

## Particle Swarm Optimization for function optimization

PSO is inspired by the social behavior of birds flocking or fish schooling. PSO is used to find optimal solutions by iteratively improving a candidate solution with regard to a given measure of quality. Implement the PSO algorithm using Python to optimize a mathematical function.

step 1 : Randomly initialize swarm population of  $N$  particles  
 $x_i$  ( $i = 1, 2, \dots, N$ )

step 2 : Select hyperparameter values  
 $w, c_1$  and  $c_2$

step 3 : for iter in range(max\_iter):

for  $i$  in range( $N$ ):

a. compute new velocity of  $i$ th particle

$$\text{swarm}[i].\text{velocity} = w * \text{swarm}[i].\text{velocity} + r_1 * c_1 * (\text{swarm}[i].\text{bestpos} - \text{swarm}[i].\text{position}) + r_2 * c_2 * (\text{best\_pos\_swarm} - \text{swarm}[i].\text{position})$$

b. compute new position of  $i$ th particle using its new velocity.  $\text{swarm}[i].\text{position} += \text{swarm}[i].\text{velocity}$

c. If position is not in range  $[\text{minx}, \text{maxx}]$  then clip  
 if  $\text{swarm}[i].\text{position} < \text{minx}$  :

$$\text{swarm}[i].\text{position} = \text{minx}$$

elif  $\text{swarm}[i].\text{position} > \text{maxx}$  :

$$\text{swarm}[i].\text{position} = \text{maxx}$$

d. update new best of this particle & new best of swarm  
 if swarm insensitive to scaling of design variable  
 $\text{swarm}[i].\text{fitness} < \text{swarm}[i].\text{bestFitness}$  :

$$\text{swarm}[i].\text{bestfitness} = \text{swarm}[i].\text{fitness}$$

$$\text{swarm}[i].\text{bestpos} = \text{swarm}[i].\text{position}$$

End - for

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step 4 : Return best particle of swarm.

### Output

Best position :  $[-7.225174070 \times 10^{-13} \quad 2.07708164 \times 10^{-13}]$

Best Fitness :  $5.651692632044056 \times 10^{-25}$

