

# A Course on Meta-Heuristic Search Methods for Combinatorial Optimization Problems

Santosh Kumar Mandal, *Ph.D research fellow*

AutOrl LAB,  
DIA, Roma Tre  
Email: [mandal@dia.uniroma3.it](mailto:mandal@dia.uniroma3.it)

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# Outline

- 1 Genetic algorithm
- 2 Scatter search
- 3 Artificial Immune System
  - Natural Immune System
- 4 Assignment

- **Multi-parent crossover:** <http://citeseerx.ist.psu.edu/viewdoc/download?doi=10.1.1.56.5147&rep=rep1&type=pdf>
- **Cellular GA:** <http://citeseerx.ist.psu.edu/viewdoc/download?doi=10.1.1.65.7785&rep=rep1&type=pdf>
- **EA for VRP:** <http://citeseerx.ist.psu.edu/viewdoc/download?doi=10.1.1.3.7230&rep=rep1&type=pdf>

# Developed by Glover (1977)

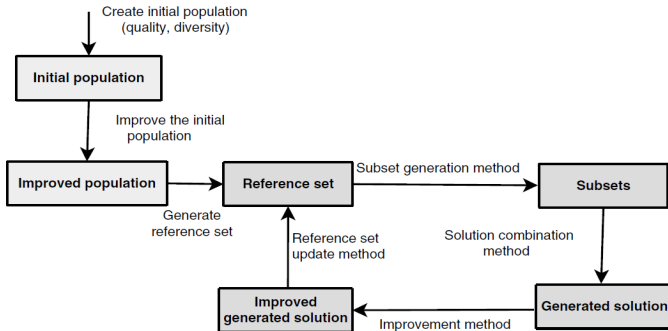


Figure: Flow chart of scatter search

# components

*Initial population:*

- Generate a set of diverse and high quality solutions.
- Use a greedy procedure

*Improve initial population:*

- Use a local search procedure.
- A Single-objective meta-heuristic can also be applied.

# components

*Reference set:*

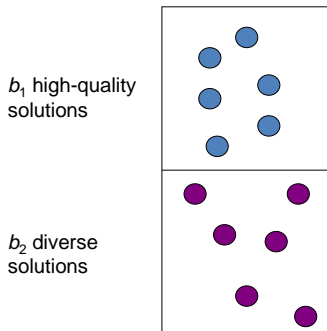


Figure: *RefSet* of size  $b$   
Reference set

# components

*Subset generation method:*

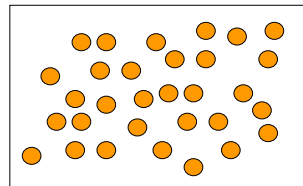
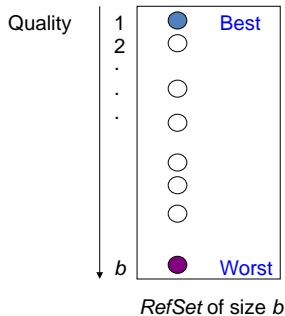
- Each subset should contain  $t$  solutions ( $t$ : size of subsets = 2).
- Each subset should include atleast one new solution.

*Recombination method:*

- Recombine solutions in each subset.
- Any crossover operator can be used.

# components

*Reference set update:* Combine sets and select the top best individuals.



*Pool of new trial solutions*



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# Overview

- It protects organisms from *pathogens* with several layers of defence.
- Surface barrier:
  - Skin, Hair
  - Body fluids: tears, sweat, etc.
- Innate immune system (non-specific response):
  - First arm** A group of 20 proteins called the *complement system*. These proteins flow freely in the body. They kill invaders or recruit eater cells such as macrophages (a type of Phagocyte cell).
  - Second arm** Phagocyte cells: They patrol the body searching for pathogens. If found, they eat and destroy them.
  - Third arm** NK-cells: They kill virus-infected cells.





# Basic principles

- Fit B-cells are allowed to grow in number.
- Unfit B-cells are slowly removed.
- Cloning is directly proportional to the fitness.
- Mutation is inversely proportional to the fitness.

# Working process

## Template of the CLONALG.

**Input:** Initial population  $P_0$ .

$P = P_0$  ; /\* Generation of the initial population of random antibodies \*/

**Repeat**

Evaluate all existing antibodies and compute their affinities ;

Select  $N\%$  of antibodies with highest affinities ;

Clone the selected antibodies ;

Maturate the cloned antibodies ;

Evaluate all cloned antibodies ;

Add  $R\%$  of best cloned antibodies to the pool of antibodies ;

Remove worst members of the antibodies pool ;

Add new random antibodies into the population ;

**Until** Stopping criteria satisfied

**Output:** Best population found.

$$N_c = \lfloor \frac{\beta \times |P_o|}{i} + 0.5 \rfloor \quad (3.1)$$

$\beta \in [0, 1]$

$|P_o|$ : size of the population.

$i$ : rank of an antibody in the sorted population according to ascending values of affinities.

# Assignment-II

- Form a group of 2 new students.
- Implement *Genetic Algorithm* algorithm on the single-variable Ackley function using C++/MATLAB/Java.
- Prepare a report of 3-5 pages (extend if needed):
  - Compare its performance against the *Simulated Annealing* algorithm.
  - Support your claims by:
    - Providing tables showing results on different values of algorithmic parameters (population size and crossover/mutation probability).
    - Providing graphs showing convergence of algorithm (w.r.t. number of iterations/computational time).
- Use population of binary strings.
- Use one/two point crossover.
- Use flip operator mutation.
- 10 experiments with different values of GA parameters.
- 20 runs for each parameter settings.
- Show results of the best run only.



Glover, F. (1977). Heuristics for integer programming using surrogate constraints. *Decision Sciences*, 8(1):156–166.