Global Optimization with Electro Weak

Z. Emami¹*, M. H. Farahi² and E. Ansari²

¹Department of Physics, School of Sciences, Islamic Azad University, Mashhad Branch, Iran
²Department of Mathematics, School of Sciences. Islamic Azad University, Mashhad Branch, Iran

Abstract: Mathematician tried to improve the existing methods by generating new methods being able to increase the preciseness of results. This paper introduces a new heuristic method for global optimization. The method utilizes an attraction –repulsion mechanism to move the sample points towards the optimality. The method is in fact a kind of modification of the so-called Electromagnetic method, but it is more flexible than Electromagnetic. The proposed scheme can be used either as a unique approach or as an accompanying procedure for other methods. The used mechanism, included, a combination methods of electromagnetic like (EM) heuristic algorithm, with attraction- repulsion force, to move the sample point from feasible region toward optimization, then with using the Nelder-Mead heuristic searching method, the former points in (EM), converges toward global optimization.

Keywords: Global optimization, Nelder Mead simplex method, Feasible region, Test functions, Electromagnetic method, Electro weak method.

1. INTRODUCTION

To days applications of important mathematical methods in different disciplines developed more than before. Then for achieving optimization new approaches developed. Including to these, one should mentioned the global optimization that could be used for solving problems in mathematics, physics, chemistry, industry and economics.

In most problems in the fields, the special features as discontinuity, non differentiability and or non reparability of the functions etc... introduced which, formal mathematical process with key roles as gradient process is not usable especially with lots of variable in hand and the uncertainty of the achievements [1-6].

To reduce all these, and reaching better response with high accuracy we devised an applicable method for global optimization, named Electro Weak (EW) method.

The privileges of the method are as bellow:

1. Increasing the calculations accuracy.
2. Increasing the convergence acceleration (shortening the calculation time).
3. Vast applicability of the method [7, 8] for using the global optimization.

2. ELECTRO WEAK (EW) HEURISTIC METHODOLOGY

Based on this new method we reach to the following problem:

\[
\text{minimize } f(x) \\
\text{s. t. } x \in S
\]

where \( f: \mathbb{R}^n \rightarrow \mathbb{R} \) is called the objective function and \( n \) the dimension. A simplex is a geometric figure in \( n \) dimensions that is the convex hull of \( n + 1 \) vertices. We denote a simplex with vertices \( x_1, x_2, x_3, \ldots, x_{n+1} \) by \( \Delta \).
The Nelder-Mead method iteratively generates a sequence of simplices to approximate an optimal point of \( f(x) \). At each iteration the vertices of the simplex are ordered according to the objective function values.

\[
f(x_i) \leq f(x_j) \leq \cdots \leq f(x_{n+1})
\]  

(3)

The algorithm uses four possible operations: reflection, expansion, contraction, and shrink, each being associated with a scalar parameter: \( \alpha \) (reflection), \( \beta \) (expansion), \( \gamma \) (contraction), and \( \delta \) (shrink). The values of these parameters satisfy \( 0 < \alpha, \beta > 1, 0 < \gamma < 1 \), and \( 0 < \delta < 1 \). In the standard implementation of the Nelder-Mead method for example, the parameters are chosen to be \( \{\alpha, \beta, \gamma, \delta\} = \{1, 2, 1/2, 1/2\} \).

Let \( x \) be the centroid of the \( n \) best vertices.

Now one may outline the Nelder-Mead method as follows (see [11, 12]):

In one iteration of the Nelder-Mead algorithm:
1. Sort. Evaluate \( f \) at the \( n+1 \) vertices of \( \Delta \) and sort the vertices so that (3) holds.
2. Reflection. Compute the reflection point \( x_r \) from \( x_r = x_0 + \alpha(x - x_{n+1}) \).
   Evaluate \( f_r = f(x_r) \). If \( f_r \leq f_i \), replace \( x_{n+1} \) with \( x_r \).
3. Expansion. If \( f_r < f_i \) then compute the expansion point \( x_e \) from
   \( x_e = x + \beta(x_r - x) \) and evaluate \( f_e = f(x_e) \). If \( f_e < f_i \), replace \( x_{n+1} \) with \( x_e \).
4. Outside Contraction. If \( f_e \leq f_i < f_{n+1} \), compute the outside contraction point \( x_{oc} = x + \gamma(x_r - x) \) and evaluate \( f_{oc} = f(x_{oc}) \). If \( f_{oc} \leq f_i \), replace \( x_{n+1} \) with \( x_{oc} \); otherwise go to step 6.
5. Inside Contraction. If \( f_i \geq f_{n+1} \), compute the inside contraction point \( x_{ic} \) from \( x_{ic} = x - \gamma(x_r - x) \) and evaluate \( f_{ic} = f(x_{ic}) \). If \( f_{ic} < f_{n+1} \), replace \( x_{n+1} \) with \( x_{ic} \); otherwise go to step 6.
6. Shrink. For \( 2 \leq i \leq n+1 \), define \( x_i = x_j + \delta(x_i - x_j) \).

Although lacking a satisfactory convergence theory, the Nelder-Mead method generally performs well for solving small dimensional real life problems and continuously remains as one of the most popular direct search methods [11, 12].

It has been observed by many researchers, however, that the Nelder-Mead method can become very inefficient for large dimensional problems (see, for example, [12] and its references).

Now the general scheme for (EM) is discussed briefly. In fact (EM) consists of four phases. These are initialization of the algorithm, calculation of the total force exerted on each point (as a particle), movement along the direction of the force, and application of the neighborhood search to exploit the local minima of the function \( f(x) \). The general scheme can be seen in [9].

As mentioned earlier, the (EW) method is a combination of two so-called methods.

To do so, first with using heuristic (EM) method and random sampling the best point \( (x_{best}) \) will identified, this in turn will be the primary point of (NM) method. The lower and upper limits of the variable are defined with \( l_k \) and \( u_k \) respectively.

The initial simplex selection would lead to global optimized responses continuously. The Algorithm (1) shows this.

In this algorithm we have:
\( m \): number of sample points.
\( MAXITER \): maximum algorithm iteration.
\( LSITER \): maximum algorithm iteration in global search.
\( \delta \): Local search parameter so as \( \delta \in [0,1] \)

Algorithm (1)

\[
EW[m, f, L, U, MAXITER, LSITER, \delta]
\]

1. \( [x_{best}, X, f] = Initialize(m, z, L, U) \)
2. iteration \( \leftarrow 1 \)
3. while iteration \( < MAXITER \) do
4. \( [x_{best}, f_b, E] = Local(L, U, LSITER, \delta, z, X, m, f) \)
5. \( F = CalcF(F, f_b, x_{best}, z, X, m, E) \)
6. \( X = Move(F, X, L, U, \text{best}, m) \)
7. iteration \( \leftarrow \) iteration + 1
8. end while
9. \( [B, f_b] = NM(x_{best}, L, U, z) \)
10. \( B, f_b \)

The initial sub program for sampling \( m \) random point from feasible region is used from hyper cube.

It assumed that sample points distributed between upper and lower bound homogeneously. This program will ended when \( m \) points together with the \( x_{best} \) have the best objective function. The goal of the sub program in other hand is collecting local information from the point \( x_i \). LSITER and \( \delta \) parameters of the program for iteration and neighboring search coefficient. It should be mentioned that each iteration acts as the foot step for progressing the sample points towards global optimization.

Obviously, the displacement of the footsteps in turn would led to the movement extension towards the optimization direction of the problem. That is in each iteration each selected point replaces, the neighboring i-th point until the best point \( x_{best} \) of the point reached. Noticeably the (EM) and (EW) approach are based upon, attraction- repulsion mechanism of electromagnetic- like relationship so that each sample point assumed as though there is a free charged particle pretending the goal function there.

If \( i \)-th point charge is \( q_i \), then from electrostatic we have [9, 10]:

\[
\text{The Open Industrial and Manufacturing Engineering Journal, 2012, Volume 5 Emami et al.}
\]
f(x)(Optimized) & f(x)(best) & X_{best} & Test Function \\
\hline
0.0000 & 0.0096 & (1.0263, 0.0145) & Complex \\
0.0000 & 1.7696 & (1.3157, 2.8563) & Davis \\
463.0000 & 463.7006 & (1.8367, -6.0240) & El \\
0.0000 & 1.5517 & (-10.2530, 9.3149) & Griewank \\
0.0000 & 1.3293 & (-3.6231, -3.2753) & Himmelblau \\
-2.0000 & -1.5010 & (0.3351, 1.3080) & Rastrigin \\
0.0000 & 0.1518 & (1.1357, 6.8603) & Rosenbrock \\
-38.85 & -38.7036 & (12.1000, 5.7234) & Spiky \\
0.0000 & 0.0317 & (-0.0995, -0.0411) & Stenger \\
\hline

$$q_i = \exp\left(\frac{(-n) f(x_i) - f(x_{\text{best}})}{\sum_{k=1}^{n} (f(x_i) - f(x_{\text{best}}))} \right)$$ \quad (4)

It is noticeable that in heuristic (EW) method, the electric charge for each point will changes in every iteration. The point with best objective function have the most favorite electric charge. Calculation of the electric charge of each point in above mentioned manner, present the moving direction towards optimization in the next iteration. Total force applying to the i-th point is F_i as the superposition of (EM) long range force and short range of (EW) force. The comparison criteria for this is:

$$d = \left(\sum_{k=1}^{n} (l_k - u_k)^2\right)^{1/2}$$ \quad (5)

For (EW) force the criteria is: \(\|x_i - x\| < \frac{d_i}{\delta}\) where the norm is Euclidian, For F_i we have:

$$F_i = \sum_{j=1}^{n} (x_i - x_j)q_iq_je^{-ar_j}$$ \quad (8)

Here \(\alpha\) is a parameter comprised the optimization of test function, selected with best fitted condition of F_i that in our (EW) method is about 3.25. It should be mentioned that for long range points the F_i force obtain refer to the following electromagnetic relationship as;

$$F_i = \begin{cases} \sum_{j=1}^{n} (x_i - x_j)q_iq_j e^{-ar_j} & f(x_j) < f(x_i) \\ \sum_{j=1}^{n} (x_i - x_j)q_iq_j e^{-ar_j} & f(x_j) \geq f(x_i) \end{cases} \quad (9)$$

With total force F_i the i-th point moves randomly in the force direction or:

$$x_i \leftarrow x_i + \Delta \frac{F_i}{F_i} \quad (10)$$

The x_i moves toward upper bound (u_i) or lower bound (l_i). Apparently the x_{best} doesn’t move but instead translates to next iteration. The x_{best} in sub program (NM) method is the initial simplex for global optimization. The input parameter for test function will be started with N = 2, m = 40, MAXITER = 60, LSITER = 40, and \(\delta = 0.001\).

### 3. NUMERICAL RESULTS

In this section we report some numerical experiments on the (EW) method.

Some test functions from Dixon and Szego (see [3]) are considered. In Appendix these test functions are shown. All the experiments were done on a Dell XPS 1330 laptop computer.

First we used only electromagnetic like heuristic algorithm and using the forces by (9), where the output results are called (EW1). In fact,

$$F_i = \frac{q_iq_j e^{-ar_j}}{4\pi \varepsilon_0 r_{ij}^2}$$ \quad (9)

where \(r_{ij} = \|x_j - x_i\|\) (norm is Euclidean), and assumed : \(\varepsilon_0 = 8.9 \times 10^{-12}\)

The (EW1) program achievement is shown in Table 1.

To reduce the computation errors, we used \(\varepsilon_0 = 1\) in (9), and one can see the results in Table 2.

Since we faced long manipulations, we used electromagnetic like and electro weak heuristic methods simultaneously (EW2), and the results on the test functions are shown in Table 3, where we assumed \(\varepsilon_0 = 1\). In Table 4, again we found the results where assumed \(\varepsilon_0 = 8.9 \times 10^{-12}\).

Now, we combine electromagnetic like heuristic algorithm; with attraction- repulsion force, with the Nelder-Mead
<table>
<thead>
<tr>
<th>Test Function</th>
<th>f(x)(Optimized)</th>
<th>f(x)(Best)</th>
<th>xbest (Best)</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Complex</td>
<td>0.0000</td>
<td>0.0028</td>
<td>(1.0024,0.0173)</td>
<td></td>
</tr>
<tr>
<td>Davis</td>
<td>0.0000</td>
<td>3.5312</td>
<td>(-0.2468,3.4309)</td>
<td></td>
</tr>
<tr>
<td>E1</td>
<td>463.0000</td>
<td>463.7006</td>
<td>(1.8367,-6.0240)</td>
<td></td>
</tr>
<tr>
<td>Griewank</td>
<td>0.0000</td>
<td>0.6731</td>
<td>(-0.6332,-9.3396)</td>
<td></td>
</tr>
<tr>
<td>Himmelblau</td>
<td>-2.0000</td>
<td>-0.9649</td>
<td>(0.7461,0.3401)</td>
<td></td>
</tr>
<tr>
<td>Rastrigin</td>
<td>-38.85</td>
<td>-38.5968</td>
<td>(12.1000,5.6268)</td>
<td></td>
</tr>
<tr>
<td>Rosenbrock</td>
<td>0.0000</td>
<td>0.1258</td>
<td>(0.2677,0.0509)</td>
<td></td>
</tr>
</tbody>
</table>

Table 3. (EW 2) Program with $\varepsilon = 1$

<table>
<thead>
<tr>
<th>Test Function</th>
<th>f(x)(Optimized)</th>
<th>f(x)(Best)</th>
<th>xbest (Best)</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Complex</td>
<td>0.0000</td>
<td>0.0271</td>
<td>(-0.5532,0.8591)</td>
<td></td>
</tr>
<tr>
<td>Davis</td>
<td>0.0000</td>
<td>2.3160</td>
<td>(2.7616,-2.7103)</td>
<td></td>
</tr>
<tr>
<td>E1</td>
<td>463.0000</td>
<td>463.0800</td>
<td>(0.7481,-5.8716)</td>
<td></td>
</tr>
<tr>
<td>Griewank</td>
<td>0.0000</td>
<td>0.2489</td>
<td>(-2.7462,3.9470)</td>
<td></td>
</tr>
<tr>
<td>Himmelblau</td>
<td>-2.0000</td>
<td>-1.4967</td>
<td>(0.3600,-0.3081)</td>
<td></td>
</tr>
<tr>
<td>Rastrigin</td>
<td>0.0000</td>
<td>0.2738</td>
<td>(1.1138,1.2916)</td>
<td></td>
</tr>
<tr>
<td>Rosenbrock</td>
<td>-38.85</td>
<td>-38.7328</td>
<td>(12.0995,5.7256)</td>
<td></td>
</tr>
<tr>
<td>Stenger</td>
<td>0.0000</td>
<td>0.0835</td>
<td>(0.2310,0.0575)</td>
<td></td>
</tr>
</tbody>
</table>

Table 4. (EW 2) Program with $\varepsilon = 8.9 \times 10^{-12}$

<table>
<thead>
<tr>
<th>Test Function</th>
<th>f(x)(Optimized)</th>
<th>f(x)(Best)</th>
<th>xbest (Best)</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Complex</td>
<td>0.0000</td>
<td>0.0057</td>
<td>(1.0241,0.0050)</td>
<td></td>
</tr>
<tr>
<td>Davis</td>
<td>0.0000</td>
<td>0.7134</td>
<td>(-0.2028,0.2759)</td>
<td></td>
</tr>
<tr>
<td>E1</td>
<td>463.0000</td>
<td>463.7006</td>
<td>(1.0316,6.0579)</td>
<td></td>
</tr>
<tr>
<td>Griewank</td>
<td>0.0000</td>
<td>0.2166</td>
<td>(2.7535,4.6074)</td>
<td></td>
</tr>
<tr>
<td>Himmelblau</td>
<td>-2.0000</td>
<td>-1.6448</td>
<td>(0.0408,0.0245)</td>
<td></td>
</tr>
<tr>
<td>Rastrigin</td>
<td>0.0000</td>
<td>0.5237</td>
<td>(0.8845,0.8538)</td>
<td></td>
</tr>
<tr>
<td>Rosenbrock</td>
<td>-38.85</td>
<td>38.6196</td>
<td>(12.1000,5.6261)</td>
<td></td>
</tr>
<tr>
<td>Stenger</td>
<td>0.0000</td>
<td>0.0302</td>
<td>(-0.0965,-0.0056)</td>
<td></td>
</tr>
</tbody>
</table>

Table 5. Combinational Program (EW) for Test Function

<table>
<thead>
<tr>
<th>Program Iteration</th>
<th>f(x)(Optimized)</th>
<th>f(x)(best)</th>
<th>xbest (Best)</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>50</td>
<td>0.0000</td>
<td>1.5530e-005</td>
<td>(-0.5010,0.8669)</td>
<td></td>
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<tr>
<td>129</td>
<td>0.0000</td>
<td>0.0000</td>
<td>(0,0)</td>
<td></td>
</tr>
<tr>
<td>50</td>
<td>463.0000</td>
<td>463.0000</td>
<td>(1.0013,-6.0041)</td>
<td></td>
</tr>
<tr>
<td>45</td>
<td>0.0000</td>
<td>0.0000</td>
<td>(0,0)</td>
<td></td>
</tr>
<tr>
<td>56</td>
<td>0.0000</td>
<td>1.2314e-005</td>
<td>(-2.8046,3.1310)</td>
<td></td>
</tr>
<tr>
<td>51</td>
<td>-2.0000</td>
<td>-2.0000</td>
<td>(0,0)</td>
<td></td>
</tr>
<tr>
<td>68</td>
<td>0.0000</td>
<td>1.0075e-005</td>
<td>(1.0009,1.0021)</td>
<td></td>
</tr>
<tr>
<td>50</td>
<td>0.0000</td>
<td>0.0000</td>
<td>(0,0)</td>
<td></td>
</tr>
</tbody>
</table>

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heuristic searching method, the first algorithm moves the sample point from feasible region toward optimization, then with using the Nelder-Mead method, the former points in electromagnetic like algorithm, converges toward global optimization. We called the combined algorithm as (EW) and the results on test functions with this new method are shown in Table 5, and Table 6.

First column in Table-6 shows the average evaluation of goldenstein price (GP) function obtained from mentioned above different methods, where with (EW) optimization method only with 60 iteration reached to optimization. This least iteration to reach optimization in comparison with other methods is the best privilege of the global heuristic optimization method we called (EW) method.

Privilege of the (EW) Heuristic Global Optimization

1. Reduced time of optimization calculation.
2. Reduced error of global optimization so as for most test functions the (EW) method lead to precise answer while the math error vanishes.
3. The method converges very fast to the global optimization.
4. The method is usable even for irregular objective functions that are non-differentiable in some points.

4. CONCLUSION REMARKS

The combination (EW) method devised and presented here is for global optimization bounded functions.

The (EM) and (EW) methods are based upon electrostatic attraction and repulsion forces of charged particles.

It is assumed that each charged point surrounded the global optimization region started to search global optimization afterwards (NM) simplex is used to obtain best global optimization.

This combinational method used to find global optimization of test functions obtained from [3, 4] and [10] which show the accuracy of the method. The results presented satisfactory achievements even for defined functions with frequent local optimization, so as reaching to global optimization completely efficient even if these are not differentiable functions.

Noticeably for nonlinear and unbounded problems the research should be continued.

APPENDIX

Here the used test functions are introduced.

(i) Complex

\[ f(x) = (x_1^2 - 3x_1 x_2 + 1)^2 + (3x_1^2 x_2 - x_2^2)^2 \]

\[-2 \leq x_i \leq 2 \quad i = 1, 2 \]

\[ x^* = \left( \frac{1}{2},\frac{1}{2} \right) \]

\[ f(x^*) = 0 \]

(ii) Davis

\[ f(x) = (x_1^2 + x_2^2)^{0.25}[\sin^2(50(3x_1^2 + x_2^2)^{0.1}) + 1] \]

\[-100 \leq x_i \leq 100 \quad i = 1, 2 \]

\[ x^* = \{(0,0)\} \]

\[ f(x^*) = 0 \]

(iii) E1

\[ f(x) = x_1^2 - 2x_1 + x_2^2 + 12 x_2 + 500 \]

\[-10 \leq x_i \leq 10 \quad i = 1, 2 \]
\[ x^* = \{(1.0022, 5.9968)\} \]
\[ f(x^*) = 463.000 \]

(iv) Goldstein and Price (GP)

\[ f(x) = \left[ 1 + (x_1 + x_2 + 1)^2 (19 - 14x_1 + 3x_2^2 - 14x_2 + 6x_1x_2 + 3x_1^2) \right] \cdot \left[ 30 + (2x_1 - 3x_2)^2 (18 - 32x_1 + 12x_2^2 + 48x_2 - 36x_1x_2 + 27x_2^2) \right] \]
\[ -2 \leq x_i \leq 2 \quad i = 1, 2 \]
\[ x^* = \{(0, -1)\} \]
\[ f(x^*) = 3 \]

(v) Griewank

\[ f(x) = \frac{1}{200} (x_1^2 + x_2^2) - \cos x_1 \cos \frac{x_2}{\sqrt{2}} + 1 \]
\[ -100 \leq x_i \leq 100 \quad i = 1, 2 \]
\[ x^* = \{(0, 0)\} \]
\[ f(x^*) = 0 \]

(vi) Himmelblau

\[ f(x) = (x_1^2 + x_2 - 11)^2 + (x_1 + x_2^2 - 7)^2 \]
\[ -6 \leq x_i \leq 6 \quad i = 1, 2 \]
\[ x^* = \{(3.2, -2.805118, 1.313121, 3.584428, -1.848126), \}
\[ (-3.779310, -3.283186) \}
\[ f(x^*) = 0 \]

(vii) Rastrigin

\[ f(x) = x_1^2 + x_2^2 - \cos(18x_1) - \cos(18x_2) \]
\[ -5.12 \leq x_i \leq 5.12 \quad i = 1, 2 \]
\[ x^* = \{(0, 0)\} \]
\[ f(x^*) = -2 \]

(viii) Rosenbrok (Rn)

\[ f_n(x) = \sum_{i=1}^{n-1} [100(x_i^2 - x_{i+1})^2 + (x_i - 1)^2] \]
\[ -5 \leq x_i \leq 10 \quad i = 1, 2, \ldots, n \]
\[ x^* = \{(1, 1, \ldots, 1)\} \]
\[ f_n(x^*) = 0 \]

(ix) Stenger

\[ f(x) = (x_1^2 - 4x_2)^2 + (x_2^2 - 2x_1 + 4x_2)^2 \]
\[ -1 \leq x_i \leq 4 \quad i = 1, 2 \]
\[ x^* = \{(0, 0), (1.695415, 0.7186082)\} \]
\[ f(x^*) = 0 \]

CONFLICT OF INTEREST

None declared.

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