Differential evolution algorithm

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Namespace Index

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2 Namespace Index

Class Index

2.1 Class List

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src/run.h	
Run	20

6 File Index

Namespace Documentation

4.1 func Namespace Reference

18 functions

Functions

- float schwefel (vector< float > &x)
- float firstDeJong (vector< float > &x)
- float rosenbrock (vector< float > &x)
- float rastrigin (vector< float > &x)
- float griewangk (vector< float > &x)
- float sineEnvelopeSineWave (vector< float > &x)
- float stretchedVSineWave (vector< float > &x)
- float ackleysOne (vector< float > &x)
- float ackleysTwo (vector< float > &x)
- float eggHolder (vector< float > &x)
- float rana (vector< float > &x)
- float pathological (vector< float > &x)
- float michalewicz (vector< float > &x)
- float mastersCosineWave (vector< float > &x)
- float quartic (vector< float > &x)
- float levy (vector< float > &x)
- float step (vector< float > &x)
- float alpine (vector< float > &x)

4.1.1 Detailed Description

18 functions

4.1.2 Function Documentation

4.1.2.1 ackleysOne()

```
float func::ackleysOne ( \mbox{vector} < \mbox{float} \ > \mbox{\&} \ x \ )
```

Function 8, Implementation of Ackley's One function

Parameters

x descriptionx Vector of float

4.1.2.2 ackleysTwo()

```
float func::ackleysTwo ( \label{eq:vector} \mbox{vector} < \mbox{float} \ > \mbox{\&} \ x \ )
```

Function 9, Implementation of Ackley's Two function

Parameters

x descriptionx Vector of float

4.1.2.3 alpine()

```
float func::alpine ( \label{eq:vector} \mbox{vector} < \mbox{float} > \mbox{\&} \mbox{ x} \mbox{)}
```

Function 18, Implementation of Alpine function

Parameters

x descriptionx Vector of float

4.1.2.4 eggHolder()

```
float func::eggHolder ( \label{eq:vector} \mbox{vector} < \mbox{float} > \mbox{\&} \ x \ )
```

Function 10, Implementation of Egg Holder function

Parameters

x descriptionx Vector of float

4.1.2.5 firstDeJong()

```
float func::firstDeJong ( \mbox{vector} < \mbox{float} \ > \mbox{\&} \ x \ )
```

Function 2, Implementation of 1st De Jong's function

Parameters

x descriptionx Vector of float

4.1.2.6 griewangk()

```
float func::griewangk ( \mbox{vector} < \mbox{float} \ > \mbox{\&} \ x \ )
```

Function 5, Implementation of Griewangk function

Parameters

x descriptionx Vector of float

4.1.2.7 levy()

```
float func::levy ( \label{eq:vector} \mbox{vector} < \mbox{float} \ > \mbox{\&} \ x \ )
```

Function 16, Implementation of Levy function

Parameters

x descriptionx Vector of float

4.1.2.8 mastersCosineWave()

```
float func::mastersCosineWave ( \mbox{vector} < \mbox{float} > \& \ x \ )
```

Function 14, Implementation of Masters Cosine Wave function

Parameters

x descriptionx Vector of float

4.1.2.9 michalewicz()

```
float func::michalewicz ( \mbox{vector} < \mbox{float} \ > \mbox{\&} \ x \ )
```

Function 13, Implementation of Michalewicz function

Parameters

x descriptionx Vector of float

4.1.2.10 pathological()

```
float func::pathological ( \mbox{vector} < \mbox{float} \ > \mbox{\&} \ x \ )
```

Function 12, Implementation of Pathological function

Parameters

x descriptionx Vector of float

4.1.2.11 quartic()

```
float func::quartic ( \label{eq:vector} \mbox{vector} < \mbox{float} > \mbox{\&} \ x \ )
```

Function 15, Implementation of Quartic function

Parameters

x descriptionx Vector of float

4.1.2.12 rana()

```
float func::rana ( \mbox{vector} < \mbox{float} > \mbox{\&} \ x \ )
```

Function 11, Implementation of Rana function

Parameters

x descriptionx Vector of float

4.1.2.13 rastrigin()

```
float func::rastrigin ( \mbox{vector} < \mbox{float} > \mbox{\&} \ x \ )
```

Function 4, Implementation of Rastrigin's function

Parameters

x descriptionx Vector of float

4.1.2.14 rosenbrock()

```
float func::rosenbrock ( \label{eq:vector} \mbox{vector} < \mbox{float} \ > \mbox{\&} \ \mbox{$x$} \ )
```

Function 3, Implementation of Rosenbrock's function

Parameters

x descriptionx Vector of float

4.1.2.15 schwefel()

```
float func::schwefel ( \mbox{vector} < \mbox{float} > \mbox{\&} \ x \ )
```

Function 1, Implementation of Schwefel's function

Parameters

x descriptionx Vector of float

4.1.2.16 sineEnvelopeSineWave()

```
float func::sineEnvelopeSineWave ( \mbox{vector} < \mbox{float} \ > \mbox{\&} \ x \ )
```

Function 6, Implementation of Sine Envelope Sine Wave function

Parameters

x descriptionx Vector of float

4.1.2.17 step()

```
float func::step ( \mbox{vector} < \mbox{float} > \mbox{\&} \mbox{ x )} \label{eq:vector}
```

Function 147 Implementation of Step function

Parameters

x descriptionx Vector of float

4.1.2.18 stretchedVSineWave()

```
float func::stretchedVSineWave ( \mbox{vector} < \mbox{float} > \& \ x \ )
```

Function 7, Implementation of Stretched V Sine Wave function

Parameters

x descriptionx Vector of float

Class Documentation

5.1 DataStats Class Reference

Public Member Functions

• void run ()

Generate analytical data.

Public Attributes

- · float mean
- · float median
- · float stand
- float range_low
- float range_high
- float time_avg
- vector< float > time
- vector< float > data

The documentation for this class was generated from the following files:

- src/data_stats.h
- src/data_stats.cpp

5.2 DE Class Reference

Public Member Functions

- DE (DEStrategy s, float(*f)(vector< float > &), float I, float u)
- vector< float > run ()

14 Class Documentation

5.2.1 Constructor & Destructor Documentation

5.2.1.1 DE()

Initialize differential evolution algorithm to run for one function

Parameters

f	function
1	low bound for x
и	high bound for x

5.2.2 Member Function Documentation

5.2.2.1 run()

```
vector< float > DE::run ( )
```

run differential evolution algorithm

Parameters

i	ith individual
j	jth element in individual

Returns

history values of best function value achieved

reset population

The documentation for this class was generated from the following files:

- src/differential_evolution.h
- src/differential_evolution.cpp

5.3 DEStrategy Struct Reference

Public Attributes

- string perturbed_vector
- · int difference_vector

x: string denoting the vector to be perturbed, choosing from best, rand or rand-to-best

· string crossover_type

y: number of difference vector considered for perturbation of x, 1 or 2

The documentation for this struct was generated from the following file:

• src/differential_evolution.h

5.4 Population Class Reference

Population for genetic algorithm.

```
#include <population.h>
```

Public Member Functions

- void init (int s, int d, float(*f)(vector< float > &), float I, float u)
- · void reset ()

reset the population for new run

Public Attributes

- vector< vector< float > > data
 Initialize a population.
- vector< float > cost
- · int cost_best_index
- int cost_best

5.4.1 Detailed Description

Population for genetic algorithm.

5.4.2 Member Function Documentation

5.4.2.1 init()

Initialize a population

16 Class Documentation

Parameters

s	population size					
d	population dimension					
low	x low bound					
high	x high bound					

The documentation for this class was generated from the following files:

- src/population.h
- src/population.cpp

File Documentation

6.1 src/data_stats.h File Reference

```
data analysis
#include <vector>
```

Classes

• class DataStats

6.1.1 Detailed Description

```
data analysis

Author

Cheng Su ( csu@cwu.edu)

Version

1.0

Date

2020-02-11
```

6.2 src/differential_evolution.h File Reference

differential evolution algorithm

```
#include <string>
#include <vector>
#include "population.h"
```

18 File Documentation

Classes

- struct DEStrategy
- class DE

6.2.1 Detailed Description

```
differential evolution algorithm
```

Author

```
Cheng Su ( csu@cwu.edu)
```

Version

1.0

Date

2020-02-11

6.3 src/func.h File Reference

Math functions.

```
#include <stdio.h>
#include <vector>
```

Namespaces

• func

18 functions

Functions

- float func::schwefel (vector< float > &x)
- float func::firstDeJong (vector< float > &x)
- float func::rosenbrock (vector< float > &x)
- float func::rastrigin (vector< float > &x)
- float func::griewangk (vector< float > &x)
- float func::sineEnvelopeSineWave (vector< float > &x)
- float func::stretchedVSineWave (vector< float > &x)
- float func::ackleysOne (vector< float > &x)
- float func::ackleysTwo (vector< float > &x)
- float func::eggHolder (vector< float > &x)
- float func::rana (vector< float > &x)
- float func::pathological (vector< float > &x)
- float func::michalewicz (vector< float > &x)
- float func::mastersCosineWave (vector< float > &x)
- float func::quartic (vector< float > &x)
- float func::levy (vector< float > &x)
- float func::step (vector< float > &x)
- float func::alpine (vector< float > &x)

6.3.1 Detailed Description

```
Math functions.

Author
Cheng Su ( csu@cwu.edu)

Version
0.1

Date
2020-02-05
```

6.4 src/population.h File Reference

Population generation.

```
#include <stdio.h>
#include <vector>
```

Classes

• class Population

Population for genetic algorithm.

6.4.1 Detailed Description

Population generation.

Author

Cheng Su (csu@cwu.edu)

Version

1.0

Date

2020-02-1

20 File Documentation

6.5 src/run.h File Reference

```
run
#include <vector>
#include "data_stats.h"
#include "differential_evolution.h"
```

Functions

- void setSeed ()
 - Set seed for Mersenne Twister
- DataStats runFunc (int experiment, string func_name, float(*f)(vector< float > &), float I, float u)
- DataStats runStrategy (string func_name, string strategy_number, DEStrategy strat, int experiment, float(*f)(vector< float > &), float I, float u)

Run genetic algorithm for a certain function.

- void output_fHistory (string func_name, string strategy_number, vector< vector< float >> f_bests_history)
- void output_func (string func_name, vector< DataStats > result)
- void output_all (vector < DataStats > result_best)

6.5.1 Detailed Description

```
run

Author

Cheng Su ( csu@cwu.edu)

Version

1.0

Date

2020-02-11
```

6.5.2 Function Documentation

6.5.2.1 output_all()

```
void output_all ( {\tt vector} < {\tt DataStats} \, > \, result\_bests \, \, )
```

Write best result for every function

6.5 src/run.h File Reference

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Parameters

best best result for each function

6.5.2.2 output_fHistory()

```
void output_fHistory (
          string func_name,
          string strategy_number,
          vector< vector< float >> f_bests_history )
```

Write best result history for each strategy for each function

Parameters

func_name	function name
strategy_number	strategy number
f_bests_history	history of best function value achived

6.5.2.3 output_func()

write result for one function for all strategies

Parameters

func_name	function name
result	result of all strategies

6.5.2.4 runFunc()

Run genetic algorithm for a certain function

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Parameters

experiment	experiment size
func_name	function name
min	low bound for x
max	high bound for x

Returns

best result among 10 strategies

```
strategy 1 best/1/exp
strategy 2 rand/1/exp
strategy 3 rand-to-best/1/exp
strategy 4 best/2/exp
strategy 5 rand/2/exp
strategy 6 best/1/bin
strategy 7 rand/1/bin
strategy 8 rand-to-best/1/bin
strategy 9 best/2/bin
strategy 10 rand/2/bin
```

6.5.2.5 runStrategy()

```
DataStats runStrategy ( string \ func\_name, \\ string \ strategy\_number, \\ DEStrategy \ strat, \\ int \ experiment, \\ float (*) (vector < float > &) \ f, \\ float \ l, \\ float \ u \ )
```

Run genetic algorithm for a certain function.

run one strategy for a function

Parameters

strat	strategy
experiment	number of experiment
f	function
1	low x bound
и	up x bound

Returns

return result analysis

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