

Assignment 26 (MOPSO)

We are using a Multi-Objective Particle Swarm Optimization (MOPSO) method to solve a 2-objective minimization problem. The algorithm is currently in timestep t_2 . The population consists of four particles \vec{x}_1 , \vec{x}_2 , \vec{x}_3 and \vec{x}_4 . In the following table you find the positions, velocities and fitness values of the particles at the timesteps t_0 , t_1 and t_2 .

Particle	\vec{x}_1	\vec{x}_2	\vec{x}_3	\vec{x}_4
$\vec{v}_i(t_0)$	(0.0, 0.0)	(0.0, 0.0)	(0.0, 0.0)	(0.0, 0.0)
$\vec{x}_i(t_0)$	(2.0, 2.0)	(-3.0, 2.0)	(5.0, -1.0)	(-1.0, -2.0)
$f(\vec{x}_i, t_0)$	(5.0, 5.0)	(3.0, 5.0)	(7.0, 8.0)	(2.0, 7.0)
$\vec{v}_i(t_1)$	(-1.0, -1.0)	(1.0, -1.0)	(-2.0, 0.0)	(0.0, 1.0)
$\vec{x}_i(t_1)$	(1.0, 1.0)	(-2.0, 1.0)	(3.0, -1.0)	(-1.0, -1.0)
$f(\vec{x}_i, t_1)$	(6.0, 2.0)	(4.0, 5.0)	(5.0, 2.0)	(1.0, 6.0)
$\vec{v}_i(t_2)$	(1.0, -1.0)	(1.0, 2.0)	(-1.0, -2.0)	(-1.0, 0.0)
$\vec{x}_i(t_2)$	(2.0, 0.0)	(-1.0, 3.0)	(2.0, -3.0)	(-2.0, -1.0)
$f(\vec{x}_i, t_2)$	(8.0, 1.0)	(5.0, 4.0)	(6.0, 3.0)	(2.0, 4.0)

The archive $A(t_1)$ at the end of timestamp t_1 consists of the following solutions:

\vec{x}	$\vec{f}(\vec{x})$
(-1.0, -1.0)	(1.0, 6.0)
(-3.0, 2.0)	(3.0, 5.0)
(3.0, -1.0)	(5.0, 2.0)

- Update the archive $A(t_2)$ with the new solutions of timestep t_2 . The size of the archive is unlimited.

	$\vec{f}(\vec{x})$
(-1.0, -1.0)	(1.0, 6.0)
(-3.0, 2.0)	(3.0, 5.0)
(3.0, -1.0)	(5.0, 2.0)
(-1.0, 3.0)	(5.0, 4.0)
(-2.0, -1.0)	(2.0, 4.0)

- The update of the personal best (cognitive component) is done by finding the best solution through a lexicographical ordering in which the first objective is the most important one, i.e. $f_1 \gg f_2$, for odd solutions (\vec{x}_1, \vec{x}_3); while even solutions (\vec{x}_2, \vec{x}_4) give more importance to the second objective. Determine the personal best $P_b(\vec{x}_2, t_2)$ for particle \vec{x}_2 .

	$\vec{f}(\vec{x})$
(-1.0, 3.0)	(5.0, 4.0)

- The leader selection (social component) is done using the sigma method. The swarm uses a fully connected neighborhood. Select the leader $P_g(\vec{x}_2, t_2)$ for particle \vec{x}_2 .

$$\sigma_j \text{ for } \vec{x}_2 @ t_0 = -0.47 \quad ; \quad \sigma_j \text{ for } \vec{x}_2 @ t_2 = 0.21$$

$$\sigma_i \text{ for } \vec{x}_2 @ t_1 = -0.21$$

	$\vec{f}(\vec{x})$
(-3.0, 2.0)	(3.0, 5.0)

- Calculate the updated velocity ($\vec{v}_2(t_3)$) and position ($\vec{x}_2(t_3)$) for the next iteration of the MOPSO for particle x_2 . Use $w = 0.5$, $\phi_1 = (1, 0.5)$, $\phi_2 = (0.5, 1)$, $c_1 = 0.3$ and $c_2 = 0.2$.

For particle \vec{x}_2 , the **first velocity** component,

$$0.5(1) + (0.3)(1)(3+1) + (0.2)(0.5)(5+1) = 2.3$$

Then the **first position** component,

$$2.3 - 1 = 1.3$$

For particle \vec{x}_2 , the **second velocity** component,

$$0.5(2) + (0.3)(0.5)(5-3) + (0.2)(1)(4-3) = 1.5$$

Then the **second position** component,

$$1.5 + 3 = 4.5$$

This gives $\vec{v}_2(t_3) = (2.3, 1.5)$ and $\vec{x}_2(t_3) = (1.3, 4.5)$ for particle \vec{x}_2