

Program 3

Problem statement: Particle Swarm Optimization for Function Optimization

Algorithm:

13/11/20

PARTICLE SWARM OPTIMIZATION

Particles

Fitness Function

pbest gbest

Velocity Update: $v_i(t+1) = v_i(t) + c_1 r_i (p_{best} - x_i(t)) + c_2 r_i (g_{best} - x_i(t))$

Position Update: $x_i(t+1) = x_i(t) + v_i(t+1)$

Algorithm :

Initialization

Fitness Evaluation

Update pbest gbest

update v_i x_i

Upd. & repeat, Convergence by near optimal

Algorithm Steps:

- 1) Create a population of agents uniformly distributed over x
- 2) Evaluate each particle's position acc. to objective $f(x)$
- 3) If particle's current position is better than its previous best position update it
- 4) Determine the best particle based on pbest
- 5) $v_i^{t+1} = v_i^t + c_1 r_i (p_{best}^t - p_i^t) + c_2 r_i (g_{best}^t - p_i^t)$
Update velocity
- 6) Move particle to new position
 $p_i^{t+1} = p_i^t + v_i^{t+1}$
- 7) Go to step 2 until stopping criteria are satisfied

Particle velocity

$$v_i^{t+1} = v_i^t + c_1 w_i^t [p_{best} - p_i^t] + c_2 w_i^t [g_{best} - p_i^t]$$

Individual

personal
influence

Social influence

intensification

$$c_1 = 0 \quad c_2 = 0$$

particles have constant velocity

until they have hit

space boundary

$$v_{ij}^{t+1} = v_{ij}^t$$

$$c_1 > 0 \quad c_2 = 0$$

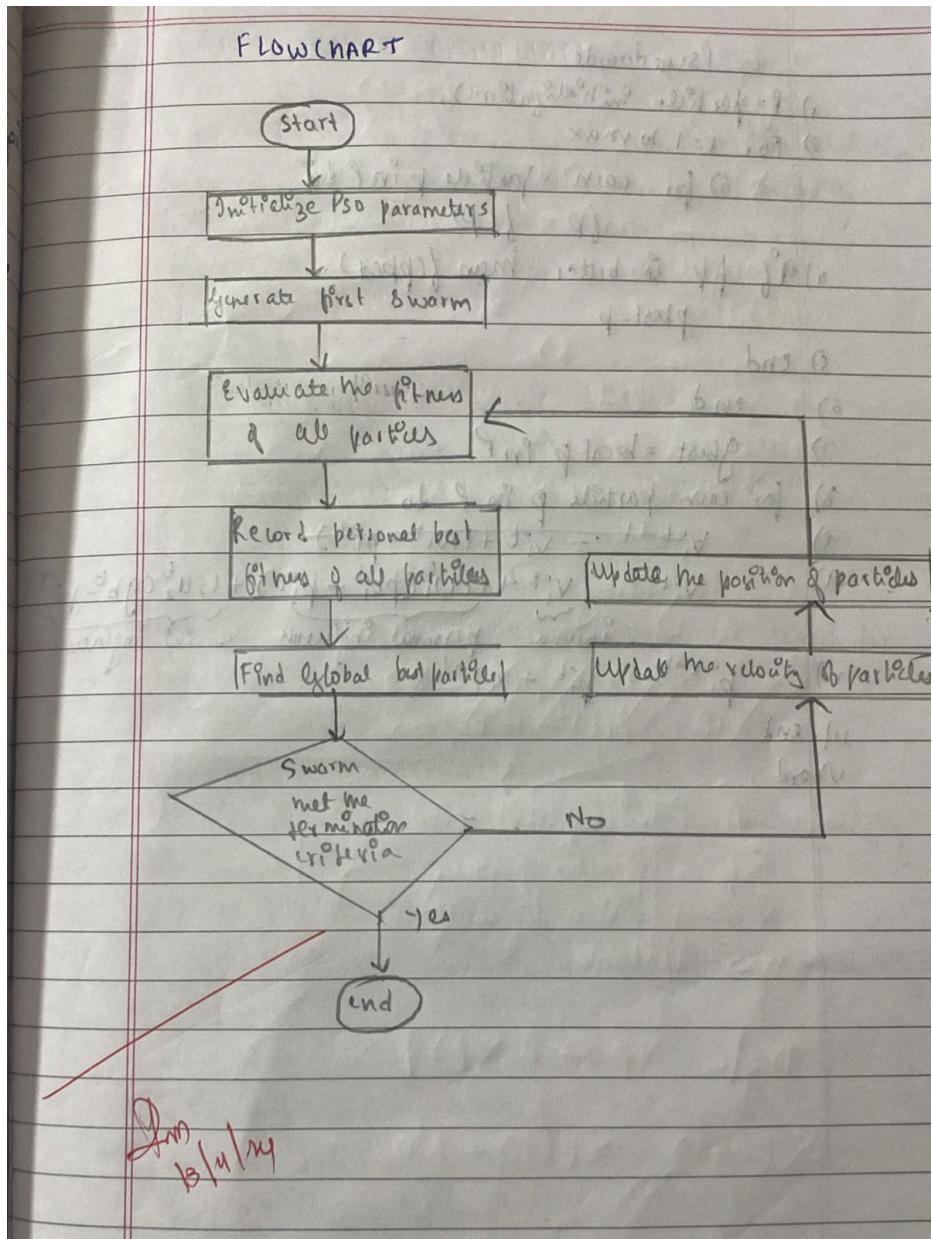
independent particles

$$v_i^{t+1} = v_i^t + c_1 w_i^t [p_{best} - p_i^t]$$

$$c_1 = 0 \quad c_2 > 0$$

all particles are attracted to a
single point in the entire
swarm

$$v_{ij}^{t+1} = v_{ij}^t + c_2 r_{2,ij} [g_{best} - x_{ij}^t]$$



Pseudocode

TAHAWOS

- 1) $P = \text{particle initialization};$
- 2) For $t = 1 \text{ to } \max$
 - 3) for each particle $p \in P$ do
 - 4) $f_p = f(p)$
 - 5) if f_p is better than $f(p_{best})$
 - 6) $p_{best} = p$
 - 7) end
 - 8) end
 - 9) $g_{best} = \text{best } p \text{ in } P$
 - 10) for each particle $p \in P$ do
 - 11) $v_i^{t+1} = v_i^t + (w v_i^t - p_i^t)$
 - 12) $v_i^{t+1} = v_i^t + c_1 u_i^t (p_{best}^t - p_i^t) + c_2 u_s^t (g_{best}^t - p_i^t)$
 - v_i^t inertia
 - p_{best}^t personal influence
 - g_{best}^t social influence
 - 13) $p_i^{t+1} = p_i^t + v_i^{t+1}$
 - 14) end
 - 15) end

Code:

```

import numpy as np
def objective_function(x):
    return np.sum(x**2)
class ParticleSwarmOptimization:
    def __init__(self, objective_function, dim, num_particles, max_iter, w=0.5, c1=1, c2=2):
        self.objective_function = objective_function
        self.dim = dim
        self.num_particles = num_particles
        self.max_iter = max_iter
        self.w = w
        self.c1 = c1
        self.c2 = c2
        self.positions = np.random.uniform(-5, 5, (num_particles, dim))
        self.velocities = np.random.uniform(-1, 1, (num_particles, dim))
        self.personal_best_positions = np.copy(self.positions)
        self.personal_best_scores = np.array([objective_function(pos) for pos in self.positions])
        self.global_best_position =
        self.personal_best_positions[np.argmin(self.personal_best_scores)]
        self.global_best_score = np.min(self.personal_best_scores)
    def update_velocities(self):
        r1 = np.random.rand(self.num_particles, self.dim)
        r2 = np.random.rand(self.num_particles, self.dim)

```

```

cognitive_component = self.c1 * r1 * (self.personal_best_positions - self.positions)
social_component = self.c2 * r2 * (self.global_best_position - self.positions)
self.velocities = self.w * self.velocities + cognitive_component + social_component
def update_positions(self):
    self.positions = self.positions + self.velocities
    self.positions = np.clip(self.positions, -5, 5)
def evaluate_particles(self):
    scores = np.array([self.objective_function(pos) for pos in self.positions])
    better_mask = scores < self.personal_best_scores
    self.personal_best_positions[better_mask] = self.positions[better_mask]
    self.personal_best_scores[better_mask] = scores[better_mask]
    best_particle = np.argmin(self.personal_best_scores)
    if self.personal_best_scores[best_particle] < self.global_best_score:
        self.global_best_position = self.personal_best_positions[best_particle]
        self.global_best_score = self.personal_best_scores[best_particle]
def run(self):
    for i in range(self.max_iter):
        self.update_velocities()
        self.update_positions()
        self.evaluate_particles()
        print(f'Iteration {i+1}/{self.max_iter}: Global Best Score = {self.global_best_score}')
    return self.global_best_position, self.global_best_score
dim = 2
num_particles = 30
max_iter = 10
w = 0.5
c1 = 1
c2 = 2
pso = ParticleSwarmOptimization(objective_function, dim, num_particles, max_iter, w, c1, c2)
best_position, best_score = pso.run()
print(f'\nBest Position: {best_position}')
print(f'Best Score: {best_score}')

```

```

import numpy as np
def objective_function(x):
    return np.sum(x**2)
class ParticleSwarmOptimization:
    def __init__(self, objective_function, dim, num_particles, max_iter, w=0.5, c1=1, c2=2):
        self.objective_function = objective_function
        self.dim = dim
        self.num_particles = num_particles
        self.max_iter = max_iter
        self.w = w
        self.c1 = c1
        self.c2 = c2
        self.positions = np.random.uniform(-5, 5, (num_particles, dim))
        self.velocities = np.random.uniform(-1, 1, (num_particles, dim))
        self.personal_best_positions = np.copy(self.positions)
        self.personal_best_scores = np.array([objective_function(pos) for pos in self.positions])
        self.global_best_position = self.personal_best_positions[np.argmin(self.personal_best_scores)]
        self.global_best_score = np.min(self.personal_best_scores)
    def update_velocities(self):
        r1 = np.random.rand(self.num_particles, self.dim)
        r2 = np.random.rand(self.num_particles, self.dim)
        cognitive_component = self.c1 * r1 * (self.personal_best_positions - self.positions)
        social_component = self.c2 * r2 * (self.global_best_position - self.positions)
        self.velocities = self.w * self.velocities + cognitive_component + social_component
    def update_positions(self):
        self.positions = self.positions + self.velocities
        self.positions = np.clip(self.positions, -5, 5)
    def evaluate_particles(self):
        scores = np.array([self.objective_function(pos) for pos in self.positions])
        better_mask = scores < self.personal_best_scores
        self.personal_best_positions[better_mask] = self.positions[better_mask]
        self.personal_best_scores[better_mask] = scores[better_mask]
        best_particle = np.argmin(self.personal_best_scores)
        if self.personal_best_scores[best_particle] < self.global_best_score:
            self.global_best_position = self.personal_best_positions[best_particle]
            self.global_best_score = self.personal_best_scores[best_particle]
    def run(self):
        for i in range(self.max_iter):
            self.update_velocities()
            self.update_positions()
            self.evaluate_particles()
            print(f"Iteration {i+1}/{self.max_iter}: Global Best Score = {self.global_best_score}")
        return self.global_best_position, self.global_best_score
dim = 2
num_particles = 30
max_iter = 10
w = 0.5
c1 = 1
c2 = 2
pso = ParticleSwarmOptimization(objective_function, dim, num_particles, max_iter, w, c1, c2)
best_position, best_score = pso.run()
print("\nBest Position: " + str(best_position))
print("Best Score: " + str(best_score))

```

Output:

```
→ Iteration 1/10: Global Best Score = 0.02723138518053337
Iteration 2/10: Global Best Score = 0.02723138518053337
Iteration 3/10: Global Best Score = 0.02723138518053337
Iteration 4/10: Global Best Score = 0.02723138518053337
Iteration 5/10: Global Best Score = 0.000857224508156451
Iteration 6/10: Global Best Score = 0.000857224508156451
Iteration 7/10: Global Best Score = 0.000857224508156451
Iteration 8/10: Global Best Score = 0.000857224508156451
Iteration 9/10: Global Best Score = 5.556248703274748e-05
Iteration 10/10: Global Best Score = 5.556248703274748e-05

Best Position: [-0.00724152 -0.00176718]
Best Score: 5.556248703274748e-05
```