

Code	GENETIC_ALGORITHM.PY
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Summary	Use a genetic algorithm to optimize (maximize) an erratic function, one that has myriad sharp peaks and local extrema
Methods/ process	<p>Genetic algorithm:</p> <ul style="list-style-type: none"> - Iterative optimization method that mimics the workings of biological evolution. - As the iterations progress, the pool of candidate solutions generally improves. - Can optimize complex parameter spaces, including those that are non-convex, non-differentiable, and non-continuous. - Concepts: <ul style="list-style-type: none"> - <i>Fitness</i>: objective function (“genetic” representation). - <i>Selection</i>: randomly select persons from the current population to breed (with replacement), in proportion to their fitness value. - <i>Crossover</i>: randomly combine parameter values (“genes”) from parents. - <i>Mutation</i>: randomly replace some genes with randomly chosen values from within the parameter space (helps ensure good solutions areas are not overlooked). - <i>Generations</i>: number of iterations to continue. - <i>Output</i>: global best solution achieved (on any generation).
Objective function	Maximize: ¹ $Y(X) = \sin(A * X) + \sin(B * X) + \sin(C * X) $ with: $A = (2 * \pi) / 13$ $B = (2 * \pi) / 18$ $C = (2 * \pi) / 23$
Hyper- parameters	<ul style="list-style-type: none"> - Population: 50 (total simulated people) - Generations: 200 (total iterations) - Mutation rate: 5% - Parameter bounds: X = 0 ... 400
Outputs	Plots: <ul style="list-style-type: none"> - Objective function (showing maximum value) - Close-up on area around optimal solution
Result	The algorithm efficiently locates the maximum, while avoiding “distractors” (i.e., potential solutions that are close to, but not quite as good as, the true optimal).

¹ This function is similar to that presented at <https://mathblog.wordpress.com/2013/09/01/sums-of-periodic-functions>.