

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. $V_i^{t+1} = \underbrace{V_i^t}_{\text{inertia}} + \underbrace{C_1 W_i^t (p_{b,i}^t - p_i^t)}_{\text{Personal influence}} + \underbrace{C_2 U_i^t (g_{best}^t - p_i^t)}_{\text{social influence}}$
10. $p_i^{t+1} = p_i^t + V_i^{t+1}$
11. end
12. end

Application problemRastrigin 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:

$[1.05893, 1.040874, 1.040874, 1.010055, 1.010055]$