Modyfikacje/hybrydyzacje algorytmu PSO w zadaniu optymalizacji globalnej wielowymiarowej funkcji ciaglej

PSO-DE Hybrid

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ABSTRACT

Dokumentacja uzyskanych wynikow hybrydy PSO-DE

Categories and Subject Descriptors

G.1.6 [**Numerical Analysis**]: Optimization—*global optimization, unconstrained optimization*; F.2.1 [**Analysis of Algorithms and Problem Complexity**]: Numerical Algorithms and Problems

General Terms

Algorithms

Keywords

Benchmarking, PSODE, Optymalizacja wielowymiarowej funkcji ciaglej

1. CPU TIMING

In order to evaluate the CPU timing of the algorithm, we have run the PSO-DE Hybrid on the function f_8 with restarts for at least 30 seconds and until a maximum budget equal to $400(D + 2)$ is reached. The code was run on a Mac Intel(R) Core(TM) i5-2400S CPU @ 2.50GHz with 1 processor and 4 cores. The time per function evaluation for dimensions 2, 3, 5, 10, 20, 40 equals $x.x$, $x.x$, $x.x$, xx, xxx, and xxx milliseconds respectively.

repeat the above for the second algorithm

2. RESULTS

Results from experiments according to [**?**] on the benchmark functions given in [**?**, **?**] are presented in Figures 1, 2 and 3 and in Table 1. The **expected running time (ERT)**, used in the figures and table, depends on a given target function value, $f_t = f_{opt} + \Delta f$, and is computed over all relevant trials as the number of function evaluations executed during each trial while the best function value did not reach f_t, summed over all trials and divided by the number of trials that actually reached f_t [**?**, **?**]. **Statistical significance** is tested with the rank-sum test for a given target Δf_t (10^{-8} as in Figure 1) using, for each trial, either the number of needed function evaluations to reach Δf_t (inverted and multiplied by -1), or, if the target was not reached, the best Δf-value achieved, measured only up to the smallest number of overall function evaluations for any unsuccessful trial under consideration.

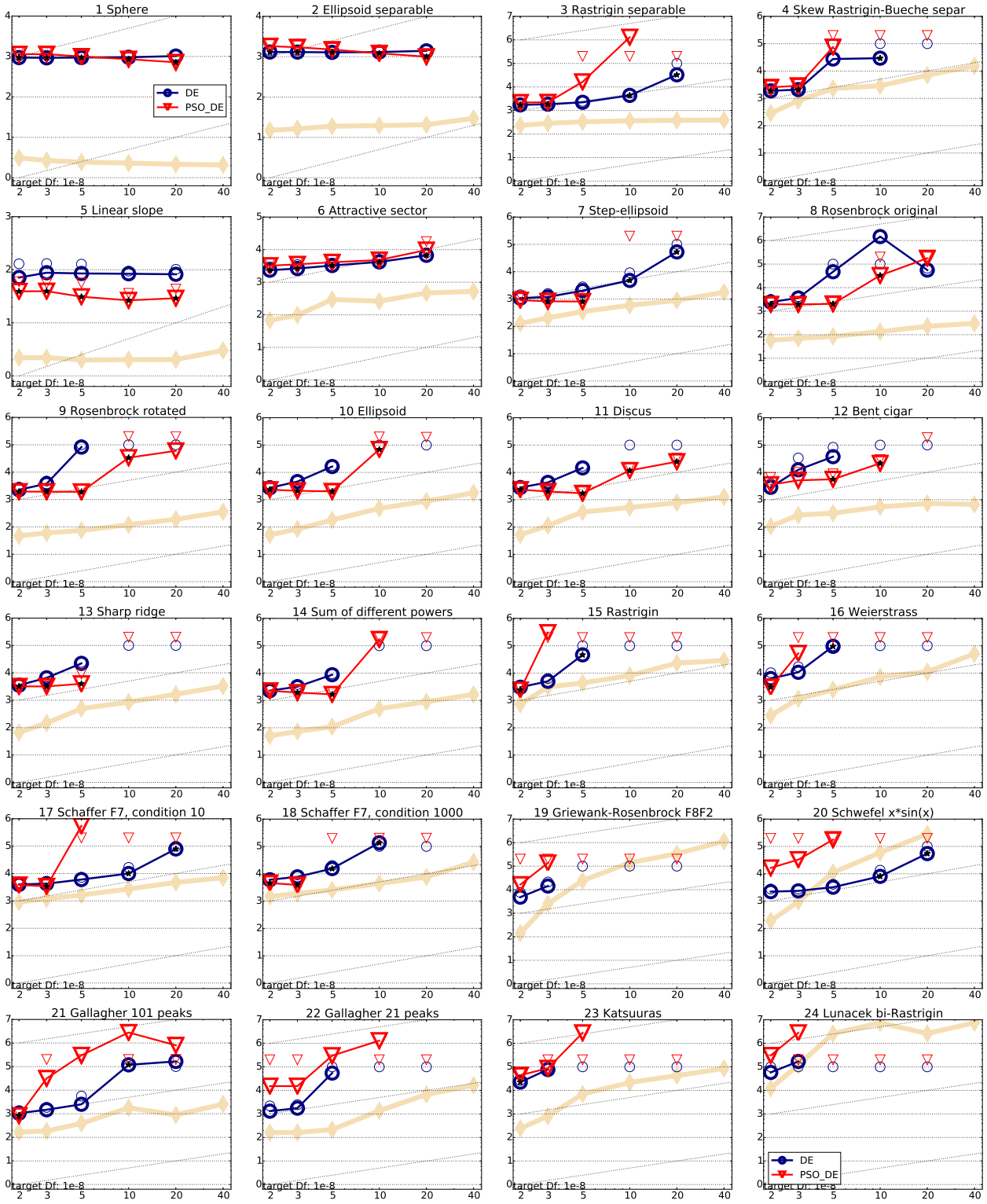

Figure 1: Expected running time (ERT in number of f-evaluations as $\log_{10}$ value), divided by dimension for target function value 10^{-8} versus dimension. Slanted grid lines indicate quadratic scaling with the dimension. Different symbols correspond to different algorithms given in the legend of f_1 and f_{24}. Light symbols give the maximum number of function evaluations from the longest trial divided by dimension. Black stars indicate a statistically better result compared to all other algorithms with $p < 0.01$ and Bonferroni correction number of dimensions (six). Legend: ○:DE, ▽:PSO DE.

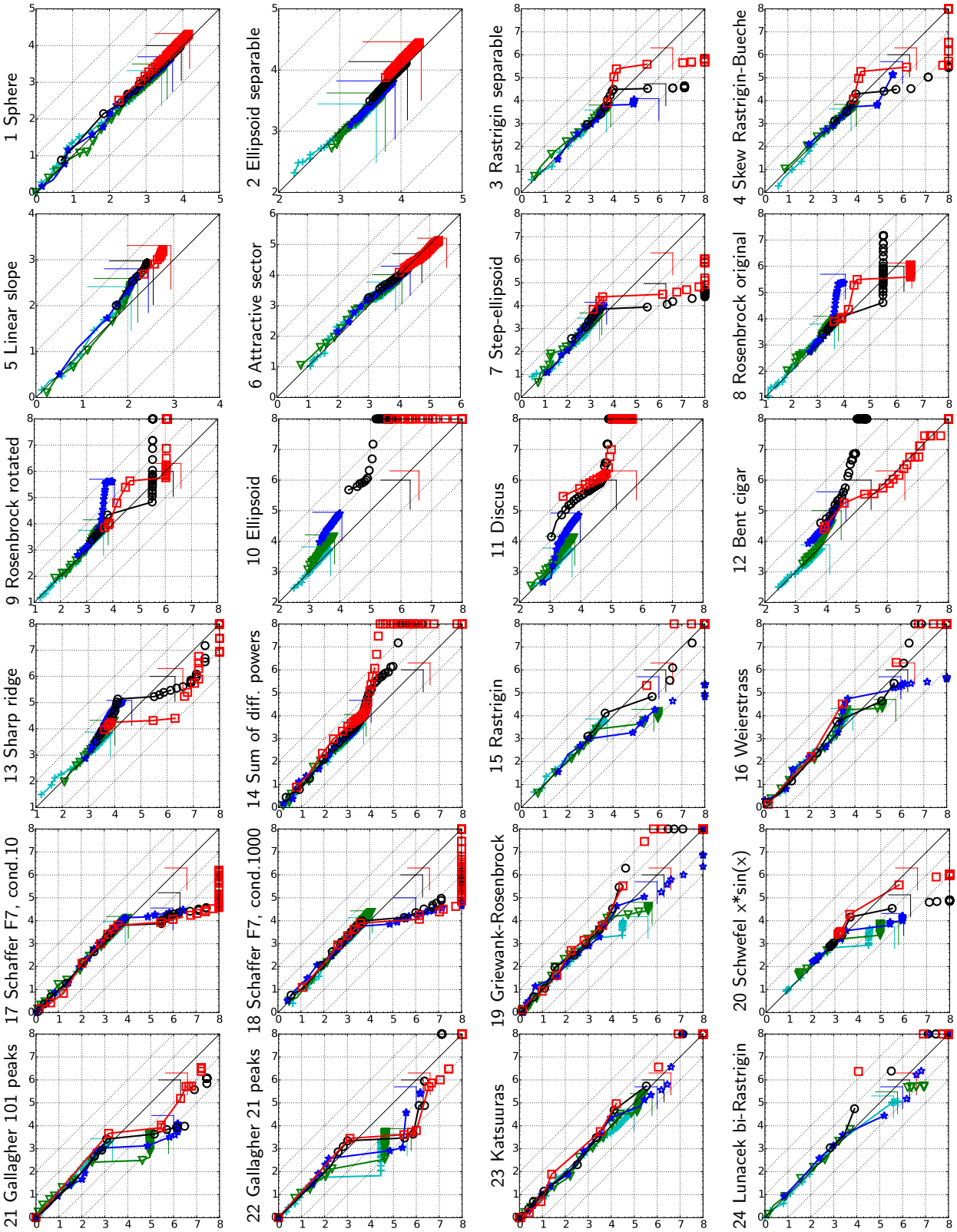

Figure 2: Expected running time (ERT in $\log_{10}$ **of number of function evaluations) of PSO DE** (x**-axis) versus DE** (y**-axis) for** 46 **target values** $\Delta f \in [100, 10^{-8}]$ **in each dimension on functions** f_1–f_{24}**. Markers on the upper or right edge indicate that the respective target value was never reached. Markers represent dimension: 2:**+**, 3:**▽**, 5:**⋆**, 10:**○**, 20:**□**, 40:**◇**.**

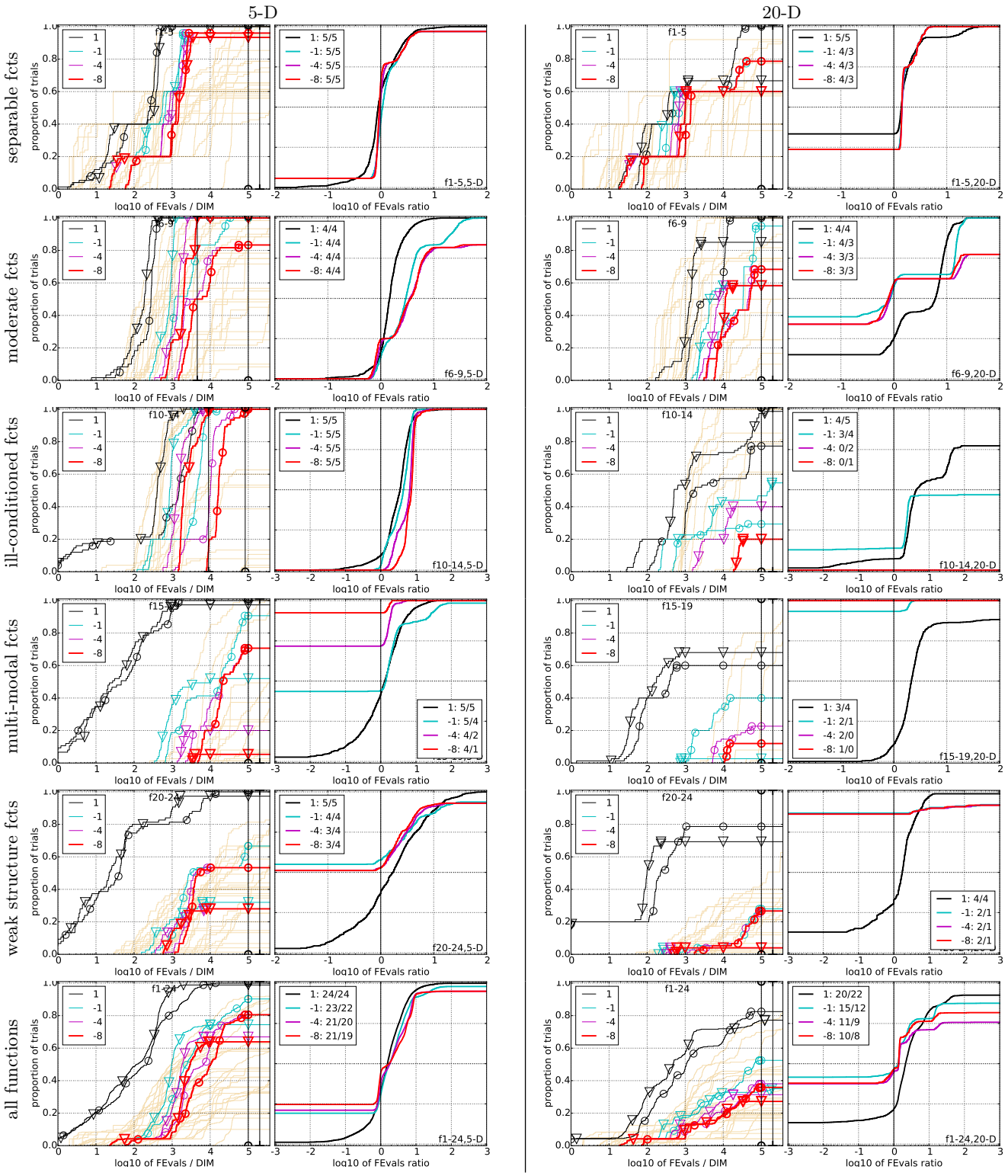

Figure 3: Empirical cumulative distributions (ECDF) of run lengths and speed-up ratios in 5-D (left) and 20-D (right). Left sub-columns: ECDF of the number of function evaluations divided by dimension D (FEvals/D) to reach a target value $f_{\text{opt}} + \Delta f$ with $\Delta f = 10^k$, where $k \in \{1, -1, -4, -8\}$ is given by the first value in the legend, for DE ($\circ$) and PSO DE ($\triangledown$). Light beige lines show the ECDF of FEvals for target value $\Delta f = 10^{-8}$ of all algorithms benchmarked during BBOB-2009. Right sub-columns: ECDF of FEval ratios of DE divided by PSO DEfor target function values 10^k with k given in the legend; all trial pairs for each function. Pairs where both trials failed are disregarded, pairs where one trial failed are visible in the limits being > 0 or < 1. The legend also indicates, after the colon, the number of functions that were solved in at least one trial (DE first).

5-D

Δf_{opt}	10	0.1	1e-3	1e-5	1e-7	#succ
f_1	11	12	12	12	12	15/15
1: PSO	5.5(5)	90(12)	174(18)	259(5)	343(12)	15/15
2: PSO	6.2(4)	73(15)	170(10)	267(29)	359(17)	15/15
f_2	83	88	90	92	94	15/15
1: PSO	**20**(1)$^{\star 3}$	**31**(3)$^{\star 3}$	**42**(1)$^{\star 3}$	**53**(4)$^{\star 3}$	**62**(2)$^{\star 3}$	15/15
2: PSO	25(2)	38(3)	49(3)	62(2)	73(4)	15/15
f_3	716	1637	1646	1650	1654	15/15
1: PSO	2.1(0.5)	4.6(0.5)	5.2(0.4)	5.8(0.5)	6.4(0.6)	15/15
2: PSO	2.6(0.6)	48(0.5)	48(0.6)	49(0.8)	50(0.5)	14/15
f_4	809	1688	1817	1886	1903	15/15
1: PSO	2.6(0.8)	79(0.6)	74(275)	72(133)	72(66)	12/15
2: PSO	2.8(1.0)	220(444)	205(549)	199(396)	198(524)	11/15
f_5	10	10	10	10	10	15/15
1: PSO	25(8)	43(14)	43(13)	43(8)	43(9)	15/15
2: PSO	**11**(5)$^{\star 3}$	**16**(3)$^{\star 3}$	**16**(8)$^{\star 3}$	**16**(5)$^{\star 3}$	**16**(2)$^{\star 3}$	15/15
f_6	114	281	580	1038	1332	15/15
1: PSO	13(4)	17(3)	14(2)	**11**(2)$^{\star 2}$	**11**(2)$^{\star 3}$	15/15
2: PSO	**7.5**(4)*	17(4)	16(2)	13(2)	14(2)	15/15
f_7	24	1171	1572	1572	1597	15/15
1: PSO	20(14)	4.0(0.8)	5.4(1)	5.4(1.0)	5.7(2)	15/15
2: PSO	12(9)	**1.6**(0.4)$^{\star 3}$	**2.1**(0.4)$^{\star 3}$	**2.1**(0.4)$^{\star 3}$	**2.2**(0.5)$^{\star 3}$	15/15
f_8	73	336	391	410	422	15/15
1: PSO	21(5)	115(141)	557(638)	550(334)	554(881)	11/15
2: PSO	15(4)	**14**(2)$^{\star 3}$	**17**(2)$^{\star 3}$	**20**(2)$^{\star 3}$	**23**(2)$^{\star 3}$	15/15
f_9	35	214	300	335	369	15/15
1: PSO	45(7)	266(253)	1307(1053)	1195(1858)	1105(855)	9/15
2: PSO	**33**(4)$^{\star 2}$	**20**(4)$^{\star 3}$	**20**(3)$^{\star 3}$	**22**(5)$^{\star 3}$	**24**(3)$^{\star 3}$	15/15
f_{10}	349	574	626	829	880	15/15
1: PSO	47(13)	54(5)	73(6)	73(8)	85(8)	15/15
2: PSO	**8.7**(2)$^{\star 3}$	**8.3**(0.9)$^{\star 3}$	**10**(1)$^{\star 3}$	**9.4**(0.7)$^{\star 3}$	**11**(0.8)$^{\star 3}$	15/15
f_{11}	143	763	1177	1467	1673	15/15
1: PSO	55(32)	28(6)	30(3)	34(5)	39(3)	15/15
2: PSO	**13**(4)$^{\star 3}$	**4.6**(0.7)$^{\star 3}$	**4.2**(0.4)$^{\star 3}$	**4.4**(0.4)$^{\star 3}$	**4.7**(0.4)$^{\star 3}$	15/15
f_{12}	108	371	461	1303	1494	15/15
1: PSO	131(47)	100(22)	163(74)	101(71)	115(96)	15/15
2: PSO	**40**(32)$^{\star 3}$	**32**(16)$^{\star 3}$	**36**(17)$^{\star 3}$	**17**(8)$^{\star 3}$	**17**(7)$^{\star 3}$	15/15
f_{13}	132	250	1310	1752	2255	15/15
1: PSO	26(11)	70(16)	32(4)	39(6)	43(4)	15/15
2: PSO	**14**(2)$^{\star 3}$	**18**(3)$^{\star 3}$	**5.7**(0.5)$^{\star 3}$	**6.2**(3)$^{\star 3}$	**7.6**(2)$^{\star 3}$	15/15
f_{14}	10	58	139	251	476	15/15
1: PSO	2.5(6)	23(3)	30(9)	69(3)	72(3)	15/15
2: PSO	1.6(0.8)	**19**(4)*	**21**(2)$^{\star 2}$	**20**(3)$^{\star 3}$	**15**(2)$^{\star 3}$	15/15
f_{15}	511	19369	20073	20769	21359	14/15
1: PSO	9.0(5)	**12**(7)$^{\star 3}$	**11**(13)$^{\star 3}$	**11**(8)$^{\star 3}$	**11**(13)$^{\star 3}$	12/15
2: PSO	305(491)	∞	∞	∞	∞*1.0e6*	0/15
f_{16}	120	2662	10449	11644	12095	15/15
1: PSO	3.7(3)	91(14)	**44**(54)$^{\star 3}$	**40**(27)$^{\star 3}$	**39**(21)$^{\star 3}$	11/15
2: PSO	4.5(3)	432(939)	∞	∞	∞*1.0e6*	0/15
f_{17}	5.2	899	3669	6351	7934	15/15
1: PSO	3.7(5)	4.5(0.3)	3.1(0.5)	3.1(0.4)	3.5(0.6)	15/15
2: PSO	5.3(5)	**2.8**(0.5)$^{\star 3}$	**1.9**(0.3)$^{\star 3}$	80(157)	254(283)	5/15
f_{18}	103	3968	9280	10905	12469	15/15
1: PSO	5.2(4)	2.6(0.4)	**3.3**(1)*	**5.0**(1)$^{\star 3}$	**5.7**(1)$^{\star 3}$	15/15
2: PSO	3.5(2)	40(0.4)	700(942)	∞	∞*1.0e6*	0/15
f_{19}	1	242	1.2e5	1.2e5	1.2e5	15/15
1: PSO	37(37)	1603(1003)	62(86)	∞	∞*5.0e5*	0/15
2: PSO	44(46)	11422(7231)	∞	∞	∞*1.0e6*	0/15
f_{20}	16	38111	54470	54861	55313	14/15
1: PSO	12(8)	0.27(0.1)$^{\downarrow 4}$	0.24(0.1)	0.26(0.1)	0.28(0.1)	15/15
2: PSO	10(8)	23(26)	16(18)	16(23)	16(36)	8/15
f_{21}	41	1674	1705	1729	1757	14/15
1: PSO	2.1(2)	4.2(6)	5.7(6)	6.4(3)	6.8(4)	15/15
2: PSO	3.3(3)	895(1490)	879(732)	868(1155)	854(1562)	6/15
f_{22}	71	938	1008	1040	1068	14/15
1: PSO	5.3(6)	275(267)	261(745)	257(241)	253(352)	10/15
2: PSO	2.2(2)	1599(2661)	1488(2723)	1443(2399)	1406(2105)	6/15
f_{23}	3.0	14249	31654	33030	34256	15/15
1: PSO	3.3(6)	44(46)	∞	∞	∞*5.0e5*	0/15
2: PSO	3.2(4)	195(281)	443(260)	424(915)	409(663)	1/15
f_{24}	1622	6.4e6	9.6e6	1.3e7	1.3e7	3/15
1: PSO	17(10)	∞	∞	∞	∞*5.0e5*	0/15
2: PSO	98(156)	∞	∞	∞	∞*1.0e6*	0/15

20-D

Δf_{opt}	10	0.1	1e-3	1e-5	1e-7	#succ
f_1	43	43	43	43	43	15/15
1: PSO	53(8)	149(6)	243(9)	335(7)	428(12)	15/15
2: PSO	**35**(3)$^{\star 3}$	**102**(7)$^{\star 3}$	**166**(6)$^{\star 3}$	**234**(10)$^{\star 3}$	**299**(11)$^{\star 3}$	15/15
f_2	385	387	390	391	393	15/15
1: PSO	25(1)	35(1)	45(2)	56(2)	66(2)	15/15
2: PSO	**18**(1)$^{\star 3}$	**26**(1)$^{\star 3}$	**33**(1)$^{\star 3}$	**40**(2)$^{\star 3}$	**47**(2)$^{\star 3}$	15/15
f_3	5066	7635	7643	7646	7651	15/15
1: PSO	89(31)	**84**(16)$^{\star 3}$	**85**(22)$^{\star 3}$	**85**(138)$^{\star 3}$	**86**(85)$^{\star 3}$	14/15
2: PSO	2172(2168)	∞	∞	∞	∞*4.0e6*	0/15
f_4	4722	7666	7700	7758	1.4e5	9/15
1: PSO	**74**(34)$^{\star 2}$	$\infty^{\star 3}$	$\infty^{\star 3}$	$\infty^{\star 3}$	∞***2.0e6***$^{\star 3}$	0/15
2: PSO	11847(7190)	∞	∞	∞	∞*4.0e6*	0/15
f_5	41	41	41	41	41	15/15
1: PSO	30(4)	40(3)	40(2)	40(3)	40(1)	15/15
2: PSO	**13**(4)$^{\star 3}$	**14**(3)$^{\star 3}$	**14**(5)$^{\star 3}$	**14**(4)$^{\star 3}$	**14**(3)$^{\star 3}$	15/15
f_6	1296	3413	5220	6728	8409	15/15
1: PSO	19(2)	14(1)	**14**(2)*	**14**(2)*	**14**(2)*	15/15
2: PSO	18(7)	20(7)	19(14)	19(8)	20(2)	15/15
f_7	1351	9503	16524	16524	16969	15/15
1: PSO	29(7)	**81**(59)$^{\star 3}$	**63**(66)$^{\star 3}$	**63**(94)$^{\star 3}$	**62**(90)$^{\star 3}$	11/15
2: PSO	4446(4443)	∞	∞	∞	∞*4.0e6*	0/15
f_8	2039	4040	4219	4371	4484	15/15
1: PSO	94(13)	167(5)	223(30)	239(37)	244(42)	15/15
2: PSO	**12**(5)$^{\star 3}$	874(1976)	839(1418)	812(1368)	794(1780)	8/15
f_9	1716	3277	3455	3594	3727	15/15
1: PSO	143(19)	390(29)	∞	∞	∞*2.0e6*	0/15
2: PSO	**18**(4)$^{\star 3}$	328(304)	322(5)	319(555)	317(268)	12/15
f_{10}	7413	10735	14920	17073	17476	15/15
1: PSO	∞	∞	∞	∞	∞*2.0e6*	0/15
2: PSO	**155**(80)$^{\star 3}$	694(374)	∞	∞	∞*3.9e6*	0/15
f_{11}	1002	6278	9762	12285	14831	15/15
1: PSO	964(133)	∞	∞	∞	∞*2.0e6*	0/15
2: PSO	**26**(7)$^{\star 3}$	**17**(2)$^{\star 3}$	**20**(4)$^{\star 3}$	**27**(7)$^{\star 3}$	**30**(4)$^{\star 3}$	15/15
f_{12}	1042	2740	4140	12407	13827	15/15
1: PSO	343(39)	2102(1721)	∞	∞	∞*2.0e6*	0/15
2: PSO	350(1177)	3872(2357)	∞	∞	∞*3.7e6*	0/15
f_{13}	652	2751	18749	24455	30201	15/15
1: PSO	32(6)	3006(1485)	∞	∞	∞*2.0e6*	0/15
2: PSO	450(1532)	∞	∞	∞	∞*4.0e6*	0/15
f_{14}	75	304	932	1648	15661	15/15
1: PSO	45(12)	37(2)	1249(420)	∞	∞*2.0e6*	0/15
2: PSO	**14**(4)$^{\star 3}$	**16**(2)$^{\star 3}$	**17**(2)$^{\star 3}$	**124**(57)$^{\star 3}$	3795(4702)	1/15
f_{15}	30378	3.1e5	3.2e5	4.5e5	4.6e5	15/15
1: PSO	∞	∞	∞	∞	∞*2.0e6*	0/15
2: PSO	∞	∞	∞	∞	∞*4.0e6*	0/15
f_{16}	1384	77015	1.9e5	2.0e5	2.2e5	15/15
1: PSO	∞	∞	∞	∞	∞*2.0e6*	0/15
2: PSO	4333(2167)	∞	∞	∞	∞*4.0e6*	0/15
f_{17}	63	4005	30677	56288	80472	15/15
1: PSO	16(9)	**7.3**(1)*	**2.7**(0.5)$^{\star 3}$	**14**(14)$^{\star 3}$	**20**(12)$^{\star 3}$	9/15
2: PSO	11(6)	6386(8600)	∞	∞	∞*4.0e6*	0/15
f_{18}	621	19561	67569	1.3e5	1.5e5	15/15
1: PSO	13(4)	**8.3**(5)$^{\star 3}$	**54**(78)$^{\star 3}$	$\infty^{\star 3}$	∞***2.0e6***$^{\star 3}$	0/15
2: PSO	**6.2**(4)$^{\star 2}$	∞	∞	∞	∞*4.0e6*	0/15
f_{19}	1	3.4e5	6.2e6	6.7e6	6.7e6	15/15
1: PSO	1411(367)	∞	∞	∞	∞*2.0e6*	0/15
2: PSO	**651**(112)$^{\star 3}$	∞	∞	∞	∞*3.8e6*	0/15
f_{20}	82	3.1e6	5.5e6	5.6e6	5.6e6	14/15
1: PSO	37(5)	**0.30**(0.1)$^{\star 3\downarrow 4}$	**0.20**(0.1)$^{\star 3\downarrow 2}$	**0.19**(0.2)$^{\star 3\downarrow 2}$	**0.19**(0.1)$^{\star 3\downarrow 2}$	14/15
2: PSO	**20**(5)$^{\star 3}$	∞	∞	∞	∞*4.0e6*	0/15
f_{21}	561	14103	14643	15567	17589	15/15
1: PSO	277(899)	230(358)	223(140)	211(357)	188(170)	6/15
2: PSO	3562(12455)	1133(425)	1092(955)	1027(1155)	909(1874)	3/15
f_{22}	467	23491	24948	26847	1.3e5	12/15
1: PSO	13(13)	∞	∞	∞	∞*2.0e6*	0/15
2: PSO	2145(2)	∞	∞	∞	∞*4.0e6*	0/15
f_{23}	3.2	67457	4.9e5	8.1e5	8.4e5	15/15
1: PSO	1.6(3)	∞	∞	∞	∞*2.0e6*	0/15
2: PSO	2.7(2)	∞	∞	∞	∞*4.0e6*	0/15
f_{24}	1.3e6	5.2e7	5.2e7	5.2e7	5.2e7	3/15
1: PSO	∞	∞	∞	∞	∞*2.0e6*	0/15
2: PSO	∞	∞	∞	∞	∞*4.0e6*	0/15

Table 1: Expected running time (ERT in number of function evaluations) divided by the respective best ERT measured during BBOB-2009 in dimensions 5 (left) and 20 (right). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and target, the corresponding best ERT in the first row. The different target Δf-values are shown in the top row. #succ is the number of trials that reached the (final) target $f_{\text{opt}} + 10^{-8}$. The median number of conducted function evaluations is additionally given in *italics*, if the target in the last column was never reached. 1:PSO is DE and 2:PSO is PSO DE. Bold entries are statistically significantly better compared to the other algorithm, with $p = 0.05$ or $p = 10^{-k}$ where $k \in \{2, 3, 4, \dots\}$ is the number following the $\star$ symbol, with Bonferroni correction of 48. A $\downarrow$ indicates the same tested against the best algorithm of BBOB-2009.