ECE 580: Homework 4

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Exercise 1

For this problem, we need to construct two matrices A_1, A_2 such that $A_2^{\dagger} A_1^{\dagger} \neq (A_1 A_2)^{\dagger}$.

We can construct A_1, A_2 randomly with the constraint that at least one of them is rank deficient. The script at Listing 1 at page 9 generates two random vectors $a_1, a_2 \in \mathbb{R}^2$ and then constructs the matrices A_1, A_2 by taking the outer product of the vectors. We then evaluate the LHS: $A_2^{\dagger}A_1^{\dagger}$ and the RHS: $(A_1A_2)^{\dagger}$. It turns out that LHS \neq RHS. To illustrate, the computation for default seed is shown below:

$$a_{1} = \begin{bmatrix} 0.8147 & 0.9058 \end{bmatrix}^{T}$$

$$a_{2} = \begin{bmatrix} 0.1270 & 0.9134 \end{bmatrix}^{T}$$

$$A_{1} = a_{1} \otimes a_{1} = \begin{bmatrix} 0.6638 & 0.7380 \\ 0.7380 & 0.8205 \end{bmatrix}$$

$$A_{2} = a_{2} \otimes a_{2} = \begin{bmatrix} 0.0161 & 0.1160 \\ 0.1160 & 0.8343 \end{bmatrix}$$

$$A_{2}^{\dagger} A_{1}^{\dagger} = \begin{bmatrix} 0.0604 & 0.0672 \\ 0.4348 & 0.4834 \end{bmatrix}$$

$$(1)$$

$$(A_{1}A_{2})^{\dagger} = \begin{bmatrix} 0.0881 & 0.0979 \\ 0.6334 & 0.7042 \end{bmatrix}$$

Therefore from Eq. 1& Eq. 2 we can see that $A_2^{\dagger}A_1^{\dagger} \neq (A_1A_2)^{\dagger}$. The output of the script is at Listing 2 at page 9. We will observe the same phenomenon for all randomly generated matrices (you need to comment out line 3 in Listing 1 at page 9).

For Exercise 2 & Exercise 3 we will be working with the Griewank function which is defined by the Listing 4 at page 12. The function plot over the domain [-5,5]x[5,5] is at Figure 1.

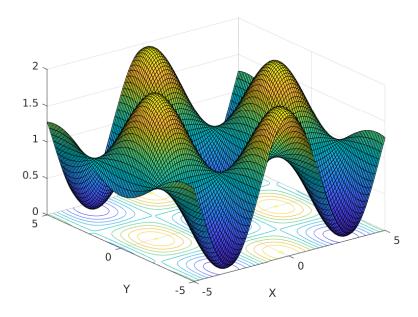


Figure 1: Surface plot of Griewank function

In my particle swarm algorithm, I am using the following parameter settings:

• Swarm size: d = 40

• Number of iterations: 100

• Inertial constant: $\omega = 0.8$

• Cognitive constant: $c_1 = 2$

• Social constant: $c_2 = 2$

After several trials, I get the optimal solution as $\mathbf{x} = \begin{bmatrix} 0.0007 & 0.0023 \end{bmatrix}^T$ with a function value 1.6217e-06. It should be noted that the PSO algorithm can get stuck in local minima as it not gauranteed to find the global minima due to finite size of the population and finite number of iterations.

The location of the optimal solution on contour plot is at Figure 2.

The plot for best, average, and the worst objective function values in the population for every generation is at Figure 3

For MATLAB function for this problem refer to Listing 5 at page 12 & Listing 4 at page 12 and the call to the function can be referred at Listing 3 at page 10 with corresponding output at Listing 15 at page 20.

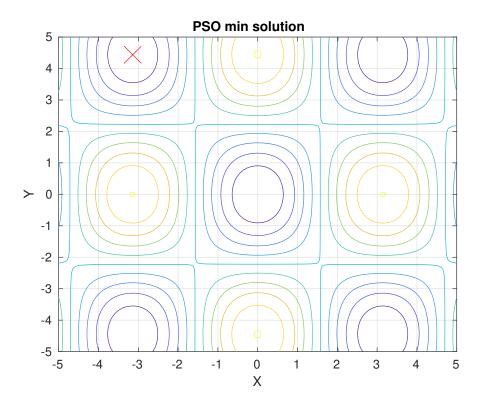


Figure 2: Plot of optimal solution(red X) on contours of objective function

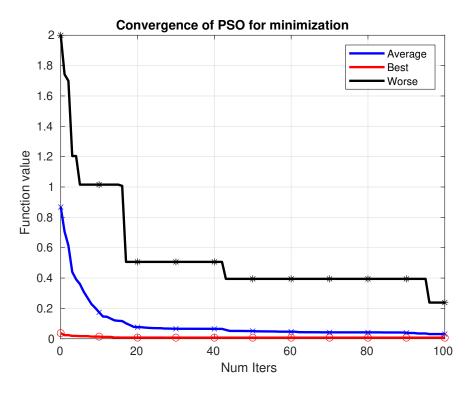


Figure 3: Plot of Average, Best and Worse function values for PSO

For Maximization problem, we just multiply the Griewank function with negative one and then minimize it with the same parameter settings. After several trials, I get the optimal solution as $\mathbf{x} = \begin{bmatrix} 0.0000 & 4.4474 \end{bmatrix}^T$ with a function value 2.0049.

The location of the optimal solution on contour plot is at Figure 4.

The plot for best, average, and the worst objective function values in the population for every generation is at Figure 5.

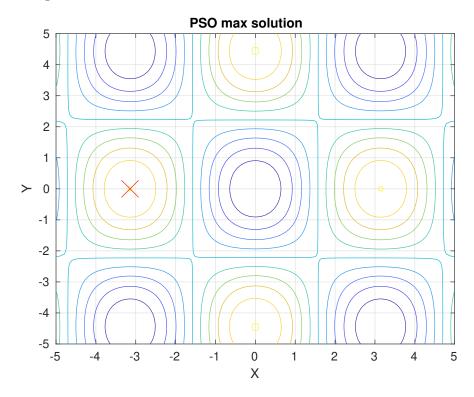


Figure 4: Plot of optimal solution (red X) on contours of objective function

For MATLAB function for this problem refer to Listing 5 at page 12 & Listing 4 at page 12 and the call to the function can be referred at Listing 3 at page 10 with corresponding output at Listing 15 at page 20.

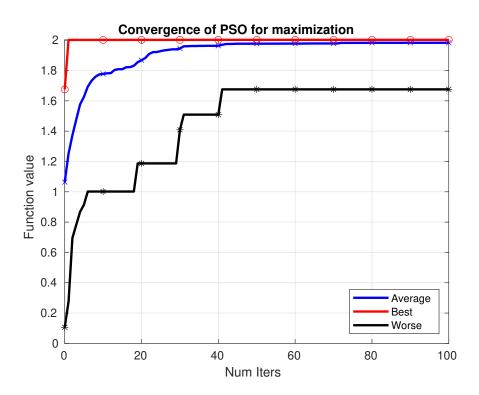


Figure 5: Plot of Average, Best and Worse function values for PSO

In my GA algorithm, I am using the following parameter settings:

• Population size: 100

• Number of iterations: 200

• Probability for cross-over: 0.8

For the TSP, our design variable (\mathbf{x}) is a 10 dimensional vector with each individual component (x_i) indicating the city visited at the i^{th} turn. We can have a total of 9! = 362880 possible routes.

To obtain the initial population we randomly permute the numbers in the range 1-10 and then proceed with fitness evaluation. We then carry out selection, cross-over, elitism and fitness evaluation repeatedly till the number of iterations are satisfied.

For crossover, we dont want to carry-out an operation which might result in a in-feasible sample. For example, with 10 cities and a resolution of 1 we can represent the decimal number with 4 bits. However, the coded word cannot be binary representations of numbers greater than 9. Therefore to avoid such a problem, we carry out cross-over by just inverting the visiting order between two randomly chosen coordinates of parent-vector.

For selection, I am using the method-2 of tournament-selection.

After carrying out several trials, I obtain a shortest route of 27.2133. The order of cities for this route is [9 10 1 6 2 5 3 4 8 7].

The shortest route found using GA is at Figure 6. The plot for best, average, and the worst objective function values in the population for every generation is at Figure 7.

For main file for GA refer to Listing 6 at page 15. The fitness function can be referred at Listing 7 at page 17. The encoding and decoding functions can be found at Listing 8 at page 17& Listing 9 at page 17 respectively. The function for Tournament selection is at Listing 11 at page 18. The function for crossover and elitism can be referred at Listing 12 at page 19 & Listing 13 at page 19 respectively.

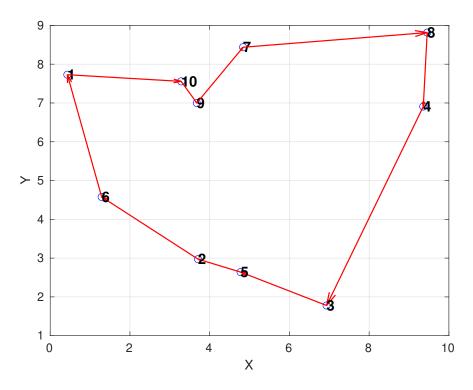


Figure 6: Shortest route calculated using GA

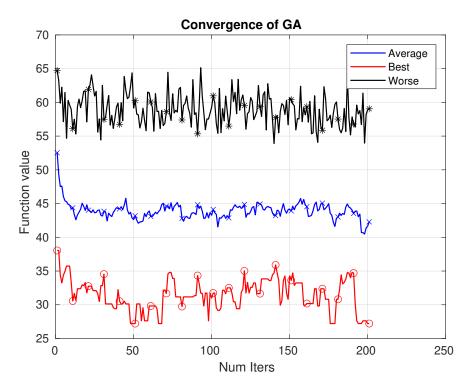


Figure 7: Plot of Average, Best and Worse function values for GA

For this problem we are required to solve the following problem

$$\boldsymbol{x}^* = \operatorname*{argmax} \boldsymbol{c}^T \boldsymbol{x}$$
 subject to $A\boldsymbol{x} \leq \boldsymbol{b}$
$$\boldsymbol{x} \geq \boldsymbol{0}$$
 where
$$\boldsymbol{c}^T = \begin{bmatrix} 6 & 4 & 7 & 5 \end{bmatrix}$$

$$A = \begin{bmatrix} 1 & 2 & 1 & 2 \\ 6 & 5 & 3 & 2 \\ 3 & 4 & 9 & 12 \end{bmatrix}$$

$$\boldsymbol{b} = \begin{bmatrix} 20 \\ 100 \\ 75 \end{bmatrix}$$

We convert the above problem to a minimization problem by multiplyting c^T by negative one and then solve using MATLAB's linprog() function which works only for a minimization problem.

We obtain an optimal solution as $\mathbf{x}^* = \begin{bmatrix} 15.0 & 0.0 & 3.3333 & 0.0 \end{bmatrix}^T$ with the maximum function value of 113.3333.

The MATLAB code for linprog can be found at Listing 3 at page 10 with corresponding output at Listing 15 at page 20.

MATLAB Code

Listing 1: Problem-1 code

```
1 clc; clear all;
2 format short;
3 rng('default')
5 a_1 = rand(2,1)
6 \quad a_2 = rand(2,1)
7 A_1 = a_1 * a_1 
8 A_2 = a_2 * a_2 '
10 A_1-pinv = pinv(A_1);
11 A_2-pinv =pinv(A_2);
13 A_2_pinv_A_1_pinv = A_2_pinv*A_1_pinv
A_1A_2-pinv = pinv(A_1*A_2)
16 diff = A_1A_2_pinv - A_2_pinv_A_1_pinv
17
if abs(sum(diff)) > 1e-16
       fprintf('pinv(A_2)pinv(A_1)) not equals pinv(A_1A_2) \setminus n'
19
20 end
```

Listing 2: Output of Problem-1 (for default seed)

```
1 a_{-}1 =
       0.8147
3
        0.9058
4
5
6
   a_2 =
7
9
        0.1270
10
        0.9134
11
12
13 A_1 =
14
                0.7380
        0.6638
       0.7380
                  0.8205
17
18
   A_{-2} =
19
20
        0.0161
                   0.1160
21
22
        0.1160
                   0.8343
23
24
25 A_2_pinv_A_1_pinv =
26
        0.0604
                 0.0672
27
                   0.4834
        0.4348
29
```

```
30
  A_1A_2-pinv =
31
32
       0.0881
                  0.0979
       0.6334
                  0.7042
35
36
  diff =
37
38
                  0.0307
       0.0276
39
40
       0.1986
                  0.2208
41
42 pinv(A_2)pinv(A_1) not equals pinv(A_1A_2)
```

Listing 3: Main Code

```
1 % ECE 580 HW4
2 % Rahul Deshmukh
3 % deshmuk5@purdue.edu
4 clc; clear all; close all;
5 format short;
6 %% include paths
7 addpath('../OptimModule/optimizers/global/');
8 save_dir = './pix/';
10 %% Problem 2: PSO min
11 %plot griewank fun
12 x = linspace(-5, 5, 100);
13 [X,Y] = meshgrid(x,x);
[h,w] = size(X);
15 Z = zeros(h, w);
16 for ih=1:h
       for iw=1:w
17
           Z(ih,iw) = griewank_fun([X(ih,iw);Y(ih,iw)]);
18
19
       end
20 end
21 fig = figure(1);
22 surfc(X,Y,Z); grid on;
23 view(3);
24 xlabel('X');
25 ylabel('Y');
26 saveas(fig, strcat(save_dir, 'surf_plot'), 'epsc');
28 \quad a = [-5; -5];
29 b = [5;5];
30 [x_star_min, history_min] = particleswarm(@(x)griewank_fun(x), a, b);
31 x_star_min
32 fval = history_min.data(history_min.Niters+1).gbest_fval
33 fig2= figure(2);
34 hold on; grid on;
35 pso_conv_plot(history_min,1);
36 hold off;
37 box('on');
38 xlabel('Num Iters'); ylabel('Function value');
39 title('Convergence of PSO for minimization');
40 saveas(fig2,strcat(save_dir,'plot_pso_min'),'epsc');
42 fig3= figure(3);
```

```
43 hold on; grid on;
44 contour(X,Y,Z);
45 plot_pso_traj(history_min);
46 xlabel('X'); ylabel('Y');
47 title('PSO min solution')
48 hold off;
49 xlim([a(1),b(1)]);
50 ylim([a(2),b(2)]);
51 xticks(a(1):1:b(1));
52 yticks(a(2):1:b(2));
53 box('on');
54 saveas(fig3, strcat(save_dir, 'pso_min_traj'), 'epsc')
56 %% Problem 3: PSO max
57 [x_star_max, history_max] = particleswarm(@(x)griewank_fun(x,0), a, b);
58 x_star_max
59 fval = -1*history_max.data(history_max.Niters+1).gbest_fval
60 fig4= figure(4);
61 hold on; grid on;
62 pso_conv_plot(history_max, 0);
63 hold off;
64 box('on');
65 xlabel('Num Iters'); ylabel('Function value');
66 title('Convergence of PSO for maximization');
67 saveas(fig4, strcat(save_dir, 'plot_pso_max'), 'epsc');
68
69 fig5= figure(5);
70 hold on; grid on;
71 contour(X, Y, Z);
72 plot_pso_traj(history_max);
73 xlabel('X'); ylabel('Y');
74 title('PSO max solution')
75 hold off;
76 xlim([a(1),b(1)]);
77 ylim([a(2),b(2)]);
78 xticks(a(1):1:b(1));
79 yticks(a(2):1:b(2));
80 box('on');
81 saveas(fig5, strcat(save_dir, 'pso_max_traj'), 'epsc')
83 %% Problem 5: Linprog
84 fprintf('-----');
85 A = [1, 2, 1, 2;
       6, 5, 3, 2;
       3, 4, 9, 12];
88 b = [20; 100; 75];
89 Aeq= []; beq = [];
90 lb = [0, 0, 0, 0];
91 ub = Inf*[1, 1, 1, 1];
92 \quad C = [6, 4, 7, 5];
93 [x_star_linprog, fval] = linprog(-1*c, A, b, Aeq, beq, lb, ub);
94 x_star_linprog
95 -1*fval
96
97 %% Local helper functions for plotting
98 % plotting for PSO
99 function pso_conv_plot(history, min_bool)
       av = [];
100
101
       gbest = [];
```

```
102
        worse =[];
        for i=1:history.Niters + 1
103
104
           av = [av; history.data(i).pbest_av];
105
           gbest = [gbest; history.data(i).gbest_fval];
106
           worse = [worse; history.data(i).pbest_worse];
107
108
        if ¬min_bool
           av=-1*av; gbest = -1*gbest; worse = -1*worse;
109
        end
110
        x = 0:1:history.Niters;
111
        h1 =plot(x,av,'-b','LineWidth',2);
112
        h2 = plot(x,gbest,'-r','LineWidth',2);
113
        h3 = plot(x,worse,'-k', 'LineWidth',2);
114
        v = 1:10:history.Niters+1;
115
        plot(x(v), av(v), 'bx');
116
        plot(x(v), gbest(v), 'ro');
117
118
        plot (x(v), worse(v), 'k*');
119
        if min_bool
            legend([h1,h2,h3],{'Average','Best','Worse'},'Location','northeast');
120
121
            legend([h1,h2,h3],{'Average','Best','Worse'},'Location','southeast');
122
123
        end
124
   end
125
   function plot_pso_traj(history)
126 best_x = history.data(history.Niters + 1).gbest_x;
127 plot(best_x(1,:), best_x(2,:), 'rx', 'MarkerSize', 20);
128 end
```

Listing 4: Griewank Function

```
1 function y = griewank_fun(X_swarm,min_bool)
         d dimensionalfriewank function
3 switch nargin
       case 1
4
           min_bool=1;
5
6 end
8 [x_dim , Nswarm] = size(X_swarm);
9 y = zeros(Nswarm, 1);
10 for k=1:Nswarm
       sum = 0;
11
       prod = 1;
12
       x = X_swarm(:,k);
13
       for i=1:x_dim
14
          x_i = x(i);
15
          sum = sum + x_i^2/4000;
16
          prod = prod * cos(x_i/sqrt(i));
18
       y(k) = sum - prod +1;
19
20 end
21 if ¬min_bool
22
       y = -1 \star y;
23 end
24 end
```

Listing 5: Particle Swarm

```
function [x_star, history_out] = particleswarm(fun,a,b, Nswarm, Niters,...
       inert_const, cog_const, social_const, constricted, vmax_prop)
2
       a,b are the limits of the feasible domains of x i.e. x \in (a,b)
       history.name = 'Global Optimizer: PSO';
4
5
         rng('default');
       switch nargin
           case 3
                Nswarm = 40;
8
                Niters = 100;
9
                constricted = 1;
10
                inert_const = 0.8;
11
12
                coq\_const = 2;
                social_const = 2;
13
                vmax\_prop = 0.1;
14
           case 4
15
                Niters = 100;
16
                constricted = 1;
17
18
                inert_const = 0.8;
19
                cog\_const = 2;
                social_const = 2;
20
                vmax_prop = 0.1;
21
           case 5
22
                inert\_const = 0.8;
23
                cog\_const = 2;
24
                social_const = 2;
25
                constricted = 1;
                vmax\_prop = 0.1;
28
            case 6
                cog\_const = 2;
29
                social_const = 2;
30
                constricted = 1;
31
                vmax\_prop = 0.1;
32
            case 7
                social_const = 2;
34
                constricted = 1;
35
                vmax\_prop = 0.1;
36
            case 8
37
38
                constricted = 1;
                vmax\_prop = 0.1;
            case 9
40
41
                vmax_prop = 0.1;
42
       end
       x_dim = length(a);
43
44
       vmax = vmax\_prop*(b-a);
45
       history.parameter.x_dim= x_dim;
       history.parameter.Nswarm = Nswarm;
46
       history.parameter.Niters = Niters;
47
       history.parameter.inert_const = inert_const;
48
       history.parameter.cog_const = cog_const;
49
       history.parameter.social_const = social_const;
50
       history.parameter.constricted = constricted;
51
52
       history.parameter.vmax = vmax;
       if constricted
54
           phi = cog_const + social_const;
          kappa = 2/abs(2-phi -sqrt(phi^2 -4*phi));
55
56
       end
57
       count = 0;
58
```

```
% generate the swarm randomly
59
        X_{swarm} = rand(x_{dim}, Nswarm); % positions \in (0,1)
60
61
        V_{swarm} = 2 \times rand(x_{dim}, Nswarm) - 1; % velocities \in (-1,1)
62
        V_swarm = min(vmax, max(-vmax, V_swarm)); % \in (-vmax, vmax)
63
        % scale to the domain
        X_swarm = (b-a).*X_swarm + a;
64
        % update pbest and qbest
65
        pbest_x = X_swarm;
66
        pbest_fval = fun(X_swarm);
67
        [gbest_fval, idx] = min(pbest_fval);
68
        gbest_x = pbest_x(:,idx);
69
        % write to history
70
71
        history.data(count+1).pbest_fval = pbest_fval;
        history.data(count+1).gbest_x = gbest_x;
72
        history.data(count+1).gbest_fval = gbest_fval;
73
        history.data(count+1).pbest_av = mean(pbest_fval);
74
75
        history.data(count+1).pbest_worse = max(pbest_fval);
76
        for count=1:Niters
77
            % generate r and s
78
            r = rand(x_dim, Nswarm);
79
            s = rand(x_dim, Nswarm);
80
            % update velocity
81
            V_swarm = inert_const*V_swarm + cog_const*(r.*(pbest_x-X_swarm)) + ...
82
                       social_const*(s.*(gbest_x-X_swarm));
83
            if constricted
84
               V_swarm = kappa*V_swarm;
85
            end
86
            % clamp velocities
87
            V_swarm = min(vmax, max(-vmax, V_swarm)); % \in (-vmax, vmax)
            %update position
            X_swarm = X_swarm + V_swarm;
90
            %update pbest
91
            new_fval = fun(X_swarm);
92
            for i=1:Nswarm
93
                if new_fval(i)< pbest_fval(i)</pre>
94
                   pbest_fval(i) = new_fval(i);
95
                  pbest_x(:,i) = X_swarm(:,i);
               end
97
98
            %update gbest
99
            if sum(pbest_fval < gbest_fval) > 0
100
101
                [gbest_fval,idx] = min(pbest_fval);
102
               gbest_x = X_swarm(:,idx);
            end
103
104
            % write to history
105
            history.data(count+1).pbest_fval = pbest_fval;
            history.data(count+1).gbest_x = gbest_x;
106
            history.data(count+1).gbest_fval = gbest_fval;
107
108
            history.data(count+1).pbest_av = mean(pbest_fval);
109
            history.data(count+1).pbest_worse = max(pbest_fval);
110
        end
        history.Niters = count;
111
        x_star = gbest_x;
112
        if nargout>1
113
114
            history_out = history;
        end
116 end
```

Genetic Algorithm Code

Listing 6: GA Main Code

```
1 % ECE 580 HW4: Problem 4
2 % Rahul Deshmukh
3 % deshmuk5@purdue.edu
4 clc; clear all; close all;
5 format long;
6 save_dir = '../../../hw4/pix/';
7 %% TSP setup
8 % map coordinates
9 x_{pos} = [0.4306]
   3.7094
   6.9330
11
12 9.3582
   4.7758
13
14 1.2910
15 4.83831
16 9.4560
17 3.6774
   3.2849];
18
19
y_{-pos} = [7.7288]
   2.9727
^{21}
   1.7785
   6.9080
24
   2.6394
25
   4.5774
   8.43692
26
27 8.8150
   7.0002
28
  7.5569];
31 Num_city = length(x_pos);
32 lb = 1*ones(1, Num_city);
33 ub = Num_city*ones(1, Num_city);
34 resolution = ones(1, Num_city);
35 coded_lens = ceil(log2((ub-lb)./resolution));
37
38 %% GA: solver params
39 total_possible_path = factorial(Num_city-1)
40 N_{pop} = 100;
41 p_xover = 0.8;
42 p_mut = 0.05;
43 Niters = 200;
44 selection_method = 'tournament_method2';
46 %% GA starts
47
48 % intialize collectors
49 best_f = [];
50 \text{ av_f} = [];
51 worse_f = [];
52
53\, % choose type of selector
54 if strcmp(selection_method, 'roulette')
```

```
selection = @(x,f) roulette(x,f);
 56 elseif strcmp(selection_method, 'tournament_method1')
        selection = @(x,f) tournament_selection(x,f,1);
 58 elseif strcmp(selection_method, 'tournament_method2')
        selection = @(x,f) tournament_selection(x,f,2);
60 end
61
62 % draw initial population: all possible permuations of route
63 X = zeros(N_pop, Num_city);
64 for i=1:N_pop
       ith_route = randperm(Num_city);
      X(i,:) = ith\_route;
66
67 end
68 %encode X
69 parents = encode(X, lb, ub, coded_lens, resolution);
70 % evaluate fitness of parents
71 f_parent = -1*fitness(parents, lb, coded_lens, resolution, x_pos, y_pos);
72 [best_f, av_f, worse_f] = log_f(f_parent, best_f, av_f, worse_f);
73 for i=1:Niters
       % generate mating pool using selection
      mating_pool = selection(parents, f_parent);
75
       %perform crossover
76
       parents = single_parent_crossover(mating_pool, p_xover, Num_city, coded_lens);
77
       %perform mutation
 78
      %perform elitism
 80
      parents = elitism(parents, f_parent);
 81
       %evaluate fitness of offspring
 82
       f_parent = -1*fitness(parents, lb, coded_lens, resolution, x_pos, y_pos);
 83
       [best_f, av_f, worse_f] = log_f(f_parent, best_f, av_f, worse_f);
85 end
86 % find the best offspring
87 [f_star, k_star] = max(f_parent);
88 fprintf(strcat('Shortest Route Lenght: ',num2str(-1*f_star)))
 89 x_star_coded = parents(k_star,:);
90 x_star = decode(x_star_coded, lb, coded_lens, resolution)
92 %% Convergence Plotting
93 fig1 = figure(1);
94 hold on; grid on;
95 x = 1:Niters+1;
96 h1 =plot(x,-1*av_f,'-b','LineWidth',1);
97 h2 = plot(x, -1*best_f, '-r', 'LineWidth', 1);
98 h3 = plot(x, -1*worse_f, '-k', 'LineWidth', 1);
99 v = 1:10:Niters+1;
100 plot (x(v), -1*av_f(v), 'bx');
101 plot(x(v),-1*best_f(v),'ro');
102 plot(x(v),-1*worse_f(v),'k*');
legend([h1,h2,h3],{'Average','Best','Worse'},'Location','northeast');
104 hold off;
105 box('on');
106 xlabel('Num Iters'); ylabel('Function value');
107 title('Convergence of GA');
108 saveas(fig1,strcat(save_dir,'ga_conv'),'epsc');
109 %% Route plotting
110 fig2 = figure(2);
111 hold on; grid on;
112 scatter(x_pos,y_pos,'ob');
113 x_star_end = [x_star(2:end), x_star(1)];
```

```
114 for i=1:Num_city
      x = x_pos(x_star(i));
115
116
        y = y_pos(x_star(i));
117
        u = x_pos(x_star_end(i)) - x;
118
        v = y_pos(x_star_end(i)) - y;
        text(x,y,num2str(x_star(i)),'FontSize',12, 'FontWeight','bold',...
119
            'HorizontalAlignment', 'left', 'VerticalAlignment', 'middle' );
120
        quiver(x,y,u,v,'r','Autoscale','off','LineWidth',1);
121
122 end
123 box('on'); hold off;
124 xlabel('X'); ylabel('Y');
125 saveas(fig2, strcat(save_dir, 'ga_best_route'), 'epsc');
126 title('Optimal Route')
```

Listing 7: Fitness function

```
1 function f = fitness(X_coded, lb, code_lens, resolution,...
                        x_pos, y_pos)
3 X = decode(X_coded, lb, code_lens, resolution);
4 [N_pop,\neg] = size(X);
5 f = zeros(N_pop, 1);
6 for i=1:N_pop
      ith\_route = X(i,:);
      f(i) = route_len(ith_route,x_pos,y_pos);
9 end
10 end
12 function d = route_len(r, x_pos, y_pos)
r_{end} = [r(2:end), r(1)];
14 \Delta_x = x_pos(r_end) - x_pos(r);
15 \Delta_y = y_pos(r_end) - y_pos(r);
16 d = sum(sqrt(\Delta_x.^2 + \Delta_y.^2));
17 end
```

Listing 8: Encoding function

```
1 function X_coded = encode(X, lb, ub, code_lens, resolution)
2 [N_pop, \neg] = size(X);
3 L = sum(code_lens);
4 cumsum_code_lens = [0, cumsum(code_lens)];
5 X_coded = zeros(N_pop,L);
6 Num_var = length(lb);
7 % convert discretized X to integers for encoding
8 X = round((X - lb)./resolution);
  for i = 1:N_pop
       x = X(i,:);
10
       x_{coded} = zeros(1, L);
11
       for j = 1:Num_var
12
          xj = x(j);
13
          x_coded(cumsum_code_lens(j) + 1 : cumsum_code_lens(j+1)) = de2bi(xj ...
14
              , code_lens(j));
       end
       X_{coded}(i,:) = x_{coded};
17 end
```

Listing 9: Decoding function

```
1 function X = decode(X_coded, lb, code_lens, resolution)
2 [N_pop, \neg] = size(X_coded);
3 L = sum(code_lens);
4 cumsum_code_lens = [0, cumsum(code_lens)];
5 Num_var = length(lb);
6 X = zeros(N_pop, Num_var);
  for i=1:N_pop
      x_{coded} = X_{coded}(i,:);
      x = zeros(1, Num_var);
      for j=1:Num_var
10
          xj_coded = x_coded(cumsum_code_lens(j) + 1 : cumsum_code_lens(j+1));
11
12
          x(j) = resolution(j)*bi2de(xj\_coded);
      X(i,:) = x + lb;
14
15 end
16 end
```

Listing 10: Roulette-wheel selection function

```
function mating_pool = roulette(parent, f_parent)
[N_pop,¬] = size(parent);
f_min = min(f_parent);
f = f_parent - f_min;
F = sum(f);
p = f/F;
q = cumsum(p);
rand_nums = rand(N_pop,1);
mating_idx = zeros(N_pop,1);
temp = q' -rand_nums;
for k=1:N_pop
mating_idx(k) = find(temp(k,:) > 0, 1);
end
mating_pool = parent(mating_idx, :);
end
```

Listing 11: Tournament selection function

```
1 function mating_pool = tournament_selection(parent, f_parent, method)
_{2} [N_pop,\neg] = size(parent);
3 mating_idx = zeros(N_pop, 1);
4 \text{ if method} == 1
      a = randi([1, N_pop], 1, N_pop);
      b = randi([1, N_pop], 1, N_pop);
      fa = f_parent(a);
      fb = f_parent(b);
      for k=1:N_pop
          if fa(k)>fb(k)
10
               mating_idx(k) = a(k);
11
          else
12
               mating_idx(k) = b(k);
13
          end
14
15
      end
16 elseif method == 2
       a = randi([1, N_pop], 1, N_pop);
       fa = f_parent(a);
18
```

Listing 12: Cross-over function

```
1 function offspring = single_parent_crossover(mating_pool, p_xover, Num_var, ...
2 [N-pop, \neg] = size(mating-pool);
3 cumsum_coded_lens = [0, cumsum(coded_lens)];
5 rand_nums = rand(1, N_pop);
6 do_xover = rand_nums > (1-p_xover);
7 offspring = mating_pool;
  for k = 1:N_pop
       if do_xover(k)
           k_offspring = offspring(k,:);
10
11
            js = randi([1,Num_var],1,2);
            j1_idx = cumsum_coded_lens(js(1)) + 1 : cumsum_coded_lens(js(1)+1);
            j2_idx = cumsum_coded_lens(js(2)) + 1 : cumsum_coded_lens(js(2)+1);
            j1_code = k_offspring(j1_idx);
           k_{\text{-}}offspring(j1_idx) = k_{\text{-}}offspring(j2_idx);
15
           k_{offspring(j2\_idx)} = j1\_code;
16
           offspring(k,:) = k_offspring;
17
18
       end
19
  end
20 end
```

Listing 13: Elitism function

```
function new_pop = elitism(pop, fitness)
new_pop = pop;
temp_fit = fitness;
[¬, max_fit_idx] = max(temp_fit);
temp_fit(max_fit_idx) = min(temp_fit);
[¬, other_max_fit_idx] = max(temp_fit);
new_pop([1,2],:) = pop([max_fit_idx, other_max_fit_idx],:);
end
```

Listing 14: Logging function

```
1 function [best_f, av_f, worse_f] = log_f(f_parent, best_f, av_f, worse_f)
2 best_f = [best_f, max(f_parent)];
3 av_f = [av_f, mean(f_parent)];
4 worse_f = [worse_f, min(f_parent)];
5 end
```

Listing 15: Output

```
1 x_star_min =
2
     0.0007
3
     0.0023
4
5
7 fval =
    1.6217e-06
9
10
11
12 x_star_max =
13
     0.0000
14
      4.4474
15
16
17
18 fval =
19
     2.0049
20
21
22 -----Linear Programming-----
23 Optimal solution found.
24
26 x_star_linprog =
     15.0000
28
           0
29
      3.3333
30
        0
31
32
34 ans =
35
   113.3333
36
```