86.449	0.000000000000000 0.0000000000000000 0.000000	0.0000000001597805 0.0000000006266641 0.0000000000000000000 157.838	0.000000000000000 0.0000000000000000 0.000000	0.000000000000000 0.0000000000000000 0.000000

Table 7Determining the algorithm that statistically provides the best solution for each benchmark problem used in Test 1 by utilizing two-sided Wilcoxon Signed-Rank Test (α = 0.05).

Problem	PSO vs. BS	Α			CMAES vs.	BSA			ABC vs. BS	SA			JDE vs. BS	A			CLPSO vs.	BSA			SADE vs. E	BSA		
	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	Т-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winne
F1	1.56E-02	0	28	+	8.24E-06	0	351	+	1.56E-02	0	28	+	1.00E+00	0	1	=	1.95E-03	0	55	+	1.00E+00	0	0	=
F2	5.73E-07	0	325	+	1.28E-06	0	435	+	4.19E-06	12	366	+	8.77E-05	40.5	310.5	+	1.71E-04	34.5	290.5	+	2.39E-04	37.5	262.5	+
F3	2.44E-04	0	91	+	1.25E-01	0	10	=	8.87E-07	0	465	+	1.00E+00	0	1	=	1.00E+00	0	0	=	1.00E+00	0	1	=
F4	4.88E-04	0	78	+	1.00E+00	0	1	=	9.92E-07	0	465	+	5.00E-01	0	3	=	1.00E+00	0	0	=	1.56E-02	0	28	+
F5	2.97E-06	1.5	433.5	+	2.25E-04	21	279	+	1.23E-06	0	465	+	2.44E-04	49.5	55.5	+	9.15E-01	66	70	=	3.51E-03	91	374	+
F6	3.79E-06	0	406	+	1.95E-03	0	55	+	1.71E-06	0	465	+	1.00E+00	0	0	=	2.70E-05	0	276	+	1.00E+00	0	0	=
F7	1.00E+00	0	0	=	1.56E-02	0	28	+	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=
F8	1.00E+00	0	0	=	1.00E+00	0	1	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=
F9	1.00E+00	0	0	=	1.00E+00	0	1	=	2.43E-06	0	435	+	1.00E+00	0	0	=	2.70E-05	0	276	+	1.00E+00	0	0	=
F10	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	5.61E-06	0	378	+	1.00E+00	0	0	=
F11	1.00E+00	0	0	=	2.50E-01	0	6	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	1	=	1.00E+00	0	0	=
F12	1.00E+00	0	0	=	1.00E+00	0	0	=	1.73E-06	0	465	+	1.00E+00	0	0	=	1.73E-06	0	465	+	1.00E+00	0	0	=
F13	1.34E-06	0	465	+	1.00E+00	0	1	=	7.84E-07	464	1	-	7.81E-03	0	36	+	1.92E-06	464	1	-	1.00E+00	0	1	=
F14	1.00E+00	0	0	=	2.03E-07	0	378	+	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=
F15	1.00E+00	0	0	=	6.10E-05	0	120	+	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=
F16	4.88E-04	0	78	+	8.20E-06	0	351	+	1.73E-06	0	465	+	2.50E-01	0	6	=	4.88E-04	0	78	+	1.00E+00	0	0	=
F17	5.96E-05	0	231	+	3.79E-06	0	406	+	1.73E-06	0	465	+	6.10E-05	0	120	+	1.73E-06	0	465	+	1.00E+00	0	0	=
F18	3.24E-05	12	339	+	2.50E-01	2	8	=	2.44E-04	27	78	+	9.77E-04	12.5	65.5	+	5.00E-01	3	0	=	1.40E-04	3	207	+
F19	1.00E+00	0	0	=	7.81E-03		36	+	1.62E-06	0	276	+	1.00E+00		0	=	1.00E+00		0	=	1.00E+00		0	=
F20	1.00E+00	0	1	=	1.56E-02	0	28	+	1.00E+00	0	0	=	3.13E-02	0	21	+	1.00E+00	0	0	=	5.00E-01	0	3	=
F21	1.00E+00		0	=	3.58E-05		253	+	1.73E-06	0	465	+	5.00E-01		3	=	1.73E-06	0	465	+	1.00E+00		0	=
F22	1.00E+00		0	=	4.32E-04			+	9.77E-04		66		1.00E+00		1	=	3.78E-06		406	+	1.00E+00		0	=
F23	6.25E-02		15	=	1.73E-06			+	3.61E-05		406		7.81E-03			+	1.00E+00		2	=	1.00E+00		0	=
F24	2.91E-04		238	+	1.92E-06			+	2.16E-05		439		1.61E-04		282	+	2.69E-04		386	+	1.22E-04		62	+
F25	1.00E+00		0	=	1.00E+00		0	=	3.56E-06		406		1.00E+00	0	0	=	1.23E-05		325	+	1.00E+00		0	=
F26	1.00E+00		0	=	1.25E-01		10	=	1.00E+00		0		1.00E+00		0	=	1.00E+00		0	=	1.00E+00		0	=
F27	7.06E-05		190	+	2.49E-06			+	1.00E+00		0	=	2.50E-01		6	=	1.00E+00		1	=	1.00E+00		1	=
F28	1.73E-06		465	+	1.73E-06			+	1.00E+00		0	=	2.44E-04		91	+	9.77E-04		66	+	2.50E-01		6	=
F29	6.42E-03			+	1.87E-04				1.73E-06		465		1.57E-04		369	+	4.53E-04		403	+	3.76E-04		337	+
F30	1.73E-06		465	+	1.73E-06		0	_	1.73E-06		465		1.73E-06		0	_	1.73E-06		465	+	1.73E-06		465	+
F31	1.73E-06			+	2.56E-06			_	1.73E-06		465		5.19E-04		57	_	1.73E-06		465	+	2.56E-06		0	_
F32	1.73E-06			_	1.73E-06			+	1.73E-06		465		1.48E-02		114	_	9.27E-03		106	_	2.29E-01		174	=
F33	1.73E-06		465	+	1.73E-06			+	1.00E+00		0		3.56E-05			+	1.22E-04		105	+	2.00E-04		153	+
F34	2.22E-04		412	+	6.25E-02		12	=	2.77E-03		378		3.91E-03		47	+	1.13E-05		446	+	3.88E-04		405	+
F35	1.00E+00		0	=	1.73E-06			+	1.00E+00		0		4.88E-04		78	+	3.13E-02		21	+	5.00E-01		3	=
F36	1.73E-06		465	+	1.73E-06			+	1.00E+00		0	=	1.08E-05		325	+	4.75E-06		378	+	6.25E-02		15	=
F37	1.00E+00		0	=	1.00E+00		0	=	1.73E-06		465	+	1.00E+00		0	=	1.73E-06		465	+	1.00E+00		0	=
F38	1.00E+00		0	=	1.00E+00		0	=	8.31E-07		465		1.00E+00		0	=	1.00E+00		0	=	1.00E+00		0	=
F39	5.00E-01		3	=	5.45E-05		231	+	1.56E-02			+	1.00E+00		1	=	2.50E-01		6	=	1.00E+00		0	=
F40	2.50E-01		6	=	1.02E-04			+	1.00E+00		0	=	2.50E-01		6	=	5.00E-01		3	=	1.00E+00		1	=
F41	1.00E+00		0	=	6.10E-05			+	5.00E-01		3	=	6.25E-02		15	=	5.00E-01		3	=	1.00E+00		0	=
F42	2.41E-06		435	+	1.71E-06			+	1.95E-03			+	2.44E-04		91	+	1.31E-05		190	+	4.65E-04		127.5	+
F43	1.00E+00		0	=	1.00E+00		1	=	1.00E+00		0	=	1.00E+00		0	=	1.00E+00		0	=	1.00E+00		0	_
F44	1.00E+00		0	_	1.00E+00		0	=	1.23E-06		465		1.00E+00		0	=	1.00E+00		0	=	1.00E+00		0	_
г 44 F45	2.93E-06		406	+	5.00E-00		3	=	1.23E-00 1.00E+00		0	=	1.56E-02		28	+	1.00E+00		0	=	1.00E+00		0	_
F46	1.25E-01		10	=	1.25E-01		10	=	1.00E+00		0	=	1.00E+00		0	=	3.13E-02		21	+	1.00E+00		0	_
F47	1.25E-01 1.00E+00		0	=	1.25E-01 1.00E+00		0	-	8.12E-07		465		1.00E+00 1.00E+00		0	=	1.00E+00		0	=	1.00E+00 1.00E+00		0	-

(continued on next page)

Table 7 (continued)

Problem	PSO vs. BSA	A			CMAES vs.	BSA			ABC vs. BS	A			JDE vs. BS/	A			CLPSO vs.	BSA			SADE vs. B	SA		
	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner
F48	1.00E+00	0	0	=	7.81E-03	0	36	+	1.65E-06	0	465	+	5.00E-01	3	0	=	1.73E-06	0	465	+	2.73E-06	253	0	_
F49	4.38E-05	14	311	+	3.91E-03	22	33	+	1.73E-06	0	465	+	6.07E - 01	96.5	74.5	=	1.73E-06	0	465	+	2.88E-04	163	8	_
F50	1.00E+00	0	0	=	1.00E+00	0	0	=	1.73E-06	0	465	+	1.00E+00	0	0	=	4.38E-04	0	136	+	1.00E+00	0	0	=
+/=/-	22/27/1				28/20/2				31/18/1				16/31/3				26/22/2				10/37/3			

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Table 8Basic statistics of the 30-solutions obtained by PSO, CMAES, ABC, JDE, CLPSO, SADE and BSA in Test 2 (Mean: mean-solution, Std: standard-deviation of mean-solution, Best: the best-solution, and Runtime: mean-runtime in seconds.)

runtine in	seconds.)							
Problem	Statistics	PSO2011	CMAES	ABC	JDE	CLPSO	SADE	BSA
F51	Mean Std Best Runtime	-450.0000000000000000 0.00000000000000000	-450.0000000000000000 0.00000000000000000	-450.0000000000000000 0.00000000000000000	-450.000000000000000 0.0000000000000000 -450.00000000000000000 118.477	-450.000000000000000 0.00000000000000000 -450.00000000000000000 167.675	-450.000000000000000 0.00000000000000000 -450.00000000000000000 154.232	-450.0000000000000000 0.00000000000000000
F52	Mean Std Best Runtime	-450.0000000000000000 0.00000000000000350 -450.000000000000000000 230.003	-450.0000000000000000 0.00000000000000000	-449.999999999220000 0.00000000002052730 -449.999999999970000 648.784	$\begin{array}{c} -450.000000000000000000\\ 0.000000000000000$	-418.8551838547760000 51.0880511039985000 -449.4789299923810000 1462.706	$\begin{array}{c} -450.000000000000000000\\ 0.000000000000000$	-450.0000000000000000 0.00000000000000259 -450.00000000000000000 243.657
F53	Mean Std Best Runtime	-44.5873911956554000 458.5794120016290000 -443.9511286079800000 2658.937	-450.0000000000000000 0.00000000000000000	387131.244121397000000 166951.733659264000000 165173.185309560000000 240.094	-197.999999999850000 391.5169437474990000 -449.999999999990000 1017.557	62142.8213760465000000 34796.1785167236000000 17306.9066792474000000 1789.643	245.0483283713550000 790.6056596723160000 -421.4054944641620000 1808.954	-449.9999567867430000 0.0001175386756044 -450.0000000000000000000 1883.713
F54	Mean Std Best Runtime	$\begin{array}{c} -450.00000000000000000\\ 0.000000000000000460\\ -450.00000000000000000\\ 247.256 \end{array}$	77982.4567046980000000 131376.7365456010000000 -450.00000000000000000 32.726	140.4509447125110000 217.2646715063190000 -324.3395691109350000 209.188	-414.0000000000000000 55.9309919639279000 -450.000000000000000000 143.767	-178.8320689185280000 394.8667499339530000 -447.9901256558030000 1248.616	$\begin{array}{c} -450.0000000000000000\\ 0.00000000000000000$	-450.0000000000000000 0.00000000000000259 -450.00000000000000000 347.167
F55	Mean Std Best Runtime	-310.0000000000000000 0.00000000000000000	-310.0000000000000000 0.00000000000000000	-291.5327549384120000 17.6942171217937000 -307.7611364354020000 205.568	$\begin{array}{l} -271.00000000000000000\\ 60.5919079609218000\\ -310.00000000000000000\\ 134.078 \end{array}$	333.4108259915760000 512.6920837704510000 -309.9740055344430000 1481.686	$\begin{array}{c} -309.999999999960000 \\ 0.00000000000133965 \\ -310.00000000000000000000000000000000000$	-309.999999999980000 0.0000000000023443 -310.000000000000000000 386.633
F56	Mean Std Best Runtime	393.4959999056240000 16.0224965900462000 390.0000000000150000 1178.079	390.5315438816460000 1.3783433976378300 390.000000000000000000000 27.894	391.2531452421960000 3.7254660805238600 390.0101471658490000 159.762	231.3986579112350000 247.2968415284400000 -140.00000000000000000000000000000000000	405.5233436479650000 10.7480096852869000 390.5776683413440000 1441.859	390.2657719408230000 1.0114275384776600 390.0000000000000000000 1214.303	390.1328859704120000 0.7278464357038200 390.00000000000000000000 290.236
F57 F58	Mean Std Best Runtime Mean Std Best Runtime	1091.0644335162500000 3.4976948942723200 1087.0696772583000000 334.064 -119.8190232990920000 0.0720107560874199 -119.9302772694110000 602.507	1087.2645466786700000 0.5365230018001780 1087.0459486286000000 37.047 -119.9261073509850000 0.1554021446157740 -120.00000000000000000000000000000000000	1087.045948628600000 0.0000000000005585 1087.045948628600000 180.472 -119.744606343908000 0.0623866434489108 -119.8779554779730000 265.319	1141.0459486286000000 83.8964879458918000 1087.0459486286000000 159.922 -119.4450938018030000 0.0927418223065644 -119.6575717927190000 160.806	1087.0459486286000000 0.00000000000004264 1087.0459486286000000 267.342 -119.9300269839980000 0.0417913553101429 -119.9756745390830000 1586.286	1087.0459486286000000 0.00000000000004814 1087.0459486286000000 259.760 -119.7727713703720000 0.1248514853682450 -119.9999999999980000 648.489	1087.0459486286000000 0.000000000000004428 1087.0459486286000000 332.132 -119.8356122057440000 0.0704515460477787 -119.8802847896350000 717.375
F59	Mean Std Best Runtime	-324.6046006320200000 2.5082306041521000 -329.0050409429070000 982.449	-306.5782069681560000 21.9475396048756000 -327.0151228287200000 22.237	-330.000000000000000 0.00000000000000000	-329.8673387923880000 0.3440030182812760 -330.0000000000000000000 128.494	-329.4361898676470000 0.6229063711904190 -330.0000000000000000000 162.873	-329.9668346980970000 0.1816538397880230 -330.00000000000000000 155.645	-330.000000000000000 0.00000000000000000
F60	Mean Std Best Runtime	-324.3311322538170000 3.0072222933667300 -327.1650513120000000 1146.013	-314.7871102989330000 8.3115989308305500 -327.0151228287200000 29.860	-306.7949047862760000 5.1787864195870400 -318.9403196374510000 259.258	-319.6763749798700000 4.9173541245304800 -326.0201637716270000 179.039	-321.7278926895280000 1.8971778613701300 -326.1788303102740000 1594.096	-322.9689591871600000 2.8254645254663600 -328.0100818858130000 210.534	-319.2544515903510000 3.3091959975390800 -325.0252097523530000 420.851
F61	Mean Std Best Runtime	92.5640111212146000 1.5827416781636900 90.1142082473923000 1310.457	90.7642785704506000 26.4613831425879000 -45.0054133586912000 44.217	94.8428485804138000 0.6869412813090850 93.1500794016147000 308.501	93.2972315784963000 1.8766951726453600 91.0295373630387000 282.150	94.6109567642977000 0.6689129174038950 92.9690673344598000 1421.545	91.6859083842723000 0.9033073777915270 90.1363685040678000 506.829	92.3519494286347000 1.0901581870340800 90.2628852415150000 1771.860
F62	Mean Std Best Runtime	18611.3142254809000000 12508.7866126316000000 4568.3350537809200000 2381.974	-70.0486708747625000 637.4585182420270000 -460.0000000000000000000 34.857	-337.3273080760500000 56.5730759032367000 -449.1707421778360000 232.916	400.3240208136310000 688.3344299264300000 -434.8788220982740000 202.941	-447.8870804905020000 11.8934815947019000 -459.6890294276810000 1636.440	-394.5206365378250000 128.6353424718180000 -460.00000000000000000000000000000000000	-437.1125728026770000 20.3541618366546000 -459.1772521346520000 1466.985

Table 8 (continued)

Problem	Statistics	PSO2011	CMAES	ABC	JDE	CLPSO	SADE	BSA
F63	Mean Std Best Runtime	-129.2373581503910000 0.5986210944493790 -129.6861385930680000 2183.218	-128.7850616923410000 0.6157633658946230 -129.5105509483130000 25.496	-129.8343428775830000 0.0408016481905455 -129.9098920058450000 205.194	-129.6294851450880000 0.1054759371085400 -129.8125711770830000 186.347	-129.8382867796110000 0.0372256921835666 -129.9098505660780000 1526.365	-129.7129164862680000 0.0875456568200232 -129.8717592632560000 660.986	-129.8981409848090000 0.0682328484314248 -129.9901230990300000 1064.114
F64	Mean Std Best Runtime	-298.2835926212850000 0.5587676271753680 -299.6022022972560000 2517.138	-295.1290938304830000 0.1634039984609270 -295.7382222729600000 32.084	-296.9323391084610000 0.2251930667702880 -297.4659619544820000 262.533	-296.8839733969750000 0.4330673614598290 -297.8411886637500000 334.888	-297.5119726691150000 0.3440115280624180 -298.3030560759620000 1615.452	-297.8403738182600000 0.4536801689800720 -299.2417795907860000 1289.814	-297.5359077431460000 0.4085859316264990 -298.3869295150680000 1953.289
F65	Mean Std Best Runtime	417.4613663019860000 153.9215808771580000 120.00000000000000000000 3156.336	492.5045364088000000 181.5709657779580000 262.7619554120320000 239.823	120.0000000000000000 0.0000000000000188 120.0000000000000000000 2285.787	326.6601114362900000 174.6877238188330000 120.0000000000000000000 1834.967	131.3550392249760000 26.1407360548431000 120.00000000000000000000 3210.655	234.2689845349590000 150.7595974059750000 120.0000000000000000000000000000000	120.0000000000000000 0.00000000000000000
F66	Mean Std Best Runtime	221.4232628350220000 12.2450207482898000 181.5746616282570000 4242.280	455.1151684594550000 254.3583511786970000 120.0000000000000000000000000000000	258.8582688922670000 11.8823213189685000 235.6600739998890000 2237.308	231.1806131539990000 13.5473380962764000 210.3582705649860000 1824.388	231.5547154800990000 11.5441451076421000 214.7661703584830000 8649.998	222.0256674919140000 6.1841489800660300 206.4520786020840000 2970.950	234.4843380488580000 8.9091119100451100 219.6244910167680000 8270.920
F67	Mean Std Best Runtime	217.3338617866620000 20.6685850658838000 120.00000000000000000000 8208.697	681.0349114021570000 488.0618274343640000 223.0782617790520000 197.497	265.0370119084380000 12.4033917090208000 241.9810089596350000 2159.392	228.7309024901770000 12.3682716268631000 181.6799927773160000 5873.112	240.3635189964930000 14.8435137485293000 221.3817133141830000 4599.027	221.1801916743850000 5.7037006844690500 209.2509748304710000 5938.879	228.3769828342800000 8.7086794471239900 204.6479138174220000 8189.243
F68	Mean Std Best Runtime	668.9850326105730000 275.8071370273340000 310.00000000000000000000 3687.235	926.9488078829420000 174.1027182659660000 310.0000000000000000000000000000000	513.8925774904480000 31.0124861524005000 444.4692044973030000 2445.259	743.9859973770210000 175.6497294240330000 310.0000000000000000000 1777.638	892.4391527217660000 79.1422224454971000 738.3764781625320000 8398.690	845.4504613493740000 120.8505129523180000 310.00000000000000000000 3073.274	587.5732354221340000 250.0556329707140000 310.0000000000000000000000000000000
F68	Mean Std Best Runtime	708.2979222913040000 256.2419561521300000 310.0000000000000000000 5258.509	831.2324139697050000 250.1848775931620000 310.000000000000000000000 222.015	500.5478931040730000 31.2240894705539000 407.3155842366960000 2341.791	776.5150806087790000 160.7307526692470000 363.8314566805740000 1849.670	863.8926908090610000 96.5618989087194000 493.0042540796450000 9909.479	809.7183195902260000 147.3158109824600000 310.000000000000000000000000000000	587.6511686191670000 236.1141037692630000 310.000000000000000000000000000000
F70	Mean Std Best Runtime	711.2970397614200000 258.9317052508320000 310.00000000000000000000 4346.055	876.9306188768990000 289.7296413284470000 310.0000000000000000000000000000000	483.2984167460740000 99.3976740616107000 155.5049931377980000 2250.917	761.2954767038960000 163.4084080635650000 363.8314568648180000 1900.279	844.6391674419360000 113.6848457105400000 489.0742585970560000 9988.261	810.5227124472170000 104.7139423525340000 310.00000000000000000000 2818.575	612.0906184834040000 249.5599278421970000 310.0000000000000000000000000000000
F71	Mean Std Best Runtime	1117.8857079625100000 311.0011859260640000 560.000000000000000000 3012.883	1258.1065536572400000 359.7382897536570000 660.000000000000000000000000000000	659.5351969346130000 98.5410511961986000 560.0001912324020000 2728.060	959.3735119754180000 240.5568407069990000 660.0000000000000000000 1573.484	911.4640642691360000 238.3180009803040000 560.0000121795840000 10891.124	990.8546718748010000 235.1014092849970000 660.0000000000000000000 1769.459	836.1411004458200000 128.9346234954740000 560.0000000000000000000000000000000
F72	Mean Std Best Runtime	1094.8305116977000000 121.3539576317800000 660.0000000000000000000 6363.267	-7.159E + 49 4.387E + 50 -133.9585340104890000 290.334	915.4958100611630000 242.1993331983530000 660.0006867770510000 2326.112	1133.7536009808600000 42.1171260000361000 1088.9543269392600000 1730.723	1075.5292326436900000 166.9355145236330000 660.00000000000020000 9601.880	1094.6823697304900000 87.9884000140656000 660.0000000000000000000 3854.148	984.5106541514410000 199.1563947691970000 660.00000000000000000000 10458.467
F73	Mean Std Best Runtime	1304.3661550124000000 262.1065863453340000 919.4683107913200000 2165.640	1159.9280867973000000 742.1215416320490000 -460.7504508023100000 238.261	830.2290165794410000 60.2286903507069000 785.1725102979490000 2045.582	1167.9040488743800000 236.7325108248320000 785.1725102979490000 1580.067	1070.4327462836400000 203.0676662707430000 785.1725102979480000 7459.005	1105.2511774948600000 190.6172874229610000 919.4683107913240000 1901.540	976.2273885425320000 160.1543461970300000 785.1725102979480000 4209.110
F74	Mean Std Best Runtime	500.000000000000000 103.7237710925280000 460.0000000000000000000 1811.980	653.3355378428050000 302.5312999719650000 460.000000000000000000000 165.962	460.0000000000020000 0.0000000000016493 460.00000000000000000 1698.121	510.0000000000000000 113.7147065368360000 460.000000000000000000 1366.710	493.333333333340000 137.2973951415090000 460.0000000000000000000 3016.959	490.0000000000000000 91.5385729888094000 460.0000000000000000000 1410.399	460.0000000000000000 0.00000000000000000
F75	Mean Std Best Runtime	1107.9038127876700000 127.9566489362040000 1069.5511765775700000 4060.091	1401.6553278264300000 253.2428066220210000 1072.4973401423200000 214.580	930.4565414149210000 87.9959072391079000 862.4476004191700000 2113.339	1072.9924659809200000 2.2606058314671500 1068.5560012648600000 2951.018	1258.5157766524700000 241.4024507676890000 871.8607884176050000 5262.210	1074.3695435628600000 2.8314182838917800 1069.8723890709000000 3410.902	1063.7363787709700000 55.8479313799755000 856.8214538442850000 4280.901

Table 9Determining the algorithm that statistically provides the best solution for each benchmark problem used in Test 2 by utilizing two-sided Wilcoxon Signed -Rank Test (α = 0.05).

Problem	PSO vs. BSA				CMAES vs	. BSA			ABC vs. BS	SA			JDE vs. BS	Α			CLPSO vs.	BSA			SADE vs. I	3SA		
	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner	p-value	T+	T-	winner
F51	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=	1.00E+00	0	0	=
F52	1.00E+00	0	0	=	1.00E+00	0	0	=	1.72E-06	0	465	+	1.00E+00	0	1	=	1.73E-06	0	465	+	1.00E+00	0	0	=
F53	1.73E-06	0	465	+	2.56E-06	435	0	_	1.73E-06	0	465	+	9.10E-01	227	238	=	1.73E-06	0	465	+	1.73E-06	0	465	+
F54	1.00E+00	0	1	=	4.01E-05	0	253	+	1.73E-06	0	465	+	3.91E-03	0	45	+	1.73E-06	0	465	+	1.00E+00	0	0	=
F55	6.10E - 05	120	0	_	6.10E-05	120	0	_	1.73E-06	0	465	+	5.21E-02	36	117	=	1.73E-06	0	465	+	4.99E-01	100.5	70.5	=
F56	1.96E-05	25	440	+	1.25E-01	3	12	=	2.60E-05	28	437	+	4.88E-04	81	10	_	1.73E-06	0	465	+	5.00E-01	2	4	=
F57	1.73E-06	0	465	+	9.77E - 04	0	66	+	1.00E+00	0	0	=	3.91E-03	0	45	+	1.00E+00	0	0	=	1.00E+00	1	0	=
F58	3.82E-01	190	275	=	8.73E-03	360	105	_	2.22E-04	53	412	+	1.73E-06	0	465	+	3.11E-05	435	30	_	1.40E-02	113	352	+
F59	1.73E-06	0	465	+	1.73E-06	0	465	+	1.00E+00	0	0	=	1.25E-01	0	10	=	6.10E-05	0	120	+	1.00E+00	0	1	=
F60	3.72E-05	433	32	_	1.84E-02	108.5	326.5	+	2.60E-06	4	461	+	6.36E-01	255.5	209.5	=	3.38E-03	375	90	_	1.78E-04	367.5	38.5	_
F61	8.29E-01	222	243	=	5.29E-04	64	401	+	1.73E-06	0	465	+	4.28E-02	134	331	+	2.88E-06	5	460	+	2.07E-02	345	120	_
F62	1.73E-06	0	465	+	5.30E-01	202	263	=	1.73E-06	0	465	+	1.92E-06	1	464	+	3.85E-03	373	92	_	7.04E-01	214	251	=
F63	1.73E-06	0	465	+	1.73E-06	0	465	+	6.64E-04	67	398	+	1.73E-06	0	465	+	1.20E-03	75	390	+	2.60E-06	4	461	+
F64	6.89E - 05	426	39	_	1.73E-06	0	465	+	5.75E-06	12	453	+	2.37E-05	27	438	+	8.77E-01	225	240	=	1.25E-02	354	111	_
F65	2.50E-06	0	435	+	1.69E-06	0	465	+	4.88E-04	0	78	+	2.28E-06	0	435	+	6.25E-02	0	15	=	8.73E-05	0	210	+
F66	4.53E-04	403	62	_	1.25E-04	46	419	+	3.18E-06	6	459	+	1.78E-01	298	167	=	1.36E-01	305	160	=	1.13E-05	446	19	_
F67	5.71E-04	400	65	_	2.88E-06	5	460	+	1.73E-06	0	465	+	5.17E-01	201	264	=	1.04E-03	73	392	+	7.71E-04	396	69	_
F68	9.11E-02	109	242	=	7.25E-05	34	401	+	2.07E-02	345	120	_	7.62E-03	78	300	+	3.88E-06	8	457	+	2.04E-04	16	260	+
F69	2.13E-02	111	324	+	6.59E-04	60	375	+	3.16E-02	337	128	_	1.28E-03	55	323	+	1.97E-05	25	440	+	1.20E-03	37	263	+
F70	6.45E - 02	132	303	=	1.00E-03	58.5	347.5	+	6.83E-03	364	101	_	3.30E-03	74	332	+	2.60E-05	28	437	+	3.57E-03	23	167	+
F71	2.93E-04	44	362	+	1.43E-05	12.5	393.5	+	5.31E-05	429	36	_	1.50E-02	65	235	+	9.37E-02	140	295	=	3.93E-03	49.5	250.5	+
F72	3.62E-03	83	352	+	1.75E-02	117	348	+	6.00E - 01	207	258	=	5.75E-06	12	453	+	1.11E-03	74	391	+	7.86E-02	147	318	=
F73	3.10E-05	30	435	+	3.00E-02	127	338	+	1.54E-05	442	23	_	5.29E-04	64	401	+	2.41E-02	104	302	+	2.39E-03	85	380	+
F74	1.25E-01	0	10	=	4.88E-04	0	78	+	6.33E-05	0	136	+	6.25E-02	0	15	=	2.50E-01	0	6	=	2.50E-01	0	6	=
F75	2.18E-02	344	121	_	2.05E-04	52	413	+	3.32E-04	407	58	_	5.29E-04	401	64	_	8.19E-05	41	424	+	3.38E-03	375	90	-
+/=/-	11/8/6				18/4/3				15/4/6				14/9/2				15/7/3				9/10/6			

Table 10Basic statistics of the 30-solutions obtained by PSO, CMAES, ABC, JDE, CLPSO, SADE and BSA in Test 3 (Mean: mean-solution, Std: standard-deviation of mean-solution, Best: the best-solution, and Runtime: mean-runtime in seconds.)

Problem	Statistics	PSO2011	CMAES	ABC	JDE	CLPSO	SADE	BSA
F76	Best	-13.2203755617559000 0.5798709816552560 -14.4896840113398000 4129.778	-21.3171999570171000 1.5463989317857500 -21.8393554367690000 5186.541	-17.5170916858141000 1.0248612171337800 -19.4515843592484000 1542.859	-21.5430772832813000 0.4455309716616480 -21.8423582185690000 2790.687	-19.9209205768060000 1.6154416249189800 -21.3868251574175000 8448.335	-21.5379609140015000 0.2422824984227170 -21.8329482804784000 5580.867	0.1762084436112900
F77	Best	1.2784214305863400 0.2102758274100530 0.8957307058619430 601.297	0.7679943173132820 0.1467390614120050 0.5022449332178230 419.529	1.2084563403548400 0.1392680583116830 0.8706253318213730 120.789	0.7759733575203070 0.1663392331433730 0.5508361284548580 399.582	1.0109674682943700 0.1034903310851030 0.7849828809480960 493.750	0.6769744602128100 0.1590872901679670 0.500000000000000000 590.092	0.7475683099370200 0.1423974717303640 0.50000000000000000 520.584
F78	Mean Std Best Runtime	11.7951855564855000 4.7316108830775200 0.0000000000000000000000 146.615	22.6218132365045000 5.4861306841905700 8.4160874519043000 17.797	2.9898268828962900 4.5109093696318400 0.0059934075469223 40.992	7.0123888014188600 6.4577455248267800 0.00000000000000000000 9.098	2.6037989610653200 4.8708666906638500 0.00000000000000000000 197.590	1.4852730354889200 3.8776382320194000 0.00000000000000000000000000000000	0.2805362483968100 1.5365603144480500 0.00000000000000000000000000000000

Table 11Determining the algorithm that statistically provides the best solution for each benchmark problem used in Test 3 by utilizing two-sided Wilcoxon Signed- Rank Test (α = 0.05).

Problem	PSO vs. BS	A			CMAES vs.	BSA			ABC vs. BS	A			JDE vs. BS.	A			CLPSO vs.	BSA			SADE vs. E	BSA		
	p-value	T+	Т-	winner	p-value	T+	Т-	winner	p-value	T+	Т-	winner	p-value	T+	T-	winner	p-value	T+	Т-	winner	p-value	T+	T-	winner
F76	1.73E-06	0	465	+	0.490798	199	266	=	1.73E-06	0	465	+	0.797098	220	245	=	1.73E-06	0	465	+	0.093676	151	314	=
F77	1.73E-06	0	465	+	0.893644	239	226	=	1.73E-06	0	465	+	0.614315	208	257	=	5.75E-06	12	453	+	0.115608	309	156	=
F78	2.56E-06	0	435	+	1.73E-06	0	465	+	1.64E-05	23	442	+	0.000292	0	153	+	0.002282	9	127	+	0.125	1	14	=
+/=/-	3/0/0				1/2/0				3/0/0				1/2/0				3/0/0				0/3/0			

Table 12 Multi-problem based statistical pairwise comparison of comparison algorithms and BSA. ($\alpha = 0.05$).

Algorithm vs. BSA	p-Value	T+	T-	Winner
PSO vs. BSA	4.406E-07	145	1286	BSA
CMAES vs. BSA	4.081E-10	150	2196	BSA
ABC vs. BSA	2.007E-02	415	911	BSA
JDE vs. BSA	5.526E-08	121.5	1418.5	BSA
CLPSO vs. BSA	1.320E-07	186	1584	BSA
SADE vs. BSA	2.607E-04	194	841	BSA

and the median of the solutions obtained by algorithm B for same benchmark problem', i.e. median (A) = median (B). To determine whether algorithm A reached a statistically better solution than algorithm B, or if not, whether the alternative hypothesis was valid, the sizes of the ranks provided by the Wilcoxon Signed-Rank Test (i.e. T + ADD = AD

3.6. Arithmetic precision

The level of arithmetic precision of numerous modern software development tools is 10^{-16} in the double-precision mode. Arithmetic precision value that is larger than necessary makes it difficult to compare the local search abilities of algorithms. Therefore, the arithmetic precision value used for the statistical tests in this paper was 10^{-16} to cover the precision level needed in many practical applications.

3.7. Statistical results of tests

Table 6 shows the mean runtimes and simple statistical values for the results obtained in Test 1. Table 7 lists the algorithms that obtained statistically better solutions compared with the other algorithms in Test 1, based on the Wilcoxon Signed-Rank Test.

Table 8 shows the mean runtimes and simple statistical values for the results obtained in Test 2. Table 9 lists the algorithms that provided statistically better solutions compared with the other algorithms in Test 2, based on the Wilcoxon Signed-Rank Test.

Table 10 shows the mean runtimes and simple statistical values for the results obtained in Test 3. Table 11 lists the algorithms that provided statistically better solutions compared with the other algorithms in Test 3, based on the Wilcoxon Signed-Rank Test.

Table 12 presents the multi-problem-based pairwise statistical comparison results using the averages of the global minimum values obtained through 30 runs of BSA and the comparison algorithms to solve the benchmark problems in Tests 1 and 2. These results show that BSA was statistically more successful than all of the comparison algorithms, with a statistical significance value $\alpha = 0.05$.

An examination of the results obtained from the tests made reveals that the success of BSA in solving the numerical optimization problems is generally not oversensitive to the problem dimension or the problem type.

In Tables 7,9 and 11, '+' indicates cases in which the null hypothesis was rejected and BSA displayed a statistically superior performance in the problem-based statistical comparison tests at the 95% significance level (α = 0.05); '-' indicates cases in which the null hypothesis was rejected and BSA displayed an inferior performance; and '=' indicates cases in which there was no statistical difference between the two algorithms' success in solving the problems. The last rows of Tables 7,9 and 11 show the total counts in the (+/=/-) format for the three statistical significance cases (marked with '+', '=' or '-') in the pairwise comparison.

When the (+/=/-) values are examined, it can be said that BSA is statistically more successful than all the other comparison algorithms in solving the problems used in the Tests 1 and 2. When the (+/=/-) values for the Test 3 are examined, although the successes BSA and SADE have had are statistically identical, BSA has provided statistically better solutions than the other comparison algorithms.

4. Conclusions

This paper has introduced BSA, a new evolutionary-computing-based global search algorithm. BSA's algorithmic structure enables it to benefit from previous generation populations by using solutions it has found in the past for a given problem as it searches for solutions with better fitness values. BSA's bio-inspired philosophy is analogous to the return of a social group of living creatures at random intervals to hunting areas that were previously found fruitful for obtaining nourishment.

This paper presented three tests to examine BSA's success in solving numerical optimization problems by using 78 completely different benchmark problems. BSA's success in solving the numerical optimization problems was compared with that of several EAs that are widely used in the literature by using the Wilcoxon Signed-Rank Test.

BSA's success in solving real-world problems was examined in detail through three constrained benchmark problems (Antenna, Radar and FM) solved by BSA and comparison algorithms. The results indicate that BSA is generally more successful at solving problems than the comparison algorithms. For the Antenna, Radar and FM problems, BSA obtained statistically better solutions than ABC, JDE, CMAES, CLPSO and PSO2011. Similarly, BSA was statistically more successful than all of the comparison algorithms in solving the classical problems in Test 1. In solving the CEC2005 benchmark problems in Test 2, which are relatively more complex than the benchmark problems used in Test 1, BSA obtained much more successful results than the comparison algorithms. Moreover, an examination of the data obtained from the tests shows that BSA is generally faster than most of the comparison algorithms. The detailed tests discussed in this paper demonstrate that BSA is statistically successful in solving real-valued numerical optimization problems.

The factors responsible for BSA's greater success relative to the comparison algorithms are as follows:

- BSA's mutation and crossover operators produce very efficient trial populations in each generation.
- BSA's generation strategy for the parameter F, which controls the amplitude of the search direction, can produce both numerically large amplitude values necessary for a global search and the small amplitude values necessary for a local search in a very balanced and efficient manner. This clearly enhances BSA's problem-solving ability.
- The historical population (*oldP*) that BSA uses for the calculation of the search-direction matrix belongs to a randomly selected previous generation. Thus, the historical populations used in more advanced generations include more efficient individuals relative to the historical populations used in older generations. This facilitates BSA's generation of more efficient trial individuals.
- BSA's crossover strategy has a non-uniform and complex structure that ensures creation of new trial individuals in each generation. This crossover strategy enhances BSA's problem-solving ability.
- BSA's boundary control mechanism is very effective in achieving population diversity, which ensures efficient searches, even in advanced generations.

The problem-based pairwise statistical comparisons for the solutions obtained in Test 1 (see Table 7) show that BSA can solve a greater number of benchmark problems and can achieve statistically better results than the comparison algorithms. In Test 1, BSA was more successful in solving 22 problems compared with PSO, 28 problems compared with CMAES, 31 problems compared with ABC, 16 problems compared with JDE, 26 problems compared with CLPSO and 10 problems compared with SADE. In general, BSA's problem-solving success did not show any sensitivity to either the dimensions or the types (multimodal, non-separable/separable or unimodal) of the benchmark problems used in Test 1. In Test 1, the second most successful algorithm after BSA was SADE.

The problem-based pairwise statistical comparisons for the solutions obtained in Test 2 (see Table 9) show that the algorithms closest to BSA in terms of problem-solving success are in the order of JDE, CLPSO, CMAES, SADE, ABC and PSO. BSA obtained statistically better or statistically identical results in solving 23 problems compared with JDE, 22 problems compared with CLPSO and CMAES and 19 problems compared with SADE, ABC and PSO. On the other hand, SADE, ABC and PSO only obtained statistically better results than BSA in solving six benchmark problems, CLPSO and CMAES in solving three problems and JDE in solving two problems. The statistical analysis results in Table 9 show that BSA's problem-solving success is not significantly sensitive to the type of benchmark problem used in Test 2. Furthermore, BSA was able to solve more benchmark problems in Test 2 with statistically better results compared with the other algorithms.

For the multi-problem-based pairwise statistical comparison of BSA and the other algorithms, the average values of the solutions obtained in Tests 1 and 2 were used. Table 12 shows the p-value and T+ and T- values obtained in this comparison. Analysis of these values when $\alpha = 0.05$ shows that BSA was statistically more successful than all of the comparison algorithms.

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