
Contents

| | | |
|----------|--|----|
| 1 | Introduction | 1 |
| 1.1 | Computation Inspired by Nature | 1 |
| 1.2 | Biological Processes | 3 |
| 1.3 | Evolution Versus Learning | 5 |
| 1.4 | Swarm Intelligence | 6 |
| 1.4.1 | Group Behaviors | 7 |
| 1.4.2 | Foraging Theory | 8 |
| 1.5 | Heuristics, Metaheuristics, and Hyper-Heuristics | 9 |
| 1.6 | Optimization | 11 |
| 1.6.1 | Lagrange Multiplier Method | 12 |
| 1.6.2 | Direction-Based Search and Simplex Search | 13 |
| 1.6.3 | Discrete Optimization Problems | 14 |
| 1.6.4 | P, NP, NP-Hard, and NP-Complete | 16 |
| 1.6.5 | Multiobjective Optimization Problem | 17 |
| 1.6.6 | Robust Optimization | 19 |
| 1.7 | Performance Indicators | 20 |
| 1.8 | No Free Lunch Theorem | 22 |
| 1.9 | Outline of the Book | 23 |
| | References | 25 |
| 2 | Simulated Annealing | 29 |
| 2.1 | Introduction | 29 |
| 2.2 | Basic Simulated Annealing | 30 |
| 2.3 | Variants of Simulated Annealing | 33 |
| | References | 35 |
| 3 | Genetic Algorithms | 37 |
| 3.1 | Introduction to Evolutionary Computation | 37 |
| 3.1.1 | Evolutionary Algorithms Versus Simulated Annealing | 39 |
| 3.2 | Terminologies of Evolutionary Computation | 39 |
| 3.3 | Encoding/Decoding | 42 |
| 3.4 | Selection/Reproduction | 43 |
| 3.5 | Crossover | 46 |

| | | |
|----------|---|------------|
| 3.6 | Mutation | 48 |
| 3.7 | Noncanonical Genetic Operators | 49 |
| 3.8 | Exploitation Versus Exploration | 51 |
| 3.9 | Two-Dimensional Genetic Algorithms | 55 |
| 3.10 | Real-Coded Genetic Algorithms | 56 |
| 3.11 | Genetic Algorithms for Sequence Optimization | 60 |
| | References. | 64 |
| 4 | Genetic Programming | 71 |
| 4.1 | Introduction | 71 |
| 4.2 | Syntax Trees. | 72 |
| 4.3 | Causes of Bloat. | 75 |
| 4.4 | Bloat Control | 76 |
| | 4.4.1 Limiting on Program Size | 77 |
| | 4.4.2 Penalizing the Fitness of an Individual with Large Size. | 77 |
| | 4.4.3 Designing Genetic Operators | 77 |
| 4.5 | Gene Expression Programming | 78 |
| | References. | 80 |
| 5 | Evolutionary Strategies | 83 |
| 5.1 | Introduction | 83 |
| 5.2 | Basic Algorithm | 84 |
| 5.3 | Evolutionary Gradient Search and Gradient Evolution | 85 |
| 5.4 | CMA Evolutionary Strategies | 88 |
| | References. | 90 |
| 6 | Differential Evolution | 93 |
| 6.1 | Introduction | 93 |
| 6.2 | DE Algorithm. | 94 |
| 6.3 | Variants of DE | 97 |
| 6.4 | Binary DE Algorithms | 100 |
| 6.5 | Theoretical Analysis on DE | 100 |
| | References. | 101 |
| 7 | Estimation of Distribution Algorithms | 105 |
| 7.1 | Introduction | 105 |
| 7.2 | EDA Flowchart. | 107 |
| 7.3 | Population-Based Incremental Learning | 108 |
| 7.4 | Compact Genetic Algorithms | 110 |
| 7.5 | Bayesian Optimization Algorithm | 112 |
| 7.6 | Convergence Properties | 112 |
| 7.7 | Other EDAs | 113 |
| | 7.7.1 Probabilistic Model Building GP. | 115 |
| | References. | 116 |

| | | |
|-----------|--|-----|
| 8 | Topics in Evolutionary Algorithms | 121 |
| 8.1 | Convergence of Evolutionary Algorithms | 121 |
| 8.1.1 | Schema Theorem and Building-Block Hypothesis | 121 |
| 8.1.2 | Finite and Infinite Population Models | 123 |
| 8.2 | Random Problems and Deceptive Functions | 125 |
| 8.3 | Parallel Evolutionary Algorithms | 127 |
| 8.3.1 | Master-Slave Model | 129 |
| 8.3.2 | Island Model | 130 |
| 8.3.3 | Cellular EAs | 132 |
| 8.3.4 | Cooperative Coevolution | 133 |
| 8.3.5 | Cloud Computing | 134 |
| 8.3.6 | GPU Computing | 135 |
| 8.4 | Coevolution | 136 |
| 8.4.1 | Coevolutionary Approaches | 137 |
| 8.4.2 | Coevolutionary Approach for Minimax Optimization | 138 |
| 8.5 | Interactive Evolutionary Computation | 139 |
| 8.6 | Fitness Approximation | 139 |
| 8.7 | Other Heredity-Based Algorithms | 141 |
| 8.8 | Application: Optimizing Neural Networks | 142 |
| | References | 146 |
| 9 | Particle Swarm Optimization | 153 |
| 9.1 | Introduction | 153 |
| 9.2 | Basic PSO Algorithms | 154 |
| 9.2.1 | Bare-Bones PSO | 156 |
| 9.2.2 | PSO Variants Using Gaussian or Cauchy Distribution | 157 |
| 9.2.3 | Stability Analysis of PSO | 157 |
| 9.3 | PSO Variants Using Different Neighborhood Topologies | 159 |
| 9.4 | Other PSO Variants | 160 |
| 9.5 | PSO and EAs: Hybridization | 164 |
| 9.6 | Discrete PSO | 165 |
| 9.7 | Multi-swarm PSOs | 166 |
| | References | 169 |
| 10 | Artificial Immune Systems | 175 |
| 10.1 | Introduction | 175 |
| 10.2 | Immunological Theories | 177 |
| 10.3 | Immune Algorithms | 180 |
| 10.3.1 | Clonal Selection Algorithm | 180 |
| 10.3.2 | Artificial Immune Network | 184 |
| 10.3.3 | Negative Selection Algorithm | 185 |
| 10.3.4 | Dendritic Cell Algorithm | 186 |
| | References | 187 |

| | | |
|-----------|--|-----|
| 11 | Ant Colony Optimization | 191 |
| 11.1 | Introduction | 191 |
| 11.2 | Ant-Colony Optimization | 192 |
| 11.2.1 | Basic ACO Algorithm | 194 |
| 11.2.2 | ACO for Continuous Optimization | 195 |
| | References. | 198 |
| 12 | Bee Metaheuristics | 201 |
| 12.1 | Introduction | 201 |
| 12.2 | Artificial Bee Colony Algorithm | 203 |
| 12.2.1 | Algorithm Flowchart | 203 |
| 12.2.2 | Modifications on ABC Algorithm | 207 |
| 12.2.3 | Discrete ABC Algorithms. | 208 |
| 12.3 | Marriage in Honeybees Optimization | 209 |
| 12.4 | Bee Colony Optimization | 210 |
| 12.5 | Other Bee Algorithms | 211 |
| 12.5.1 | Wasp Swarm Optimization | 212 |
| | References. | 213 |
| 13 | Bacterial Foraging Algorithm | 217 |
| 13.1 | Introduction | 217 |
| 13.2 | Bacterial Foraging Algorithm | 219 |
| 13.3 | Algorithms Inspired by Molds, Algae, and Tumor Cells | 222 |
| | References. | 224 |
| 14 | Harmony Search | 227 |
| 14.1 | Introduction | 227 |
| 14.2 | Harmony Search Algorithm | 228 |
| 14.3 | Variants of Harmony Search | 230 |
| 14.4 | Melody Search | 233 |
| | References. | 234 |
| 15 | Swarm Intelligence | 237 |
| 15.1 | Glowworm-Based Optimization. | 237 |
| 15.1.1 | Glowworm Swarm Optimization | 238 |
| 15.1.2 | Firefly Algorithm | 239 |
| 15.2 | Group Search Optimization. | 240 |
| 15.3 | Shuffled Frog Leaping. | 241 |
| 15.4 | Collective Animal Search. | 242 |
| 15.5 | Cuckoo Search | 243 |
| 15.6 | Bat Algorithm. | 246 |
| 15.7 | Swarm Intelligence Inspired by Animal Behaviors. | 247 |
| 15.7.1 | Social Spider Optimization | 247 |
| 15.7.2 | Fish Swarm Optimization. | 249 |
| 15.7.3 | Krill Herd Algorithm. | 250 |
| 15.7.4 | Cockroach-Based Optimization | 251 |
| 15.7.5 | Seven-Spot Ladybird Optimization | 252 |

| | | |
|-----------|--|------------|
| 15.7.6 | Monkey-Inspired Optimization | 252 |
| 15.7.7 | Migrating-Based Algorithms | 253 |
| 15.7.8 | Other Methods | 254 |
| 15.8 | Plant-Based Metaheuristics | 255 |
| 15.9 | Other Swarm Intelligence-Based Metaheuristics. | 257 |
| | References. | 259 |
| 16 | Biomolecular Computing. | 265 |
| 16.1 | Introduction | 265 |
| 16.1.1 | Biochemical Networks | 267 |
| 16.2 | DNA Computing. | 268 |
| 16.2.1 | DNA Data Embedding. | 271 |
| 16.3 | Membrane Computing | 271 |
| 16.3.1 | Cell-Like P System | 272 |
| 16.3.2 | Computing by P System | 273 |
| 16.3.3 | Other P Systems | 275 |
| 16.3.4 | Membrane-Based Optimization | 277 |
| | References. | 278 |
| 17 | Quantum Computing | 283 |
| 17.1 | Introduction | 283 |
| 17.2 | Fundamentals | 284 |
| 17.2.1 | Grover's Search Algorithm | 286 |
| 17.3 | Hybrid Methods | 287 |
| 17.3.1 | Quantum-Inspired EAs. | 287 |
| 17.3.2 | Other Quantum-Inspired Hybrid Algorithms | 290 |
| | References. | 291 |
| 18 | Metaheuristics Based on Sciences | 295 |
| 18.1 | Search Based on Newton's Laws | 295 |
| 18.2 | Search Based on Electromagnetic Laws | 297 |
| 18.3 | Search Based on Thermal-Energy Principles | 298 |
| 18.4 | Search Based on Natural Phenomena | 299 |
| 18.4.1 | Search Based on Water Flows | 299 |
| 18.4.2 | Search Based on Cosmology | 301 |
| 18.4.3 | Black Hole-Based Optimization | 302 |
| 18.5 | Sorting. | 303 |
| 18.6 | Algorithmic Chemistries. | 304 |
| 18.6.1 | Chemical Reaction Optimization | 304 |
| 18.7 | Biogeography-Based Optimization. | 306 |
| 18.8 | Methods Based on Mathematical Concepts | 309 |
| 18.8.1 | Opposition-Based Learning. | 310 |
| | References. | 311 |
| 19 | Memetic Algorithms | 315 |
| 19.1 | Introduction | 315 |
| 19.2 | Cultural Algorithms. | 316 |

| | | |
|-----------|---|------------|
| 19.3 | Memetic Algorithms | 318 |
| 19.3.1 | Simplex-based Memetic Algorithms. | 320 |
| 19.4 | Application: Searching Low Autocorrelation Sequences | 321 |
| | References. | 324 |
| 20 | Tabu Search and Scatter Search | 327 |
| 20.1 | Tabu Search | 327 |
| 20.1.1 | Iterative Tabu Search. | 330 |
| 20.2 | Scatter Search. | 331 |
| 20.3 | Path Relinking | 333 |
| | References. | 335 |
| 21 | Search Based on Human Behaviors | 337 |
| 21.1 | Seeker Optimization Algorithm. | 337 |
| 21.2 | Teaching–Learning–Based Optimization | 338 |
| 21.3 | Imperialist Competitive Algorithm. | 340 |
| 21.4 | Several Metaheuristics Inspired by Human Behaviors | 342 |
| | References. | 345 |
| 22 | Dynamic, Multimodal, and Constrained Optimizations | 347 |
| 22.1 | Dynamic Optimization | 347 |
| 22.1.1 | Memory Scheme. | 348 |
| 22.1.2 | Diversity Maintaining or Reinforcing. | 348 |
| 22.1.3 | Multiple Population Scheme. | 349 |
| 22.2 | Multimodal Optimization | 350 |
| 22.2.1 | Crowding and Restricted Tournament Selection | 351 |
| 22.2.2 | Fitness Sharing | 353 |
| 22.2.3 | Speciation | 354 |
| 22.2.4 | Clearing, Local Selection, and Demes | 356 |
| 22.2.5 | Other Methods | 357 |
| 22.2.6 | Metrics for Multimodal Optimization. | 359 |
| 22.3 | Constrained Optimization | 359 |
| 22.3.1 | Penalty Function Method | 360 |
| 22.3.2 | Using Multiobjective Optimization Techniques | 363 |
| | References. | 365 |
| 23 | Multiobjective Optimization | 371 |
| 23.1 | Introduction | 371 |
| 23.2 | Multiobjective Evolutionary Algorithms | 373 |
| 23.2.1 | Nondominated Sorting Genetic Algorithm II. | 374 |
| 23.2.2 | Strength Pareto Evolutionary Algorithm 2 | 377 |
| 23.2.3 | Pareto Archived Evolution Strategy (PAES) | 378 |
| 23.2.4 | Pareto Envelope-Based Selection Algorithm | 379 |
| 23.2.5 | MOEA Based on Decomposition (MOEA/D) | 380 |
| 23.2.6 | Several MOEAs | 381 |

| | | |
|--------|--|------------|
| 23.2.7 | Nondominated Sorting | 384 |
| 23.2.8 | Multiobjective Optimization Based on Differential Evolution | 385 |
| 23.3 | Performance Metrics | 386 |
| 23.4 | Many-Objective Optimization | 389 |
| 23.4.1 | Challenges in Many-Objective Optimization | 389 |
| 23.4.2 | Pareto-Based Algorithms | 391 |
| 23.4.3 | Decomposition-Based Algorithms | 393 |
| 23.5 | Multiobjective Immune Algorithms | 394 |
| 23.6 | Multiobjective PSO | 395 |
| 23.7 | Multiobjective EDAs | 398 |
| 23.8 | Tabu/Scatter Search Based Multiobjective Optimization | 399 |
| 23.9 | Other Methods | 400 |
| 23.10 | Coevolutionary MOEAs | 402 |
| | References | 403 |
| | Appendix A: Benchmarks | 413 |
| | Index | 431 |

Search and Optimization by Metaheuristics
Techniques and Algorithms Inspired by Nature

Du, K.-L.; Swamy, M.N.S.

2016, XXI, 434 p. 68 illus., 40 illus. in color., Hardcover

ISBN: 978-3-319-41191-0

A product of Birkhäuser Basel