A Phenotypic Analysis of Three Population-based Metaheuristics

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Abstract

Metaheuristics are used as very good optimization methods and they imitate natural, biologic, social and cultural process. In this work, we evaluate and compare three different metaheuristics which are population-based: Genetic Algorithms, CHC and Scatter Search. They work with a set of solutions in contrast to trajectory-based metaheuristics which use an only solution. From a comparative analysis, we can infer that Genetic Algorithms and CHC algorithms can solve satisfactorily problems with a growing complexity. While Scatter Search provides high quality solutions but its computational effort is very high too.

Keywords: Metaheuristic, Genetic Algorithms, CHC, Sccatter Search.

1 INTRODUCTION

In the last 50 years, many methods have been developed to solve combinatorial optimization problems. The Simplex is used to optimize linear functions, the random searches, the dynamic programming, the brunch and bound methods, among others, are used to solve nonlinear functions. But these techniques are not enough to solve problems belonging to NP-complete problem class and with a growing complexity. To mitigate this weakness, the metaheuristics are used. A metaheuristic is a method with a high abstraction level that can analyze big search spaces, keeping an equilibrium between diversification and intensification of the search. Besides it provides very good results although those solutions can not be optimal.

The diversification term is associated with the exploration of whole search space, while the intensification is related with the exploitation of a specific area from the search space. The equilibrium degree between these two aspects determines how efficient and efficacy the search is.

There are several classifications of metaheuristic algorithms. For example, they can be classified: into nature-inspired and not nature-inspired methods, into a memory-based vs. memory-less metaheuristics. In this work we use one of the most important taxonomy which classifies the metaheuristics in two classes [2, 7]: trajectory methods and population-based methods. The first ones work with only one solution to explore the search space, and it is characterized by a trajectory in the search space with each movement a new path node is generated. Tabu Search (TS) [9], Greedy Randomized Adaptive Search Procedure (GRASP) [5], Iterated Local Search (ILS) [24], Simulated Annealing (SA) [21] are the most known trajectory metaheuristics. By other hand, the population-based metaheuristics apply, simultaneously, the search process

to a set of solutions; the most used of them are: Genetic Algorithms(GA) [12], CHC algorithm [4], Scatter Search (SS) [8], Path Relinking (PR) [10], Particle Swarm Optimization (PSO) [22] and Ant Colony Optimization (ACO) [16].

Many works present how some metaheuristics solved a specific problem but they only explain the metaheuristic behaviour for that particular problem. Our objective is to analyze different population-based metaheuristics (GA, CHC, SS) considering four optimization functions, which represent many combinatorial optimization problem. We try to provide empirical evidence for the practical usefulness of those metaheuristics.

The rest of this article is organized as follows. The next section introduces the optimization functions used to test the population-based metaheuristics. Section 3 shows the three metaheuristics used in this work: GA, CHC and SS. Section 4 shows the experiments performed and discusses the results of those experiments. Finally, the last section concludes and provides hints on further research.

2 TEST FUNCTIONS

In this paper, we use four different optimization functions to analyze the above mentioned metaheuristics; they are: Sphere function (f1), Rosenbrock function (f2), Rastrigin function (f3), Easom function (f4). Those functions have been chosen since they represent real problems and belong to a function set which is used to study many optimization methods [13]. All these functions are mapped in $R^n \to R$. The characteristics of each function are shown in Table 1.

Table 1: Function characteristics Sphere (f1) Dimension Size $n = 5(f1_5)$ and $n = 20(f1_{20})$ $F(\vec{x}) = \sum_{i=1}^{n} x_i^2$ Search Space $S = \{x | \forall i : -5.12 = \langle x_i = \langle 5.12 \in \mathbf{R} \}$ Optimum Value Main Characteristics unimodal Rosenbrock (f2) Dimension Size $n = 5(f2_5)$ and $n = 20(f2_{20})$ $F(X) = \sum_{i=1}^{n-1} 100 * (x_{i+1}^2 - x_i^2)^2 + (x_i - 1)^2$ Search Space $S = \{x | \forall i : -5.12 = \langle x_i = \langle 5.12 \in \mathbf{R} \}$ Optimum Value Main Characteristics 0.0 dependent variables Rastrigin (f3)Dimension Size $n = 5(f3_5)$ and $n = 20(f3_{20})$ $F(X) = (\sum_{i=1}^{n} -10 * cos(2\pi x_i)) + 10 * n$ Search Space $S = \{x | \forall i : -5.12 = \langle x_i = \langle 5.12 \in \mathbf{R} \}$ Optimum Value Main Characteristics multimodalEasom (f_4) Dimension Size n=2 $F(x,y) = -\cos(x) * \cos(y) * \exp(-(x-\pi)^2) - (y-\pi)^2$ Search Space $S = \{-100 = \langle x, y = \langle 100 \in \mathbf{R} \}$ Optimum Value Main Characteristics -1 deceptive

3 POPULATION-BASED METAHEURISTICS

Generally, the metaheuristics can be classified as *trajectory methods* (single-point search) or *population-based methods*. In the first case, the search process performs a trajectory in the search space. The population-based methods use a set of solutions (population) in each iteration. The

Genetic algorithms, CHC algorithm and Scatter Search algorithm belong to the population-based methods.

In general the problem search space is codified as binary strings, each string represents a solution (or chromosome for GAs). We use a binary vector as solution to represent real values of the variable. The string length depends on the required precision, in this work the decimal part has six places. For example, the domain of such variable of f1 has a length 10.24; which means each variable range has be divided into at least 10.24*1000000 equal parts. This means that 24 bits are necessary for each variable and a chromosome with 24*n bits is required to codify a f1 solution. Specifically for $f1_5$, $f2_5$ and $f3_5$ the chromosome size is 120, for $f1_{20}$, $f2_{20}$ and $f3_{20}$ is 480 and for $f4_2$ is 56.

For mapping a binary string $(b_{23}, b_{22}...b_0)$ into a real number x is done in two steps.

• Convert a binary string from base 2 to base 10

$$(b_{23}, b_{22}...b_0)_2 = (\sum_{i=0}^{23} b_i * 2^i)_{10} = x'$$
(1)

donde b_i representa el valor de un alelo

• Find a real number belonging to a respective range

$$x = -5.12 + x' * (10.24/(2^{24} - 1))$$
(2)

where -5.12 is the left boundary and 10.24 is the length of the domain

3.1 Genetic Algorithms

Genetic Algorithms (GAs) [12], a special class of Evolutionary Algorithms (EAs), are computer-based solving systems, which use evolutionary computational models as a key element in their design. They have a conceptual base simulating the evolution of individual structures via the Darwinian natural selection process [6]. GAs have been applied to a wide variety of problems from pipeline engineering, VLSI circuit layout, resource scheduling, machine learning, bioinformatics problems [14, 15, 19, 20], among others.

As it is shown in Algorithm 1, a GA maintains a population of multiple tentative solutions (individuals) which evolve throughout generations by reproduction of the fittest ones. Selection, recombination, and mutation are the main operators used for modifying individual features. So, it is expected that evolved generations provide better and better individuals (tentative solutions in the problem space).

Selection mechanisms favor reproduction of better individuals imposing a direction on the search process. This process does not create new individuals, it selects comparatively good individuals from a population for mating. The idea is to generate a competition among individuals with higher fitness because they have a higher probability to be selected for mating. In this way, selection introduces the influence of the fitness function to the evolutionary process [3, 11, 18], because the fitness of an individual gives a measure of its goodness. Moreover, selection is the only operator of a genetic algorithm where the fitness of an individual affects the evolutionary process. In such process two important, strongly related, issues exist: selective pressure and population diversity [1]. The selection mechanism has a great responsibility to maintain or eliminated the population diversity. If the selective pressure is high then the best individuals are preferred, supplying a large number of copies (remaining a few copies for the

Algorithm 1 Genetic Algorithm

```
t=0; {t is the generation number}
initialize P(t); {P(t) is the population at generation t}
evaluate individuals in P(t);
while not condition do
t=t+1;
select C(t) from P(t-1)
apply variation operators (recombine and/or mutate) to individuals in C(t) building C'(t);
evaluate individuals in C'(t);
replace some individuals in P(t-1) with C'(t) to build P(t);
end while
```

rest of the population) and as a result the population diversity is lost. On the other hand, with a low selection pressure, the diversity is kept.

The crossover operation tries to combine good characteristics from different parents selected in order to yield a new individual. Then this kind of operators is merely explorative. After all, their goal is to create variation. The main idea is the crossovers ability to combine and/or disrupting pieces of information. That is strongly related with the increment and reduction of diversity in the population. The n-point crossover randomly chooses n crossover points and cuts the two parents of length L into n+1 segments (the same points in both parents). After that, it creates the first child putting together the odd segments from the first parent and the even segments from the second one. The second child is created by taking the opposite decisions.

A further generalization of n-points crossover is the uniform crossover [23, 25]. For each bit in child1, uniform crossover decides (with some probability p) which parent will contribute its value in that position. The second child would receive the bit from the other parent.

3.2 CHC Algorithm

CHC (Cross generational elitist selection, Heterogeneous recombination, and Cataclysmic mutation) is an evolutionay algorithm proposed by Eshelman in 1991 [4]. This method is a GA which objective is to reach an equilibrium between diversity and convergence using: an elitist selection, a variant of uniform crossover, an incest prevention way and a restart method. The pseudocode of CHC is presented in the Algorithm 2.

CHC randomly chooses two parents to recombine if the Hamming distance between them is greater than a certain threshold (d); that is known as incest prevention and allows to slow the pace of convergence. This method guarantees that only the most diverse potential parents are crossed over and the diversity requirement is automatically decremented as the population converges.

The crossover operator used to recombine those couples of parents is a variant of the Uniform crossover (HUX). This operator crosses over half the non coincident bits, where the alleles to be exchanged are chosen at random without replacement. In this way the Hamming distance between parents and offsprings is maximum and the chance to combine good schemata from both parents in a child is incremented, but, all schemata of the same order have an equal chance of being disrupted or preserved.

For building the population for the next generation we select the best individuals from the parents and offsprings populations. This kind of selection is called elitist selection. This kind of selection, as traditional selection methods, preserves more copies of best individuals than bad individuals.

The use of HUX and incest prevention in conjunction preserve a number of diverse chromosomes, but they do not guarantee to avoid a premature convergence. Being necessary some mutation mechanism. However, a traditional mutation is not effective in CHC. For that a new mechanism was created, Restarts, this process reinits a part of population when such population does not diverge.

Algorithm 2 CHC Algorithm

```
t = 0; {t is the generation number}
d = L/4; {d is the threshold value and L is the chromosomoe size}
initialize P(t); {P(t) is the population at generation t}
evaluate individuals in P(t);
while not stop condition do
  t = t + 1:
  select C(t) from P(t-1)
  recombine structures in C(t) building C'(t);
  evaluate individuals in C'(t);
  select P(t) from C'(t) and P(t-1);
  if P(t) = P(t-1) then
    d = d - 1;
  end if
  if d < 0 then
    diverge P(t);
    d = r \times (1.0 - r) \times L; {r is the divergence rate}
  end if
end while
```

3.3 Scatter Search Algorithm

The Scatter Search methodology was first introduced by Fred Glover in 1977 [8] as a heuristic for integer programming, based on strategies to combine decision rules. After that, Manuel Laguna had been made many extensive contributions [17]. This metaheuristic belongs to the family of Evolutionary Algorithms, since they are based on combination of a solution set. Although the main difference with respect to GAs, is the way to generate the initial solutions. The GAs generate randomly the initial population and SS uses a systematic strategy to create the first solutions.

SS starts generating a set P of diverse solutions, where each solution is subjected to an improvement method. From P is selected a subset called Reference Set (RefSet), which is used in the search process. From this RefSet, parents subsets are generated. The individuals of each subset are combined obtaining one or more offsprings. After that, an improvement process is applied over each offspring and finally they are considered to update the RefSet (see Algorithm 3). SS uses an evolutionary process which involves five methods:

- Diversification Generation Method. This method generates a collection, P, of diverse solutions, using one or more seed solutions as an input.
- Improvement Method. Usually, this method is a local search which tries to transform a solution into an enhanced solution.
- Reference Set Update Method. This is the method in charge to build and maintain a reference set which consists of the best solutions found (no more than 20).

- Subset Generation Method. This procedure operates on the reference set producing subsets of its solutions as a basis to combine solutions.
- Solution Combination Method. Given a subset of solutions produced by the Subset Generation Method, this method produces one or more combined solutions. Although this method is analogous to the crossover operator in genetic algorithms but it can combine two or more solutions.

Algorithm 3 Scatter Search Algorithm

```
Start with P = \emptyset;
while (|P| \neq Psize) do
  X = DiversificationGeneration();
  X' = Improvement(X);
 if NOT(X' \in P) then
    P = P \cup X';
  end if
end while
SetRef = ReferenceSetUpdate(build, P);
Order SetRef according to their objective function value; {where the best overall solution is first on
the list
while (not stop condition) do
  ParentSubsets = SubsetGenration(SetRef);
  while ParentSubsets \neq \emptyset do
    X = SolutionCombination(ParentSubsets);
    X' = Improvement(X);
    if (f(X' < f(X) and NOT(X' \in SetRef)) then
      SetRef = ReferenceSetUpdate(update, X');
      reorderSetRef;
    end if
  end while
end while
```

4 COMPUTATIONAL EXPERIMENTS

In this section the behavior of each above describe metaheuristic algorithm is analyzed using the test functions (presented in Section 2): Sphere function (f1), Rosenbrock function (f2), Rastrigin function (f3) and Easom function (f4). For each metaheuristic, different parametric settings are considered; besides their results and analysis are presented. These algorithms were executed under MALLBA software [26], which was created by research group from Malaga, La Laguna and Barcelona Universities. For each algorithmic setting we have performed 30 independent runs per function and we use an Intel Centrino duo processor with 1.73 Ghz and 1 GB of RAM.

We use the following relevant performance variables to analyze the behavior of each algorithm:

-% Hits. It is the percentage of the number of times that the optimum was found.

- AOT (Average Optimum Time). It is the average time that the algorithm takes to find the optimal value.
- ATT (Average Total Time). It is an average of the total time consumed by each algorithm per execution
- AOI (Average Optimum Iterations). It is an average of the iteration (or generation) number which is necessary to find the optimum.

4.1 Genetic Algorithm

Previous adjustments on GA parameters are necessary to start the execution. In Table 2 are summarized those values. For evaluating the GAs, we have used the following functions: $f1_5$, $f1_{20}$, $f2_5$, $f2_{20}$, $f3_5$, $f3_{20}$ and f4. This set of test functions presents different complexity degrees given their characteristics (unimodal, multimodal and deceptive) and their dimensions. Table 3 shows results obtained by a GA under different settings for each proposed test function.

Table 2: GAs parameters

| - construction of the cons | | | | | |
|--|--|----------|----------|-----------|--|
| | Settings | | | | |
| Parameters | AG64_01 | AG64_001 | AG128_01 | AG128_001 | |
| Parents Population Size (μ) | 64 128 | | | 28 | |
| Parent Selection | Binary Tournament | | | | |
| Offspring Population Size (λ) | 64 128 | | | 28 | |
| Crossover | Uniforme | | | | |
| Crossover Probab. | 0.65 | | | | |
| Mutation | swap | | | | |
| Mutation Probab. | 0.1 | 0.01 | 0.1 | 0.01 | |
| Selection for Replacement | Best μ individual from $\mu + \lambda$ | | | | |
| Stop Condition | 20000 generations | | | | |

Taking into account the quality of solutions, we can observe that all proposed alternative found the optimum for $f1_5$, $f3_5$, and f4 functions. Besides GA64_001 and GA128_001 reach the optimal solution for $f1_{20}$ and GA128_01 reaches it for $f2_5$ function.

When a population size is reduced and a mutation probability is low, the exploration of a search space can not be enough. A high mutation probability (0.1) allows to obtain the optimum the 100% of times for $f1_5$, $f3_5$ and f4. But if both parameters are reduced, that is a population size of 64 and a mutation probability in 0.01, the percentage of hits is reduced to 13% for $f3_5$ and 53% for f4. When the population size and mutation probability augment, we observe the best GA performance for $f2_5$, $f3_5$ and f4. A similar behavior is observed for $f3_5$, f4 and $f2_{20}$, although in the last case the optimum is not found

Functions with 20 variables require a very rigorous adjustment of GA parameters; since they are functions which search space is 20-dimension. In this case, the best results are achieving when the mutation probability is 0.01. That means more exploration, during the search process, is necessary when the search space augments considerably.

Now, we analyze the GA efficiency from Table 3. In a first place, we observe that the average time to find the optimum is incremented when the search space augments its dimension to 20. In a second place, for each function, execution time increments are directly proportional to augment the population size. While the increment of mutation probability produces a minimal increment at the total time execution.

For choices with a mutation probability of 0.001, the average number of generations to find the optimal solution is around 2900 generations when the population size is 64 and approximately 2300 when the population has 128 individuals. These values would be indicating a more appropriate stop condition in approximately 7000 generations. In this way, we establish an error margin since we are working with an average value. When we use a mutation probability of 0.01, the GA takes a 75% of total time to find the optimum which is equivalent to 12900 generations for populations with 64 individuals and 14000 generations when the population size is 128.

| Table 3: GA Results | | | | | | |
|---------------------|-------|---------|--------|----------|--|--|
| GA64_01 | | | | | | |
| Function | %Hits | AOT | ATT | AOI | | |
| $f1_5$ | 100% | 16.87 | 19.01 | 17732.13 | | |
| $f1_{20}$ | 0% | - | 65.93 | - | | |
| $f2_5$ | 0% | - | 19.00 | - | | |
| $f2_{20}$ | 0% | - | 67.51 | - | | |
| $f3_5$ | 100% | 17.13 | 19.40 | 17655.00 | | |
| $f3_{20}$ | 0% | - | 70.07 | - | | |
| f4 | 100% | 1.68 | 10.78 | 3110.70 | | |
| | | GA64_00 | | | | |
| Function | %Hits | AOT | ATT | AOI | | |
| $f1_5$ | 100% | 0.21 | 18.23 | 219.83 | | |
| $f1_{20}$ | 100% | 20.47 | 63.80 | 6362.73 | | |
| $f2_5$ | 0% | - | 18.49 | - | | |
| $f2_{20}$ | 0% | - | 64.74 | - | | |
| $f3_5$ | 13% | 2.88 | 18.39 | 3102.25 | | |
| f_{320} | 0% | - | 65.37 | - | | |
| f4 | 53% | 1.08 | 9.83 | 2057.41 | | |
| | (| GA128_0 | 1 | | | |
| Function | %Hits | AOT | ATT | AOI | | |
| $f1_{5}$ | 100% | 37.17 | 41.61 | 18120.57 | | |
| $f1_{20}$ | 0% | - | 133.28 | - | | |
| $f2_5$ | 3.3% | 40.84 | 41.61 | 19675.00 | | |
| f_{20} | 0% | - | 135.28 | - | | |
| $f3_5$ | 100% | 35.84 | 40.49 | 18065.00 | | |
| f_{320} | 0% | - | 136.83 | - | | |
| f4 | 100% | 1.12 | 23.03 | 979.00 | | |
| GA128_001 | | | | | | |
| Function | %Hits | AOT | ATT | AOI | | |
| $f1_5$ | 100% | 0.43 | 37.83 | 205.47 | | |
| $f1_{20}$ | 100% | 38.25 | 130.14 | 5818.30 | | |
| $f2_5$ | 0% | - | 38.69 | - | | |
| $f2_{20}$ | 0% | - | 141.85 | - | | |
| $f3_5$ | 43% | 2.57 | 38.35 | 1302.92 | | |
| f_{320} | 0% | - | 132.40 | - | | |
| f4 | 60% | 1.82 | 22.10 | 1637.22 | | |
| | | • | • | | | |

| Table 4: CHC Results | | | | | | |
|----------------------|-------|----------|--------|---------|--|--|
| CHC64_001 | | | | | | |
| Function | %Hits | AOT | ATT | AOI | | |
| $f1_5$ | 100% | 0.179 | 5.028 | 700.00 | | |
| $f1_{20}$ | 100% | 4.192 | 10.761 | 3822.00 | | |
| $f2_5$ | 0% | - | 4.919 | - | | |
| $f2_{20}$ | 0% | - | 10.941 | - | | |
| $f3_5$ | 13% | 0.586 | 5.216 | 2430.50 | | |
| $f3_{20}$ | 0% | - | 11.953 | - | | |
| f4 | 53% | 0.155 | 3.870 | 924.38 | | |
| | _ | HC64_00 | 2 | | | |
| Function | %Hits | AOT | ATT | AOI | | |
| $f1_5$ | 100% | 0.203 | 4.453 | 778.00 | | |
| $f1_{20}$ | 100% | 2.182 | 11.341 | 1846.00 | | |
| $f2_5$ | 7% | 2.311 | 4.501 | 848.00 | | |
| $f2_{20}$ | 0% | - | 11.383 | - | | |
| $f3_5$ | 23% | 1.000 | 4.755 | 4299.43 | | |
| f_{320} | 0% | - | 12.489 | - | | |
| f4 | 53% | 0.078 | 3.499 | 2556.00 | | |
| | CH | IC128_00 |)1 | | | |
| Function | %Hits | AOT | ATT | AOI | | |
| $f1_5$ | 100% | 0.396 | 11.531 | 696.00 | | |
| $f1_{20}$ | 100% | 7.474 | 22.668 | 4564.00 | | |
| $f2_5$ | 0% | - | 11.729 | - | | |
| f_{220} | 0% | - | 23.133 | _ | | |
| $f3_5$ | 33% | 2.330 | 12.171 | 4000.40 | | |
| f_{320} | 0% | - | 24.956 | - | | |
| f4 | 53% | 1.295 | 9.220 | 2956.11 | | |
| CHC128_002 | | | | | | |
| Function | %Hits | AOT | ATT | AOI | | |
| $f1_5$ | 100% | 0.440 | 11.107 | 660.00 | | |
| $f1_{20}$ | 100% | 4.980 | 25.062 | 2474.00 | | |
| $f2_5$ | 0% | - | 10.954 | - | | |
| f_{220} | 0% | - | 24.149 | - | | |
| $f3_5$ | 27% | 2.074 | 11.469 | 3687.25 | | |
| f_{320} | 0% | - | 26.143 | - | | |
| f4 | 50% | 2.394 | 8.693 | 5574.00 | | |

4.2 CHC Algorithm

CHC requires to define a set of parametric values, for that we have reviewed some research works and we have did some test execution. In Table 5, we show the parametric values for CHC. Table 4 shows results obtained by CHC under different settings for each following test function: f_{15} , f_{120} , f_{25} , f_{220} , f_{35} , f_{320} , y f_{4} .

Considering the quality of solutions, we observe all alternatives find the optimum in 4 $(f1_5, f1_{20}, f3_5, \text{ and } f4)$ of 7 tested functions. The exception is CHC64_002 which solves optimally before 4 functions and $f2_5$. While if we analyze the percentage of hits we can see a non significant difference among the different alternatives.

Table 5: CHC Parameters

| | Settings | | | |
|--|---|-----------|------------|------------|
| Parameters | CHC64_001 | CHC64_002 | CHC128_001 | CHC128_002 |
| Parents Population $Size(\mu)$ | 64 128 | | | 28 |
| Offsprings Population Size (λ) | 6 | 4 | 128 | |
| Parents Selection | Random | | | |
| Crossover | HUX | | | |
| Crossover Probab. | 0.5 | | | |
| % restart | 0.01 0.02 0.01 0.09 | | | 0.02 |
| Convergence | 1 | | | |
| Incest Umbral | 25% of chromosome size | | | |
| Selection for Replacement | Best μ individuals from $\mu + \lambda$ | | | |
| Stop Condition | 20000 generations | | | |

If we analyze globally the average time to find an optimum, we can observe that CHC does not take more than 3 seconds. Particularly, if the population size is 64, AOT is approximately 1,3 seconds (2000 generations) and if it is 128, AOT is around 2,8 seconds (3000 generations). That indicates the execution time increase is proportional to a population size increment. Besides CHC, under all parametric configurations, takes lesser than 21% of ATT to find an optimal solution. From these results we can define a new stop condition of 6000 generations when the population size is 64 and 7000 generations when the population has 128 individuals.

4.3 Scatter Search Algorithm

As for GAs and CHC, we have established different configurations for SS in Table 6. The test functions to evaluate SS are: $f1_5$, $f2_5$, $f3_5$, f4. We should reduced the test set because when we used a search space 20-dimensional, the execution time was greater than 150 seconds and any optimum was found. That exceeds all execution times of GA and CHC algorithms. Table 7 resumes the obtained results from SS execution on test functions.

In this SS implementation, the SetRef is created in the following way: a fifty percent are formed by the best individuals of P, another fifty percent are formed by the most distant individuals from P. For that we use an Euclidean Distance.

In a first place, we analyze the quality of solutions. SS, under all configurations, finds the optimal solution for 3 ($f1_5$, $f3_5$ and f4) of 4 test functions with a 100% of hits. However SS, under SS12812 configuration, obtains the optimum for $f2_5$ a 10% of times. A reason for that is the greater diversity offered by this alternative, since P and SetRef sizes are the biggest ones. The high degree of epistasis which presents f2 requires many diverse solutions during the search.

In a second place, we study the execution time consumed by SS. From this point of view the results are not very satisfactory. The least average time to find the optimal is between 17 and 25 seconds and this happens when the setRef size is 6. If this size is duplicated the AOT augments in a proportional way. While the needed average number of iterations to reach the optimum is approximately 12000. Although SS6412 needs only 9200 iterations in average. Those values would indicate a new stop condition with 18000 iterations.

In general SS obtains very good results but is a very expensive search process.

Table 6: SS Parameters

| Settings | | | | | |
|-----------------------------|--|--------|-------------------|-----|--|
| Parameters | SS646 | SS6412 | 12 SS1286 SS12812 | | |
| Population Size P | 64 128 | | | 128 | |
| Improvement method | each 50 iterations a gen value is changed with a proabability of 0.1 | | | | |
| Crossover | two points | | | | |
| Subset Size | 2 | | | | |
| Reference Set (SetRef) size | 6 12 6 12 | | | | |
| Selection for replacement | Best 6 or 12 individuals from (SetRef + Children) | | | | |
| Stop Condition | 20000 iterations | | | | |

Table 7. SS results

| Table 7: SS results | | | | | |
|---------------------|-------|--------|---------|-----------|--|
| SS646 | | | | | |
| Function | %Hits | AOT | ATT | AOI | |
| $f1_5$ | 100% | 21.806 | 27.400 | 15924.533 | |
| $f2_5$ | 0% | - | 29.630 | - | |
| $f3_5$ | 100% | 21.152 | 28.534 | 14834.933 | |
| f4 | 100% | 9.119 | 32.896 | 5573.500 | |
| | | SS6412 | | | |
| Function | %Hits | AOT | ATT | AOI | |
| $f1_5$ | 100% | 49.665 | 85.104 | 11679.900 | |
| $f2_5$ | 0% | - | 91.240 | - | |
| $f3_5$ | 100% | 58.546 | 87.490 | 13384.033 | |
| f4 | 100% | 12.506 | 97.732 | 2588.267 | |
| | | SS1286 | | | |
| Function | %Hits | AOT | ATT | AOI | |
| $f1_5$ | 100% | 28.945 | 41.088 | 14122.433 | |
| $f2_5$ | 0% | - | 44.432 | - | |
| $f3_5$ | 100% | 34.632 | 43.009 | 16114.133 | |
| f4 | 100% | 10.256 | 47.931 | 4341.033 | |
| SS12812 | | | | | |
| Function | %Hits | AOT | ATT | AOI | |
| $f1_5$ | 100% | 64.737 | 100.783 | 12816.567 | |
| $f2_5$ | 10% | 93.245 | 106.886 | 17446.000 | |
| $f3_5$ | 100% | 71.156 | 104.707 | 13568.133 | |
| f4 | 100% | 29.523 | 115.451 | 5136.500 | |

4.4 Comparison among GA, CHC and SS metaheuristics

In previous sections, we have analyzed each metaheuristic separately. Now, we make a comparison among them which objective is to detect what metaheuristic is preferable according to a given case.

Table 8 summarizes the best results obtained by each metahuristic for only test functions used for all them. From this Table and previous analysis, we can observe:

- Scatter Search is a metaheuristic very efficacious but not efficient. A reason is directly related with the SetRef building way; this considers the best solutions and the most different ones giving an adequate diversity, but it is a process with a high computational effort. This effort grows significantly when the chromosome size is augmented (more variables).
- GA and CHC present a similar performance for the unimodal function $(f1_5)$; but when the number of variables grows $(f1_20)$ CHC shows more efficacy and efficiency.
- For the Rosenbrock function (f2), which presents a very high dependence among their variables, the best performance is given by CHC. This highlights the CHC origins, which objective is to avoid premature convergences (very common in GAs) using a new operator named Restarts. With this operator, CHC achieves to diversify its population and not stay in local optimums.

Table 8: GA, CHC and SS results

| %éxitos | | | | | |
|---------|-----------|-----------|--------|--|--|
| | GA | CHC | SS | | |
| $f1_5$ | GA64_001 | CHC64_001 | SS646 | | |
| | 100% | 100% | 100% | | |
| $f2_5$ | GA128_01 | CHC64_02 | SS646 | | |
| | 3.3% | 7% | 10% | | |
| $f3_5$ | GA128_001 | CHC64_002 | SS646 | | |
| | 43% | 23% | 100% | | |
| f4 | GA128_01 | CHC64_002 | SS646 | | |
| | 100% | 53% | 100% | | |
| | 7 | ГРО | | | |
| | AG | CHC | SS | | |
| $f1_5$ | AG64_001 | CHC64_001 | SS646 | | |
| | 0.214 | 0.179 | 21.806 | | |
| $f2_5$ | AG128_01 | CHC64_02 | SS646 | | |
| | 40.843 | 2.311 | 93.245 | | |
| $f3_5$ | AG128_001 | CHC64_002 | SS646 | | |
| | 2.569 | 1.000 | 21.152 | | |
| f4 | AG128_01 | CHC64_002 | SS646 | | |
| | 1.117 | 0.078 | 9.119 | | |

- If we consider the multimodal function (f3), CHC offers efficiency and GA offers provides efficacy.
- In general, for the deceptive function (f4), CHC is very efficient but GA is more efficacious.

5 CONCLUSIONS

In this paper, we have analyzed and compared three population-based metaheuristics: Genetic Algorithms, CHC algorithm and Scatter Search algorithm. Those metaheuristics are evaluated using a set of functions which represents many real problems.

Analyzing the results of experiments, we can infer that Scatter Search always achieves optimal values but the computational effort is very higher than GAs and CHC for all cases. While CHC and GAs can be used satisfactorily to solve problems which dimension can be incremented.

In the future we plan to make an genotypic analysis of population during the search process for GA, CHC and SS. Besides we want to study and compare another population-based metaheuristics.

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