

Listing 1: Genetic algorithm

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1  /*
2   * genetic.hpp
3   * Genetics algorithms.
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5   * 31.03.2009
6   */
7
8  #ifndef NUMERIC_GENETIC_HPP
9  #define NUMERIC_GENETIC_HPP
10
11 #include "numeric_common.hpp"
12
13 #include <vector>
14 #include <deque>
15
16 #include <boost/assert.hpp>
17 #include <boost/concept/assert.hpp>
18 #include <boost/concept_check.hpp>
19 #include <boost/bind.hpp>
20 #include <boost/random/linear_congruential.hpp>
21 #include <boost/random/uniform_real.hpp>
22 #include <boost/random/uniform_int.hpp>
23 #include <boost/random/variante_generator.hpp>
24 #include <boost/optional.hpp>
25 #include <boost/next_prior.hpp>
26
27 namespace numeric
28 {
29 namespace genetic
30 {
31     typedef boost::minstd_rand base_generator_type; // TODO
32
33     template< class V >
34     struct ParallelepipedonUniformGenerator
35     {
36     private:
37         BOOST_CONCEPT_ASSERT(( ublas::VectorExpressionConcept<V> ));
38
39     public:
40         typedef V vector_type;
41
42     public:
43         ParallelepipedonUniformGenerator( vector_type const &a, vector_type const &b )
44             : a_(a)
45             , b_(b)
46             , rndGenerator_(42u)
47         {
48             BOOST_ASSERT(a_.size() == b_.size());
49             BOOST_ASSERT(a_.size() > 0);
50         }
51
52         vector_type operator()() const
53         {
54             vector_type v(a_.size());
55
56             for (size_t r = 0; r < v.size(); ++r)
57             {
58                 BOOST_ASSERT(a_(r) <= b_(r));
59
60                 // TODO: Optimize.
61                 boost::uniform_real<> uni_dist(a_(r), b_(r));
62                 boost::variante_generator<base_generator_type &, boost::uniform_real<> > uni(
63                     rndGenerator_, uni_dist);
64
65                 v(r) = uni();
66
67                 BOOST_ASSERT(a_(r) <= v(r) && v(r) <= b_(r));
68             }
69
70             return v;
71         }
72     };
73 }
74 }

```

```

70     }
71
72 private:
73     vector_type const a_, b_;
74
75     mutable base_generator_type rndGenerator_;
76 };
77
78 struct LCCrossOver
79 {
80     LCCrossOver()
81         : rndGenerator_(30u)
82     {
83     }
84
85     template< class V >
86     V operator()( V const &x, V const &y ) const
87     {
88         // TODO: Optimize.
89         boost::uniform_real<> uni_dist(0.0, 1.0);
90         boost::variate_generator<base_generator_type &, boost::uniform_real<> > uni(
91             rndGenerator_, uni_dist);
92
93         double const lambda = uni();
94
95         return x * lambda + (1 - lambda) * y;
96     }
97
98 private:
99     mutable base_generator_type rndGenerator_;
100 };
101
102 template< class Scalar >
103 struct ParallelepipedonMutation
104 {
105     typedef Scalar scalar_type;
106
107     template< class OffsetFwdIt >
108     ParallelepipedonMutation( OffsetFwdIt first, OffsetFwdIt beyond )
109         : rndGenerator_(30u)
110     {
111         deviations_.assign(first, beyond);
112     }
113
114     template< class V, class S >
115     V operator()( V const &x, S const scale ) const
116     {
117         BOOST_ASSERT(deviations_.size() == x.size());
118
119         V result(deviations_.size());
120
121         // TODO: Optimize.
122         for (size_t r = 0; r < deviations_.size(); ++r)
123         {
124             boost::uniform_real<> uni_dist(0.0, 1.0);
125             boost::variate_generator<base_generator_type &, boost::uniform_real<> > uni(
126                 rndGenerator_, uni_dist);
127
128             double const lambda = uni();
129
130             result(r) = x(r) + deviations_[r] * lambda * scale;
131         }
132
133         return result;
134     }
135
136 private:
137     std::vector<scalar_type> deviations_;
138     mutable base_generator_type rndGenerator_;
139 };

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139 // TODO: Documentation.
140 template< class Generator, class Crossover, class Mutation, class V, class Func, class
141   FuncScalar, class PointsVecsOut >
142 V vectorSpaceGeneticSearch( Generator generator, Crossover crossover, Mutation mutation
143   , Func fitness,
144   size_t nIndividuals, double liveRate,
145   typename V::value_type precision, size_t nPrecisionSelect,
146   PointsVecsOut selectedPointsVecsOut, PointsVecsOut
147   notSelectedPointsVecsOut )
148 {
149   BOOST_CONCEPT_ASSERT(( ublas::VectorExpressionConcept<V> ));
150   BOOST_CONCEPT_ASSERT(( boost::UnaryFunction<Func, FuncScalar, V> ));
151   // TODO: Concept asserts for Generator and Crossover.
152   typedef FuncScalar          function_scalar_type;
153   typedef V                   vector_type;
154   typedef typename V::value_type value_type;
155   typedef std::vector<vector_type> individuals_vector_type;
156
157   BOOST_ASSERT(0 <= liveRate && liveRate <= 1);
158   BOOST_ASSERT(nPrecisionSelect > 0);
159
160   individuals_vector_type population;
161   population.reserve(nIndividuals);
162   individuals_vector_type nextPopulation;
163   nextPopulation.reserve(nIndividuals);
164
165   base_generator_type rndGenerator(57u);
166
167   typedef std::deque<vector_type> fitted_individuals_deque_type;
168   fitted_individuals_deque_type fittedIndividuals;
169
170   // Spawning initial population.
171   for (size_t i = 0; i < nIndividuals; ++i)
172     population.push_back(generator());
173
174   size_t iterations = 0;
175   while (true)
176   {
177     // Sorting current population.
178     std::sort(population.begin(), population.end(),
179       boost::bind(std::less<function_scalar_type>(), boost::bind(fitness, _1),
180         boost::bind(fitness, _2)));
181     size_t const nSelected = liveRate * nIndividuals;
182
183     BOOST_ASSERT(nSelected != 0 && nSelected != nIndividuals);
184
185     {
186       // Outputting current population.
187       individuals_vector_type selected;
188       selected.reserve(nSelected);
189       std::copy(population.begin(), boost::next(population.begin(), nSelected), std::back_inserter(selected));
190       *selectedPointsVecsOut++ = selected;
191
192       individuals_vector_type notSelected;
193       notSelected.reserve(nIndividuals - nSelected);
194       std::copy(boost::next(population.begin(), nSelected), boost::next(population.begin(), nIndividuals),
195         std::back_inserter(notSelected));
196       *notSelectedPointsVecsOut++ = notSelected;
197     }
198
199     fittedIndividuals.push_front(population[0]);
200
201     BOOST_ASSERT(nPrecisionSelect > 0);
202     while (fittedIndividuals.size() > nPrecisionSelect)
203       fittedIndividuals.pop_back();
204
205     if (fittedIndividuals.size() == nPrecisionSelect)
206     {

```

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204 // Checking is most fitted individual is changing in range of precision.
205
206 vector_type const lastMostFittedIndividual = fittedIndividuals.front();
207 bool satisfy(true);
208 for (typename fitted_individuals_deque_type::const_iterator it = boost::next(
    fittedIndividuals.begin()); it != fittedIndividuals.end(); ++it)
209 {
210     value_type const dist = ublas::norm_2(lastMostFittedIndividual - *it);
211     if (dist >= precision)
212     {
213         satisfy = false;
214         break;
215     }
216 }
217
218 if (satisfy)
219 {
220     // Evolved to population which meets precision requirements.
221     return lastMostFittedIndividual;
222 }
223 }
224
225 {
226     // Generating next population.
227
228     nextPopulation.resize(0);
229
230     // Copying good individuals.
231     std::copy(population.begin(), boost::next(population.begin(), nSelected),
232             std::back_inserter(nextPopulation));
233     BOOST_ASSERT(nextPopulation.size() == nSelected);
234
235     // Crossover and mutation.
236     for (size_t i = nSelected; i < nIndividuals; ++i)
237     {
238         // TODO: Optimize.
239         boost::uniform_int<> uni_dist(0, nIndividuals - 1);
240         boost::variate_generator<base_generator_type &, boost::uniform_int<> > uni(
241             rndGenerator, uni_dist);
242
243         size_t const xIdx = uni();
244         size_t const yIdx = uni();
245         BOOST_ASSERT(xIdx < population.size());
246         BOOST_ASSERT(yIdx < population.size());
247
248         // Crossover.
249         vector_type const x = population[xIdx], y = population[yIdx];
250         vector_type const child = crossover(x, y);
251
252         // Mutation.
253         vector_type const mutant = mutation(child, ublas::norm_2(x - y)); // TODO:
            Process may be unstable.
254
255         nextPopulation.push_back(mutant);
256     }
257 }
258
259 // Replacing old population.
260 population.swap(nextPopulation);
261
262 // debug, TODO
263 ++iterations;
264 if (iterations >= 1000)
265 {
266     std::cerr << "Too_much_iterations!\n";
267     break;
268 }
269 // end of debug
270 }
271

```

```
272 |     return population[0];  
273 | }  
274 | } // End of namespace 'genetic'.  
275 | } // End of namespace 'numeric'.  
276 |  
277 | #endif // NUMERIC_GENETIC_HPP
```