

ETD Archive

2009

Biogeography-Based Optimization: Synergies with Evolutionary Strategies, Immigration Refusal, and Kalman Filters

Dawei Du
Cleveland State University

Follow this and additional works at: <https://engagedscholarship.csuohio.edu/etdarchive>

 Part of the [Electrical and Computer Engineering Commons](#)

[How does access to this work benefit you? Let us know!](#)

Recommended Citation

Du, Dawei, "Biogeography-Based Optimization: Synergies with Evolutionary Strategies, Immigration Refusal, and Kalman Filters" (2009). *ETD Archive*. 680.

<https://engagedscholarship.csuohio.edu/etdarchive/680>

This Thesis is brought to you for free and open access by EngagedScholarship@CSU. It has been accepted for inclusion in ETD Archive by an authorized administrator of EngagedScholarship@CSU. For more information, please contact library.es@csuohio.edu.

**BIOGEOGRAPHY-BASED OPTIMIZATION: SYNERGIES
WITH EVOLUTIONARY STRATEGIES, IMMIGRATION
REFUSAL, AND KALMAN FILTERS**

DAWEI DU

Bachelor of Science in Electrical Engineering

South - Central University for Nationalities

July, 2007

submitted in partial fulfillment of the requirements for the degree

MASTER OF SCIENCE IN ELECTRICAL ENGINEERING

at the

CLEVELAND STATE UNIVERSITY

August, 2009

This thesis has been approved for the
Department of **ELECTRICAL AND COMPUTER ENGINEERING**
and the College of Graduate Studies by

Thesis Committee Chairperson, Dr. Dan Simon

Department/Date

Dr. Fuqing Xiong

Department/Date

Dr. Yongjian Fu

Department/Date

To my beloved wife Yuanchao Lu, and my entire family

ACKNOWLEDGMENTS

I would like to thank the following people: Dr. Dan Simon for all his diligent guidance as my supervisor, and his unselfish help in all aspects of my study; and Richard Rarick and Mehmet Ergezer for their patience in giving me all the help I needed. I would also thank my wife and my entire family. Thanks for your support in my life.

BIOGEOGRAPHY-BASED OPTIMIZATION: SYNERGIES WITH EVOLUTIONARY STRATEGIES, IMMIGRATION REFUSAL, AND KALMAN FILTERS

DAWEI DU

ABSTRACT

Biogeography-based optimization (BBO) is a recently developed heuristic algorithm which has shown impressive performance on many well known benchmarks. The aim of this thesis is to modify BBO in different ways. First, in order to improve BBO, this thesis incorporates distinctive techniques from other successful heuristic algorithms into BBO. The techniques from evolutionary strategy (ES) are used for BBO modification. Second, the traveling salesman problem (TSP) is a widely used benchmark in heuristic algorithms, and it is considered as a standard benchmark in heuristic computations. Therefore the main task in this part of the thesis is to modify BBO to solve the TSP, then to make a comparison with genetic algorithms (GAs). Third, most heuristic algorithms are designed for noiseless environments. Therefore, BBO is modified to operate in a noisy environment with the aid of a Kalman filter. This involves probability calculations, therefore BBO can choose the best option in its immigration step.

TABLE OF CONTENTS

	Page
ABSTRACT	v
LIST OF TABLES	ix
LIST OF FIGURES	x
NOMENCLATURE	xii
ACRONYMS	xiv
CHAPTER	
I. INTRODUCTION	1
1.1 Introduction to Biogeography-based Optimization	1
1.2 Organization of Thesis	4
II. MODIFIED BBO BASED ON EVOLUTIONARY STRATEGY AND IM- MIGRATION REFUSAL	8
2.1 Motivation for BBO Modification	8
2.2 Evolutionary Strategy	9
2.3 Immigration Refusal	10
2.4 Modified BBO Algorithms	12
2.5 Simulations	13
2.5.1 Parameter Specification	13
2.5.2 Performance Comparisons	14
2.6 Analysis of Results	15
2.6.1 F-tests	16
2.6.2 T-tests	18
III. BBO SOLUTION FOR THE TRAVELING SALESMAN PROBLEM	22

3.1	The Traveling Salesman Problem	22
3.2	Modification of BBO for the TSP	25
3.2.1	Parallel Computation	25
3.2.2	Sequence-based Information Exchange	27
3.2.3	BBO/TSP Algorithm	29
3.3	Simulations	31
3.3.1	Parameter Specifications	34
3.3.2	Simulation Results and Analysis	35
IV.	MODIFICATION OF BBO BASED ON KALMAN FILTER FOR NOISY ENVIRONMENTS	38
4.1	Detrimental Effect of Noise	39
4.2	The Kalman Filter	40
4.3	Probability Calculations	42
4.3.1	Global Probability of Island-Switching	42
4.3.2	Local Probability of Islands Switching	50
4.4	The Fitness Contribution of a Single SIV	54
4.5	Three Immigration Options	58
4.5.1	Option One: No Island Re-evaluation	58
4.5.2	Option Two: Immigrating Island Re-evaluation	59
4.5.3	Option Three: Emigrating Island Re-evaluation	60
4.5.4	Optimal Option Selection	60
4.6	Simulations	62
4.6.1	Parameter Specifications	62
4.6.2	Simulation Results and Analysis	63
V.	CONCLUSION AND FUTURE WORK	66
5.1	Conclusion	66

5.2 Future Work	68
BIBLIOGRAPHY	70
APPENDIX	74
A. FOURTEEN BENCHMARKS	75

LIST OF TABLES

Table		Page
I	The performance of the heuristic algorithms.	4
II	Best performance of different BBOs after 100 Monte Carlo simulations.	14
III	F-test values and thresholds.	18
IV	T-test values and P values.	20
V	The coordinates of 15 cities.	34
VI	Results of the TSP using BBO/TSP and GA.	36

LIST OF FIGURES

Figure		Page
1	The relationship of fitness of habitats (number of species), emigration rate μ and immigration rate λ	11
2	The six options for three cities TSP.	24
3	Schematic representation of parallel computation.	26
4	One-point crossover in GA.	29
5	Flow chart for solving the TSP using modified BBO.	31
6	Two parents of an offspring.	32
7	The first step in cycle crossover.	32
8	The second step in cycle crossover.	33
9	The third step in cycle crossover.	33
10	The final step in cycle crossover.	34
11	The shortest path of 15 cities achieved by BBO/TSP.	36
12	The shortest path of 15 cities achieved by GA.	37
13	The PDF of the fitness of an island.	43
14	The PDF of noise involved in the fitness.	43
15	The PDF of noises with different ranges, when $b > c$	46
16	The PDF of noises with different ranges, when $c > b$	46
17	The PDFs of the measured fitnesses of immigrating island and emigrating island in scenario 1.	51
18	The PDFs of the measured fitnesses of immigrating island and emigrating island in scenario 2.	52
19	The PDFs of the measured fitnesses of immigrating island and emigrating island in scenario 3.	52

20	The PDFs of the measured fitnesses of immigrating island and emigrating island in scenario 4.	53
21	The PDFs of the fitness contributions of iSIV and rSIV in scenario 1.	55
22	The PDFs of the fitness contributions of iSIV and rSIV in scenario 2.	55
23	The PDFs of the fitness contributions of iSIV and rSIV in scenario 3.	56
24	The PDFs of the fitness contributions of iSIV and rSIV in scenario 4.	56
25	The three options in the immigration step.	61
26	The maximum fitnesses of RBBO, KBBO and NBBO after 100 Monte Carlo simulations	64
27	The mean fitnesses of RBBO, KBBO and NBBO after 100 Monte Carlo simulations.	65

NOMENCLATURE

α - number of parents in ES

β - number of children in ES

λ - immigration rate in BBO

μ - emigration rate in BBO

E - maximum possible value for emigration rate to the habitat

f - fitness of island

f_1 - fitness of island 1

f_2 - fitness of island 2

g - measured fitness in Kalman filter

G - number of groups of data in F-test

I - maximum possible value for immigration rate

K - number of population members need to be evaluated in ES

m - estimated fitness in Kalman filter

n - number of islands

n_1 - fitness noise of island 1

n_2 - fitness noise of island 1

N - number of experiments per group in F-test

N_1 - number of dependent values in group 1 in T-test

N_2 - number of dependent values in group 2 in T-test

P - fitness variance uncertainty in Kalman filter

Q - variance of process noise in Kalman filter

R - variance of observation noise in Kalman filter

S - number of species in one habitat

S_0 - equilibrium number of species in one habitat

S_{max} - maximum number of species one habitat can support

S_w - within-group variance in F-test

S_b - between-group variance in F-test

S_1 - standard deviation of group 1 in T-test

S_2 - standard deviation of group 2 in T-test

ACRONYMS

ACO ant colony optimization

BBO biogeography-based optimization

BBO/ES BBO with features borrowed from ES

BBO/RE BBO with immigration refusal

BBO/ES/RE BBO with features borrowed from ES and immigration refusal

DE differential evolution

ES evolutionary strategy

GA genetic algorithm

HSI habitat suitability index

KBBO BBO is modified based on Kalman filter

LS local search

NBBO BBO in noiseless environment

PBIL population-based incremental learning

PDF probability density function

PSO particle swarm optimization

QAP quadratic assignment problem

RBBO basic (regular) BBO, equivalent to BBO

SGA stud genetic algorithm

SIV suitability index variable

TSP Traveling salesman problem

CHAPTER I

INTRODUCTION

Heuristic optimization is a new approach which can be used to solve complex problems. It can overcome many shortcomings of more traditional methods [8]. The research area of heuristic optimization algorithms has been attracting researchers for the last 50 years, and numerous algorithms have been published [2]. Some of them, such as genetic algorithms (GAs) and evolutionary strategy (ES), have been used to solve many problems, which are very difficult to solve using traditional optimization algorithms [2]. The importance of heuristic algorithms are generally recognized by the engineering research community. More and more researchers choose heuristic algorithms for different kinds of hard-to-solve problems.

1.1 Introduction to Biogeography-based Optimization

As its name implies, Biogeography-based optimization (BBO) is based on the science of biogeography. Biogeography is the study of the distribution of animals

and plants over time and space. Its aim is to elucidate the reason of the changing distribution of all species in different environments over time. As early as the 19th century, biogeography was first studied by Alfred Wallace [4] and Charles Darwin [5]. After that, more and more researchers began to pay attention to this area.

The environment of BBO corresponds to an archipelago, where every possible solution to the optimization problem is an island. Each solution feature is called a suitability index variable (SIV). The goodness of each solution is called its habitat suitability index (HSI), where a high HSI of an island means good performance on the optimization problem, and a low HSI means bad performance on the optimization problem. Improving the population is the way to solve problems in heuristic algorithms. The method to generate the next generation in BBO is by immigrating solution features to other islands, and receiving solution features by emigration from other islands. The mutation is performed for the whole population in a manner similar to the mutation in genetic algorithms (GAs).

The basic procedure of BBO is as follows:

1. Define the island modification probability, mutation probability, and elitism parameter. Island modification probability is similar to crossover probability in GAs. Mutation probability and elitism parameter are the same as in GAs.
2. Initialize the population (n islands).
3. Calculate the immigration rate and emigration rate for each island. Good solutions have high emigration rates and low immigration rates. Bad solutions have low emigration rates and high immigration rates. (The emigration rate and immigration rate will be introduced in the next chapter.)
4. Probabilistically choose the immigrating islands based on the immigration rates. Use roulette wheel selection based on the emigration rates to select the emigrat-

ing islands.

5. Migrate randomly selected SIVs based on the selected islands in the previous step.
6. Probabilistically perform mutation based on the mutation probability for each island.
7. Calculate the fitness of each individual island.
8. If the termination criterion is not met, go to step 3; otherwise, terminate.

In 2008, biogeography was applied to engineering optimization [3] for the first time. Fourteen benchmarks were used to test the performance of various heuristic algorithms. The algorithms that were tested include:

1. ACO - ant colony optimization
2. BBO - biogeography-based optimization
3. DE - differential evolution
4. ES - evolutionary strategy
5. GA - genetic algorithm
6. PBIL - population-based incremental learning
7. PSO - particle swarm optimization
8. SGA - stud genetic algorithm

The results shown in Table I are the best results after 100 Monte Carlo simulations of each algorithm, where the best performances are normalized to 100 in each row. In Table I, BBO has good performances compared to the other algorithms.

Table I: The performance of the heuristic algorithms. The best performance of all algorithms on each benchmark is normalized to 100 [3].

	ACO	BBO	DE	ES	GA	PBIL	PSO	SGA
Ackley	205	100	178	220	224	325	262	114
Fletcher	1711	109	527	544	632	1947	1451	100
Griewank	240	181	576	1081	404	4665	2241	100
Penalty #1	100	3660	2.67E5	5.47E7	6198	1.65E10	4.05E7	1090
Penalty #2	100	4651	3.42E7	4.69E8	8.79E5	2.60E10	1.13E9	4878
Quartic	1.64E4	432	4847	2.50E4	4378	1.57E5	3.51E4	100
Rastrigin	541	100	502	564	466	798	544	123
Rosenbrock	2012	100	418	615	443	2696	558	103
Schwefel 1.2	391	174	1344	1209	186	2091	1742	100
Schwefel 2.21	259	109	571	381	249	597	307	100
Schwefel 2.22	779	100	374	560	468	1297	670	142
Schwefel 2.26	100	119	215	174	161	231	188	104
Sphere	1721	115	278	111	751	5196	1445	100
Step	279	106	585	1155	530	5595	1580	100

Though BBO is outperformed on ten benchmarks, its performances are usually only slightly worse than the winners. BBO performs the best on four benchmarks, the second best on seven benchmarks, and the third best on the other three benchmarks. This indicates that BBO is an algorithm that has much promise and merits further development and investigation.

The details of all benchmarks used in Table I are shown in Appendix A. The purpose of benchmarks is to test the performance of heuristic algorithms. There is no physical meaning for most of the benchmarks.

1.2 Organization of Thesis

The goal of the second chapter of the thesis is to improve the performance of BBO by adding two techniques, one of which is taken from ES, and the other is called immigration refusal. Although it is shown that BBO has the ability to solve optimization problems in [3], in order to maintain the advantage of BBO compared with other heuristic algorithms, it is necessary to improve BBO by borrowing techniques from other algorithms. As a successful heuristic algorithm, evolutionary strategy (ES) has an important historic position in the field of heuristic algorithm [8]. It has been

used for over three decades, and is still widely used in many areas. Since ES has demonstrated good performance solving complex and difficult problems, borrowing a technique from ES is a good place to start in the investigation. The addition of ES features to BBO is an original contribution of this thesis [1].

The next topic studied in the second chapter of this thesis is called immigration refusal, which is also an original contribution of this thesis [1]. In BBO, suppose there are three islands, where island 1 is the one which needs immigration to increase its total fitness. Island 1 has two immigration choices: one is to receive immigration from island 2, which has higher fitness than island 1. The other choice is to receive immigration from island 3, where the fitness of island 3 is lower than island 1. Intuitively people expect that fitness depends on the average contribution of each component in the island. At this point, the average contribution of components in island 2 is better than island 3. Therefore immigration from a high performance island has a higher probability to improve the fitness of the original island than the lower performance island. Therefore immigration refusal is the next technique which will be added into BBO, and it answers the question whether or not to accept immigration from the emigrating island.

The next question addressed in the second chapter of this thesis is how to determine whether or not the modified BBOs have better performances. Even if the results look different, there still are some chances that the results come from the same probability distribution. In order to find out the probability that the simulation results of different BBOs are from the same probability distribution, the statistical F-test and T-test are used. But these tests have their own limitations. The F-test can only be used for more than two groups of values, and the T-test can only be used for two groups of values. Therefore both of them are used to test the results of different BBOs and see if there are any statistically significant differences.

The third chapter in this thesis is about the traveling salesman problem (TSP), which is a problem that can be easily understood but not easily solved by traditional methods. Because of its characteristics, the TSP is one of the standard benchmarks in heuristic algorithms. Even without its theoretical importance, the TSP also has practical significance, for example, in the manufacture of microchips, or task planning. In order to increase the calculation speed of BBO, parallel computation is added into BBO to boost its calculation speed when it encounters long calculation times like those that arise in the TSP. In the third chapter of this thesis, BBO which is combined with parallel computation is used to solve the TSP. The application of BBO to the TSP is another original contribution of this thesis. Also, a comparison of BBO and GA is used to determine the performance of BBO in the TSP solution.

The fourth chapter in this thesis is the consideration of noisy optimization problems. For the original BBO and most other heuristic algorithms, their environments are assumed to be noiseless. That means that the fitness of each gene or island calculated in the algorithm is true and accurate. Based on these accurate fitnesses, the algorithms continue their operations step by step. But in the real non-ideal world, a pure noiseless environment never exists. Also, the final purpose for all algorithms is to contribute to the real world — the noisy world. Therefore how to deal with noise is another challenging question for all heuristic algorithms.

The main task in the fourth chapter of this thesis is the application of the Kalman filter to BBO to counteract the effect of noise, and to provide a good fitness estimate in every generation. This is the final original contribution of this thesis. Because of noise, calculated fitnesses are not the true fitnesses; they are the combinations of true fitness and noise. Therefore how to choose the right island for immigration and emigration is another problem that needs to be solved. Probability-based selection is introduced into BBO as another new technique. It calculates all the possible

probabilities ahead of time, then helps BBO to make the best decision based on the calculated probabilities in the immigration step. This technique can provide BBO the choice which has the highest probability to make an improvement in the immigration step with only a little extra calculation. With this technique, BBO can decrease the chance of making mistakes in the immigration step.

The last chapter includes conclusions and directions for future work.

CHAPTER II

MODIFIED BBO BASED ON EVOLUTIONARY STRATEGY AND IMMIGRATION REFUSAL

2.1 Motivation for BBO Modification

A hybrid evolutionary algorithm is an attempt to combine two or more evolutionary algorithms. This can get the best from the algorithms that are combined together. Each heuristic algorithm has its own advantages with respect to robustness, performance in noisy environments, performance in the presence of uncertain parameters, or performance on different types of problems. At the same time, no algorithm can avoid marginal performance on certain problems. Hybrid algorithms can combine the advantages of each algorithm and avoid their disadvantages.

For example, in [6], ACO, GA and local search (LS) are combined to solve the quadratic assignment problem (QAP). ACO is used to construct a good initial population and provide feedback to the GA. With a well-constructed initial population

instead of a random one, the GA is used to solve the QAP. After obtaining the solution using GA and ACO, LS can be used to improve this solution. When these three algorithms are combined, their advantages are combined too. Reference [6] demonstrates that the hybrid evolutionary algorithm gives outstanding performance compared with the algorithms acting separately.

There are also many other examples of hybrid heuristic algorithms. For example, PSO and incremental evolution strategy (PIES) have been combined to solve function optimization problems in Chapter 5 of [7]. The combination of GA and bacterial foraging is another hybrid evolutionary algorithm for solving function optimization problems in Chapter 8 of [7]. Hybrid heuristic algorithms can perform significantly better than a single heuristic algorithm. Because of this advantage, more and more attention has focused on the hybrid evolutionary algorithm field in recent years.

2.2 Evolutionary Strategy

Evolutionary strategy was created by students at the Technical University of Berlin in the 1960s and 1970s. It is one of the classic optimization techniques among heuristic methods. The basic procedure of the evolutionary strategy algorithm can be described as follows [8]:

1. Define α as the number of parents and β as the number of children.
2. Initialize the population of α individuals.
3. Perform recombination using the α parents to form β children.
4. Perform mutation on all the children.
5. Evaluate K population members, where $K \in [\alpha, \alpha + \beta]$.

6. Out of the K individuals in the previous step, select α individuals for the new population.
7. If the termination criterion is not met, go to step 3; otherwise, terminate.

In step 5, users can evaluate either $\alpha + \beta$ population members or just the β children. If $\alpha = \beta$, and all $\alpha + \beta$ individuals are evaluated, the probability of getting fitter individuals for the next generation is increased dramatically. Likewise, if this method is used in BBO, the chance of finding the best island can be increased. If set $\alpha = \beta$, and $K = \alpha + \beta$, the fitness values of the α parents have already been calculated in the previous generation, therefore the burden of cost function evaluation does not increase relative to the standard BBO algorithm.

In many realistic problems, the cost function evaluation of the population is computationally expensive. Therefore if the $\alpha + \beta$ option of ES is used, the probability of finding the best island can be significantly increased without introducing more calculation. That is the reason this feature from ES is added to BBO.

2.3 Immigration Refusal

In BBO, the emigration rate and immigration rate are used to determine to where to emigrate and from where to get immigration. Figure 1 shows the relationships between fitness of habitats (number of species), emigration rate μ and immigration rate λ . E is the possible maximum value of emigration rate to the habitat, and I is the possible maximum value for immigration rate. S is the number of species in this habitat, which corresponds to fitness. S_{max} is the maximum number of species the habitat can support. S_0 is the equilibrium value; when $S = S_0$, the emigration rate μ is equal to the immigration rate λ .

From Figure 1, it is clear that the island which has good performance like S_2

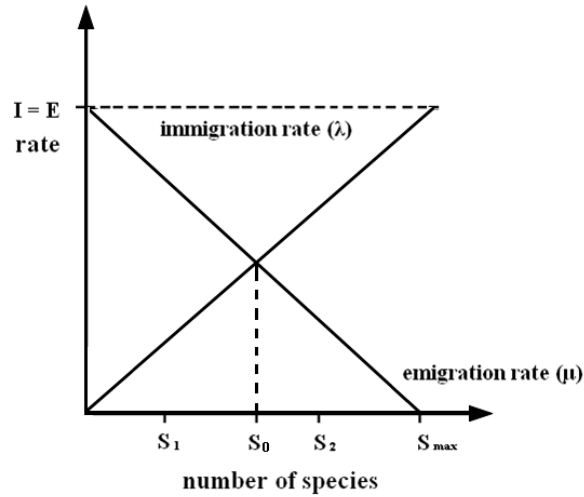


Figure 1: The relationship of fitness of habitats (number of species), emigration rate μ and immigration rate λ [3].

has a high emigration rate and a low immigration rate. On the other hand, the island which has poor performance like S_1 has a high immigration rate and a low emigration rate.

In the original BBO, where to emigrate and from where to receive immigration are based on the emigration rate and immigration rate. If the island has a high emigration rate, the probability of emigrating to other islands is high. On the other hand, the probability of immigration from other islands is low. But the low probability does not mean that immigration will never happen. Once in a while a highly fit solution will immigrate solution features from a low-fitness solution. This may ruin the high fitness of the island which receives the immigrants. Therefore when the solution features from an island which has low fitness try to emigrate to other islands, the other islands should carefully consider whether or not to accept these immigrants. That is, if the emigration rate of the island which sends the solution feature is less than some thresholds, and its fitness is also less than that of the immigrating island, the immigrating island will refuse the immigrating solution features. This idea, called immigration refusal, is what is added to BBO.

2.4 Modified BBO Algorithms

First, borrow the technique from ES. That is, for every generation, evaluate $\alpha + \beta$ individuals, where $\alpha = \beta$. Second, add the immigration refusal approach to BBO. This will decrease the potential harm from low fitness islands. With the combination of these two techniques, the following modifications are made to BBO.

1. Original BBO
2. BBO with techniques borrowed from ES (BBO/ES)
3. BBO with immigration refusal (BBO/RE)
4. BBO with techniques borrowed from ES and immigration refusal (BBO/ES/RE)

The basic procedure of BBO/ES is as follows:

1. – 5. are the same as 1. – 5. in original BBO described in Section 1.1.
6. Probabilistically perform mutation based on the mutation probability for each child island.
7. Calculate the fitness of each individual island, including both parent and child islands. Store them for the use in the next generation.
8. Based on the techniques borrowed from ES, select the best n islands from the n parents and n children as the population for the next generation.
9. If the termination criterion is not met, go to step 3; otherwise, terminate.

The basic procedure of BBO/RE is as follows:

1. – 4. are the same as 1. – 4. in original BBO described in Section 1.1.

5. Migrate randomly selected SIVs based on the selected islands in the previous step. When receiving immigration from other islands, use the immigration refusal idea to decide whether or not to accept the immigration.
6. Probabilistically perform mutation based on the mutation probability for each child island.
7. Calculate the fitness of each individual island.
8. If the termination criterion is not met, go to step 3; otherwise, terminate.

The basic procedure of BBO/ES/RE is as follows:

1. – 5. are the same as 1. – 5. in BBO/RE.
6. – 9. are the same as 6. – 9. in BBO/ES.

2.5 Simulations

2.5.1 Parameter Specification

The simulation parameters are as follows:

- Number of Monte Carlo simulations: 100
- Number of islands: 100
- Number of SIVs per island: 20
- Generations per Monte Carlo simulation: 100
- Mutation probability: 0.005
- Elitism parameter: 1

Note that the number of islands is the population size, the number of SIVs per island is the problem dimension, and the elitism parameter is the number of elite islands saved for the next generation. The threshold of immigration refusal is 0.5. When the emigration rate is larger than 0.5, where emigration rate is normalized from 0 to 1, immigration refusal does not apply. When the emigration rate is less than 0.5, the island only accepts immigration if it comes from an island which has better fitness.

2.5.2 Performance Comparisons

Table II shows the performance of the four different BBOs. See [3] for a description of the 14 benchmarks used in this study. The differences in performance between the BBOs can be summarized as follows:

Table II: Best performance of different BBOs after 100 Monte Carlo simulations.

	BBO	BBO/ES	BBO/RE	BBO/ES/RE
Ackley	3.56	1.34	3.03	1.42
Fletcher	9570.10	4503.96	6216.63	2248.52
Griewank	1.40	1.04	1.42	1.07
Penalty # 1	1.05	0.04	1.10	0.03
Penalty # 2	4.07	0.46	4.56	0.51
Quartic	3.68E-04	4.81E-06	2.22E-04	6.33E-06
Rastrigin	1.93	0.00	4.04	0.00
Rosenbrock	17.83	12.80	21.41	13.44
Schwefel 1.2	51.41	9.52	28.69	12.10
Schwefel 2.21	680.93	654.65	866.16	889.69
Schwefel 2.22	0.80	0.10	0.70	0.10
Schwefel 2.26	10.70	8.40	10.50	9.30
Sphere	0.16	0.00	0.12	0.01
Step	62.00	7.00	39.00	7.00

1. BBO/ES vs. BBO: With the techniques borrowed from ES, BBO/ES has a better performance than BBO. This is especially true for the Penalty #1, Penalty #2, Quartic, Rastrigin and Sphere functions, where BBO/ES is more than ten times better than BBO.

2. BBO/RE vs. BBO: BBO/RE outperforms BBO 8 out of 14 times, and BBO performs better than BBO/RE 6 out of 14 times, therefore it is not clear whether or not BBO/RE is better than BBO.
3. BBO/ES/RE vs. BBO: BBO/ES/RE performs better than BBO every time. The improved performance is especially large for the Penalty #1, Quartic, Rastigrin and Sphere functions, where BBO/ES/RE is more than 10 times better than BBO.
4. BBO/ES outperforms both BBO and BBO/RE every time. BBO/ES/RE outperforms BBO and BBO/RE almost every time, losing only one time. In other words, the techniques borrowed from ES have a strong effect on BBO, and increase the performance of BBO a lot.
5. BBO/ES/RE outperforms BBO/ES two out of 14 times, has the same performance three times, and has worse performance nine times.

From the values shown in Table II, the techniques borrowed from ES give BBO a large improvement, but the effect of the immigration refusal does not have a large impact. Therefore tuning the parameters of immigration refusal is an area for future research.

2.6 Analysis of Results

From Table II, it shows the differences between different kinds of BBOs. But without any statistical analysis, conclusions drawn from Table II are only a subjective judgement. In this section, there are two statistical methods used to analyze the differences between different BBOs: F-tests and T-tests. These two methods can give us the confidence level that the differences between simulation results are statistically significant.

2.6.1 F-tests

The F-test is a statistical test for several groups of numbers, where the number of groups is greater than two. The F-test can be summarized as follows [9].

1. G is the number of groups of data, where each group is distinguished by some set of independent variables. N is the number of experiments per group.

2. Calculate \bar{X}_g as follows.

$$\bar{X}_g = \frac{1}{N} \sum_{i=1}^N X_{gi} \quad (2.1)$$

\bar{X}_g is the average value of the dependent variable for group g . X_{gi} is the dependent variable of the i -th experiment for group g .

3. Calculate \bar{X} as follows.

$$\bar{X} = \frac{1}{NG} \sum_{g=1}^G \sum_{i=1}^N X_{gi} \quad (2.2)$$

\bar{X} is the average value of the entire population including all groups.

4. Calculate the within-group variance as follows.

$$S_w = \frac{1}{G} \sum_{g=1}^G \frac{1}{N-1} \sum_{i=1}^N (X_{gi} - \bar{X}_g)^2 \quad (2.3)$$

5. Calculate the between-group variance as follows.

$$S_b = \frac{1}{G-1} \sum_{g=1}^G (\bar{X} - \bar{X}_g)^2 \quad (2.4)$$

6. The F-test value is equal to S_b/S_w

The F-test value can be used as follows in order to determine if the differences between the groups of data are statistically significant [10].

1. The user chooses a probability P . This is the probability that the groups of data are from the same distribution. As an example, if the user wants to have a 99% confidence that there is a statistically significant difference between the groups of data, then $P=0.01$.
2. Compute the F-test value from the procedure above.
3. The numerator degrees of freedom is defined as $G - 1$, and the denominator degrees of freedom is defined as $NG - G$.
4. According to the P value, numerator degrees of freedom, and denominator degrees of freedom, the F-test threshold from tables can be found such as those given in [11].
5. If the F-test value is larger than the threshold, that means there is a probability P or less that results of the groups are from the same distribution.

In this chapter, there are fourteen benchmarks used to test different BBOs. For each benchmark, each of the four BBOs is run for 100 Monte Carlo simulations. That means for each benchmark, each BBO converges to 100 different minimum values.

Table III shows the F-test values for each benchmark, along with the F-test thresholds for the 95%, 99%, and 99.9% confidence levels. If the F-test value is greater than the threshold for some P , that means the BBO differences are statistically significant with a probability of $1 - P$ or greater.

The F-test results can be summarized as follows:

1. When $P = 0.05$, on Ackley, Griewank, Penalty #1, Rastrigin, Schwefel 1.2, Schwefel 2.22, Sphere, and Step, the F-test values are larger than the threshold. Therefore with 95% (or greater) confidence, on these benchmarks, the differences between the different BBOs are statistically significant and are not from the same distribution.

Table III: F-test values and thresholds.

Benchmark	F-test value	Threshold		
		P = 0.001	P = 0.01	P = 0.05
Ackley	6.23	5.51	3.82	2.62
Fletcher	0.29			
Griewank	3.74			
Penalty # 1	3.65			
Penalty # 2	0.16			
Quartic	1.64			
Rastrigin	5.40			
Rosenbrock	0.20			
Schwefel 1.2	2.90			
Schwefel 2.21	0.05			
Schwefel 2.22	3.14			
Schwefel 2.26	0.29			
Sphere	4.04			
Step	3.68			

2. When $P = 0.01$, on Ackley, Rastrigin, and Sphere, the F-test values are bigger than the threshold. Therefore with 99% (or greater) confidence, on these benchmarks, the differences between the different BBOs are statistically significant and are not from the same distribution.
3. When $P = 0.001$, the F-test value bigger is than the threshold only on Ackley. Therefore with 99.9% (or greater) confidence, on this benchmark, the differences between the different BBOs are statistically significant and are not from the same distribution.

2.6.2 T-tests

The F-tests give us a certain level of confidence that the results from different BBOs are from different distributions. But the F-tests can not be used to determine which of the four BBOs caused the differences between the four sets of data. Another method is used in order to isolate the differences in pairs between each type of BBO.

The method used here is the T-test. In 1908, the T-test was invented by

William Sealy Gosset, and his pen name was “Student.” That is why the T-test is also called the Student’s T-test. The T-test procedure can be summarized as follows [9].

1. N_1 is the number of dependent values in group 1. N_2 is the number of dependent values in group 2.
2. Calculate \bar{X}_1 and \bar{X}_2 as follows.

$$\bar{X}_1 = \frac{1}{N_1} \sum_{i=1}^{N_1} X_{1i} \quad \bar{X}_2 = \frac{1}{N_2} \sum_{i=1}^{N_2} X_{2i} \quad (2.5)$$

\bar{X}_1 is the average value of group 1 data. X_{1i} represents the i -th datum of group

1. \bar{X}_2 is the average value of group 2 data. X_{2i} represents the i -th datum of group 2.

3. Calculate the standard deviations of group 1 and group 2, denoted as S_1 and S_2 .
4. Calculate S_t which needs to be used in the T-test value calculation.

$$S_t = \sqrt{S_1^2 + S_2^2} \quad (2.6)$$

5. The T-test value is defined as $(\bar{X}_1 - \bar{X}_2)/S_t$

The T-test value can be used as follows in order to determine if the differences between the groups of data are statistically significant [9].

1. Calculate the T-test value as shown above.
2. Calculate the degree of freedom as $N_1 + N_2 - 2$.
3. Use the T-test value and the degree of freedom to find the P value according to [12]. This is the probability that the two sets of data come from the same distribution.

Using the calculation steps described above, T-test values for each benchmark can be calculated. For each benchmark, three pairs of BBOs are used to check for statistically significant differences. The pairs used here are BBO and BBO/ES, BBO and BBO/RE, and BBO and BBO/ES/RE. Using these three pairs, people can find out how significant the differences are between the original BBO and each modified BBO. The T-test values are summarized in Table IV.

Table IV: T-test values and P values.

	BBO, BBO/ES		BBO, BBO/RE		BBO, BBO/ES/RE	
	P	T-test	P	T-test	P	T-test
Ackley	9.34E-04	3.15	0.25	0.66	1.73E-03	2.96
Fletcher	0.30	0.52	0.39	0.27	0.25	0.67
Griewank	0.01	2.23	0.31	0.49	0.01	2.27
Penalty # 1	0.01	2.25	0.20	0.85	0.01	2.26
Penalty # 2	0.35	0.37	0.38	0.32	0.35	0.37
Quartic	0.07	1.50	0.32	0.46	0.07	1.50
Rastrigin	1.86E-03	2.94	0.37	0.32	2.27E-03	2.87
Rosenbrock	0.27	0.63	0.41	0.22	0.47	0.73
Schwefel 1.2	0.01	2.37	0.34	0.42	0.01	2.30
Schwefel 2.21	0.47	0.07	0.36	0.36	0.45	0.12
Schwefel 2.22	8.44E-03	2.41	0.34	0.42	9.52E-03	2.36
Schwefel 2.26	0.24	0.71	0.34	0.41	0.20	0.83
Sphere	3.46E-03	2.73	0.32	0.46	3.27E-03	2.75
Step	7.37E-03	2.46	0.28	0.60	6.07E-03	2.53

1. BBO vs. BBO/ES

Only four P values are larger than 0.25. There are ten P values smaller than 0.25. Based on this result, the probability that the results of BBO and BBO/ES are from the same distribution is low.

2. BBO vs. BBO/RE

Only one P value is less than 0.25. It is therefore hard to say that the results of BBO and BBO/RE are from different distributions.

3. BBO vs. BBO/ES/RE

Four P values are larger than 0.25. This result is similar to that of BBO vs. BBO/ES, therefore the probability that the results of BBO and BBO/ES/RE are from the same distribution is low.

Based on the T-test results, the conclusion is that using the techniques from ES has a big effect on BBO, but the effect of using immigration refusal is not that large.

CHAPTER III

BBO SOLUTION FOR THE TRAVELING SALESMAN PROBLEM

3.1 The Traveling Salesman Problem

The first person to describe the TSP is unknown. One reason for this is that the TSP is a common problem, and people can find many similar problems in their everyday life. For example, when a person shops in a mall and wants to visit several shops, what is the shortest route between the shops? But we know that the TSP was first formulated as a mathematical problem by Karl Menger in 1930 [14], and the name “traveling salesman problem” was introduced by Hassler Whitney at Princeton University soon after [15]. In the 1950s and 1960s, the TSP became more popular in the scientific area all over the world, and many new methods were brought out at that time [16]. In 1972, Richard M. Karp demonstrated that the Hamiltonian cycle problem was NP-complete. This was the first time that the TSP had a precise mathematic statement that proved the difficulty of finding its optimal solution [17].

Today, the TSP has become one of the standard benchmarks to test the performance of different heuristic algorithms.

The TSP is easily stated, but it is difficult to solve. Suppose a salesman needs to visit several cities to meet different customers. If he ignores time limitations such as the appointment time or traffic details before he starts the trip, the most important consideration is to decide the sequence in which cities are visited. In most cases, the shortest path determines the desired sequence. This is the fundamental goal of the TSP.

Assume that a salesman has to visit three cities. The options which he can choose are shown in Figure 2. Any city can be chosen as the beginning of the path. Therefore there are a total of six different paths for the salesman in a three-city problem. If the salesman needs to visit four cities instead of three, the total number of paths becomes 24. In general, if there are n cities, the total number of paths is $n!$. In [18], a 15-city problem is discussed, and the total possible paths is $15! = 1.3077 \times 10^{12}$. This number is therefore huge that the authors in [18] use heuristic algorithms instead of traditional methods to solve the problem. When more cities need to be visited, the total number of paths becomes even larger; for example, when 100 cities need to be visited, and the starting city is not specified, the number of paths becomes $100! = 9.3326 \times 10^{157}$. This number of paths is too large to be calculated using a typical computer. It would not be possible even with a supercomputer to calculate all possible paths. If a supercomputer can calculate 10^{20} paths per second, it would still take 10^{137} seconds to calculate all possible paths, which is 10^{129} years. The universe is only 10^{10} years old! If we had 100 trillion supercomputers working in parallel, it would still take 10^{115} years!

In our everyday life, there are many problems that are similar to the TSP, such as the mall problem which was discussed at the beginning of the chapter and

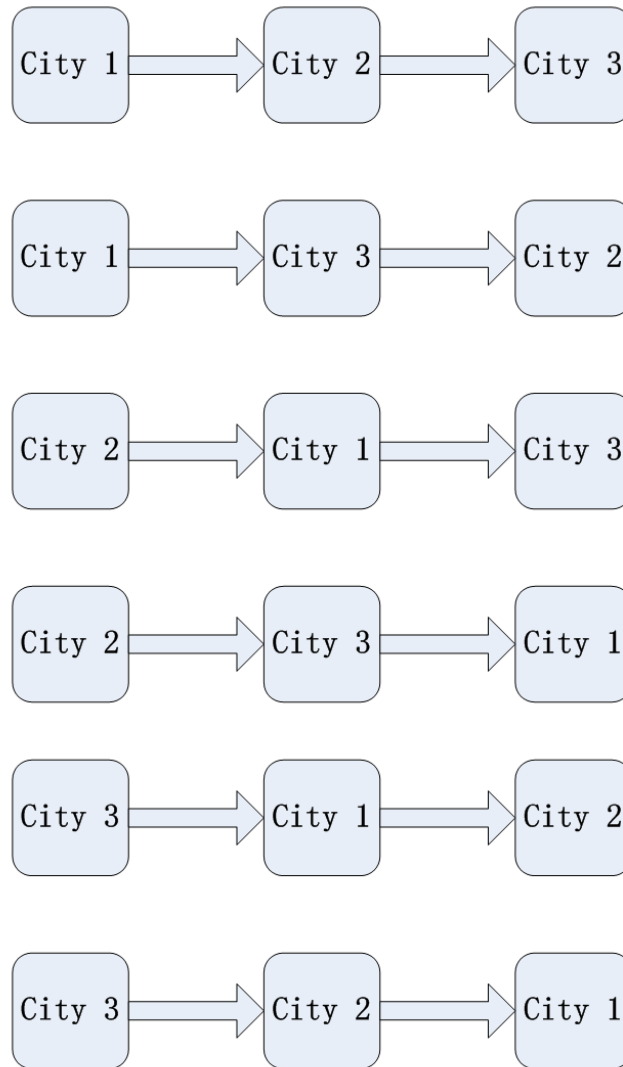


Figure 2: The six options for three cities TSP.

the mailman problem. Suppose a mailman needs to visit 1000 houses every day. What is the shortest path? Therefore the TSP is a practical problem which can be used in many areas, but it is nevertheless a challenge for the traditional solution methods. For both of these reasons, many heuristic algorithms use the TSP as a standard benchmark.

3.2 Modification of BBO for the TSP

The TSP is an internally connected problem in the sense that the sequence of cities (that is, the sequence of SIVs) determines the total distance of a path instead of the values of SIVs as in a typical BBO problem. The individual SIV does not have meaning by itself. The SIV in the TSP is a coordinate which only has meaning after it is assigned a position within a sequence. The sequence of SIVs then determines the solution to the TSP. In this situation, if we want to immigrate to improve the fitnesses of the islands, what we need is the information about the sequence of SIVs.

But for the typical BBO algorithm, after the immigration step has been executed, random SIVs from the emigrating island replace random SIVs in the immigrating island. As mentioned previously, this kind of immigration is an SIV-based immigration, not a sequence-based immigration. At this point, the individual SIVs do not carry any sequence information, therefore the traditional immigration method in BBO cannot be used in the TSP. The BBO algorithm must be modified according to a new type of sequence-based immigration which will be discussed in Section 3.2.3.

3.2.1 Parallel Computation

In computer engineering, parallel computation is widely used to solve problems that take a very long time using only nonparallel computation. The aim of parallel computation is to divide a huge problem into many small parts and calculate these

small parts concurrently on different computers or in different threads [23]. The advantage of parallel computation is that it can significantly decrease the calculation time of a problem. In the area of heuristic computation, parallel computation is also widely used [22]. Problems which need to be solved using heuristic algorithms are complicated and very hard to solve using traditional methods. Parallel computation is a good choice for these kinds of problems. In order to use parallel computation, it is required that the problem can be separated into many parts. A schematic representation of parallel computation is shown in Figure 3.

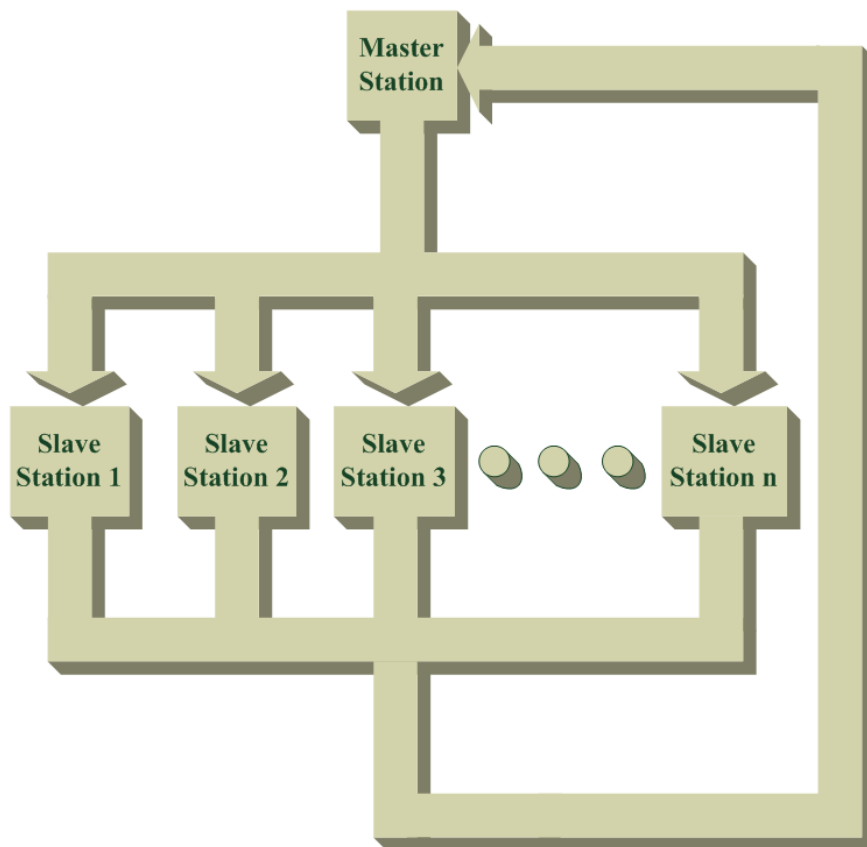


Figure 3: Schematic representation of parallel computation with one master station and four slave stations. The task of the master station is to subdivide the major task into subtasks, distribute the subtasks to slave stations, and receive results from the slave stations.

In [19], parallel computation is incorporated into the GA. It is not difficult to combine the GA and parallel computation concepts, resulting in a significant in-

crease in the calculation speed. For solution methods which do not involve parallel computation, the calculations are executed on only one station. When parallel computation is incorporated into BBO, instead of solving the problem using only one station, the master station distributes the subtasks to the slave stations, and the actual calculations are executed at the slave stations concurrently. This is similar to the master-slave system in [20]. The operation steps of parallel computation in a GA are as follows.

1. Distribute the parameters of the main task from the master station to the slave stations.
2. Decompose the entire population into sub-populations in the master station. The number of sub-populations is specific for different problems, and it can be configured by the user. Each slave station receives a sub-population from the master station as its own population.
3. Perform crossover and mutation operation at the slave station level.
4. Return fitness values from the slave stations to the master station.

In this section, the master station and slave stations are all virtual stations. A station can be a CPU, a server, a typical PC, a thread or a supercomputer. With the development of the Internet, communication among computers is easily achieved. Parallel computation can also be implemented using Internet, and this provides a means for parallel computation to share the resources of idle computers connected to the Internet.

3.2.2 Sequence-based Information Exchange

In order to modify BBO for the TSP using parallel computation, it is necessary to make a major change in the immigration operation of the BBO. The sequence of

the cities determines the fitness of the path. In the TSP, the minimum change that can be made in a path is to change two SIVs by interchanging two respective cities. But even with this minimum change, a very large change in the fitness (path length) can occur.

The original BBO is based on SIV-based immigration as opposed to a sequence-based immigration. In the TSP, the immigration step must be modified according to the sequence of SIVs as described before. Sequence-based immigration is similar to the crossover operation in GA. In GA, a widely used crossover method is n -point crossover [21]. The basic theory of n -point crossover is that when two chromosomes are chosen for crossover, the n crossover points are chosen first, and then the crossover operation is performed based on these points. After this crossover, a sequence of alleles is exchanged between two chromosomes with the sequence information maintained [24]. For example, a one-point crossover on two chromosomes with ten alleles for each of them is shown in Figure 4. The crossover point is between the fifth and the sixth allele.

Figure 4 shows that the crossover step in a GA is not a allele-based information exchange but a sequence-based information exchange. After the crossover, Chromosome B receives five alleles to replace its own in the last five positions. Chromosome B does not only receive the alleles themselves from Chromosome A, it also obtains the sequence information from Chromosome A because the order of the alleles is maintained.

In the modification of BBO for the TSP, the technique of sequence-based information exchange is borrowed from the GA. But the modified immigration operation in BBO is not exactly the same as the crossover operation in the GA because the two algorithms are based on a different information exchange foundation.

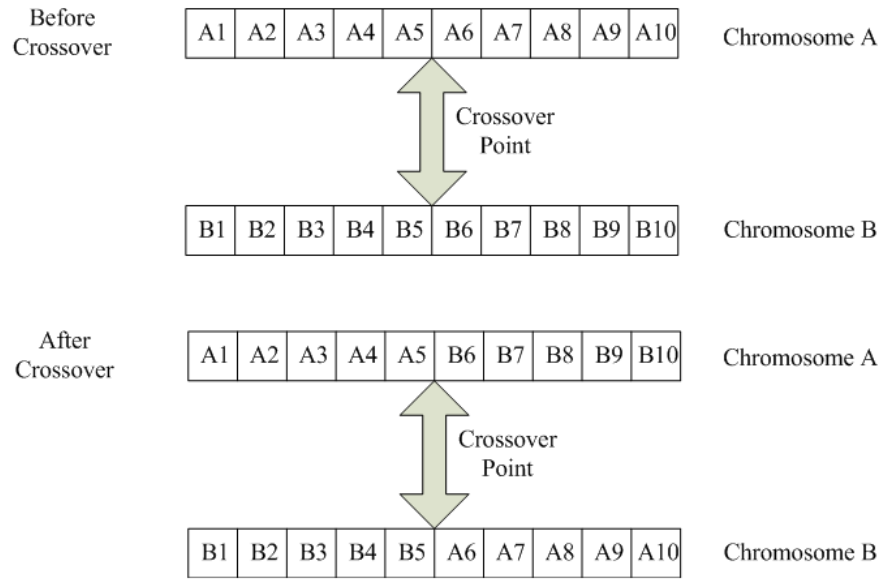


Figure 4: One-point crossover in GA. Two chromosomes are involved — Chromosome A and Chromosome B, and the crossover point is between the fifth allele and sixth allele.

3.2.3 BBO/TSP Algorithm

In order to execute the TSP using BBO in a faster way, the parallel computation and the sequence-based information exchange will be used to modify BBO. The TSP is very different than other typical optimization problems. For most typical problems, a SIV can be a random number within its domain. There are an infinite number of possibilities within the domain of the SIVs. That means an island can have unique SIVs which do not show up in others, and each island can be a unique island according to the unique SIVs it has. The aim of BBO when executing this kind of problem is to find the good SIVs which only appear in some islands, and improve the fitness of the whole population based on these SIVs.

The TSP is quite different compared to the problem discussed above. The coordinates of the cities are the SIVs for an island, and the cities that will be visited are known. This means that each island has exactly the same SIVs. The only difference

between islands is the sequence of SIVs. Therefore an island does not need to import an SIV which does not exist in itself to improve its fitness. Also, the traditional immigration in BBO should be abandoned, because of the fact that the traditional immigration is based on SIVs rather than the sequence of SIVs.

In the modified BBO, the whole population is only one island, and it already contains all SIVs needed in the TSP. The goal in the next step is to find the best sequence of SIVs. Then it is the introduction about how to incorporate the parallel computation into BBO. The steps of modified BBO based on sequence-based immigration and parallel computation are as follows.

1. Decompose the population of the original island into n shares, and send them to n different sub-islands. Each share is totally different, therefore there is no duplicated SIVs occurring in sub-islands.
2. Calculate all possible combinations of SIVs in each sub-island, and find out the best combinations for each sub-island. Then send them back to the original island.
3. Check all the combinations of sub-populations sent back from sub-islands, and choose the best one to be the new sequence for the original island. This step is based on the sequence information of all sub-populations.
4. Based on the performance of each sub-island, operate the immigration step between different sub-islands. The immigration between sub-islands is based on roulette wheel just as in original BBO, and the immigration rates and emigration rates are all determined by the fitness of the sub-islands. Then immigration step between sub-islands is the same as step 4 and 5 of the original BBO described in Section 1.1.

5. Terminate when satisfying certain criteria for fitness or the maximum generation is reached. Otherwise, go to step 2 for the next generation.

Figure 5 explains how BBO works with the TSP.

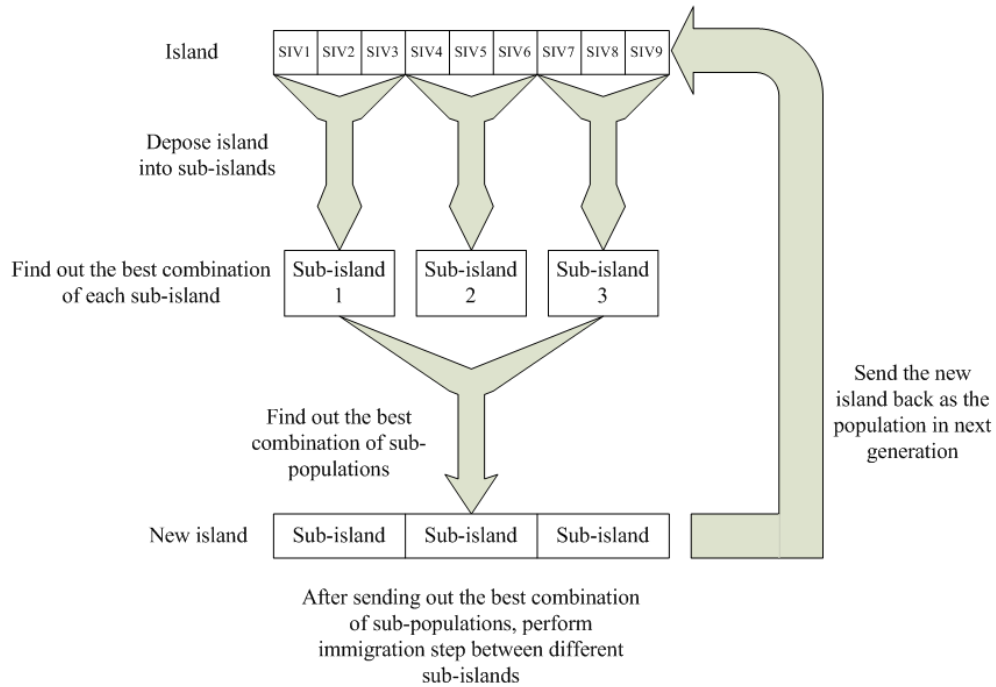


Figure 5: Flow chart for solving the TSP using modified BBO. This flow shows a three sub-islands scenario.

3.3 Simulations

After the modification of BBO based on the TSP, it is the demonstration of the performance of the modified BBO dealing with a practical problem. In this section, a 15 cities TSP is used to test the performance of BBO. For a 15 cities TSP, the total possible combinations are 1.3077×10^{12} , therefore calculating all possible combination is definitely not a possible solution. Here, two heuristic algorithms are provided to deal with the TSP — the modified BBO and the GA. The modified BBO is introduced

in Section 3.2.3, which is also call BBO/TSP. The GA used in the simulation uses cycle crossover as its information exchange method.

The cycle crossover is a widely used crossover method in GA, and it can guarantee that the offspring is always legal after the crossover [25]. The following example shows how cycle crossover works. An offspring needs two parents, and the parents are shown in Figure 6.

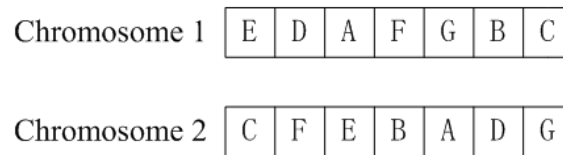


Figure 6: Two parents of an offspring. A — G are seven different alleles in the chromosomes.

First, the allele in the first position of chromosome 1 is picked as the allele in the first position of offspring chromosome. Here, E is chosen as the allele in the first position of the offspring chromosome, as shown in Figure 7.

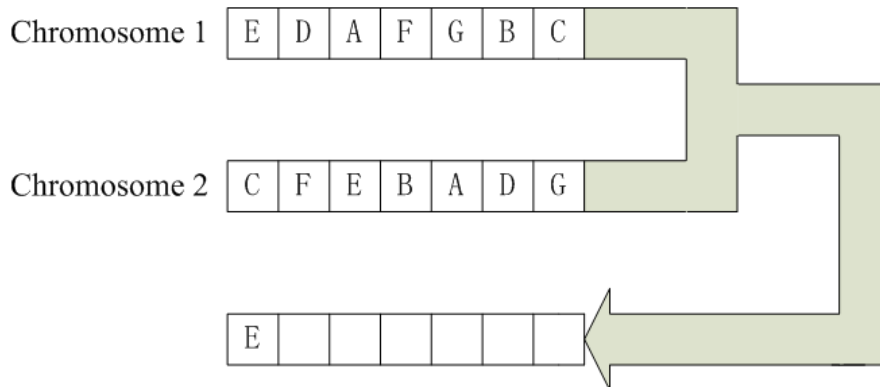


Figure 7: The first step in cycle crossover.

Second, the first chosen allele is E, and the position of allele E is 1. In chromosome 2, allele C is in position 1, therefore C is chosen as another allele in the offspring chromosome. The position of allele C in the offspring chromosome is the

same as the position of allele C in chromosome 1. Therefore the position of allele C in the offspring chromosome is 7, as shown in Figure 8.

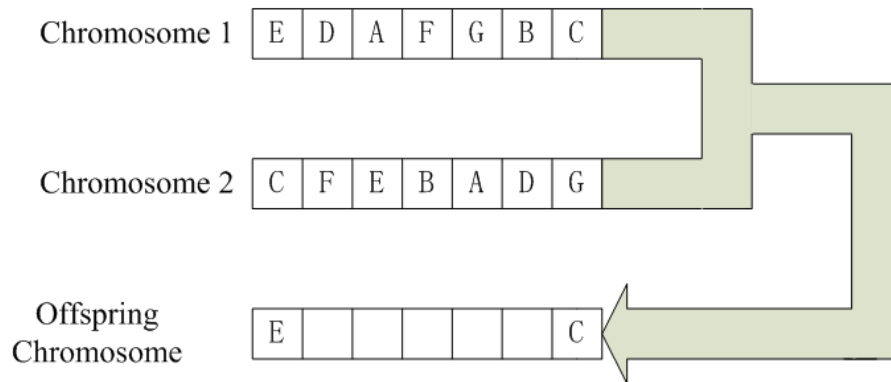


Figure 8: The second step in cycle crossover.

Third, repeat the method in the second step. The position of allele C in chromosome 1 is 7, and allele G is in the same position in chromosome 2. The position of G in chromosome 1 is 5, therefore the position of allele G in the offspring chromosome is 5. Following this method, the position of allele A in the offspring chromosome can be found next, as shown in Figure 9.

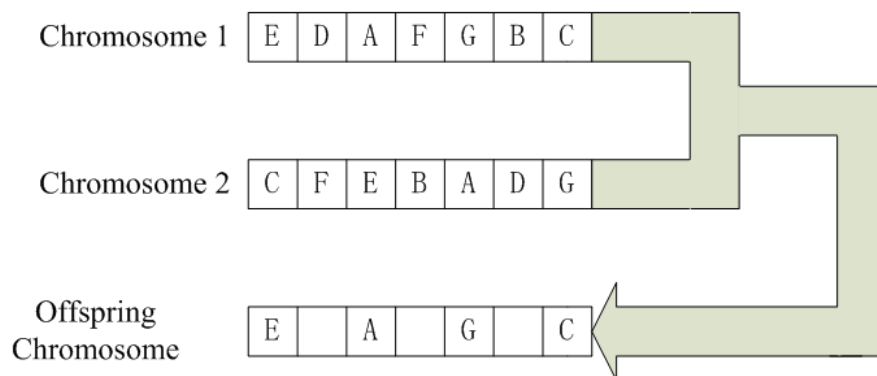


Figure 9: The third step in cycle crossover.

When the position of allele A in the offspring chromosome is determined, allele E is chosen to determine its position in the offspring chromosome. But the position of allele E has already been determined, and the chosen alleles become a cycle at

this time. This is where the name cycle crossover comes from. For the unchosen alleles, their positions in the offspring are the same as in chromosome 2. After that, all the positions of alleles are determined, and the offspring chromosome is complete, as shown in Figure 10.

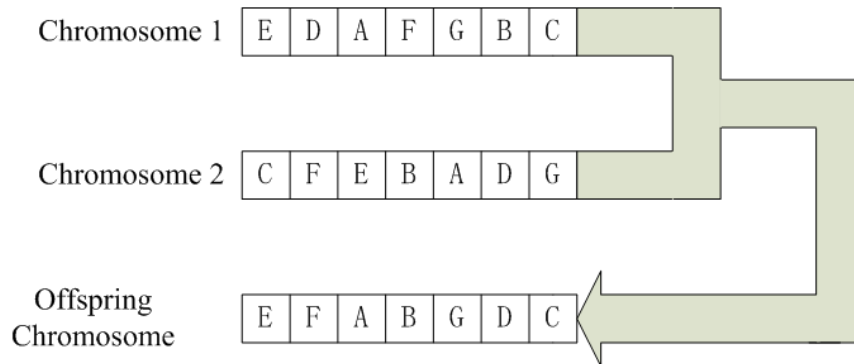


Figure 10: The final step in cycle crossover.

3.3.1 Parameter Specifications

The coordinates of 15 cities are shown in Table V. These coordinates were specifically chosen to be scattered in a non-uniform way in two dimensions. In addition, this problem has the characteristic that inter-city distances widely vary. Therefore, this problem provides a good TSP benchmark.

Table V: The coordinates of 15 cities.

	City 1	City 2	City 3	City 4	City 5
Coordinates	(120,36)	(22,10)	(219,11)	(2,60)	(30,144)
	City 6	City 7	City 8	City 9	City 10
Coordinates	(350,199)	(156,78)	(167,79)	(289,142)	(48,300)
	City 11	City 12	City 13	City 14	City 15
Coordinates	(231,182)	(333,222)	(123,321)	(56,45)	(67,86)

The BBO parameters are as follows:

- Number of islands: 1
- Number of SIVs per island: 15
- Number of sub-islands: 5
- Number of SIVs in each sub-island: 3
- Generations: 1000
- Mutation rate: 0
- Number of Monte Carlo simulations: 100

The GA parameters are as follows:

- Number of chromosomes: 10
- Number of alleles per chromosome: 15
- Generations: 1000
- Mutation rate: 0
- Number of Monte Carlo simulations: 100

3.3.2 Simulation Results and Analysis

After the parameter specifications of both BBO/TSP and GA, these two algorithms are used to solve the 15 cities TSP. The TSP results of the BBO/TSP and GA are shown in Table VI.

The following are the two best sequences of cities achieved by BBO/TSP and GA after 100 Monte Carlo simulations. The best sequence achieved by BBO is City

Table VI: Results of the TSP using BBO/TSP and GA.

	BBO/TSP	GA
Best path distance	1.1186×10^3	1.3874×10^3

12, 6, 9, 11, 7, 3, 8, 1, 14, 4, 2, 15, 5, 10, 13. The best sequence achieved by GA is City 6, 9, 12, 11, 13, 10, 5, 4, 2, 15, 7, 1, 14, 3, 8. Figure 11 and Figure 12 show the shortest paths in the coordinate map.

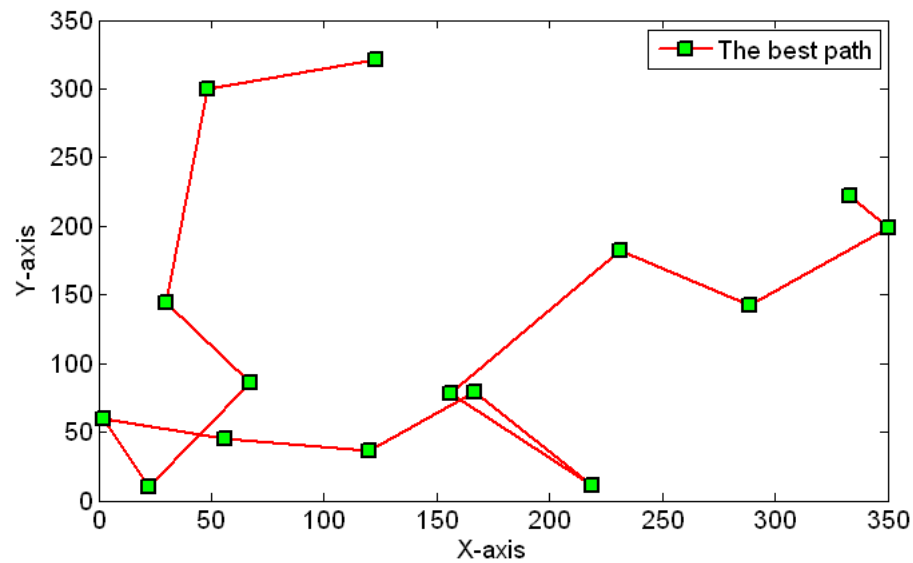


Figure 11: Best sequence of 15 cities achieved by BBO/TSP.

From the results shown in Table VI, the shortest path achieved by BBO/TSP is 1.1186×10^3 , and the shortest path achieved by GA is 1.3874×10^3 . The result achieved by BBO/TSP is 24% better than GA. Therefore BBO/TSP outperforms GA when dealing with the TSP. Another attraction of this simulation is that the calculation times used by BBO/TSP and GA are both less than four seconds. As you can see, BBO/TSP also has good time efficiency.

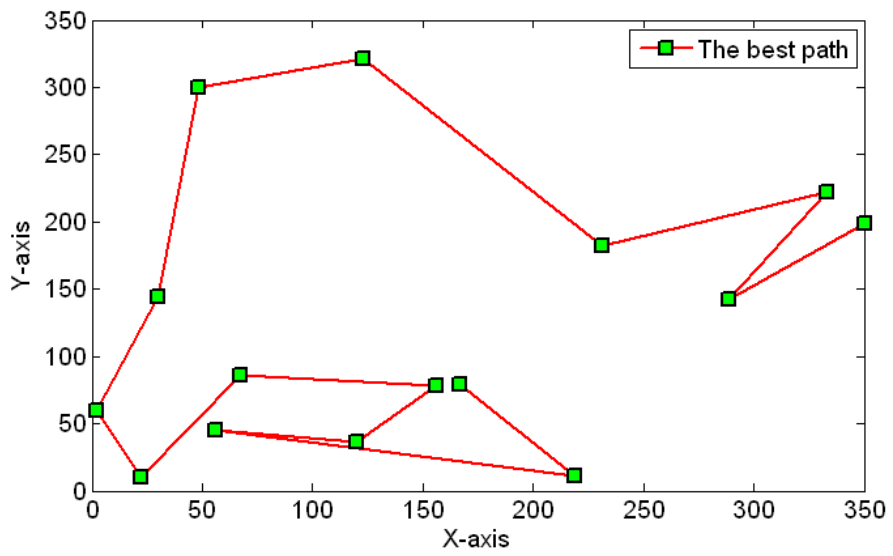


Figure 12: Best sequence of 15 cities achieved by GA.

CHAPTER IV

MODIFICATION OF BBO BASED ON KALMAN FILTER FOR NOISY ENVIRONMENTS

In this chapter, the main focus is how to operate BBO in a noisy environment. In Section 4.1, it is about the detrimental effect of noise. In Section 4.2, it is the introduction about the history and theory of the Kalman filter. In Section 4.3, it is about how to calculate the probability that two fitnesses switch their positions due to the effect of noise. In Section 4.4, it is the contribution of a single SIV to the fitness of the entire island. In Section 4.5, it is the introduction about the three options in the immigration step. In the last section, it shows the simulation results and the analysis of different BBOs.

4.1 Detrimental Effect of Noise

When noise is involved in a system, all measured values in this system become the combination of real values and noise. Therefore the measured values are not accurate, and they cannot be used to reflect the real internal status of the system. The following example aims to demonstrate how noise changes the immigration and emigration rates in the BBO algorithm and damages the foundation of immigration in BBO.

There are two islands involved in this example: island 1 and island 2. The fitness of an island is denoted by f . For island 1, its fitness is f_1 ; for island 2, its fitness is f_2 . The noise involved is denoted by n . The noise involved in island 1 is denoted by n_1 ; the noise involved in island 2 is denoted by n_2 .

Because of the effect of the noise, the measured fitness is $f + n$ instead of f . The immigration and emigration rates of an island are based on the fitness of this island. If the measured fitness is not equal to the real fitness, the immigration and emigration rates may change accordingly. The following scenario explains how this happens. In this scenario, assume that island 1 is more fit than island 2.

$$f_1 > f_2 \tag{4.1}$$

But island 2 has a better measured fitness than island 1 due to the noise.

$$f_1 + n_1 < f_2 + n_2 \tag{4.2}$$

Equation (4.1) and (4.2) can be rewritten as follows.

$$f_1 - f_2 = p > 0 \tag{4.3}$$

$$n_1 - n_2 = -q < 0 \tag{4.4}$$

$$q > p \tag{4.5}$$

When the fitnesses of islands are sorted in ascending order, the positions of these two fitnesses are switched because of noise. In BBO, the immigration and emigration rates are assigned to different islands according to the fitness of each island. If the noise has a strong effect on the fitnesses of islands, the sequence of the measured fitnesses could be much different from the sequence of the true fitnesses. An island with good performance may get a low emigration rate and high immigration rate, and an island with poor performance may get a high emigration rate and low immigration rate. This is the opposite of what the true immigration and emigration rates ought to be. Therefore the immigration and emigration rates do not reflect the fitness of an island. This means in the immigration part of BBO, an island with poor performance may get a greater chance to emigrate its SIVs to other islands compared to an island with good performance. If this happens, the immigration mechanism of BBO is corrupted, and BBO will not perform as well as in a noiseless environment.

4.2 The Kalman Filter

The theory of the Kalman filter was invented by R. Kalman in 1960 [26]. It is a recursive filter which can estimate states in a noisy environment [27]. In the past 50 years, the contribution of the Kalman filter in noisy environments has been significant, and it has become the theoretical foundation of many famous applications, for example, navigation systems [28].

One of the most important contributions of the Kalman filter is that it can make an estimation of the true state value in a noisy environment. In the BBO problem, each fitness is the sum of the true fitness and a random noise. Therefore the measured fitnesses are not equal to the true fitnesses. According to Section 4.1, the detrimental effect of noise is that it changes the true emigration and immigration rates of each island. The Kalman filter provides a better estimate of the true fitnesses

of the islands compared to the measured ones.

In this application of the Kalman filter to BBO, noise was added only to the fitness measurement, and this is called the observation noise. No noise was added to the system process. Each fitness is a scalar, therefore the Kalman filter only needs to estimate a scalar for each island, not a vector. In this case, the Kalman filter is simplified to a scalar version [29], which reduces the complexity of the calculation compared to the vector version of the Kalman filter [30]. The formulation of the scalar Kalman filter is as follows.

$$P = P_{prior} + Q \quad (4.6)$$

$$m = m_{prior} + \frac{P_{prior}}{P_{prior} + R}(g - m_{prior}) \quad (4.7)$$

$$P = \frac{P_{prior}R}{P_{prior} + R} \quad (4.8)$$

where P is the uncertainty of the state estimate, m is the estimated fitness, g is the measured fitness, Q is the variance of the process noise, and R is the variance of the observation noise. The uncertainty P_{prior} and the estimated fitness m_{prior} are the values from the previous iteration step before the most recent fitness measurement is updated. The process noise is assumed to be zero, therefore the uncertainty P is only related to P_{prior} and R . Equation (4.8) can be rewritten as follows.

$$\begin{aligned} P &= \frac{P_{prior}R}{P_{prior} + R} \\ &= \frac{P_{prior}}{\frac{P_{prior}}{R} + 1} \end{aligned} \quad (4.9)$$

Because $\frac{P_{prior}}{R} > 0$, we see that $\frac{P_{prior}}{R} + 1 > 1$. Therefore $\frac{P_{prior}}{\frac{P_{prior}}{R} + 1} < P_{prior}$. With each step in the Kalman algorithm, the uncertainty P will be reduced according to R and P_{prior} . With smaller uncertainty, the estimation of the fitness is more accurate. In the limit as the number of measurements approaches infinity, the Kalman filter gives an estimate of the fitness which is equal to the true value.

A disadvantage of the Kalman filter is that it needs the measured fitness g for the calculation of the uncertainty at every step, which increases the cost of calculation. For many practical optimization problems, a call to the cost function requires a long calculation time. Therefore the question is: how many times should the Kalman filter be called in BBO before performing a migration? The question may be answered by using a probabilistic argument to optimize the advantage of the Kalman filter over its disadvantages.

4.3 Probability Calculations

According to Section 4.2, the sequence of the measured fitnesses is different from the true fitnesses due to the effect of noise, therefore the immigration mechanism of BBO is damaged. In this section, different scenarios are introduced, and the probability that two fitnesses switch positions in each scenario is calculated.

4.3.1 Global Probability of Island-Switching

First, it is a simple scenario. For two islands which switch fitness positions with each other, suppose they have the same fitness range and noise range. The fitness range is $[v - a, v + a]$, $a \in [0, \infty)$ as shown in Figure 13. The noise range is $[-b, b]$, $b \in [0, \infty)$ as shown in Figure 14. Both the fitness and the noise are uniformly distributed. The PDF of the fitness of an island and the noise are as follows.

$$\text{PDF}(f_1) = f_{f_1}(x_1) = \frac{1}{2a}, \quad (4.10)$$

$$\text{PDF}(f_2) = f_{f_2}(x_2) = \frac{1}{2a}, \quad (4.11)$$

$$x_1 \text{ and } x_2 \in [v - a, v + a]$$

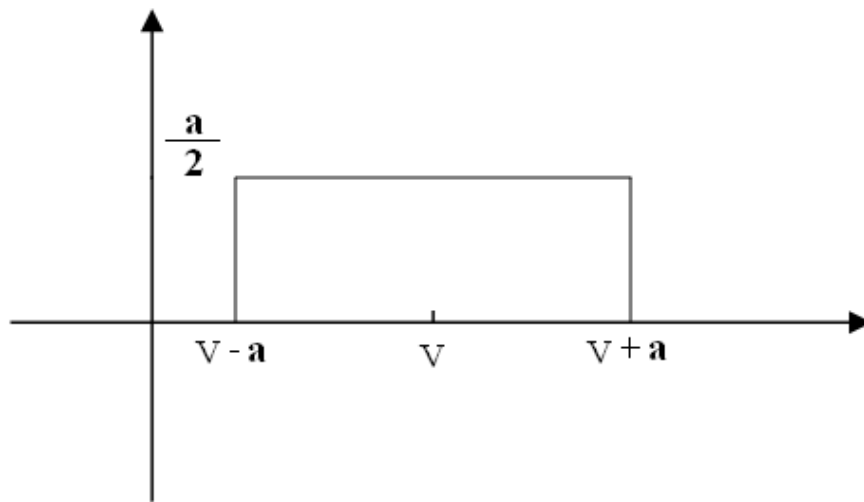


Figure 13: The PDF of the fitness of an island.

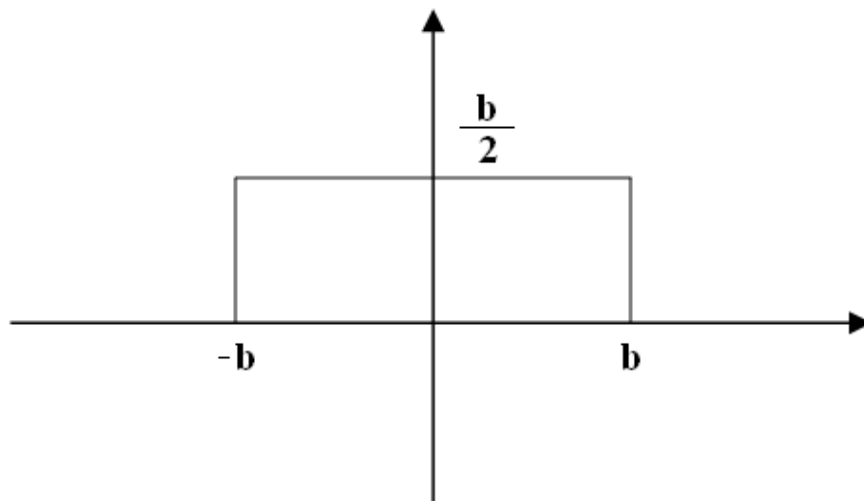


Figure 14: The PDF of noise involved in the fitness.

$$\text{PDF}(n_1) = f_{n_1}(y_1) = \frac{1}{2b}, \quad (4.12)$$

$$\text{PDF}(n_2) = f_{n_2}(y_2) = \frac{1}{2b}, \quad (4.13)$$

$$y_1 \text{ and } y_2 \in [-b, b]$$

When these two islands satisfy Equation (4.3), (4.4) and (4.5), the fitnesses of these two islands will switch their positions in the sequence of the measured fitnesses compared to the sequence of the true fitnesses.

In order to calculate the probability of fitness position switching, the PDF(p) and PDF(q) should be calculated at first.

$$\begin{aligned} \text{PDF}(p) &= f_p(z_1) \\ &= \int_{-\infty}^{\infty} f_{f_2}(x_2) f_{f_1}(z_1 + x_2) dx_2 \end{aligned} \quad (4.14)$$

According to Equation (4.14), the PDF of p is as follows.

$$f_p(z_1) = \begin{cases} \frac{2a+z_1}{4a^2}, & z_1 \in [-2a, 0] \\ \frac{2a-z_1}{4a^2}, & z_1 \in [0, 2a] \end{cases}$$

$$\begin{aligned} \text{PDF}(q) &= f_q(z_2) \\ &= \int_{-\infty}^{\infty} f_{n_2}(y_2) f_{n_1}(y_2 + z_2) dy_2 \end{aligned} \quad (4.15)$$

According to Equation (4.15), the PDF of q is as follows.

$$f_q(z_2) = \begin{cases} \frac{2b+z_2}{4b^2}, & z_2 \in [-2b, 0] \\ \frac{2b-z_2}{4b^2}, & z_2 \in [0, 2b] \end{cases}$$

Equations (4.14) and (4.14) hold when Equations (4.3) and (4.4) are satisfied. With $f_p(z_1)$ and $f_q(z_2)$, people can calculate the probability that two fitnesses switch their positions due to the effect of noise.

When $a > b$ we obtain:

$$\begin{aligned}
 P(\text{switch}) &= P(q > p) & (4.16) \\
 &= \int_0^{2b} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 \\
 &= \frac{b(-b + 4a)}{24a^2}
 \end{aligned}$$

When $a < b$ we obtain:

$$\begin{aligned}
 P(\text{switch}) &= P(q > p) & (4.17) \\
 &= \int_0^{2a} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
 &\quad \int_{2a}^{2b} \int_0^{2a} f_p(z_1) f_q(z_2) dz_1 dz_2 \\
 &= \frac{a^2}{24b^2} - \frac{a}{6b} + \frac{1}{4}
 \end{aligned}$$

With these calculation results, even before doing any further simulation step, the probability of fitness position switching can be found. But the scenario discussed above is quite simple, especially the fact that the range of noise is the same for every island. For the Kalman filter, its aim is to reduce the effect of noise. Therefore after one Kalman filter step, some islands will be re-evaluated, and the ranges of the noises in the corresponding islands will change accordingly. If each island has different noise ranges, the probabilities calculated above cannot be used. Here, different noise ranges for different islands will be used, then the probabilities of fitness position switching will be calculated again. In this calculation, there are two noises with different ranges involved. n_1 is the noise involved in the first island. n_2 is the noise involved in the second island. They are still uniformly distributed. The PDF of n_1 and n_2 are as follows.

$$\text{PDF}(n_1) = f_{n_1}(y_1) = \frac{1}{2b}, y_1 \in [-b, b] \quad (4.18)$$

$$\text{PDF}(n_2) = f_{n_2}(y_2) = \frac{1}{2c}, y_2 \in [-c, c] \quad (4.19)$$

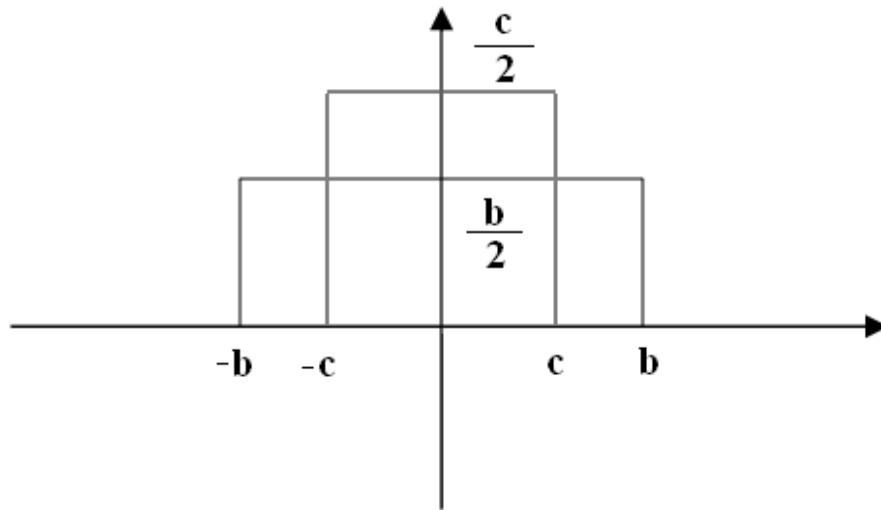


Figure 15: The PDF of noises with different ranges, when $b > c$.

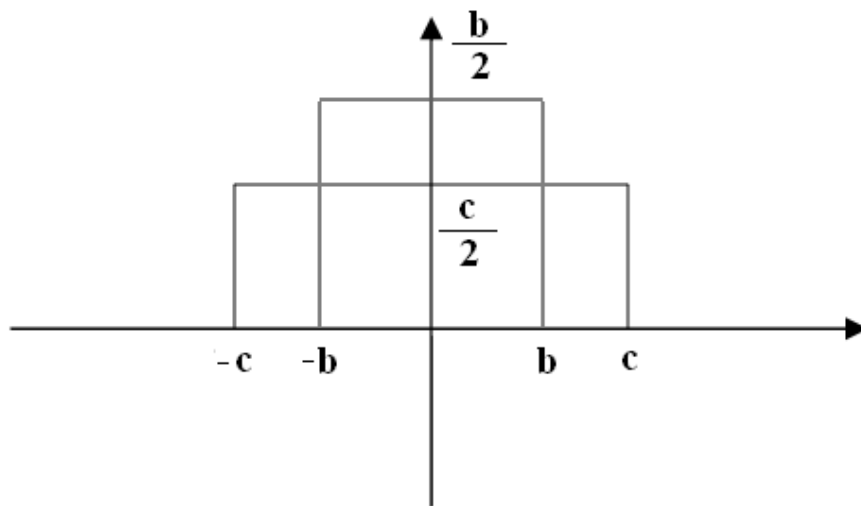


Figure 16: The PDF of noises with different ranges, when $c > b$.

With the change of $f_{n_1}(y_1)$ and $f_{n_1}(y_1)$, $f_q(z_2)$ should be recalculated.

When $b > c$ we obtain:

$$f_q(z_2) = \begin{cases} \frac{1}{2b}, z_2 \in [0, b - c] \\ \frac{b+c-z_2}{4bc}, z_2 \in [b - c, b + c] \end{cases}$$

When $b < c$ we obtain:

$$f_q(z_2) = \begin{cases} \frac{1}{2c}, z_2 \in [0, c - b] \\ \frac{b+c-z_2}{4bc}, z_2 \in [c - b, c + b] \end{cases}$$

With $f_p(z_1)$ and $f_q(z_2)$, the probability of fitness position switching with the noises which have different ranges can be calculated. Equation (4.16) and (4.17) are modified as follows.

When $2a > b + c$ and $b \geq c$ we obtain:

$$\begin{aligned} P(\text{switch}) &= P(q > p) & (4.20) \\ &= \int_0^{b-c} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\ &\quad \int_{b-c}^{b+c} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 \\ &= \frac{-b^3 - bc^2 + 6ab^2 + 2ac^2}{48a^2b} \end{aligned}$$

When $2a > b + c$ and $b < c$ we obtain:

$$\begin{aligned} P(\text{switch}) &= P(q > p) & (4.21) \\ &= \int_0^{b-c} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\ &\quad \int_{b-c}^{b+c} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 \\ &= \frac{-b^2c - c^3 + 2ab^2 + 6ac^2}{48a^2c} \end{aligned}$$

When $b + c \geq 2a$, $b \geq c$ and $b - c \geq 2a$ we obtain:

$$\begin{aligned}
P(\text{switch}) &= P(q > p) \\
&= \int_0^{2a} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
&\quad \int_{b-c}^{2a} \int_0^{2a} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
&\quad \int_{b+c}^{b-c} \int_0^{2a} f_p(z_1) f_q(z_2) dz_1 dz_2 \\
&= \frac{1}{4} - \frac{6b}{a}
\end{aligned} \tag{4.22}$$

When $b + c \geq 2a$, $b \geq c$ and $b - c < 2a$ we obtain:

$$\begin{aligned}
P(\text{switch}) &= P(q > p) \\
&= \int_0^{b-c} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
&\quad \int_{b-c}^{2a} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
&\quad \int_{2a}^{b+c} \int_0^{2a} f_p(z_1) f_q(z_2) dz_1 dz_2 \\
&= \frac{b^4 - 24ac^2b + 24acb^2 + 48bca^2 - 4b^3c + 6b^2c^2 - 4bc^3 + c^4}{384a^2bc} + \\
&\quad \frac{8ac^3 - 32ba^3 - 32ca^3 - 8ab^3 + 24a^2b^2 + 24a^2c^2 + 16a^4}{384a^2bc}
\end{aligned} \tag{4.23}$$

When $b + c \geq 2a$, $b < c$ and $c - b \geq 2a$ we obtain:

$$\begin{aligned}
P(\text{switch}) &= P(q > p) \\
&= \int_0^{2a} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
&\quad \int_{2a}^{c-b} \int_0^{2a} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
&\quad \int_{c-b}^{c+b} \int_0^{2a} f_p(z_1) f_q(z_2) dz_1 dz_2 \\
&= \frac{1}{4} - \frac{6c}{a}
\end{aligned} \tag{4.24}$$

When $b + c \geq 2a$, $b < c$ and $c - b < 2a$ we obtain:

$$\begin{aligned}
P(\text{switch}) &= P(q > p) \tag{4.25} \\
&= \int_{c-b}^0 \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
&\int_{c-b}^{2a} \int_0^{z_2} f_p(z_1) f_q(z_2) dz_1 dz_2 + \\
&\int_{2a}^{c+b} \int_0^{2a} f_p(z_1) f_q(z_2) dz_1 dz_2 \\
&= \frac{b^4 + 24ac^2b - 24acb^2 + 48bca^2 - 4b^3c + 6b^2c^2 - 4bc^3 + c^4}{384a^2bc} + \\
&\frac{-8ac^3 - 32ba^3 - 32ca^3 + 8ab^3 + 24a^2b^2 + 24a^2c^2 + 16a^4}{384a^2bc}
\end{aligned}$$

In summary, there are six different scenarios. $P(\text{switch})$ is as follows.

$$P(\text{switch}) = \begin{cases} \frac{-b^3 - bc^2 + 6ab^2 + 2ac^2}{48a^2b}, & \text{if } 2a > b + c \text{ and } b \geq c; \\ \frac{-b^2c - c^3 + 2ab^2 + 6ac^2}{48a^2c}, & \text{if } 2a > b + c \text{ and } b < c; \\ \frac{1}{4} - \frac{6b}{a}, & \text{if } b + c \geq 2a, b \geq c \text{ and } b - c \geq 2a; \\ \frac{b^4 - 24ac^2b + 24acb^2 + 48bca^2 - 4b^3c}{384a^2bc} \\ + \frac{6b^2c^2 - 4bc^3 + c^4 + 8ac^3 - 32ba^3 - 32ca^3}{384a^2bc} \\ + \frac{-8ab^3 + 24a^2b^2 + 24a^2c^2 + 16a^4}{384a^2bc}, & \text{if } b + c \geq 2a, b \geq c \text{ and } b - c < 2a; \\ \frac{1}{4} - \frac{6c}{a}, & \text{if } b + c \geq 2a, b < c \text{ and } c - b \geq 2a; \\ \frac{b^4 + 24ac^2b - 24acb^2 + 48bca^2 - 4b^3c}{384a^2bc} \\ + \frac{-4bc^3 + c^4 - 8ac^3 - 32ba^3 - 32ca^3}{384a^2bc} \\ + \frac{6b^2c^2 + 8ab^3 + 24a^2b^2 + 24a^2c^2 + 16a^4}{384a^2bc}, & \text{if } b + c \geq 2a, b < c \text{ and } c - b < 2a. \end{cases}$$

After the calculations, probability that two fitnesses switch their positions even before the migration step in BBO can be found. This offers a good theoretical support to help users make the right decision in the migration step. In many heuristic problems, cost functions are long and complicated, and it takes a long time for calculation. With

the help of these probabilities, we can effectively avoid most unnecessary immigrations caused by noise. Therefore the benefit of these probabilities is that their use can save unnecessary calculation time for the BBO algorithm.

4.3.2 Local Probability of Islands Switching

In Section 4.3.1, the calculated probability is called the global probability. Since the islands involved in the calculation are two random ones within the domain, these probabilities are based on all possible pairs of islands in the population. According to these probabilities, users can make their own decisions in the migration step: finish the immigration, refuse the immigration, or re-evaluate the fitnesses of the islands. But the global probability only provides a general guideline for users. Because the global probability is based on the entire population, it is like an expected probability of fitness position switching. In the real migration step, there are only two islands involved: the selected immigrating island and the selected emigrating island. In other words, the global probability of islands position switching can only provide users the general direction in the migration step. If users require more accurate probabilities for each migration step, it is necessary to calculate the probability of fitness position switching for each specific migration. This probability of fitness position switching for each specific immigration step is called the local probability of islands switching.

In BBO with the Kalman filter incorporated, the immigrating island only receives immigration from an emigrating island that has a better fitness. Suppose there are two islands: island 1 and island 2. When noise is combined with the fitnesses, there is some chance that the real fitness of island 1 is better than the island 2, but the measured fitness of island 1 is always worse than island 2. If this scenario happens, and island 1 receives immigration from island 2, there is a chance to ruin the fitness

of island 1. Therefore the aim of probability calculation is to prevent this situation. Figure 17, Figure 18, Figure 19 and Figure 20 show PDFs of the immigrating island and the emigrating island in four scenarios.

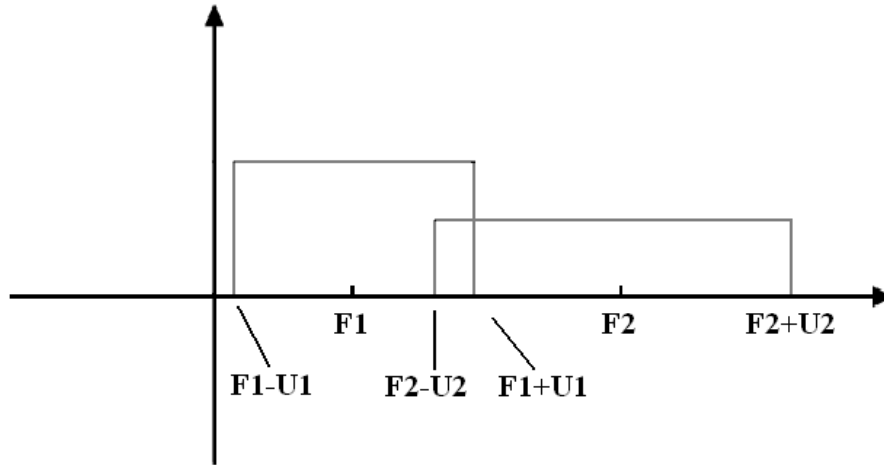


Figure 17: The PDFs of the measured fitnesses of the immigrating island and the emigrating island in scenario 1. $F1$ is the measured fitness of the immigrating island, and $F2$ is the measured fitness of the emigrating island. $U1$ is the uncertainty in the fitness of the immigrating island, and $U2$ is the uncertainty in the fitness of the emigrating island.

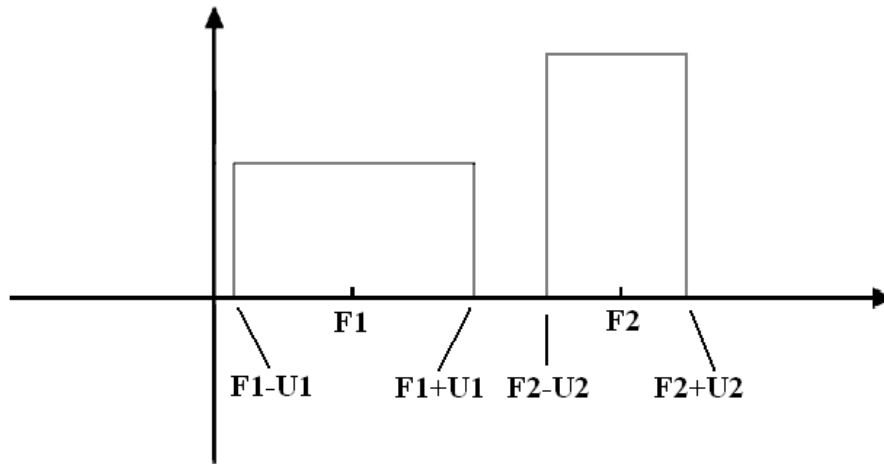


Figure 18: The PDFs of the measured fitnesses of the immigrating island and the emigrating island in scenario 2. F_1 is the measured fitness of the immigrating island, and F_2 is the measured fitness of the emigrating island. U_1 is the uncertainty in the fitness of the immigrating island, and U_2 is the uncertainty in the fitness of the emigrating island.

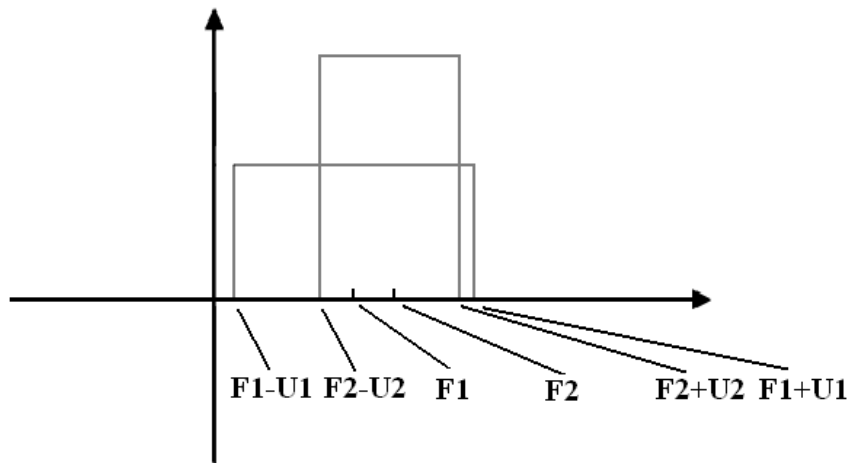


Figure 19: The PDFs of the measured fitnesses of the immigrating island and the emigrating island in scenario 3. F_1 is the measured fitness of the immigrating island, and F_2 is the measured fitness of the emigrating island. U_1 is the uncertainty in the fitness of the immigrating island, and U_2 is the uncertainty in the fitness of the emigrating island.

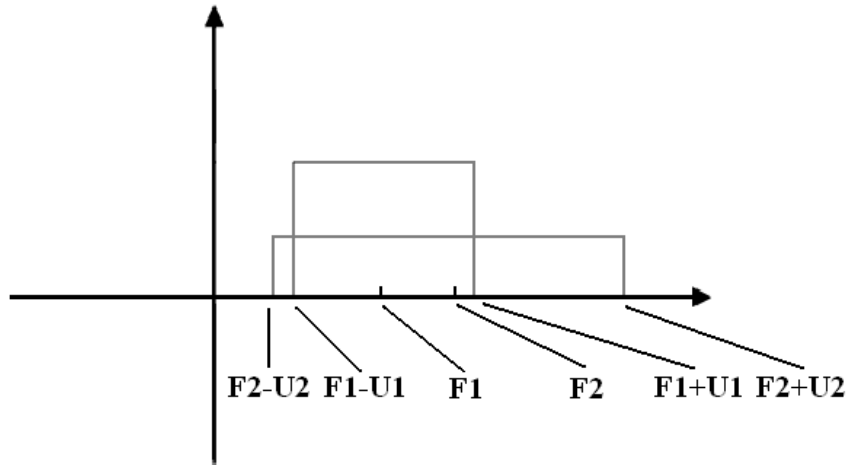


Figure 20: The PDFs of the measured fitnesses of the immigrating island and the emigrating island in scenario 4. F_1 is the measured fitness of the immigrating island, and F_2 is the measured fitness of the emigrating island. U_1 is the uncertainty in the fitness of the immigrating island, and U_2 is the uncertainty in the fitness of the emigrating island.

$P(\text{switch})$ in the four scenarios is as follows.

$$P(\text{switch}) = \left\{ \begin{array}{l} \int_{F_2-U_2}^{F_1+U_1} \int_{f_2}^{F_1+U_1} \frac{1}{2U_1} \frac{1}{2U_2} df_1 df_2, \\ \text{Scenario 1 (Figure 17);} \\ \\ 0, \\ \text{Scenario 2 (Figure 18);} \\ \\ \int_{F_2-U_2}^{F_2+U_2} \int_{f_2}^{F_2+U_2} \frac{1}{2U_1} \frac{1}{2U_2} df_1 df_2 + \int_{F_2+U_2}^{F_1+U_1} \frac{1}{2U_1} df_1 df_2, \\ \text{Scenario 3 (Figure 19);} \\ \\ \int_{F_1-U_1}^{F_1+U_1} \int_{f_2}^{F_1+U_1} \frac{1}{2U_1} \frac{1}{2U_2} df_1 df_2 + \int_{F_2-U_2}^{F_1-U_1} \frac{1}{2U_2} df_1 df_2, \\ \text{Scenario 4 (Figure 20).} \end{array} \right.$$

Users can calculate $P(\text{switch})$ for two specific islands in every migration step. This

can provide more accurate probability to help users make decisions before migration. With $P(\text{switch})$, users can avoid undesirable immigration and significantly decrease the calculation time for problems with complicated cost functions..

4.4 The Fitness Contribution of a Single SIV

The fitness of an island is based on the performance of its SIVs. In this section, it is about the contribution of one SIV to the fitness of an island. Suppose there are two islands: the immigrating island and the emigrating island. f represents the fitness of an island. Therefore the fitness of the immigrating island is called f_1 , and the fitness of the emigrating island is called f_2 . The number of SIVs in each island is s .

Cost functions used in heuristic computation are often sophisticated, and not all the cost functions can be separated by SIV. Therefore the exact contribution of each SIV to the fitness is not an exact number but a range. For a single SIV, the average range of its contribution to the fitness is as follows [32].

$$\text{Contribution of one SIV} = C_S \in \left[\frac{f}{s} - d\sqrt{\frac{3}{s}}, \frac{f}{s} + d\sqrt{\frac{3}{s}} \right]. \quad (4.26)$$

Here, the PDF of the contribution of a single SIV is assumed to be uniformly distributed, where d is the standard deviation of the fitnesses of all islands.

$$d = \sqrt{E(f^2) - [E(f)]^2} \quad (4.27)$$

The SIV from the emigrating island is called iSIV; the replaced SIV in the immigrating island is called rSIV. The ranges of fitness contributions of rSIV and iSIV are as follows, and they are both uniformly distributed.

$$\text{Fitness contribution of rSIV} \in \left[\frac{f_1}{s} - d\sqrt{\frac{3}{s}}, \frac{f_1}{s} + d\sqrt{\frac{3}{s}} \right],$$

$$\text{Fitness contribution of iSIV} \in \left[\frac{f_2}{s} - d\sqrt{\frac{3}{s}}, \frac{f_2}{s} + d\sqrt{\frac{3}{s}} \right].$$

In order to improve the fitness of the immigrating island, the immigrated SIV should have a better contribution to the fitness than the replaced SIV, which is equivalent to saying that iSIV should be bigger than rSIV. Figures 21—24 show the four possible relationships of iSIV and rSIV.

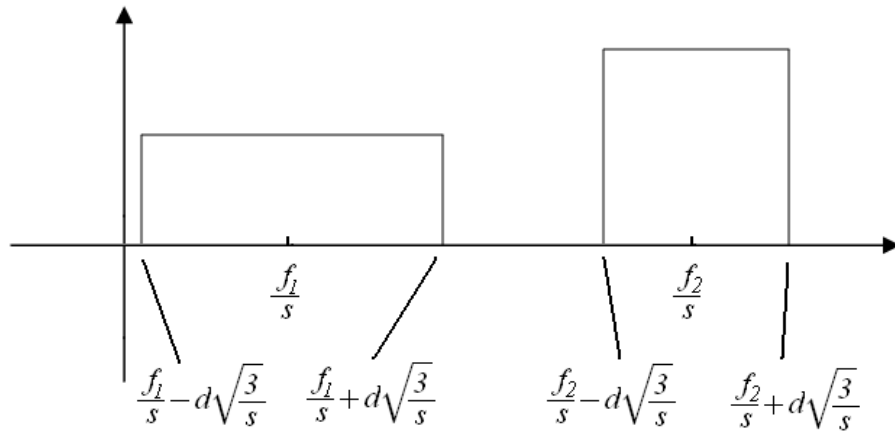


Figure 21: The PDFs of the fitness contribution of iSIV and rSIV in scenario 1.

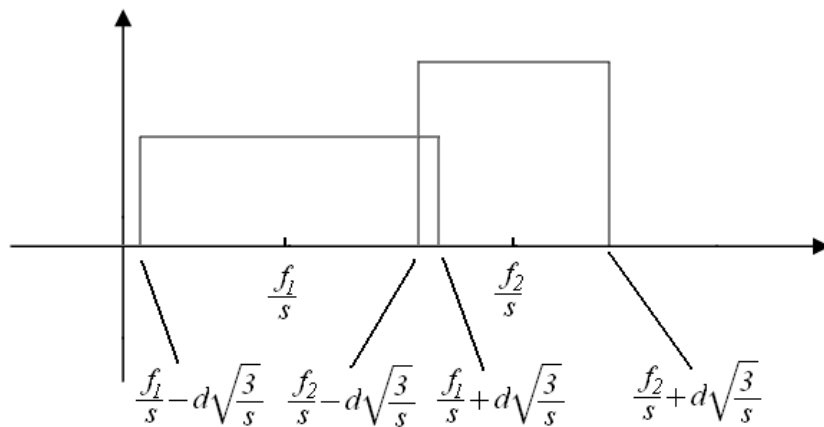


Figure 22: The PDFs of the fitness contribution of iSIV and rSIV in scenario 2.

In general, the probability for each specific case should be calculated. But the optimization environment is noisy. Therefore the measured fitness is the combination of the true fitness and the noise. It is not practical to calculate the contribution of each SIV based on the measured fitness, because in general, the functional form of the cost function is not known. In this situation, instead of calculating the specific probability

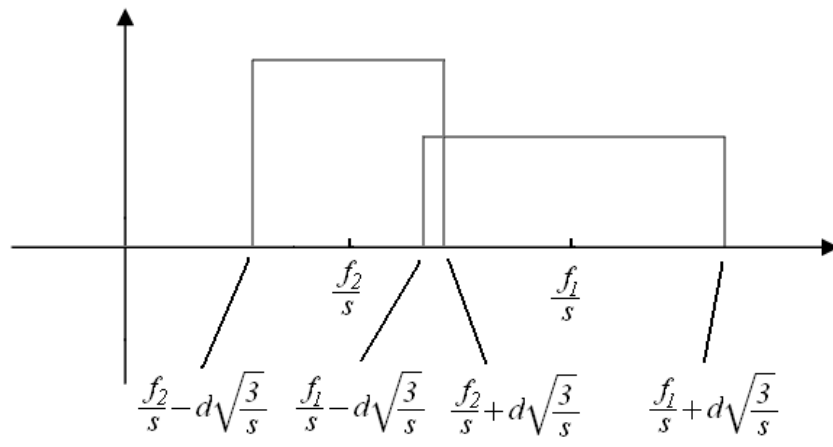


Figure 23: The PDFs of the fitness contribution of iSIV and rSIV in scenario 3.

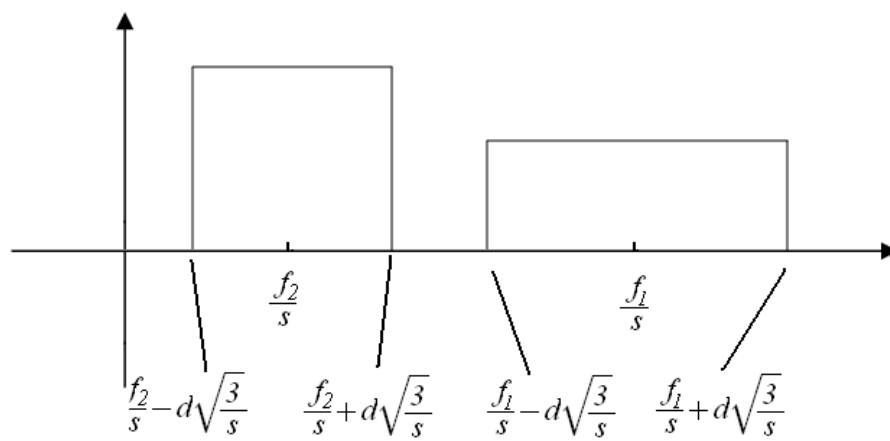


Figure 24: The PDFs of the fitness contribution of iSIV and rSIV in scenario 4.

for each case, the global probability is used. According to the four relationships shown in Figures 21—24, the probability that the fitness contribution of rSIV is bigger than the fitness contribution of iSIV is calculated, which is denoted as $P(\text{rSIV} > \text{iSIV})$.

$f_{1,t}$ is the real fitness of the immigrating island in the current generation, and $f_{1,t+1}$ is the real fitness of the immigrating island in the next generation after immigration. f_2 is the real fitness of the emigrating island in the current generation. $m_{1,t}$ is the estimate of the fitness of the immigrating island in the current generation. m_2 is the estimate of the fitness of the emigrating island in the current generation. The probability that immigration will improve the fitness of the immigrating island can be calculated using the results of the previous section, and using the assumptions for fitness contribution in this section.

In order to calculate the probability of improvement, Baye's rule [31] is used to write:

$$\begin{aligned} P(f_{1,t+1} > f_{1,t} | f_2 > f_{1,t}) &= P(\text{iSIV} > \text{rSIV} | f_2 > f_{1,t}) & (4.28) \\ &= \frac{P(\text{iSIV} > \text{rSIV}, f_2 > f_{1,t})}{P(f_2 > f_{1,t})} \\ &= \frac{P(iSIV > rSIV, f_2 > f_{1,t})}{P(f_2 > f_{1,t} | m_2 > m_{1,t}) + P(f_2 > f_{1,t} | m_2 < m_{1,t})} \end{aligned}$$

Now notice that m_2 will always be greater than $m_{1,t}$. This is because the Kalman-assisted BBO algorithm is defined such that the immigrating island will always choose to immigrate from an island which has an estimated fitness better than itself. Therefore,

$$P(f_{1,t+1} > f_{1,t} | f_2 > f_{1,t}) = \frac{P(\text{iSIV} > \text{rSIV}, f_2 > f_{1,t})}{P(f_2 > f_{1,t} | m_2 > m_{1,t})} \quad (4.29)$$

Looking at the right side of Equation (4.29), $P(\text{iSIV} > \text{rSIV}, f_2 > f_{1,t})$ can be calculated using one of Figures 21—24, along with the assumed knowledge of the PDFs of the fitness contributions of iSIV and rSIV. The other term on the right side of Equation (4.29), $P(f_2 > f_{1,t} | m_2 > m_{1,t})$, is simply equal to $(1 - P(\text{switch}))$, where

$P(\text{switch})$ is given at the end of the previous section, and which depends on the PDFs of $f_{1,t}$ and f_2 .

In a similar way, people can obtain

$$P(f_{1,t+1} > f_{1,t} | f_2 < f_{1,t}) = \frac{P(\text{iSIV} > \text{rSIV}, f_2 < f_{1,t})}{P(f_2 < f_{1,t} | m_2 > m_{1,t})} \quad (4.30)$$

Now the results of Equation (4.29) and (4.30) are used, along with Baye's rule, to calculate

$$P(f_{1,t+1} > f_{1,t}) = P(f_{1,t+1} > f_{1,t} | f_2 > f_{1,t}) + P(f_{1,t+1} > f_{1,t} | f_2 < f_{1,t}) \quad (4.31)$$

In summary, given two island fitness values, Equation (4.31) gives the probability that an immigration from the emigrating island will result in an improvement in the fitness of the immigrating island.

4.5 Three Immigration Options

Based on Section 4.4, the probability that the fitness of the immigrating island gets improved after one generation can be found. In this section, three options are set in the immigration step to find the balance for how many times the Kalman filter should be used in BBO.

4.5.1 Option One: No Island Re-evaluation

In the first option, there are two islands involved: the immigrating island and the emigrating island. In the immigration step, each immigrating island can only receive one immigrated SIV from the emigrating island in one generation. Here, the immigrating island is called island 1, and the emigrating island is called island 2.

In option one, first, two clones of island 1 are made, island 1a and island 1b. Second, island 1a receives an immigrated SIV from island 2. Third, island 1b

receives an immigrated SIV from island 2. After that, both island 1a and island 1b get evaluated, and the one which has the higher measured fitness is chosen to be island 1 in the next generation. The probability that either island 1a or island 1b has a better fitness than the original island 1 is as follows.

$$\begin{aligned} P_{\text{option1}} &= 1 - (1 - P(f_{1a,t+1} > f_{1a,t}))(1 - P(f_{1b,t+1} > f_{1b,t})) \quad (4.32) \\ &= 1 - (1 - P(f_{1,t+1} > f_{1,t}))^2 \end{aligned}$$

where the probability on the right side of the equation is given in Equation (4.31).

4.5.2 Option Two: Immigrating Island Re-evaluation

In the second option, there are two islands involved, the immigrating island and the emigrating island. This scenario has similar points with the option one because one SIV immigration is also used in this option.

According to Equation (4.9), each time the Kalman filter is used to re-evaluate the island, the uncertainty of the re-evaluated island will get decreased accordingly. At the same time, $P(\text{switch})$ is decided by the measured fitnesses and the uncertainties of the immigrating island and the emigrating island.

In option two, first, in order to decrease the uncertainty of immigrating island, immigrating island is re-evaluated. Even before re-evaluating the immigrating island, the new uncertainty can be calculated according to Equation (4.8). The expected measured fitness after re-evaluation is the same as the one before re-evaluation. That means that without any cost function calculation, the new $P(\text{switch})$ for the emigrating island and the re-evaluated immigrating island can be found.

$$P_{\text{option2}} = P_{\text{new}}(f_{1,t+1} > f_{1,t}) \quad (4.33)$$

where the probability on the right side of the equation is given in Equation (4.31). When the immigrating island is re-evaluated, the estimation of the fitness of the im-

migrating island will change accordingly. In the probability calculation, the expected estimated fitness is used. But the new estimation of the fitness is not equal to the expected one; it can be either better or worse. If the new estimation of the fitness of the immigrating island is still worse than the emigrating island, the emigrating island immigrates an SIV to the immigrating island; if the new estimation of the fitness of the immigrating island is better than the emigrating island, the island that had been chosen for immigration is re-evaluated instead of finishing the immigration step.

4.5.3 Option Three: Emigrating Island Re-evaluation

In the third option, most of the steps are the same as in option two. The only difference is that instead of re-evaluating the immigrating island, the emigrating island is chosen to be re-evaluated at first.

First, calculate the new $P(\text{switch})$ under the condition that the emigrating island is re-evaluated.

$$P_{\text{option3}} = P_{\text{new}}(f_{1,t+1} > f_{1,t}) \quad (4.34)$$

where the probability on the right side of the equation is given in Equation (4.31).

Second, if the new estimated fitness of emigrating island is still better than the immigrating island, the emigrating island immigrates an SIV to the immigrating island; on the other hand, if the new estimated fitness of the emigrating island is worse than the immigrating island, the emigrating island is re-evaluated instead of doing immigration.

4.5.4 Optimal Option Selection

When the three options are defined for the immigration step, how to choose the option becomes another question. Because of the noise, the measured fitness of

each island is not accurate. It is hard to confidently depend on the accuracy of the measured fitness in the immigration step. Therefore the improvement probability (the probability that the immigrating island will get improved) is used to be the criteria of choosing the desired option. Figure 25 shows the operating diagram in the immigration step.

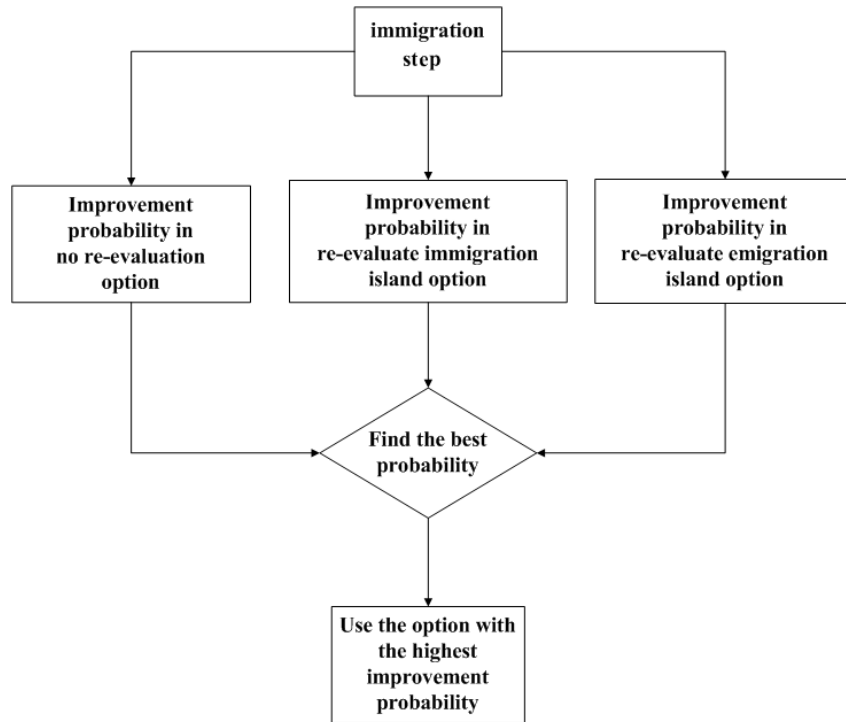


Figure 25: The three options in the immigration step — no re-evaluation option, immigrating island re-evaluation option, and emigrating island re-evaluation option.

In my problem, a fair comparison is necessary. Each call of the cost function can result in extensive calculations. If the three options have different costs, the comparison among them is unfair. In order to avoid unfair comparison for these three options, each option requires the same number of calls of the cost function.

For the first option, the immigrating island has two chances to improve its fitness since two SIV immigrations are performed, and two calls of the cost function are used in this option.

For the second option, the Kalman filter part uses one call of the cost function

at first. If the immigration is accepted by the immigrating island, another call of the cost function is used to evaluate the new immigrating island. If immigration is denied, the immigrating island is re-evaluated based on the Kalman filter, and it uses one call of the cost function. Therefore in option two, two calls of the cost function are used.

In option three, similar to option two, the Kalman filter part uses one call of the cost function at first. If the immigration is accepted by the immigrating island, another call of the cost function is used to evaluate the new immigrating island. If immigration is denied, the emigrating island is re-evaluated based on the Kalman filter, and it uses one call of the cost function. Therefore in option three, two calls of the cost function are used.

For each of three options, two calls of the cost function are used. Therefore the comparison among them is a fair one.

4.6 Simulations

MATLAB® is used as the simulation environment. Three types of BBOs are used to test performance. The first BBO is the modified BBO based on the Kalman filter and probabilities calculation, which is called KBBO. The second BBO is the basic BBO, which is called RBBO (regular BBO). The third BBO is the basic BBO without noise involved, which is called NBBO. For the first two BBOs, the optimization environment is noisy. For the last one, the optimization environment is noiseless.

4.6.1 Parameter Specifications

The main parameters used in the BBOs are as follows:

- Number of Monte Carlo simulations: 100
- Number of islands: 10
- Number of SIVs per island: 2
- Mutation probability: 0.005
- Elitism parameter: 0

For all three BBOs, the immigration step only performs one SIV immigration as in Section 4.5. The cost function is shown as follows.

$$\text{fitness} = ((x_1^2 + x_2^2 + 100)^{\frac{1}{4}} - 3.6552) \times 10, \quad x_1, x_2 \in [0, 10] \quad (4.35)$$

In the cost function, x_1 is the first SIV of the island and x_2 is the second SIV of the island. The range of the SIVs is $[0,10]$. The range of fitnesses is $[-4.9291, 5.0659]$. The range of the fitness measurement noise is $[-5, 5]$.

4.6.2 Simulation Results and Analysis

In heuristic algorithms, the performance of each island is determined by the fitness value. The final aim of all heuristic algorithms is to improve the performance of all islands, or the best island generation by generation. Therefore there are two common methods that can be use as the criteria when comparing the performances of different heuristic algorithms: comparing the best fitness and comparing the mean fitness.

For some problems, the only useful island is the island which has the best fitness. For example, in the TSP, the island with the shortest path is the final solution, and the use of the other islands is to provide diversity for the entire population. But for other problems, the performance of all islands should be considered such as when a user is interested in finding a highly diverse set of good solutions to some problem.

In my simulation, in order to make a fair comparison with all BBOs, both the best fitness and the mean fitness of all islands are compared. Also, 100 Monte Carlo simulations are run for each BBO, which increases the fairness of the comparison.

First, consider the comparison based on the best fitness of the islands. For each generation, the best fitness of the islands is plotted from all 100 Monte Carlo simulations as shown in Figure 26. All of BBOs achieve the best fitness within 50 calls of the cost function. Even BBO without any modification achieves the goal very fast. This shows that BBO has a certain tolerance for noise. But there are still some differences among the different BBOs. Though all BBOs achieve the best fitness, the improvement speed of each BBO is different. Among BBOs, the improvement speed of NBBO is fastest. For the maximum value searching problem, the performance of KBBO is not as good as the other two BBOs.

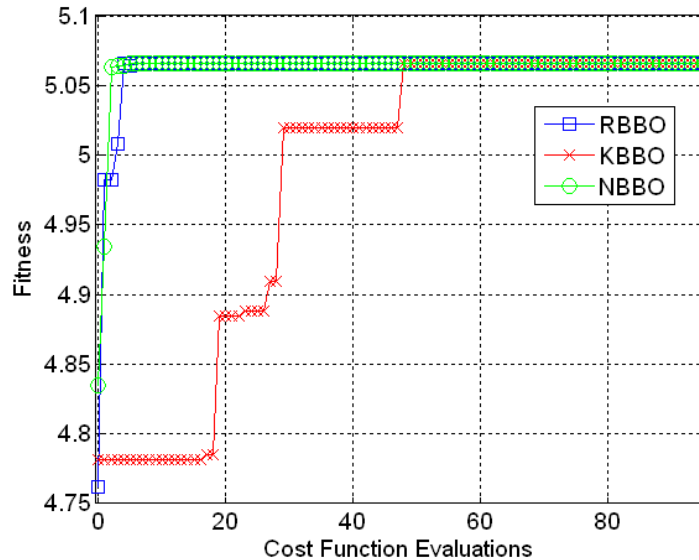


Figure 26: The maximum fitnesses of RBBO, KBBO and NBBO after 100 Monte Carlo simulations.

Second, all BBOs are compared based on the mean fitness of all islands in each generation. The mean fitness means averaging all the fitnesses in each generation over 100 Monte Carlo simulations. Figure 27 shows the mean fitness values of all BBOs.

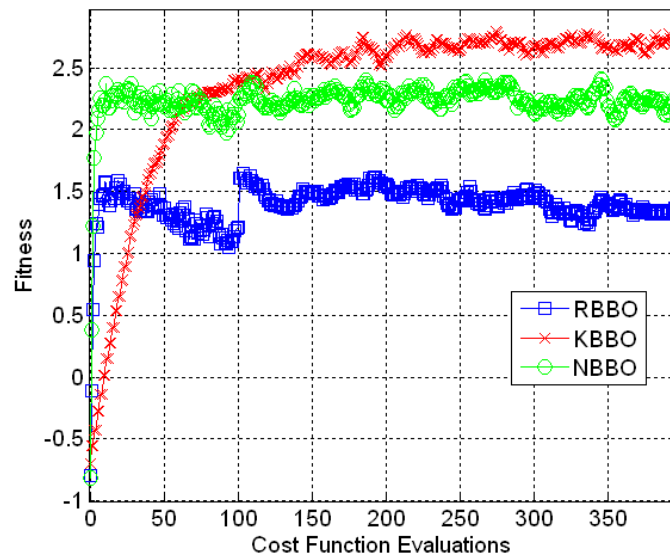


Figure 27: The mean fitnesses of RBBO, KBBO and NBBO after 100 Monte Carlo simulations.

All three BBOs achieve their own best mean fitness after about 150 calls of cost function. While the levels of the mean fitnesses are quite different, all three fitnesses stay steady at different levels. Compared to KBBO and NBBO, the steady mean fitness of RBBO is much lower. Although the improvement speed of KBBO is slower than NBBO and RBBO, the steady mean fitness of KBBO is even better than NBBO, which does not even involve noise in the environment. Therefore the Kalman-based modification of BBO provides a good performance solution when mean fitness is the criterion. The results of the experiment demonstrate that involving the Kalman filter and probabilities in BBO can be a very effective modification.

CHAPTER V

CONCLUSION AND FUTURE WORK

5.1 Conclusion

In the first chapter of this thesis, it is a brief introduction about the history and theory of BBO. BBO is derived from the observation of nature. The theory of BBO had its roots as early as 200 years ago. Based on the mechanisms of nature, BBO chooses features from the most fit islands, and sends them to unfit islands to improve their fitness. When BBO was first introduced to the engineering area in 2008, it showed great potential in benchmark testing compared to other widely used heuristic algorithms.

In the second chapter, in order to enhance the performance of BBO, techniques borrowed from ES and immigration refusal were added to BBO. Fourteen benchmarks were used to test the modified BBOs. The modified BBOs performed significantly better than the original BBO. The techniques borrowed from ES produce an especially significant improvement on the fitness performance as seen in Tables II—IV.

After the benchmark tests, statistical F-tests were used to quantify the confi-

dence level that the results of the different BBOs were from different distributions. According to the statistical F-tests, the probability that the results were from different distributions was high (more than 95%) for over half of the benchmarks.

The statistical T-tests showed that for most of the benchmarks the BBO/ES and BBO/ES/RE results were from different distributions than the BBO results. According to the simulation results in Section 2.6.2, and with the evidence from the statistical T-tests, BBO/ES and BBO/ES/RE had performance that was statistically significantly better than the original BBO. In this thesis, immigration refusal did not have as much enhancement as the use of the techniques from ES.

In the third chapter, how to solve the TSP and how to add parallel computation to BBO is discussed. The TSP is a widely used benchmark in the field of heuristic algorithms. The TSP is not only a theoretic benchmark, it also has practical application. Therefore, using BBO to solve the TSP is a good measurement of the performance of BBO. In this chapter, parallel computation was also added to the BBO algorithm. As is well known, parallel computation is used to divide one task into many sub-tasks, and solve all sub-tasks concurrently. In computer engineering, problems which have large computational cost almost always apply parallel computation to reduce the calculation time. After BBO was modified to work with the TSP, a 15 cities problem was used to compare the BBO and GA. The result was that the BBO/TSP had a 24% shorter path than the GA in the same number of generations. This result demonstrated that BBO is very promising for combinatorial optimization problems.

In the fourth chapter, the use of BBO in a noisy environment was discussed. The Kalman filter is a recursive estimator, and it is frequently used in noisy environments to estimate the true values of a state underneath noise. Therefore in this chapter the Kalman filter was incorporated into the BBO algorithm and used to es-

timate the fitness of each island and reduce the effect of noise. But a side effect of the Kalman filter is that every call of the Kalman filter requires one call of the cost function. Because of this, the calculation efficiency becomes a main factor to be considered.

In the immigration step, three different types of immigration options are defined: two of which incorporate the Kalman filter. Each option uses the same number of calls of the cost function. When noise is involved, the measured fitnesses of the islands are uncertain. Therefore probability-based method is used to select the best option in the immigration step. This method guarantees that the chosen option is the one with the best probability of fitness improvement.

The comparison in Section 4.6 showed that the performance of KBBO (the Kalman-enhanced BBO), RBBO (the regular BBO in a noisy environment) and NBBO (the regular BBO in a noiseless environment). In the maximum value searching problem, NBBO made the most rapid improvement. When the average fitness of the population was considered, although the improvement speed of KBBO was slower than the other BBOs, it had the best performance in the end. The final achieved result of KBBO was much better than RBBO. It was even better than NBBO, which did not even have noise involved in its fitness measurement. According to the simulation results, KBBO can significantly reduce the effect of noise when trying to maximize the average population fitness, and its outstanding performance is even better than BBO in the noiseless environment.

5.2 Future Work

There are several directions for future work. First, for the modified BBO, the parameters in ES and immigration refusal will be tuned. Then the modified BBO will be tested again using the same benchmarks. In addition, a more comprehensive

set of benchmarks will be developed and used in the modified BBO tests. Also techniques from other heuristic algorithms will be combined with BBO. Finally, the BBO algorithm will be applied to applications such as power distribution, message sending, control parameter tuning, or biomedical problems.

Second, BBO/TSP will be tested on more benchmarks to find its average performance. In addition, heuristic algorithms other than the GA will be used to solve the TSP in order to provide more confidence that BBO has superior performance when compared to these other algorithms. The TSP will also be implemented using Internet-based parallel computation.

Third, the Kalman-based modification of BBO will be extended in several ways. The probability calculations in Section 4.3 are based on the assumption that the fitness and the observation noise are uniformly distributed. If this assumption is not true, the theory of KBBO as developed is not valid. For non-uniform distributions the probabilities need to be calculated accordingly. For the future modification for KBBO, it will be necessary to consider a few major categories of distributions. This categorization will significantly decrease the calculation cost. Future work will investigate the fact that the performance of KBBO relative to the maximum fitness is not as good as the other BBOs. Also, the rate of convergence of KBBO is slower than the basic BBO, therefore another task will be to investigate ways to increase the rate.

Finally, Markov analysis of the BBO modifications in this thesis can be done using the method in [13]. In [13], the authors present a theoretical analysis of the probability of each possible solution distribution in a BBO problem. This analysis provides theoretical support for good performance of BBO, and it can give us theoretical insight into advantages and disadvantages of various types of BBO.

BIBLIOGRAPHY

- [1] D. Du, D. Simon, and M. Ergezer, “Biogeography-Based Optimization Combined with Evolutionary Strategy and Immigration Refusal,” IEEE International Conference on Systems, Man, and Cybernetics, October 2009, available online at <http://embeddedlab.csuohio.edu/BBO>.
- [2] J. Pearl, *Heuristics: Intelligent Search Strategies for Computer Problem Solving*, Addison-Wesley, 1983.
- [3] D. Simon, “Biogeography-Based Optimization,” IEEE Transactions on Evolutionary Computation, Vol. 12, Issue 6, pp. 702—713, December 2008.
- [4] A. Wallace, *The Geographical Distribution of Animals (Two Volumes)*, Adamant Media Corporation, 2005.
- [5] C. Darwin, *The Origin of Species*, Gramercy, 1995.
- [6] L. Tseng and S. Liang, “A Hybrid Metaheuristic for The Quadratic Assignment problem,” Computational Optimization and Applications, Vol. 34, Issue 1, pp. 85 – 113, 2006.
- [7] C. Grosan, A. Abraham and H. Ishibuchi, *Hybrid Evolutionary Algorithms: Methodologies, Architectures, and Reviews*, Springer Berlin/Heidelberg, 2007.
- [8] H. Beyer and H. Schwefel, *Natural Computing*, Kluwer Academic Publishers, 2002.
- [9] J. Kennedy and R. Eberhart, *Swarm Intelligence*, Morgan Kaufmann Publishers, 2001.

- [10] P. Ruud, *An Introduction to Classical Econometric Theory*, Oxford University Press, 2000.
- [11] C. Wild and G. Seber, *Chance Encounters: A First Course in Data Analysis and Inference*, John Wiley & Sons, 2000.
- [12] G. Hill, “Algorithm 395: Students T-distribution,” *Communications of the ACM*, Vol. 13, pp. 617—19, October 1970.
- [13] D. Simon, M. Ergezer and D. Du, “Markov Models for Biogeography-Based Optimization and Genetic Algorithms with Global Uniform Recombination,” submitted for publication, available online at <http://academic.csuohio.edu/simond/bbo/markov>.
- [14] P. Pongcharoen, W. Chainate, and P. Thapatsuwan, “Exploration of Genetic Parameters and Operators through Travelling Salesman Problem,” *ScienceAsia*, Vol. 33, Issue 2, pp. 215—222, 2007.
- [15] D. Applegate, *The Traveling Salesman Problem : A Computational Study*, Princeton Univ. Press, 2006.
- [16] V. Klee, “Combinatorial Optimization: What is The State of The Art,” *Mathematics of Operations Research*, Vol. 5, pp. 1 – 26, 1980.
- [17] R. Karp, “Reducibility Among Combinatorial Problems,” *Complexity of Computer Computations (Symposium Proceedings)*, 1972.
- [18] D. Angus and T. Hendtlass, “Dynamic Ant Colony Optimisation,” *Applied Intelligence*, Vol. 23, pp. 33—38, 2005.
- [19] G. Sena, G. Isern, and D. Megherbi, “Implementation of a Parallel Genetic Algorithm on a Cluster of Workstations: The Travelling Salesman Problem, a

- Case Study,” *Future Generation Computer Systems*, Vol. 17, Issue 4, pp. 477—488, January 2001
- [20] Erick Cantú-Paz, “Designing Efficient Master-Slave Parallel Genetic Algorithms,” *IllGAL Report 97004*, 1997, available online at <http://www.illgal.uiuc.edu/pub/papers/IlliGALs/97004.ps.Z>
- [21] M. Mitchell, *An Introduction to Genetic Algorithms*, MIT Press, 1998.
- [22] D. Kreher, D. Stinson, “Combinatorial Algorithms: Generation, Enumeration, and Search,” *ACM SIGACT News*, Vol. 30, Issue 1, pp. 33—35, 1999.
- [23] V. Kumar, A. Grama, A. Gupta and G. Karypis, *Introduction to Parallel Computing: Design and Analysis of Algorithms*, Benjamin-Cummings Publishing Co., 1994.
- [24] R. Parsons, S. Forrest, and C. Burks. “Genetic algorithms for DNA sequence assembly,” *Proceedings, First International Conference on Intelligent Systems for Molecular Biology*, pp. 310 – 318, 1993.
- [25] B. Al-Dulaimi, H. Ali, “Enhanced Traveling Salesman Problem Solving by Genetic Algorithm Technique (TSPGA),” *Proceedings of World Academy of Science, Engineering and Technology*, Vol. 28, April 2008.
- [26] R. E. Kalman. “A New Approach to Linear Filtering and Prediction Problems,” *Journal of Basic Engineering*, Vol. 82, pp. 35—45, 1960.
- [27] G. Welch, G. Bishop, “An Introduction to The Kalman Filter,” *Technical Report TR 95-041*, 1995, available online at http://www.cs.unc.edu/~tracker/media/pdf/SIGGRAPH2001_CoursePack_08.pdf.

- [28] C. Snyder, F. Zhang, “Assimilation of Simulated Doppler Radar Observations with An Ensemble Kalman Filter,” *Monthly Weather Review*, Vol. 131, pp. 1663—1677, 2003.
- [29] P. Stroud, “Kalman-extended Genetic Algorithm for Search in Nonstationary Environments with Noisy Fitness Evaluations,” *IEEE Transactions on Evolutionary Computation*, Vol. 5, Issue 1, pp. 66—77, February 2001.
- [30] D. Simon, *Optimal State Estimation: Kalman, H-infinity, and Nonlinear Approaches*, John Wiley & Sons, 2006.
- [31] P. Peebles JR., *Probability, Random Variables and Random Signal Principles*, McGraw-Hill, 2001.
- [32] D. Simon, “A Probabilistic Analysis of a Simplified Biogeography-Based Optimization Algorithm,” submitted for publication, February 2009, available online at <http://academic.csuohio.edu/simond/bbo/simplified>.

APPENDIX

APPENDIX A

FOURTEEN BENCHMARKS

In Table I, 14 benchmarks were used to test the performance of heuristic algorithms. The detailed information of all the benchmarks is shown as follows.

1. Ackley:

- Number of variables: n
- Definition: $f(x) = 20 + e - 20e^{-\frac{1}{5}\sqrt{\frac{1}{n}\sum_{i=1}^n x_i^2}} - e^{-\frac{1}{n}\sum_{i=1}^n \cos(2\pi x_i)}$
- Search domain: $-30 < x_i < 30, i \in [1, n]$
- Global minimum: $f(x) = 0$

2. Fletcher:

- Number of variables: n
- Definition:
 $a_{ij} \sim U[-100, 100], i, j \in [1, n]$
 $b_{ij} \sim U[-100, 100]$

$$\alpha_i \sim U[-\pi, \pi]$$

$$A_i = \sum_{j=1}^n (a_{ij} \sin(\alpha_j) + b_{ij} \cos(\alpha_j))$$

$$B_i = \sum_{j=1}^n (a_{ij} \sin(x_j) + b_{ij} \cos(x_j))$$

$$f(x) = \sum_{i=1}^n (A_i - B_i)^2$$

- Search domain: $-\pi < x_i < \pi, i \in [1, n]$
- Global minimum: $f(x) = 0$

3. Griewank:

- Number of variables: n
- Definition: $f(x) = \sum_{i=1}^n \frac{x_i^2}{4000} - \prod_{i=1}^n \cos(\frac{x_i}{\sqrt{i}}) + 1$
- Search domain: $-600 < x_i < 600, i \in [1, n]$
- Global minimum: $f(x) = 0$

4. Penalty # 1:

- Number of variables: n
- Definition:

$$u_i = \begin{cases} 0, & x_i \in [-10, 10] \\ 100(|x_i| - 10)^4, & \text{otherwise} \end{cases}$$

$$y_i = 1 + \frac{(x_i+1)}{4}$$

$$f(x) = \sum_{i=1}^n u_i + \frac{10(\sin^2(\pi y_1) + (y_n - 1)\pi)}{30} + \sum_{i=1}^{n-1} \frac{(y_i - 1)^2 (1 + 10 \sin^2(\pi y_{i+1}))\pi}{30}$$

- Search domain: $-50 < x_i < 50, i \in [1, n]$
- Global minimum: $f(x) = 0$

5. Penalty # 2:

- Number of variables: n

- Definition:

$$u_i = \begin{cases} 0, & x_i \in [-10, 10] \\ 100(|x_i| - 5)^4, & \text{otherwise} \end{cases}$$

$$f(x) = \sum_{i=1}^n u_i + 0.1(\sin^2(3\pi x_1)(x_n - 1)^2(1 + \sin^2(2\pi x_n))) + \sum_{i=1}^{n-1} 0.1(x_i - 1)^2(1 + \sin^2(3\pi x_{i+1}))$$

- Search domain: $-50 < x_i < 50, i \in [1, n]$

- Global minimum: $f(x) = 0$

6. Quartic:

- Number of variables: n

- Definition: $f(x) = \sum_{i=1}^n ix_i^4$

- Search domain: $-1.28 < x_i < 1.28, i \in [1, n]$

- Global minimum: $f(x) = 0$

7. Rastrigin:

- Number of variables: n

- Definition: $f(x) = 10n + \sum_{i=1}^n (x_i^2 - 10 \cos(2\pi x_i))$

- Search domain: $-5.12 < x_i < 5.12, i \in [1, n]$

- Global minimum: $f(x) = 0$

8. Rosenbrock:

- Number of variables: n

- Definition: $f(x) = \sum_{i=1}^{n-1} 100(x_i - x_{i+1}^2)^2 + (1 - x_i)^2$

- Search domain: $-2.048 < x_i < 2.048, i \in [1, n]$
- Global minimum: $f(x) = 0$

9. Schwefel 1.2:

- Number of variables: n
- Definition: $f(x) = \sum_{i=1}^n x_i \sin(\sqrt{|x_i|})$
- Search domain: $-65.536 < x_i < 65.536, i \in [1, n]$
- Global minimum: $f(x) = 0$

10. Schwefel 2.21:

- Number of variables: n
- Definition: $f(x) = \sum_{i=1}^n (\sum_{j=1}^i x_j)^2$
- Search domain: $-100 < x_i < 100, i \in [1, n]$
- Global minimum: $f(x) = 0$

11. Schwefel 2.22:

- Number of variables: n
- Definition: $f(x) = \sum_{i=1}^n |x_i| + \prod_{i=1}^n |x_i|$
- Search domain: $-10 < x_i < 10, i \in [1, n]$
- Global minimum: $f(x) = 0$

12. Schwefel 2.26:

- Number of variables: n

- Definition: $f(x) = \max(|x_i|)$
- Search domain: $-512 < x_i < 512, i \in [1, n]$
- Global minimum: $f(x) = 0$

13. Sphere:

- Number of variables: n
- Definition: $f(x) = \sum_{i=1}^n x_i^2$
- Search domain: $-5.12 < x_i < 5.12, i \in [1, n]$
- Global minimum: $f(x) = 0$

14. Step:

- Number of variables: n
- Definition: $f(x) = \sum_{i=1}^n (\lfloor x_i + 0.5 \rfloor)^2$
- Search domain: $-200 < x_i < 200, i \in [1, n]$
- Global minimum: $f(x) = 0$