

Metaheuristics - IM5110701
Homework #2
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For the second homework, students are required to **1)** code a population-based algorithm (GA, EA, DE, PSO, etc) to solve one of the following problems, **2)** compare the previously developed single-state algorithm for the first homework with the newer algorithm for the second homework.

Some notes as the following.

- 1) The problem dimension is $D = [10, 20, 50]$.
- 2) Precision level for the problem is **1E-6**.
- 3) In order to have a fair comparison, we set the stopping criteria based on the number of function evaluations. The maximum number of function evaluations is $20000D$.

Things to report:

- 1) Convergence curves (contains both Algorithm 1 and Algorithm 2).
- 2) Code (if you are not using Python, please provide the explanation about the coding and on how to run the code).
- 3) Pseudocode.
- 4) Your analysis on the performance gap between Algorithm 1 and Algorithm 2.

$$f(\mathbf{x}) = \sum_{i=1}^D x_i^2 + \left(\sum_{i=1}^D 0.5ix_i\right)^2 + \left(\sum_{i=1}^D 0.5ix_i\right)^4 \quad (1)$$

Bound at $[-5 \leq x_i \leq 10]$. Global minimum solution at $f(\mathbf{x}^*) = 0$, where $\mathbf{x}^* = (0, \dots, 0)$.

$$f(\mathbf{x}) = \sum_{i=1}^D x_i^4 \quad (2)$$

Bound at $[-100 \leq x_i \leq 100]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D |x_i|^{i+1} \quad (3)$$

Bound at $[-100 \leq x_i \leq 100]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D ix_i^2 \quad (4)$$

Bound at $[-10 \leq x_i \leq 10]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D x_i^2 \quad (5)$$

Bound at $[-100 \leq x_i \leq 100]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D x_i^2 + 10^6 \sum_{i=2}^D x_i^2 \quad (6)$$

Bound at $[-100 \leq x_i \leq 100]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D \left(\sum_{j=1}^i x_j \right)^2 \quad (7)$$

Bound at $[-100 \leq x_i \leq 100]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D |x_i| + \prod_{i=1}^n |x_i| \quad (8)$$

Bound at $[-10 \leq x_i \leq 10]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D x_i^{10} \quad (9)$$

Bound at $[-10 \leq x_i \leq 10]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \left(\sum_{i=1}^D x_i^2 \right)^2 \quad (10)$$

Bound at $[-100 \leq x_i \leq 100]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^{D-2} (x_{i-1} + 10x_i)^2 + 5(x_{i+1} - x_{i+2})^2 + (x_i - 2x_{i+1})^4 + 10(x_{i-1} - x_{i+2})^4 \quad (11)$$

Bound at $[-4 \leq x_i \leq 5]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D |x_i \sin(x_i) + 0.1x_i| \quad (12)$$

Bound at $[-10 \leq x_i \leq 10]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D (x_i^2 - 10 \cos(2\pi x_i) + 10) \quad (13)$$

Bound at $[-5.12 \leq x_i \leq 5.12]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \sum_{i=1}^D x_i^6 (2 + \sin \frac{1}{x_i}) \quad (14)$$

Bound at $[-1 \leq x_i \leq 1]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.

$$f(\mathbf{x}) = \frac{1}{4000} (\sum_{i=1}^D (x_i - 100)^2) - \prod_{i=1}^D \cos(\frac{x_i - 100}{\sqrt{i}}) + 1 \quad (15)$$

Bound at $[-600 \leq x_i \leq 600]$. Global minimum solution at $f(\mathbf{x}^*) = 0$.