

Improvements on Biased Random-Key Genetic Algorithms for Non-Linearly Constrained Global Optimization

Matheus Pedroza Ferreira^{a,*}, Marcelo Lisboa Rocha^{a,*},
Antônio J. Silva Neto^b

^a*Departamento de Ciência da Computação, Universidade Federal do Tocantins, Quadra 109 Norte, Avenida NS-15, ALCNO-14, Palmas, Tocantins, Brazil*

^b*Departamento de Engenharia Mecânica e Energia, Instituto Politécnico, Universidade do Estado do Rio de Janeiro IPRJ/UERJ, Brazil*

Abstract

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1. Introduction

2. ITGO

The TGO algorithm, which stands for *Topographical Global Optimization*, is a meta-heuristic developed by Törn & Viitanen (1992) for solving continuous optimization problems, possibly non-smooth and multimodal. The method has three steps: the random uniform generation of a population of solutions over the domain of the problem, the selection of some of the individuals of the population based on the topography of the function to be optimized, and the application of some sort of local search in the selected elements.

Let the objective function or fitness $f(\cdot)$ be a mapping $f : \Omega \rightarrow \mathbb{R}$, where $\Omega \in \mathbb{R}^N$ is the feasible space of solutions, defined by $\Omega = \{x \in \mathbb{R}^n :$

*Corresponding authors

Email addresses: matheuspedrozaferreira@uft.edu.br (Matheus Pedroza Ferreira), mlisboa@uft.edu.br (Marcelo Lisboa Rocha), ajsneto@iprj.uerj.br (Antônio J. Silva Neto)

$l \leq x \leq u\}$. Here, $l, u \in \mathbb{R}^N$ are vectors defining the lower and upper bound of the solution space, and the comparison is made elementwise. Consequently, $l_i \leq u_i$ for $i = 1, \dots, N$. The goal is to find the global minimum x^* , such that $f(x^*) \leq f(x) \forall x \in \Omega$.

Initially, the TGO creates a population of size M denoted by $P = \{x_1, x_2, \dots, x_M\}$, uniformly distributed in the defined solution space. The TGO performance depends critically on the algorithm used in the generation of the population, and, consequently, on the pseudo-random number generator. In this work, we use the Sobol sequences Sobol (1967); Henderson et al. (2015), which have a significantly more uniform distribution than an excellent pseudo-random number generator. The Fig. 1 shows the distribution of 300 points in the domain $[0, 1]^2$, with 150 of them (blue dots) generated by the pseudo-random generator Mersene Twister proposed by Matsumoto & Nishimura (1998). The other points (red dots) are the 150 first elements of a Sobol sequence. From Fig 1 is possible to observe that the points generated by Sobol sequence covers the space more uniformly than that of Mersene Twister.

The next step is the construction of a graph over possible solutions that incorporate information regarding the topography of the function $f(\cdot)$. Consider now a integer $K > 0$. We define the $KNN_K(x)$ neighborhood as the set of the K elements of the population P , different from x , that have the smallest euclidean distance from x .

A directed graph is then defined, having a vertex for every solution in the population. For each individual x , a directed edge is created pointing to every element y of the population P such that $y \in KNN_K(x)$ and $f(x) \leq f(y)$. With this construction, every vertex has at most K edges, being some of them incoming and some outgoing. A topography matrix $A \in \mathbb{R}^{M \times M}$ is created based on this graph, defined as:

$$A_{i,j} = \begin{cases} 1, & \text{if } f(x_i) \leq f(x_j) \text{ and } x_j \in KNN_K(x_i) \\ 0, & \text{otherwise} \end{cases}$$

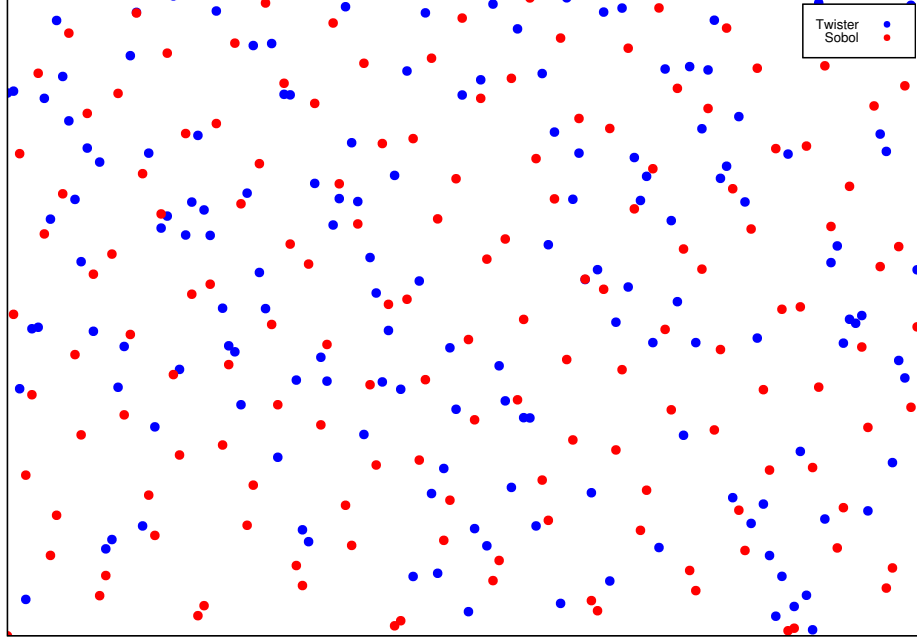


Figure 1: Example showing the distribution of points in the domain $[0, 1]^2$ by the Mersenne Twister generator (blue points) and by a Sobol sequence (red points).

The matrix A tells us if the element x_i has better fitness than the element x_j , given that x_j is in the KNN set of x_i . The graph defined previously has a direct link with the topography matrix: a directed edge between elements x_i and x_j only exists if $A_{i,j} = 1$. We have then created an ordering of the elements of the population based on the position on space, the objective function value, and the neighborhood defined by K .

The topographic heuristic is based on selecting every individual x_i such that $\sum_j^M A_{i,j} = K$, that is, every individual that has better fitness than every element on its KNN set. Likewise, every vertex that has K outgoing edges. These elements are considered local optimum points based on the estimated topography of the function $f(\cdot)$.

As there is no guarantee that the individuals selected are really local

optimum points (the optimality relationship is based only on the topography created by the individuals of the population), the application of some algorithm for fine tuning is necessary.

The last step of the TGO method consists in applying some sort of local search in every local optimum points based on the topographic heuristic. Regarding the local search, many procedures used in the TGO are found in the literature, such as pattern search algorithms (Sacco et al., 2014), derivative based (Henderson et al., 2015) and derivative free (Jardim et al., 2015) optimization methods. The local search algorithm depends directly on the properties of the function to be optimized, and is of significative impact in the overall performance of the method.

We consider now a simple example. Let the function $f(\cdot)$ defined by $f(x, y) = \sin(x^2) + \cos(y^2)$, the population P composed by the 10 elements:

$$\begin{aligned} \mathbf{x}_1 &= (-0.2, 0.16), & \mathbf{x}_2 &= (1.2, -0.3), & \mathbf{x}_3 &= (-0.6, 1.2) \\ \mathbf{x}_4 &= (-0.9, 2.4), & \mathbf{x}_5 &= (2.0, 2.0), & \mathbf{x}_6 &= (2.7, 0.3) \\ \mathbf{x}_7 &= (0.3, 2.2), & \mathbf{x}_8 &= (2.0, -0.2), & \mathbf{x}_9 &= (1.3, 2.8), & \mathbf{x}_{10} &= (1.3, 1.2) \end{aligned}$$

and the KNN set determined by the $K = 3$ closest neighbors. Fig. 2 shows the contour plot of the function and the directed graph created by the population. The topography matrix and the sum of each row are the following:

$$A = \left(\begin{array}{cccccccccccc|c} 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & \mathbf{3} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \mathbf{0} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \mathbf{0} \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & \mathbf{2} \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 & 1 & 1 & \mathbf{3} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & \mathbf{1} \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & \mathbf{2} \\ 0 & 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 1 & \mathbf{3} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \mathbf{0} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \mathbf{0} \end{array} \right)$$

According with the graph and the topography matrix created, it is easy to observe that only the elements x_1 , x_5 and x_8 are local optimum, that is, has K outgoing edges and no incoming edge, satisfying $\sum_j^M A_{1,j} = \sum_j^M A_{5,j} = \sum_j^M A_{8,j} = K = 3$.

Even after the application of local search, there is no guarantee that the global optimum was found. It is common to successively apply the TGO method many times, with new elements at each iteration. This procedure is called *I-TGO (Iterative Topographical Global Optimization)*, and consists simply in the iterative application of the TGO method, returning the best element found during all the process.

2.1. Space Reduction

In Jardim et al. (2015) a heuristic for space reduction is proposed for the I-TGO. After the individual selection step, a sub-space is created around every element, with space reduced in each dimension by $\phi \in (0, 1)$. A new population is generated for every space created, and new elements are selected, for each population. The process is repeated for a defined number of iterations, until the execution of local search on selected elements of the last space reduction.

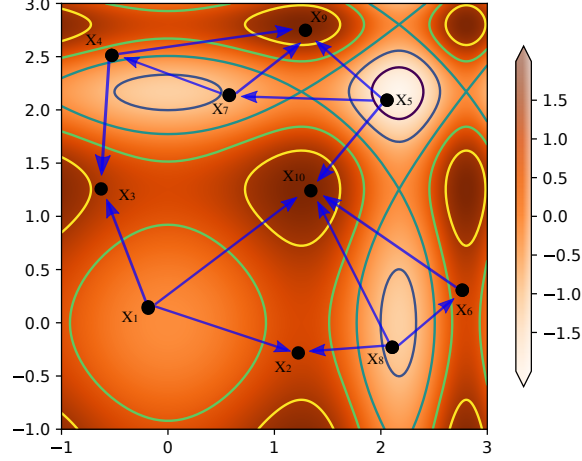


Figure 2: Contour plot of the function $f(x, y) = \text{sen}(x^2) + \cos(y^2)$, and the graph based on the population.

An example involving the application of this heuristic is presented in Fig. 3, again for the function $f(x, y) = \text{sen}(x^2) + \cos(y^2)$, in the domain $[-1, 3]^2$, with the first population composed by the same 10 points described previously. The Fig. 3a shows the selection of the points x_1 , x_5 and x_8 , with a space reduced by $\phi = 0.25$. In the Fig. 3b we can observe the generation of populations for each new subspace. The red points are the individuals considered local optimum based on the topographic heuristic. It is worth noting that the local optimum points of the previous population are kept in the next population.

At each iteration a new population size is set, along with a new value for K , which are usually smaller than in the previous iteration.

2.2. Constrained Optimization

Until the moment, the I-TGO algorithm was presented only for unconstrained optimization problems. I-TGO was applied previously to constrained optimization problems (Sacco et al., 2014; Henderson et al., 2015), handling constraints by using a specific local search procedure or by penalizing infeasible individuals.

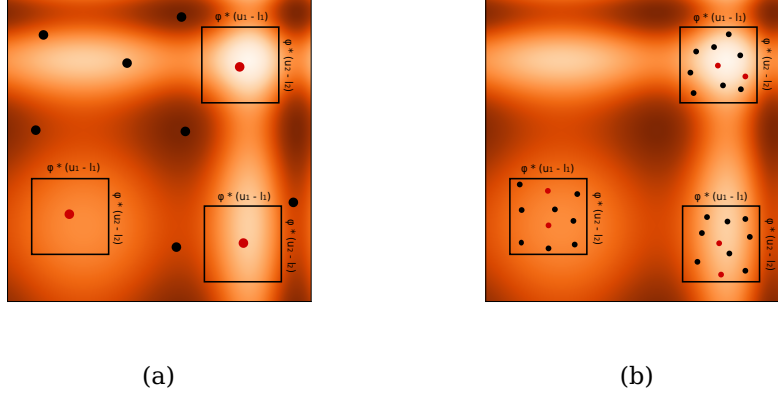


Figure 3: Example showing the application of the space reduction heuristic. In (a) we have the space reduction around the three individuals of Fig. 2 (x_1 , x_5 and x_8) in red (based on the topographical heuristic). In (b) are the respective populations generated in each restricted space to apply TGO.

In this work, we propose a different approach, adopting a mechanism for comparing solutions proposed in Deb (2000), and used in some very competitive meta-heuristics, specially on differential evolution algorithms (Sarker et al., 2014; Takahama & Sakai, 2006; Montes et al., 2006). As in this work is proposed a Constrained version of I-TGO, in the rest of this work, it is named as CI-TGO. The method for comparison comprise three steps criteria:

- Between two feasible solutions, the fittest one is better.
- A feasible solution is always preferred over an infeasible solution, irrespectively of its fitness.
- Between two infeasible solutions, the one with smallest sum of constraint violation is better.

In the topographical heuristic step, we compare two solutions using this three steps criteria with probability α , and otherwise we compare only the fitness value. What we try to achieve with this heuristic is

keeping promising solutions with small violation of constraints for the local search step.

We generate a symmetric matrix of random numbers R , with $R_{i,j} = R_{j,i} \in [0, 1]$. If $R_{i,j} < \alpha$, then we compare elements x_i and x_j using the three steps criteria. Otherwise, the fitness value is compared. In general, with this configuration, the number of local optimum points selected by the topographical heuristic is smaller, specially on problems with small feasible area.

An important thing to notice is that some distributions of the individuals, with populations of small size and a high value of K , may not generate any local optimum point in the topographical heuristic. In the case of none of the individuals are selected as local optimum given a population, we take the best individual according to the three step criteria as the only local optimum of that population. In practice, however, it is rather unusual to happen.

The best individual in the whole search is always selected using the three step criteria described above, since feasible solutions are generally preferred. In addition to this new topographical selection method, we also use local search algorithms for constrained optimization.

2.3. Implementation

We now present an overview of the implementation of the method, along with pseudocodes describing all necessary steps. Algorithm 1 shows the general procedure for the CI-TGO algorithm, that stands for Constrained I-TGO.

The parameters are the functions $f(\cdot)$ and $v(\cdot)$, which return the function value and sum of constraints violation respectively, the lower and upper bound vectors l and u , the vector of population sizes PS , the vector of the K values KS , the maximum number Max_LS of elements to execute the local search, the local search number of iterations LS_1 and LS_2 , the space reduction factor ϕ and the probability for three step comparison α .

Algorithm 1 CI-TGO($f(\cdot), v(\cdot), \mathbf{l}, \mathbf{u}, \mathbf{PS}, \mathbf{KS}, \text{Max_LS}, \text{LS}_1, \text{LS}_2, \phi, \alpha$)

```

1:  $\mathbf{best} \leftarrow \text{random}(\mathbf{l}, \mathbf{u});$ 
2: while  $\text{Converged}(\mathbf{best}) == \text{False}$  do
3:    $\text{Populations} \leftarrow \{\mathbf{x} = \mathbf{x}^1, \dots, \mathbf{x}^{\mathbf{PS}(1)} : \mathbf{x} \in \text{random}(\mathbf{l}, \mathbf{u})\};$ 
4:    $\text{TopoBest} \leftarrow \{\};$ 
5:   for  $p \in \{1, \dots, |\mathbf{PS}|\}$  do
6:      $\text{NewPops} \leftarrow \{\};$ 
7:     for  $\text{pop} \in \text{Populations}$  do
8:        $\text{Topo}_p \leftarrow \text{TopographicalHeuristic}(f(\cdot), v(\cdot), \text{pop}, \mathbf{KS}(p), \alpha);$ 
9:       if  $p < |\mathbf{PS}|$  then
10:        for  $\mathbf{x} \in \text{Topo}_p$  do
11:           $\text{NewPops} \leftarrow \text{NewPops} \cup \text{CreatePop}(\mathbf{x}, \mathbf{l}, \mathbf{u}, \mathbf{PS}(p+1), \phi^p);$ 
12:        else
13:           $\text{TopoBest} \leftarrow \text{TopoBest} \cup \text{Topo}_p;$ 
14:        if  $p < |\mathbf{PS}|$  then
15:           $\text{Populations} \leftarrow \text{NewPops};$ 
16:         $\text{TopoBest} \leftarrow \{\mathbf{x} = \mathbf{x}^1, \dots, \mathbf{x}^{\min(|\text{TopoBest}|, \text{Max\_LS})} : \mathbf{x} \in \text{sort}(\text{TopoBest})\};$ 
17:        for  $\mathbf{x} \in \text{TopoBest}$  do
18:           $\mathbf{x} \leftarrow \text{LocalSearch}(f(\cdot), v(\cdot), \mathbf{x}, \text{LS}_1);$ 
19:          if  $\text{Compare}(f(\cdot), v(\cdot), \mathbf{x}, \mathbf{best})$  or  $f(\mathbf{x}) < f(\mathbf{best})$  then
20:             $\mathbf{x} \leftarrow \text{LocalSearch}(f(\cdot), v(\cdot), \mathbf{x}, \text{LS}_2);$ 
21:            if  $\text{Compare}(f(\cdot), v(\cdot), \mathbf{x}, \mathbf{best})$  then
22:               $\mathbf{best} \leftarrow \mathbf{x};$ 
23: return  $\mathbf{best};$ 

```

The first line initializes the vector \mathbf{best} randomly within the range $[\mathbf{l}, \mathbf{u}]$, which is the variable that saves the best element found in the search. The main loop starts at line 2, where we check for convergence. The function Converged is problem dependent, and may take into account the number of iterations, the number of function calls, the convergence of the best individual or any other stopping criteria.

Line 3 initializes the vector of current populations, with $\mathbf{PS}(1)$ elements and again with all elements inside the bounds of the problem $[\mathbf{l}, \mathbf{u}]$. The set TopoBest at line 4 comprises the best local optimum elements found in all populations, and is initialized empty. We use rand here to denote the generation of a random scalar or vector for simplicity, although in the implementation we use Sobol sequences for the generation of the individuals.

For each population size (line 5), which is the number of space reduc-

tions plus one, we generate new populations, starting from the empty set at line 6. Here, we use $|\cdot|$ to denote the number of elements inside a set or a vector. Line 7 loops through all the populations and execute the topographical heuristic (*TopographicalHeuristic* function), with $K = KS(p)$. The variable $Topo_p$, at line 8, saves the local optimum points selected from the current population.

If the current space reduction is not the last ($p < |PS|$, line 9), we create a new population around every point in the $Topo_p$ set, with size $PS(p + 1)$ and space reduced at every dimension by ϕ^p (lines 10 and 11). Otherwise, if is the last space reduction, we have to save the local optimum points in the set $TopoBest$ to apply local search (line 13).

Algorithm 2 CreatePop($x, l, u, popSize, \phi$)

```

1:  $l' \leftarrow \max(l, x - (0.5 * \phi) * (u - l));$ 
2:  $u' \leftarrow \min(u, x + (0.5 * \phi) * (u - l));$ 

3:  $Population \leftarrow \{x = x^1, \dots, x^{popSize} : x \in \text{random}(l', u')\};$ 

4: return Population;
```

The *CreatePop* procedure is shown in algorithm 2. Given an individual x (a selected local optimum point), the function randomly generates a new population with $popSize$ individuals around that point, in the original space reduced by the fraction ϕ . If the point is closer than $0.5 * (u_i - l_i)$, $i = 1, \dots, n$, from the lower or upper bounds at dimension i , the limits of that new population are taken to be the original bounds. The *min* and *max* operations are executed element by element.

At line 14, we check again, if the current space reduction is not the last, and update the current populations at line 15, if the condition holds. Line 16 selects the top Max_LS best elements of the set $TopoBest$, using the three steps criteria comparison as sorting criteria. If $|TopoBest| < Max_LS$, we keep all the elements.

We loop through all the elements of the now sorted $TopoBest$ set at line 17, and apply local search, with at maximum LS_1 iterations, at line 18. The function *Compare* (line 19) is the three step comparison, and returns true if the first solution (third argument) is better than the

second solution (fourth argument), and returns false otherwise. The element returned by the local search procedure is compared against the best found element in the whole search at line 19. If it is better than the best found element, or if its fitness is better, a new local search procedure is applied, now with LS_2 iterations, at line 20.

The number of function calls is usually the determining factor of performance. So, we wish to do, as few local search iterations as possible, since a call to the local search for each individual typically makes hundreds or thousands of function evaluations. Here, we set $LS_2 > LS_1$, so every element undergoes LS_1 iterations of local search, but we only search finely for promising solutions, setting larger values for LS_2 . Usually, the second local search is only necessary for problems where very finely tuned solutions are required.

At line 21 we compare the solution generated by the second local search (x) against the best found element (*best*) using the three step criteria. If the new solution is better, we set *best* to that solution at line 22 and continue the loop for applying local search. At the end of the execution, when *Converged* in the outer loop returns true, we return the best solution found in the whole search at line 23.

The only thing left is the *TopographicalHeuristic* procedure, shown in algorithm 3. The function takes as parameter the objective function $f(\cdot)$ and sum of constraints function $v(\cdot)$, the current population to be evaluated, the value K for the KNN set, and the probability α , for the three step comparison.

Algorithm 3 TopographicalHeuristic($f(\cdot)$, $v(\cdot)$, *Population*, K , α)

```

1:  $M \leftarrow |Population|$ ;
2:  $best \leftarrow Population(0)$ ;
3:  $KNN_K \leftarrow Build\_KNN(Population, K)$ ;
4:  $R \leftarrow random([0, 1]^{M \times M})$ ;
5:  $TopoBest \leftarrow \{\}$ ;
6: for  $i \in \{1, \dots, |Population|\}$  do
7:    $insert = \mathbf{True}$ ;
8:   for  $j \in \{1, \dots, |Population|\} \cap \{x_j \in KNN_K(x_i)\}$  do
9:     if  $R_{i,j} < \alpha$  then
10:       $insert \leftarrow insert \ \& \ Compare(f(\cdot), v(\cdot), x_i, x_j)$ ;
```

```

11:     else
12:          $insert \leftarrow insert \ \& \ f(\mathbf{x}) < f(\mathbf{y});$ 
13:     if  $insert = \mathbf{True}$  then
14:          $TopoBest \leftarrow TopoBest \cup \{\mathbf{x}_i\};$ 
15:     if  $Compare(f(\cdot), v(\cdot), \mathbf{x}_i, \mathbf{best})$  then
16:          $\mathbf{best} \leftarrow \mathbf{x}_i;$ 
17: if  $|TopoBest| = 0$  then
18:      $TopoBest \leftarrow \{\mathbf{best}\};$ 
19: return  $TopoBest;$ 

```

Lines 1-5 simply initialize the necessary structures. Namely, the number of elements M in *Population*, the *best* vector, which is the best element on the entire population based on three step comparison (initially set to any individual of the population), the \mathbf{KNN}_K structure based on the elements of the population, which is a mapping from a solution vector \mathbf{x} to a set of the vectors that belong to the \mathbf{KNN}_K of \mathbf{x} , the random symmetric matrix R , with every element in the range $[0, 1]$, and the *TopoBest* set, containing the local optimum points, initially empty.

At line 6 we loop through all indices of *Population*, and set the *insert* flag to *True* at line 7, which indicates if the individual \mathbf{x}_i is a local optimum point. For every indice j , such that \mathbf{x}_j is in the set $\mathbf{KNN}_K(\mathbf{x}_i)$ (line 8), we compare \mathbf{x}_j with \mathbf{x}_i . If $R_{i,j} < \alpha$, then we set the flag *insert* to the boolean result of applying the *and* operator $\&$ to *insert* and the result of *Compare* (lines 9-10). That is, if *Compare* returns false at least one time for any j , *insert* will also be false for the index i . If $R_{i,j} \geq \alpha$, then we make the same procedure, but now using fitness only comparison, at lines 11-12.

At line 13 we check if *insert* = *True*, and, if so, \mathbf{x}_i is a local optimum, and we insert it in the *TopoBest* set, at line 14. Lines 15-16 selects the best element found in the whole population based on the three step comparison, and stores that solution in the variable *best*. In case of no solution is selected as a local optimum, the set *TopoBest* is composed only of the *best* element (lines 17-18). At line 19 we return the *TopoBest* set, containing all the local optimum points (or the *best* element).

<i>Prob/Param</i>	PS_1	PS_2	K_1	K_2	α	ϕ	LS_1	LS_2	$MaxLS$	$LSType$
WB	100	10	10	3	0.5	0.2	100	300	5	SQP
TC	50	10	8	3	0.5	0.2	100	200	5	SQP
TB	30	5	5	2	0.5	0.2	20	50	5	SQP
SRI	150	10	10	3	0.5	0.2	100	200	5	BONMIN
SRII	100	10	10	3	0.5	0.2	50	100	5	SQP
PV	50	10	8	3	0.5	0.5	30	100	5	BONMIN
GT	20	5	5	2	0.5	0.7	30	100	5	NOMAD
MD	20	5	7	2	0.5	0.7	100	200	5	NOMAD

Table 1: Parameters of CI-TGO for each engineering problem.

2.4. Parameters

Given the differences in the number of variables, constraints, size of the space and general complexity of the problems considered in this work, we selected experimentally specific parameters for each problem aiming to obtain the best performance of C-ITGO. This is a general approach taken for most of the optimization methods compared here. The parameters were selected so as to find optimal or near optimal solutions while minimizing the number of function evaluations.

Table 1 shows the choice of the parameters for the eight engineering design problems we consider: Welded Beam (WB), Tension / Compression String (TC), Three-Bar truss (TB), Speed Reducer (SRI and SRII), Pressure Vessel (PV), Gear Train (GT), Multiple Disk clutch brake (MD). We will comment each problem and the results obtained by CI-TGO and other competing methods in Section 3.

For all problems, we only use a single space reduction, which generates two populations and two values for K , namely PS_1 (first population size, before space reduction) and PS_2 (second population size, after space reduction), and K_1 and K_2 . The value for the probability α was kept constant for all problems, as well as the maximum number of elements to execute the local search, $MaxLS$. The value of ϕ was set to smaller values for problems defined on entirely continuous domains, and assumed higher values for mixed integer problems. The LS_1 and LS_2 control the maximum number of allowed function evaluations in the local search in the first and second calls, respectively. Finally, $LSType$ represents the type of local search procedure used. In next section, we

discuss the three different methods of local search used and their implications on the final performance of the method.

2.5. Local Search

We used Matlab to program CI-TGO, so a natural choice for local search is the optimization toolbox. In the case of real non-linearly constrained problems, we used the SQP (Sequential Quadratic Programming), present in the *fmincon* package (MathWorks, 2017). The basic SQP algorithm is described in Chapter 18 of Nocedal & Wright (2006), although the actual implementation used in *fmincon* uses some additional heuristics.

A very successful method, also implemented in Matlab, that uses that same package (SQP of *fmincon*) is the MVMO (Mean-Variance Mapping Optimization) (Rueda & Erlich, 2016), winner of two different categories of the IEEE Congress on Evolutionary Computation competition on real optimization in 2016.

For mixed integer problems with nonlinear constraints, we used the *OPTI* toolbox (Currie, 2014), which have many algorithms specialized for mixed integer programming. Specifically, we used the *BONMIN* (Basic Open-source Nonlinear Mixed INteger programming) (Biegler et al., 2015) and *NOMAD* (Nonlinear optimization with the MADS algorithm) (Le Digabel, 2011) solvers.

We emphasize here that any kind of local search can be used in conjunction with CI-TGO. We could use for example a specialized local search for a given problem. In this work, both problems on continuous and integer domains are treated in the same way, changing only the local search procedure.

It is true that some problems can be solved solely by using an exact method such as those cited above, for example by calling the procedure at different random points. However, in multimodal objective functions with nonlinear constraints it is usually infeasible. And even if a problem can be solved by an exact method, the number of function evaluations can be very large.

The objective is not to rely heavily in the local search procedure. Rather, what we want to achieve with the topographical heuristic is provide solutions close to a local or global optimum, so that any reasonably good local search can converge with relative ease. In this work, the maximum number of function evaluations allowed in the first call to the local search procedure is kept as small as possible, and, in most cases, it is enough to find nearly optimum solutions.

3. Computational Results

The C-ITGO has been implemented using Matlab version R2016 and the experiments were accomplished on a machine with the Intel i3-3110M CPU @ 2.40GHz processor with 4GB of RAM. To evaluate the performance of the developed method, we use eight difficult constrained engineering optimization problems from literature, whose objective functions and constraints are diverse (quadratic, cubic, polynomial and non-linear) with many numbers and types of design variables (continuous, mixed and integer).

In all tests, given the stochastic characteristic of CI-TGO, we run it 25 times, saving the Best and Worst feasible solutions, as well as the mean value (Mean) and standard deviation (SD) of the fitness after all runs. Given the great variability between the results found in literature for most problems, we stop the execution of CI-TGO as soon as the best solution found in a run is considerable close to the optimum. Also, a maximum number of function evaluations (NFEs) was set for each problem. If the value of NFEs exceeds the maximum, the algorithm immediately stops, and the best solution found is returned. At the end, the mean number of function evaluations (MNFEs) is reported for all runs.

In our tests, all solutions reported by CI-TGO are completely feasible, for all problems, so we exclude from comparison methods that violate any constraint.

We compare 27 different optimization methods against CI-TGO. The most common meta-heuristic for solving the problems considered in this

work is the Particle Swarm Optimization (PSO), including: PSO-DE (Lio et al., 2010), a hybrid PSO method combined with Differential Evolution (DE); the HPSO (He & Wang, 2007b), another hybridized particle swarm method in combination with simulated annealing; a co-evolutionary PSO denominated CPSO (He & Wang, 2007a); the hybridized PSO with Nelder-Mead simplex (NM-PSO) (Zahara & Kao, 2009); the APSO, standing for Accelerated PSO (Yang, 2010); the Gaussian Quantum-Behaved Particle Swarm Optimization methods, named QPSO and G-QPSO (Coelho, 2010). More recently, and among the best state of the art PSO methods for constrained global optimization, we can cite the IPSO (Machado-Coelho et al., 2017), which incorporates an interval reducing procedure, and the Improved Accelerated PSO algorithm (IAPSO) (Guedria, 2016), which proposes some modifications and improves the APSO method.

Many other different optimization methods were also used for comparison in this work: the Mine Blast Algorithm (MBA) (Sadollah et al., 2013), a population-based optimization method based on mine bomb explosion concept; the League Championship Algorithm (LCA) (Kashan, 2011), which models a league championship environment with artificial teams; the Crossover-Based Artificial Bee Colony (CB-ABC) (Brajevic, 2015), applying modified search operators over the regular ABC algorithm; the Differential Evolution with Level Comparison (DELC) (Wang & Li, 2009), which converts a constrained problem into a unconstrained one by means of a level comparison mechanism; a Multi-View Differential Evolution (MVDE) (Melo & Carosio, 2013), which uses several different mutation strategies at every iteration; the Covariance Matrix Adaptation Evolution Strategy (CMA-ES) (Melo & Iacca, 2014) method, which builds a distribution model of the population; the Water Cycle Algorithm (WCA) (Eskandar et al., 2012), a nature inspired method based on the water cycle process; and the Cuckoo Search algorithm (CS), another nature inspired method based on the cuckoo bird specie behavior. Recently, and reporting state of the art results on some problems, we can cite the Improved Artificial Bee Colony with Modified Augmented Lagrangian (IABC-MAL) (Long et al., 2017), which integrates the Mod-

ified Augmented Lagrangian method to handle constraints with the Improved ABC algorithm (Liag et al., 2017), and the Self-Adaptive Multi-Population based Jaya (SAMP-Jaya) (Rao & Saroj, 2017) algorithm, a multi-population scheme of the Jaya (Rao, 2016) method.

Following, will be briefly explained the engineering optimization problems that will be tackled in this work as well as the solutions obtained by C-ITGO against the solutions of the best previously cited competing techniques of the literature.

3.1. Welded beam design problem

The welded beam design (Ragsdell & Phillips, 1976) is the problem of minimizing the fabrication cost of a welded beam, subject to seven inequality constraints, being two linear and five non linear. The constraints include shear stress, bending stress in the beam, buckloading on the bar and end deflection on the beam. The four design variables are continuous. Figure 4 presents the schematic of welded beam design problem..

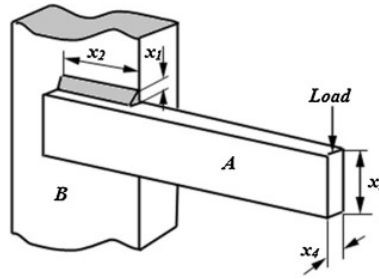


Figure 4: Schematic view of the welded beam design problem.

We compare the results obtained by CI-TGO against a number of state of the art methods used to solve this problem, including PSO-DE, HPSO, MBA, CPSO, LCA, NM-PSO, IABC-MAL, IAPSO and SAMP-Jaya. Table 2 shows the comparison of the statistical results obtained by all cited methods to solve the welded beam design problem. All the methods, with exception of SAMP-Jaya and CI-TGO, took more than 10,000

Method	Best	Mean	Worst	SD	NFEs
PSO-DE	1.724852	1.724852	1.724852	6.70E-16	66,600
HPSO	1.724852	1.814295	1.749040	4.01E-02	81,000
MBA	1.724853	1.724853	1.724853	6.94E-19	47,340
CPSO	1.728024	1.748831	1.782143	1.29E-02	240,000
LCA	1.7248523	1.7248523	1.7248523	7.11E-15	15,000
IABC-MAL	1.724852	1.724852	1.724852	2.31E-12	15,000
NM-PSO	1.724717	1.726373	1.733393	3.50E-03	80,000
IAPSO	1.7248523	1.7248528	1.7248624	2.02E-06	12,500
SAMP-Jaya	1.724852	1.724852	1.724852	6.7E-16	3,618.25
CI-TGO	1.7248523	1.7248523	1.7248523	6.7E-16	1,166.84

Table 2: Statistical results of different methods for Welded beam problem.

iterations to achieve good quality solutions. CI-TGO achieved optimal solutions with a very small standard deviation of $6.7E-16$ with ten times less function evaluations in average than most of the methods.

The results for CI-TGO and SAMP-Jaya are very similar, with same standard deviation, but with the former converging in less than one third of the number of function evaluations. We note here that the best solution achieved by NM-PSO is slightly infeasible, so it should not be directly compared to the other methods.

3.2. Tension / compression spring design problem

This problem was introduced by Belegundu (1982), and the objective is the minimization of the weight of a tension / compression string (Figure 5). The problem has three continuous design variables, being them the diameter of spring wire, the diameter of spring mean coil and the number of active coils. It is subject to three non linear and one linear inequality constraints.

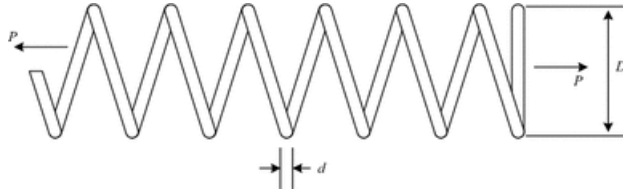


Figure 5: Schematic view of the tension/compression spring design problem

A variety of methods were used in literature to solve the tension /

Method	Best	Mean	Worst	SD	NFEs
NM-PSO	0.012630	0.012633	0.012631	8.47E-07	80,000
MBA	0.012665	0.012713	0.012900	6.30E-05	7,650
PSO-DE	0.012665	0.012665	0.012665	1.20E-08	24,950
CB-ABC	0.012665	0.012671	N/A	1.42E-05	15,000
QPSO	0.012669	0.018127	0.013854	1.34E-03	2,000
G-QPSO	0.012665	0.017759	0.013524	1.27E-03	2,000
DELIC	0.012665	0.012666	0.012665	1.30E-07	20,000
IAPSO	0.01266523	0.013676527	0.01782864	1.573E-3	2,000
IABC-MAL	0.01266523	0.01266525	0.01266539	6.78E-08	15,000
SAMP-Jaya	0.012664	0.013193	0.012714	9.25E-05	6,861
CI-TGO	0.01266523	0.01266523	0.01266525	2.81E-9	535.08

Table 3: Statistical results of different methods for tension/compression spring design problem.

compression spring design problem. Between them, we can cite HPSO, NM-PSO, MBA, PSO-DE, ABC, PSO, CB-ABC, CPSO, GA1, GA2, QPSO, G-QPSO, CAEP, DELIC, IAPSO, IABC-MAL and SAMP-Jaya. Table 3 shows the statistical results of all methods, along with the number of function evaluations taken to achieve such results.

The methods vary greatly in the number of function evaluations required to converge to good quality solutions. Only four of the methods (PSO, QPSO, G-QPSO and IAPSO) achieved convergence with 2,000 function evaluations, while some methods required more than 100,000. The best solution achieved by all methods have the same fitness value up to 3 decimal places.

The best solution reported by NM-PSO is again infeasible, so we do not compare it against other methods. The SAMP-Jaya method also seems to report a slightly infeasible best solution found, differing from the optimal value reported by other methods. However, the result differs only at the sixth decimal place, and the difference may be due to wrong rounding. We cannot state this for sure since we do not have access to the solution vector found by the method. Given the differences in rounding between the methods, we consider $f(x) = 0.012665$ to be the best solution found.

The CI-TGO method performed remarkably well on this problem, converging to the best solution found in 535.08 function evaluations on average, almost four times less than the second competing method. Also, the standard deviation is very small, in the order of $2.81E - 9$.

Given the relatively small domain of the problem, we believe that the CI-TGO method was able to cover the space efficiently, providing hot starting points for the local search method, which proved to be very effective in this case.

3.3. Three-bar truss design problem

The three-bar truss design problem (Ragsdell & Phillips, 1973) consists in minimizing the volume of a statically loaded three-bar truss. There are two continuous design variables and three non linear inequality constraints, based on the stress (σ) on each of the truss members. Figure 6 shows the schematic view of the problem.

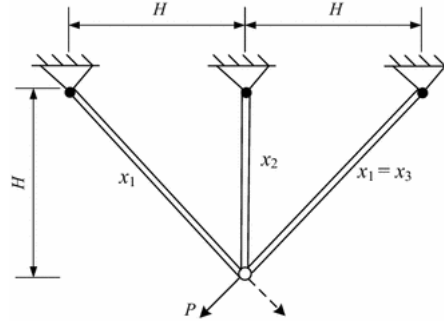


Figure 6: Schematic view of the three-bar truss design problem

Here we present only the five best performing methods used to solve this problem, since the solutions found in literature have very small variance from each other. These methods are CMA-ES, MVDE, DELC, MBA and IABC-MAL. We present the statistical results for this problem in Table 8.

From Table 7 is possible to note that all methods have very similar results, differing mainly in the number of function calls. This is not surprising, given that the problem is simpler, has less variables and has a smaller domain than any other engineering design problem considered in this work.

CI-TGO achieved convergence quickly, taking 141.8 function evaluations in average. In this problem, we have set a small population, as well

Method	Best	Mean	Worst	SD	NFEs
CMA-ES	263.895843	263.895843	263.895843	2.7E-09	1,706
MVDE	263.895843	263.895843	263.895855	2.58E-07	7,000
DELIC	263.895843	263.895843	263.895843	4.3E-14	10,000
MBA	263.895852	263.897996	263.915983	3.93E-03	13,280
IABC-MAL	263.895843	263.895843	263.895843	0.0	15,000
CI-TGO	263.895843	263.895843	263.895843	6.4E-12	141.8

Table 4: Statistical results of different methods for three-bar truss design problem.

as small number of function calls allowed in the local search procedure. It seems that the solutions found by the topographical heuristic were already close to the optimum, so the local search converged in very few iterations. However, the CI-TGO method has a slightly worse standard deviation than DELIC and IABC-MAL.

3.4. Speed reducer design problem

In this problem, the total weight of the speed reducer (Figure 7) is to be minimized. The problem has seven design variables: face width, teeth module, number of teeth on pinion, first and second length of shafts between bearings and first and second shafts diameter (Golinski, 1973). The problem has 11 non linear constraints, and the third variable is constrained to be integer. We use two versions of this problem, where the only difference is in the bounds of the fifth variable. We will call this problems SRI and SRII, respectively.

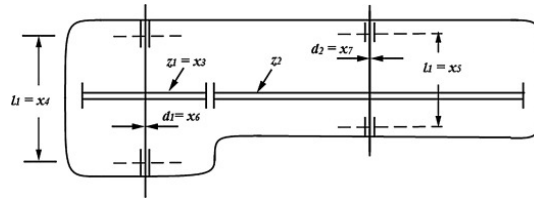


Figure 7: Schematic view of the speed reducer design problem

For SRI, we compare CI-TGO results against 5 optimization methods, namely COPSO, LCA, CiP-PSO, IPSO and IAPSO, shown in Table 5. The reported results for the SAMP-Jaya method seems to violate the integer constraint at variable three, so we do not include it in our comparison.

Method	Best	Mean	Worst	SD	NFEs
SiC-PSO	2996.34816	2996.4085	NA	0.0	24,000
COPSO	2996.372448	2996.408525	NA	2.867E-02	30,000
LCA	2996.34816497	2996.34816497	2996.34816497	2.63E-12	24,000
IPSO	2996.34816497	2996.3481	2996.34816509	2.43E-18	20,000
IAPSO	2996.34816497	2996.34816497	2996.34816497	6.88E-13	6,000
CI-TGO	2996.34816497	2996.34816497	2996.34816497	7.5E-13	856.40

Table 5: Statistical results of different methods for the speed reducer design problem I.

The LCA, IPSO, IAPSO and CI-TGO present similar results, all finding the global optimum solution and having very low standard deviation. The SiC-PSO and COPSO methods present inferior results, with higher average fitness. Besides having significant difference between the best from the mean fitness value, the SiC-PSO reports a standard deviation of 0.

The first four methods take more than 20,000 iterations to converge to good quality solutions, while IAPSO takes only 6,000 NFEs. CI-TGO outperforms the other methods by a large margin, converging in 858.40 function calls in average, while maintaining negligible higher standard deviation than IAPSO and IPSO.

For this problem, we used considerable greater populations, of sizes 150 and 10, while maintaining the number of allowed function evaluations of the local search relatively small (100 and 200). For the worst case, CI-TGO takes 3 full iterations to converge, while converging in the first iteration in most runs.

For SR11, the methods used for comparison were PSO-DE, MBA, DELC, CB-ABC, CMA-ES, IABC-MAL, IPSO and IAPSO. From Table 6, we can see that DELC, CMA-ES, IAPSO and CI-TGO are the only methods that converged to the optimum in every run, having very small standard deviation. Although similar results are observed regarding the quality of the solutions, CI-TGO converges much faster than any competing method, using six times less function evaluations than IAPSO. The standard deviation achieved by CI-TGO is also the smallest among all compared methods.

For this specific problem, we used the SQP algorithm as local search,

Method	Best	Mean	Worst	SD	NFEs
PSO-DE	2996.348167	2996.348174	2996.348204	6.40E-06	54,350
MBA	2994.482453	2996.769019	2999.652444	1.56E+00	6,300
DELC	2994.471066	2994.471066	2994.471066	1.90E-12	30,000
CB-ABC	2994.471066	2994.471066	N/A	2.48E-07	15,000
CMA-ES	2994.471066	2994.471066	2994.471066	8.98E-10	12,998
IPSO	2994.471067	2994.47108	2994.4711	9.27E-06	20,000
IAPSO	2994.471066	2994.471066	2994.471066	2.65E-09	6,000
CI-TGO	2994.471066	2994.471066	2994.471066	9.28E-13	906.32

Table 6: Statistical results of different methods for the speed reducer design problem II.

and rounded the value of the third variable. In this case, this approach proved to converge much faster than using a mixed integer local search. Also, the first population size is considerable smaller than the one used in SRI (100 in this problem).

3.5. Pressure vessel design problem

In the pressure vessel design problem, the objective is to minimize the total manufacturing cost, including the cost of the material, forming and welding costs (Sandgren, 1990). The problem is subject to three linear and one non linear inequality constraint, and its structure is shown in Figure 8. The four variables are the thickness of the shell, the thickness of the head, the inner radius, and the length of the cylindrical section of the vessel. This is an example of a mixed integer problem, where the first and second variables are constrained to be integers.

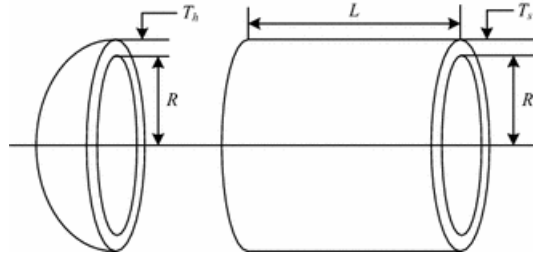


Figure 8: Schematic view of pressure vessel design problem.

Some methods in literature optimized the pressure vessel design problem without taking into account the integer constraints at the first

Method	Best	Mean	Worst	SD	NFEs
PSO	6693.7212	14076.324	8756.6803	1.49E+03	8,000
QPSO	6059.7209	8017.2816	6440.3786	4.79E+02	8,000
G-QPSO	6059.7208	7544.4925	6440.3786	4.48E+02	8,000
CB-ABC	6059.7143	6126.6237	NA	1.14E+02	15,000
IABC-MAL	6059.7143	6072.5972	6089.2720	1.88E-06	15,000
IAPSO	6059.7143	6068.7539	6090.5314	14.0057	7,500
CI-TGO	6059.7143	6059.7143	6059.7143	9.8E-13	1101.64

Table 7: Statistical results of different methods for the pressure vessel design problem.

and second variables. So, to compare the CI-TGO performance against other methods, we will only consider methods that respect the integer constraints.

We compare CI-TGO against the PSO, GA1, GA2, QPSO, G-QPSO, CB-ABC, IABC-MAL and IAPSO methods. The statistical results are shown in Table 7. The algorithms CB-ABC, IABC-MAL, IAPSO and CI-TGO are the only who found the optimal solution, and also the ones with smaller mean fitness value. All other methods presented relatively poor performance, with much higher NFEs in average.

CI-TGO takes less than six times the number of function evaluations to converge than the best competing method, IAPSO, which reported a result of 7,500 NFEs. Also, CI-TGO achieves a small standard deviation of $9.8E - 13$, many orders of magnitude smaller than IAPSO. All runs of CI-TGO converged quickly to the global optimum, showing unarguably better results than any other method used for comparison for this problem..

3.6. Gear train design problem

In this problem, the objective is to minimize the cost of the gear ratio of the gear train (Sandgren, 1990). An example is shown in Figure 9. The problem has four variables, representing the number of teeth for the four gears. The only constraint of the problem is that all variables must be integers.

We compare the CI-TGO results, shown in Table 9, against other five methods: CS, APSO, MBA, UPSO and IAPSO. In general, all methods compared achieved similar results, having found the optimal solution

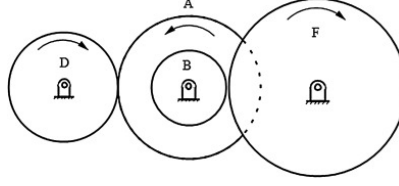


Figure 9: Pressure vessel design problem structure.

Method	Best	Mean	Worst	SD	NFEs
MBA[12]	2.700857E-12	2.062904E-08	2.471635E-09	3.94E-09	1120
UPSO[63]	2.700857E-12	3.80562E-08	N/A	1.09E-07	100,000
CS[62]	2.7009E-12	1.9841E-9	2.3576E-9	3.5546E-9	5,000
APSO[34]*	2.700857E-12	4.781676E-07	7.072678E-06	1.44E-06	8,000
IAPSO	2.700857E-12	5.492477E-09	1.827380E-08	6.36E-09	800
CI-TGO	2.700857E-12	4.6504232E-09	2.7264505E-08	6.85E-09	773.0

Table 8: Statistical results of different methods for the gear train design problem.

for the problem. UPSO failed at finding some solutions, while APSO has a considerable greater mean value than other the methods. The main difference relies in the number of function calls, varying from 100,00 for UPSO to 800 for IAPSO and CI-TGO.

Since this is a integer optimization problem, we used the mixed integer local search based on the NOMAD solver. In this problem, the solver had some difficulty in some runs, achieving $6.85E-09$ of standard deviation, more than IAPSO, CS and MBA. The mean fitness value, however, is just worse than the CS method, which takes 5,000 function calls to converge. Besides this drawbacks, CI-TGO converges faster than the other methods compared here, taking only 773.0 function calls on average.

3.7. Multiple disk clutch brake design problem

This is also an example of a problem where all variables are discrete. The Multiple disk clutch brake design problem aims at minimizing the mass of a multiple disc clutch brake Osyczka (2002). There are five integer variables: the inner radius, outer radius, thickness of the disc, actuating force and number of friction surfaces (Figure 10). The problem is also constrained by nine non linear inequalities.

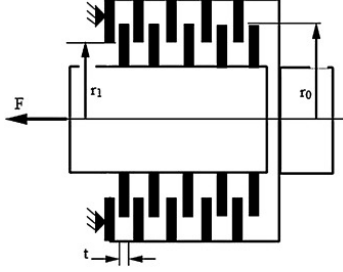


Figure 10: Schematic view of the multiple disk clutch brake design problem.

Method	Best	Mean	Worst	SD	NFEs
WCA	0.313656	0.313656	0.313656	1.69E-16	500
IPSO	0.313656	0.313656	0.313656	0.0	20,000
IAPSO	0.313656	0.313656	0.313656	1.13E-16	400
CI-TGO	0.313656	0.313656	0.313656	1.13E-16	286.48

Table 9: Statistical results of different methods for the multiple disk clutch break design problem.

To compare the results, we used only methods who achieved close performance to the obtained by CI-TGO, since some methods in literature have very diverging results. The WCA, IPSO and IAPSO methods achieved good performance in this problem, finding the optimal solution and having very small variance, as shown in Table 9. The WCA and IAPSO took very few function evaluations to converge, respectively 500 and 400. IPSO took long more, with 20,000 function evaluations. However, the reported standard deviation for IPSO was 0.0.

The CI-TGO clearly outperforms the other methods, having a standard deviation of $1.13E - 16$, while converging with only 286.48 function evaluations on average. For this problem, we also have used a very small populations of size 20 and 5. The number of function evaluations in the first step was 100, and most runs converged in much less, enjoying the quality of initial solutions provided by the topographical heuristic step. Some runs, however, took more than 1,500 function evaluations, bringing the mean FEs up.

4. Conclusion

This work presents a modified iterative topographical global optimization algorithm, denominated CI-TGO, specialized in solving constrained optimization problems. The method developed in this paper uses a custom topographical heuristic, based on a stochastic application of the three step criteria comparison, along with a space reduction procedure. In addition to being very simple conceptually, the CI-TGO algorithm is very generic in the sense that any local search procedure can be used to tackle a specific problem, be it continuous or discrete.

The CI-TGO method was compared against several algorithms found in literature, some presenting state of the art results, in eight difficult constrained engineering optimization problems. In all tests performed, the CI-TGO outperforms any competing method regarding the number of function evaluations to converge to optimal or nearly optimal solutions, with performance gain in some problems being of an order of magnitude over the best performing methods compared.

Acknowledgments

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