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 Concergence Properties . . . 112
7.7 Other EDAs . . . 113
7.7.1 Probabilistic Model Building GP . . . 115
References . . . 116

8 Topics in Evolutinary Algorithms 121
8.1 Convergence of Evolutinary 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: Optimizating 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