

Particle Swarm Optimization

Pseudocode :-

1. Particle Initialization ()
2. For $i = 1$ to max
3. for each particle p in P do
 $f_p = f(p)$
4. If f_p is better than $f(p_{best})$
 $p_{best} = p$;
5. end
6. end
7. $g_{best} = \text{best } p \text{ in } P$
8. for each particle p in P do.
9. $V_i^{t+1} = \underbrace{V_i^t}_{\text{inertia}} + \underbrace{C_1 w_i^t (p_{best}^t - p_i^t)}_{\text{Personal influence}} + \underbrace{C_2 U_i^t (g_{best}^t - p_i^t)}_{\text{Social influence}}$
10. $p_i^{t+1} = p_i^t + V_i^{t+1}$
11. end
12. end

Application problem

Rastrigin Function.

$$f(x) = A \cdot n + \sum_{i=1}^n [x_i^2 - A \cdot \cos(2\pi x_i)]$$

A = 10

n is dimensionality of search space

PSO output

Best x: [-0.001982, 0.002997, 0.990737, -0.0048, 0.004635]

Best f(x): 1.0100547917422347

Iterations: 200, particles: 50

First 5 history values:

[57.773033, 57.778033, 44.799763, 34.955526, 20.492025]

Last 5 history values:

[1.05493, 1.040874, 1.040874, 1.010057, 1.010057]