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An Incremental Ant Colony Algorithm with Local Search for Continuous Optimization

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Abstract

ACO _{\mathbb{R}} is one of the most popular ant colony optimization algorithms for tackling continuous optimization problems. In this paper, we propose IACO _{\mathbb{R}} -LS, which is a variant of ACO _{\mathbb{R}} that uses local search and that features a growing solution archive. We experiment with Powell's conjugate directions set, Powell's BOBYQA, and Lin-Yu Tseng's Mtsls1 methods as local search procedures. Automatic parameter tuning results show that IACO _{\mathbb{R}} -LS with Mtsls1 (IACO _{\mathbb{R}} -Mtsls1) is not only a significant improvement over ACO _{\mathbb{R}} , but that it is also competitive with the state-of-the-art algorithms described in a recent special issue of the Soft Computing journal. Further experimentation with IACO _{\mathbb{R}} -Mtsls1 on an extended benchmark functions suite, which includes functions from both the special issue of Soft Computing and the IEEE 2005 Congress on Evolutionary Computation, demonstrates its good performance on continuous optimization problems.

1 Introduction

Several algorithms based on or inspired by the ant colony optimization (ACO) metaheuristic [4] have been proposed to tackle continuous optimization problems [5, 9, 12, 14, 18]. One of the most popular ACO-based algorithms for continuous domains is ACO _{\mathbb{R}} [21–23]. Recently, Leguizamón and Coello [11] proposed a variant of ACO _{\mathbb{R}} that performs better than the original ACO _{\mathbb{R}} on six benchmark functions. However, the results obtained with Leguizamón and Coello's variant are far from being competitive with the results obtained by state-of-the-art continuous optimization algorithms recently featured in a special issue of the Soft Computing journal [13] (Throughout the rest of the paper, we will refer to this special issue as SOCO). The set of algorithms described in SOCO consists

of differential evolution algorithms, memetic algorithms, particle swarm optimization algorithms and other types of optimization algorithms [13]. In SOCO, the differential evolution algorithm (DE) [24], the covariance matrix adaptation evolution strategy with increasing population size (G-CMA-ES) [1], and the real-coded CHC algorithm (CHC) [6] are used as the reference algorithms. It should be noted that no ACO-based algorithms are featured in SOCO.

In this paper, we propose an improved $\text{ACO}_{\mathbb{R}}$ algorithm, called $\text{IACO}_{\mathbb{R}}\text{-LS}$, that is competitive with the state of the art in continuous optimization. We first present $\text{IACO}_{\mathbb{R}}$, which is an $\text{ACO}_{\mathbb{R}}$ with an extra search diversification mechanism that consists of a growing solution archive. Then, we hybridize $\text{IACO}_{\mathbb{R}}$ with a local search procedure in order to enhance its search intensification abilities. We experiment with three local search procedures: Powell’s conjugate directions set [19], Powell’s BOBYQA [20], and Lin-Yu Tseng’s Mtsls1 [27]. An automatic parameter tuning procedure, Iterated F-race [2, 3], is used for the configuration of the investigated algorithms. The best algorithm found after tuning, $\text{IACO}_{\mathbb{R}}\text{-Mtsls1}$, obtains results that are as good as the best of the 16 algorithms featured in SOCO. To assess the quality of $\text{IACO}_{\mathbb{R}}\text{-Mtsls1}$ and the best SOCO algorithms on problems not seen during their design phase, we compare their performance using an extended benchmark functions suite that includes functions from SOCO and the Special Session on Continuous Optimization of the IEEE 2005 Congress on Evolutionary Computation (CEC 2005). The results show that $\text{IACO}_{\mathbb{R}}\text{-Mtsls1}$ can be considered to be a state-of-the-art continuous optimization algorithm.

2 The $\text{ACO}_{\mathbb{R}}$ Algorithm

The $\text{ACO}_{\mathbb{R}}$ algorithm stores a set of k solutions, called solution archive, which represents the algorithm’s “pheromone model.” The solution archive is used to create a probability distribution of promising solutions over the search space. Solutions are generated on a coordinate-per-coordinate basis using mixtures of weighted Gaussian functions. Initially, the solution archive is filled with randomly generated solutions. The algorithm iteratively refines the solution archive by generating m new solutions and then keeping only the best k solutions of the $k+m$ solutions that are available. The k solutions in the archive are always sorted according to their quality (from best to worst).

The core of the solution construction procedure is the estimation of multimodal one-dimensional probability density functions (PDF). The mechanism to do that in $\text{ACO}_{\mathbb{R}}$ is based on a Gaussian kernel, which is defined as a weighted sum of several Gaussian functions g_j^i , where j is a solution index and i is a coordinate index. The Gaussian kernel for coordinate i is:

$$G^i(x) = \sum_{j=1}^k \omega_j g_j^i(x) = \sum_{j=1}^k \omega_j \frac{1}{\sigma_j^i \sqrt{2\pi}} e^{-\frac{(x-\mu_j^i)^2}{2\sigma_j^{i2}}}, \quad (1)$$

where $j \in \{1, \dots, k\}$, $i \in \{1, \dots, D\}$ with D being the problem dimensionality, and ω_j is a weight associated with the ranking of solution j in the archive, $\text{rank}(j)$. The weight is calculated using a Gaussian function:

$$\omega_j = \frac{1}{qk\sqrt{2\pi}} e^{-\frac{(\text{rank}(j)-1)^2}{2q^2k^2}}, \quad (2)$$

Algorithm 1 Outline of $\text{ACO}_{\mathbb{R}}$

Require: k, m, D, q, ξ , and termination criterion.**Ensure:** The best solution found

```

Initialize and evaluate  $k$  solutions
// Sort solutions and store them in the archive
 $T = \text{Sort}(\mathbf{S}_1 \cdots \mathbf{S}_k)$ 
while Termination criterion is not satisfied do
  // Generate  $m$  new solutions
  for  $l = 1$  to  $m$  do
    // Construct solution
    for  $i = 1$  to  $D$  do
      Select Gaussian  $g_j^i$  according to weights
      Sample Gaussian  $g_j^i$  with parameters  $\mu_j^i, \sigma_j^i$ 
    end for
    Store and evaluate newly generated solution
  end for
  // Sort solutions and select the best  $k$ 
   $T = \text{Best}(\text{Sort}(\mathbf{S}_1 \cdots \mathbf{S}_{k+m}), k)$ 
end while

```

where q is a parameter of the algorithm.

During the solution generation process, each coordinate is treated independently. First, an archive solution is chosen with a probability proportional to its weight. Then, the algorithm samples around the selected solution component s_j^i using a Gaussian PDF with $\mu_j^i = s_j^i$, and σ_j^i equal to

$$\sigma_j^i = \xi \sum_{r=1}^k \frac{|s_r^i - s_j^i|}{k-1}, \quad (3)$$

which is the average distance between the i -th variable of the solution s_j and the i -th variable of the other solutions in the archive, multiplied by a parameter ξ . The solution generation process is repeated m times for each dimension $i = 1, \dots, D$. An outline of $\text{ACO}_{\mathbb{R}}$ is given in Algorithm 1.

3 The $\text{IACO}_{\mathbb{R}}$ algorithm

$\text{IACO}_{\mathbb{R}}$ is an $\text{ACO}_{\mathbb{R}}$ algorithm with a solution archive whose size increases over time. This modification is based on the incremental social learning framework [15, 17]. A parameter *Growth* controls the rate at which the archive grows. Fast growth rates encourage search diversification while slow ones encourage intensification [15]. In $\text{IACO}_{\mathbb{R}}$ the optimization process begins with a small archive, a parameter *InitArchiveSize* defines its size. A new solution is added to it every *Growth* iterations until a maximum archive size, denoted by *MaxArchiveSize*, is reached. Each time a new solution is added, it is initialized using information from the best solution in the archive. First, a new solution \mathbf{S}_{new} is generated completely at random. Then, it is moved toward the best solution in the archive \mathbf{S}_{best} using

$$\mathbf{S}'_{\text{new}} = \mathbf{S}_{\text{new}} + \text{rand}(0, 1)(\mathbf{S}_{\text{best}} - \mathbf{S}_{\text{new}}), \quad (4)$$

where $\text{rand}(0, 1)$ is a random number in the range $[0, 1)$.

IACO_R also features a mechanism different from the one used in the original ACO_R for selecting the solution that guides the generation of new solutions. The new procedure depends on a parameter $p \in [0, 1]$, which controls the probability of using only the best solution in the archive as a guiding solution. With a probability $1 - p$, all the solutions in the archive are used to generate new solutions. Once a guiding solution is selected, and a new one is generated (in exactly the same way as in ACO_R), they are compared. If the newly generated solution is better than the guiding solution, it replaces it in the archive. This replacement strategy is different from the one used in ACO_R in which all the solutions in the archive and all the newly generated ones compete.

We include an algorithm-level diversification mechanism for fighting stagnation. The mechanism consists in restarting the algorithm and initializing the new initial archive with the best-so-far solution. The restart criterion is the number of consecutive iterations, *MaxStagIter*, with a relative solution improvement lower than a certain threshold.

4 IACO_R with Local Search

The IACO_R-LS algorithm is a hybridization of IACO_R with a local search procedure. IACO_R provides the exploration needed to locate promising solutions and the local search procedure enables a fast convergence toward good solutions. In our experiments, we considered Powell's conjugate directions set [19], Powell's BOBYQA [20] and Lin-Yu Tseng's Mtsls1 [27] methods as local search procedures. We used the NLOpt library [10] implementation of the first two methods and implemented Mtsls1 following the pseudocode found in [27].

In IACO_R-LS, the local search procedure is called using the best solution in the archive as initial point. The local search methods terminate after a maximum number of iterations, *MaxITER*, have been reached, or when the tolerance, that is the relative change between solutions found in two consecutive iterations, is lower than a parameter *FTOL*. Like [16], we use an adaptive step size for the local search procedures. This is achieved as follows: a solution in the archive, different from the best solution, is chosen at random. The maximum norm ($\|\cdot\|_{\infty}$) of the vector that separates this random solution from the best solution is used as the local search step size. Hence, step sizes tend to decrease over time due to the convergence tendency of the solutions in the archive. This phenomenon in turn makes the search focus around the best-so-far solution.

For fighting stagnation at the level of the local search, we call the local search procedure from different solutions from time to time. A parameter, *MaxFailures*, determines the maximum number of repeated calls to the local search method from the same initial solution that does not result in a solution improvement. We maintain a failures counter for each solution in the archive. When a solution's failures counter is greater than or equal to *MaxFailures*, the local search procedure is not called again from this solution. Instead, the local search procedure is called from a random solution whose failures counter is less than *MaxFailures*.

Finally, we use a simple mechanism to enforce boundary constraints in IACO_R-LS. We use the following penalty function in Powell's conjugate direc-

tions method as well as in Mtsls1:

$$P(\mathbf{x}) = fes \cdot \sum_{i=1}^D Bound(x_i), \quad (5)$$

where $Bound(x_i)$ is defined as

$$Bound(x_i) = \begin{cases} 0, & \text{if } x_{\min} \leq x_i \leq x_{\max} \\ (x_{\min} - x_i)^2, & \text{if } x_i < x_{\min} \\ (x_{\max} - x_i)^2, & \text{if } x_i > x_{\max} \end{cases} \quad (6)$$

where x_{\min} and x_{\max} are the minimum and maximum limits of the search range, respectively, and fes is the number of function evaluations that have been used so far. BOBYQA has its own mechanism for dealing with bound constraints. IACO_R-LS is shown in Algorithm 2. The C++ implementation of IACO_R-LS is available in <http://iridia.ulb.ac.be/supp/IridiaSupp2011-008/>.

5 Experimental Study

Our study is carried out in two stages. First, we evaluate the performance of ACO_R, IACO_R-BOBYQA, IACO_R-Powell and IACO_R-Mtsls1 by comparing their performance with that of the 16 algorithms featured in SOCO. For this purpose, we use the same 19 benchmark functions suite (functions labeled as f_{soco*}). Second, we include 21¹ of the benchmark functions proposed for the special session on continuous optimization organized for the IEEE 2005 Congress on Evolutionary Computation (CEC 2005) [25] (functions labeled as f_{cec*}).

In the first stage of the study, we used the 50- and 100-dimensional versions of the 19 SOCO functions. Functions f_{soco1} – f_{soco6} were originally proposed for the special session on large scale global optimization organized for the IEEE 2008 Congress on Evolutionary Computation (CEC 2008) [26]. Functions f_{soco7} – f_{soco11} were proposed at the ISDA 2009 Conference. Functions f_{soco12} – f_{soco19} are hybrid functions that combine two functions belonging to f_{soco1} – f_{soco11} . The detailed description of these functions is available in [8, 13]. In the second stage of our study, the 19 SOCO and 21 CEC 2005 functions on 50 dimensions were considered together. Some properties of the benchmark functions are listed in Table 1. The detailed description is available in [8, 25].

We applied the termination conditions used for SOCO and CEC 2005 were used, that is, the maximum number of function evaluations was $5000 \times D$ for the SOCO functions, and $10000 \times D$ for the CEC 2005 functions. All the investigated algorithms were run 25 times on each function. We report error values defined as $f(\mathbf{x}) - f(\mathbf{x}^*)$, where \mathbf{x} is a candidate solution and \mathbf{x}^* is the optimal solution. Error values lower than 10^{-14} (this value is referred to as *0-threshold*) are approximated to 0. Our analysis is based on either the whole solution quality distribution, or on the median and average errors.

¹From the original 25 functions, we decided to omit f_{cec1} , f_{cec2} , f_{cec6} , and f_{cec9} because they are the same as f_{soco1} , f_{soco3} , f_{soco4} , f_{soco8} .

Algorithm 2 Outline of IACO_R-LS

Require: : ξ , p , $InitArchiveSize$, $Growth$, $MaxArchiveSize$, $FTOL$, $MaxITER$, $MaxFailures$, $MaxStagIter$, D and termination criterion.**Ensure:** The best solution found $k = InitArchiveSize$ Initialize and evaluate k solutions**while** Termination criterion not satisfied **do**

// Local search

if $FailedAttempts_{best} < MaxFailures$ **then** Invoke local search from S_{best} with parameters $FTOL$ and $MaxITER$ **else****if** $FailedAttempts_{random} < MaxFailures$ **then** Invoke local search from S_{random} with parameters $FTOL$ and $MaxITER$ **end if****end if****if** No solution improvement **then** $FailedAttempts_{best||random} ++$ **end if**

// Generate new solutions

if $\text{rand}(0,1) < p$ **then****for** $i = 1$ to D **do** Select Gaussian g_{best}^i Sample Gaussian g_{best}^i with parameters $\mu_{best}^i, \sigma_{best}^i$ **end for****if** Newly generated solution is better than S_{best} **then** Substitute newly generated solution for S_{best} **end if****else****for** $j = 1$ to k **do****for** $i = 1$ to D **do** Select Gaussian g_j^i Sample Gaussian g_j^i with parameters μ_j^i, σ_j^i **end for****if** Newly generated solution is better than S_j **then** Substitute newly generated solution for S_j **end if****end for****end if**

// Archive Growth

if current iterations are multiple of $Growth$ & $k < MaxArchiveSize$ **then**

Initialize new solution using Eq.4

Add new solution to the archive

 $k ++$ **end if**

// Restart Mechanism

if # of iterations without improving $S_{best} = MaxStagIter$ **then** Re-initialize T but keeping S_{best} **end if****end while**

Table 1: Benchmark functions

ID	Name/Description	Uni./Multi.	Sep.	Ro.
f_{soco1}	Shift.Sphere	U	Y	N
f_{soco2}	Shift.Schwefel 2.21	U	N	N
f_{soco3}	Shift.Rosenbrock	M	N	N
f_{soco4}	Shift.Rastrigin	M	Y	N
f_{soco5}	Shift.Griewank	M	N	N
f_{soco6}	Shift.Ackley	M	Y	N
f_{soco7}	Shift.Schwefel 2.22	U	Y	N
f_{soco8}	Shift.Schwefel 1.2	U	N	N
f_{soco9}	Shift.Extended f_{10}	U	N	N
f_{soco10}	Shift.Bohachevsky	U	N	N
f_{soco11}	Shift.Schaffer	U	N	N
f_{soco12}	$f_{soco9} \oplus 0.25 f_{soco1}$	M	N	N
f_{soco13}	$f_{soco9} \oplus 0.25 f_{soco3}$	M	N	N
f_{soco14}	$f_{soco9} \oplus 0.25 f_{soco4}$	M	N	N
f_{soco15}	$f_{soco10} \oplus 0.25 f_{soco7}$	M	N	N
f_{soco16}	$f_{soco9} \oplus 0.5 f_{soco1}$	M	N	N
f_{soco17}	$f_{soco9} \oplus 0.75 f_{soco3}$	M	N	N
f_{soco18}	$f_{soco9} \oplus 0.75 f_{soco4}$	M	N	N
f_{soco19}	$f_{soco10} \oplus 0.75 f_{soco7}$	M	N	N
f_{cec3}	Shift.Ro.Elliptic	U	N	Y
f_{cec4}	Shift.Schwefel 1.2 Noise	U	N	N
f_{cec5}	Schwefel 2.6 Opt. on Bound	U	N	N
f_{cec7}	Shift.Ro.Griewank no Bound	M	N	Y
f_{cec8}	Shift.Ro.Ackley Opt. on Bound	M	N	Y
f_{cec10}	Shift.Ro.Rastrigin	M	N	Y
f_{cec11}	Shift.Ro.Weierstrass	M	N	Y
f_{cec12}	Schwefel 2.13	M	N	N
f_{cec13}	Griewank plus Rosenbrock	M	N	N
f_{cec14}	Shift.Ro.Exp.Schaffer	M	N	Y
f_{cec15}	Hybrid Composition	M	N	N
f_{cec16}	Ro. Hybrid Composition	M	N	Y
f_{cec17}	Ro. Hybrid Composition	M	N	Y
f_{cec18}	Ro. Hybrid Composition	M	N	Y
f_{cec19}	Ro. Hybrid Composition	M	N	Y
f_{cec20}	Ro. Hybrid Composition	M	N	Y
f_{cec21}	Ro. Hybrid Composition	M	N	Y
f_{cec22}	Ro. Hybrid Composition	M	N	Y
f_{cec23}	Ro. Hybrid Composition	M	N	Y
f_{cec24}	Ro. Hybrid Composition	M	N	Y
f_{cec25}	Ro. Hybrid Composition	M	N	Y

5.1 Parameter Settings

We used Iterated F-race [2, 3] to automatically tune algorithm parameters. The 10-dimensional versions of the 19 SOCO functions were randomly sampled as training instances. A maximum of 50,000 algorithm runs were used as tuning budget for $ACO_{\mathbb{R}}$, $IACO_{\mathbb{R}}$ -BOBYQA, $IACO_{\mathbb{R}}$ -Powell and $IACO_{\mathbb{R}}$ -Mtsls1. The number of function evaluations used in each run is equal to 50,000. The best set of parameters, for each algorithm found with this process is given in Table 2. The only parameter that we set manually was *MaxArchiveSize*, which we set to 1,000.

Table 2: Best parameter settings found through iterated F-Race for $ACO_{\mathbb{R}}$, $IACO_{\mathbb{R}}$ -BOBYQA, $IACO_{\mathbb{R}}$ -Powell and $IACO_{\mathbb{R}}$ -Mtsls1. The parameter $FTOL$ is first transformed as 10^{FTOL} before using it in the algorithms.

	q	ξ	m	k						
$ACO_{\mathbb{R}}$	0.04544	0.8259	10	85						
$IACO_{\mathbb{R}}$ -BOBYQA	p	ξ	$InitArchiveSize$	$Growth$	$FTOL$	$MaxITER$	$MaxFailures$	$MaxStagIter$		
	0.6979	0.8643	4	1	-3.13	240	5	20		
$IACO_{\mathbb{R}}$ -Powell	p	ξ	$InitArchiveSize$	$Growth$	$FTOL$	$MaxITER$	$MaxFailures$	$MaxStagIter$		
	0.3586	0.9040	1	7	-1	20	6	8		
$IACO_{\mathbb{R}}$ -Mtsls1	p	ξ	$InitArchiveSize$	$Growth$	$MaxITER$	$MaxFailures$	$MaxStagIter$			
	0.6475	0.7310	14	1	85	4	13			

5.2 Experimental Results and Comparison

Figure 1 shows the distribution of median and average errors across the 19 SOCO benchmark functions obtained with $\text{ACO}_{\mathbb{R}}$, $\text{IACO}_{\mathbb{R}}$ -BOBYQA, $\text{IACO}_{\mathbb{R}}$ -Powell, $\text{IACO}_{\mathbb{R}}$ -Mtsls1 and the 16 algorithms featured in SOCO.² We marked with a + symbol those cases in which there is a statistically significant difference at the 0.05 α -level with a Wilcoxon test with respect to $\text{IACO}_{\mathbb{R}}$ -Mtsls1 (in favor of $\text{IACO}_{\mathbb{R}}$ -Mtsls1). Also at the top of each plot, a count of the number of optima found by each algorithm (or an objective function value lower than 10^{-14}) is given.

In all cases, $\text{IACO}_{\mathbb{R}}$ -Mtsls1 significantly outperforms $\text{ACO}_{\mathbb{R}}$, and is in general more effective than $\text{IACO}_{\mathbb{R}}$ -BOBYQA, and $\text{IACO}_{\mathbb{R}}$ -Powell. $\text{IACO}_{\mathbb{R}}$ -Mtsls1 is also competitive with the best algorithms in SOCO. If we consider medians only, $\text{IACO}_{\mathbb{R}}$ -Mtsls1 significantly outperforms G-CMA-ES, CHC, DE, EVoPROpt, VXQR1, EM323, and RPSO-vm in both 50 and 100 dimensions. In 100 dimensions, $\text{IACO}_{\mathbb{R}}$ -Mtsls1 also significantly outperforms MA-SSW and GODE. Moreover, the median error of $\text{IACO}_{\mathbb{R}}$ -Mtsls1 is below the 0-threshold 14 times out of the 19 possible of the SOCO benchmark functions suite. Only MOS-DE matches such a performance.

If one considers mean values, the performance of $\text{IACO}_{\mathbb{R}}$ -Mtsls1 degrades slightly. This is an indication that $\text{IACO}_{\mathbb{R}}$ -Mtsls1 still stagnates with some low probability. However, $\text{IACO}_{\mathbb{R}}$ -Mtsls1 still outperforms G-CMA-ES, CHC, GODE, EVoPROpt, RPSO-vm, and EM323. Even though $\text{IACO}_{\mathbb{R}}$ -Mtsls1 does not significantly outperform DE and other algorithms, its performance is very competitive. The mean error of $\text{IACO}_{\mathbb{R}}$ -Mtsls1 is below the 0-threshold 13 and 11 times in problems of 50 and 100 dimensions, respectively.

We note that although G-CMA-ES has difficulties in dealing with multimodal or unimodal shifted separable functions, such as f_{soco4} , f_{soco6} and f_{soco7} , G-CMA-ES showed impressive results on function f_{soco8} , which is a hyperellipsoid rotated in all directions. None of the other investigated algorithms can find the optimum of this function except G-CMA-ES. This result is interesting considering that G-CMA-ES showed an impressive performance in the CEC 2005 special session on continuous optimization. This fact suggests that releasing details about the problems that will be used to compare algorithms induces an undesired “overfitting” effect. In other words, authors may use the released problems to design algorithms that perform well on them but that may perform poorly on another unknown set of problems. This motivated us to carry out the second stage of our study, which consists in carrying out a more comprehensive comparison that includes G-CMA-ES and some of the best algorithms in SOCO. For this comparison, we use 40 benchmark functions as discussed above. From SOCO, we include in our study IPSO-Powell given its good performance as shown in Figure 1. To discard the possibility that the local search procedure is the main responsible for the obtained results, we also use Mtsls1 with IPSO, thus generating IPSO-Mtsls1. In this second stage, IPSO-Powell and IPSO-Mtsls1 were tuned as described in Section 5.1.

Table 3 shows the median and average errors obtained by the compared algorithm on each of the 40 benchmark functions. Two facts can be noticed from these results. First, Mtsls1 seems to be indeed responsible for most of

²For information about these 16 algorithms please go to <http://sci2s.ugr.es/eamhco/CFP.php>

the good performance of the algorithms that use it as a local search procedure. Regarding median results, the SOCO functions for which IPSO-Mtsts1 finds the optimum, IACO_R-Mtsts1 does it as well. However, IACO_R-Mtsts1 seems to be more robust given the fact that it finds more optima than IPSO-Mtsts1 if functions from the CEC 2005 special session or mean values are considered. Second, G-CMA-ES finds more best results on the CEC 2005 functions than on the SOCO functions. Overall, however, IACO_R-Mtsts1 finds more best results than any of the compared algorithms.

Figure 2 shows correlation plots that illustrate the relative performance between IACO_R-Mtsts1 and G-CMA-ES, IPSO-Powell and IPSO-Mtsts1. On the x-axis, the coordinates are the results obtained with IACO_R-Mtsts1; on the y-axis, the coordinates are the results obtained with the other algorithms for each of the 40 functions. Thus, points that appear on the left part of the correlation plot correspond to functions for which IACO_R-Mtsts1 has better results than the other algorithm.

Table 4 shows a detailed comparison presented in form of (win, draw, lose) according to different properties of the 40 functions used. The two-sided p -values of Wilcoxon matched-pairs signed-ranks test of IACO_R-Mtsts1 with other algorithms across 40 functions are also presented. In general, IACO_R-Mtsts1 performs better more often than all the other compared algorithms. IACO_R-Mtsts1 wins more often against G-CMA-ES; however, G-CMA-ES performs clearly better than IACO_R-Mtsts1 on rotated functions, which can be explained by the covariance matrix adaptation mechanism [7].

6 Conclusions

In this paper, we have introduced IACO_R-LS, an ACO_R algorithm with growing solution archive hybridized with a local search procedure. Three different local search procedures, Powell's conjugate directions set, Powell's BOBYQA, and Mtsts1, were tested with IACO_R-LS. Through automatic tuning across 19 functions, IACO_R-Mtsts1 proved to be superior to the other two variants.

The results of a comprehensive experimental comparison with 16 algorithms featured in a recent special issue of the *Soft Computing* journal show that IACO_R-Mtsts1 significantly outperforms the original ACO_R and that IACO_R-Mtsts1 is competitive with the state of the art. We also conducted a second comparison that included 21 extra functions from the special session on continuous optimization of the IEEE 2005 Congress on Evolutionary Computation. From this additional comparison we can conclude that IACO_R-Mtsts1 remains very competitive. It mainly shows slightly worse results than G-CMA-ES on functions that are rotated w.r.t. the usual coordinate system. In fact, this is maybe not surprising as G-CMA-ES is the only algorithm of the 20 compared ones that performs very well on these rotated functions. In further work we may test ACO_R in the version that includes the mechanism for adjusting for rotated functions [23] to check whether these potential improvements transfer to IACO_R-Mtsts1. Nevertheless, the very good performance of IACO_R-Mtsts1 on most of the *Soft Computing* benchmark functions is a clear indication of the high potential ACO algorithms have for this problem domain. In fact, IACO_R-Mtsts1 is clearly competitive with state-of-the-art continuous optimizers.

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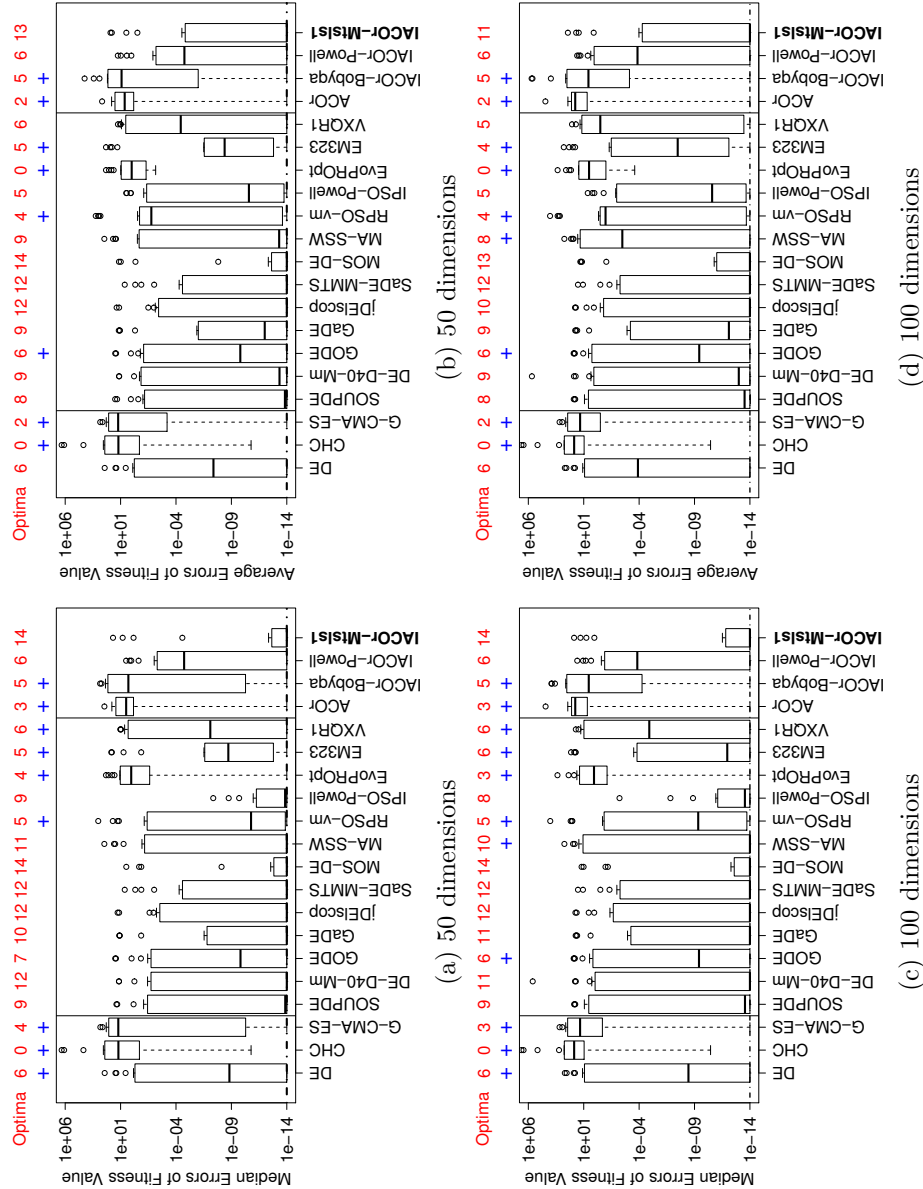


Figure 1: The box-plots show the distribution of the median (left) and average (right) errors obtained on the 19 SOCO benchmark functions of 50 (top) and 100 (bottom) dimensions. The results obtained with the three reference algorithms in SOCO are shown on the left part of each plot. The results of 13 algorithms published in SOCO are shown in the middle part of each plot. The results obtained with $ACO_{\mathbb{R}}$, IACO $_{\mathbb{R}}$ -BOBYQA, IACO $_{\mathbb{R}}$ -Powell, and IACO $_{\mathbb{R}}$ -Mts1s1 are shown on the right part of each plot. The line at the bottom of each plot represents the 0-threshold (10^{-14}). A + symbol on top of a box-plot denotes a statistically significant difference at the 0.05 α -level detected with a Wilcoxon test between the results obtained with the indicated algorithm and those obtained with IACO $_{\mathbb{R}}$ -Mts1s1. The absence of a symbol means that the difference is not significant with IACO $_{\mathbb{R}}$ -Mts1s1. The numbers on top of a box-plot denotes the number of optima found by the corresponding algorithm.

Table 3: The median and average errors of objective function values obtained with G-CMA-ES, IPSO-Powell, IPSO-Mtstls1, and IACO_{reg}-Mtstls1 on 40 functions with $D = 50$. The lowest values were highlighted in **boldface**. The values below 10^{-14} are approximated to 0. The results of f_{cec1} , f_{cec2} , f_{cec6} , f_{cec9} are not presented to avoid repeated test on the similar functions such as f_{soco1} , f_{soco3} , f_{soco4} , f_{soco8} . At the bottom of the table, we report the number of times an algorithm found the lowest error.

Function	Median errors										# of best
	G-CMA-ES	IPSO-Powell	IPSO-Mtstls1	IACO _{reg} -Mtstls1	Function	G-CMA-ES	IPSO-Powell	IPSO-Mtstls1	IACO _{reg} -Mtstls1		
f_{soco1}	0.00E+00	0.00E+00	0.00E+00	0.00E+00	f_{soco1}	0.00E+00	0.00E+00	0.00E+00	0.00E+00	0.00E+00	
f_{soco2}	2.64E-11	1.42E-14	4.12E-13	4.41E-13	f_{soco2}	2.75E-11	2.56E-14	4.80E-13	4.80E-13	5.50E-13	
f_{soco3}	0.00E+00	0.00E+00	6.38E+00	4.83E+01	f_{soco3}	7.97E-01	0.00E+00	7.29E+01	7.29E+01	8.17E+01	
f_{soco4}	1.08E+02	0.00E+00	0.00E+00	0.00E+00	f_{soco4}	1.05E+02	0.00E+00	1.31E+00	1.31E+00	0.00E+00	
f_{soco5}	0.00E+00	0.00E+00	0.00E+00	0.00E+00	f_{soco5}	2.96E-04	6.72E-03	5.92E-04	5.92E-04	0.00E+00	
f_{soco6}	2.11E+01	0.00E+00	0.00E+00	0.00E+00	f_{soco6}	2.09E+01	0.00E+00	0.00E+00	0.00E+00	0.00E+00	
f_{soco7}	7.67E-11	0.00E+00	0.00E+00	0.00E+00	f_{soco7}	1.01E-10	4.98E-12	0.00E+00	0.00E+00	0.00E+00	
f_{soco8}	0.00E+00	0.00E+00	1.75E-09	2.80E-10	f_{soco8}	0.00E+00	4.78E-09	4.29E-10	4.29E-10	2.94E-05	
f_{soco9}	1.61E+01	0.00E+00	0.00E+00	0.00E+00	f_{soco9}	1.66E+01	4.95E-06	0.00E+00	0.00E+00	0.00E+00	
f_{soco10}	6.71E+00	0.00E+00	0.00E+00	0.00E+00	f_{soco10}	6.81E+00	0.00E+00	0.00E+00	0.00E+00	0.00E+00	
f_{soco11}	2.83E+01	0.00E+00	0.00E+00	0.00E+00	f_{soco11}	3.01E+01	8.19E-02	7.74E-02	7.74E-02	0.00E+00	
f_{soco12}	1.87E+02	1.02E-12	0.00E+00	0.00E+00	f_{soco12}	1.88E+02	1.17E-11	7.27E-03	7.27E-03	0.00E+00	
f_{soco13}	1.97E+02	2.00E-10	5.39E-01	6.79E-01	f_{soco13}	1.97E+02	2.65E-10	2.75E+00	2.75E+00	3.03E+00	
f_{soco14}	1.05E+02	1.77E-12	0.00E+00	0.00E+00	f_{soco14}	1.09E+02	1.18E+00	5.26E-01	5.26E-01	3.04E-01	
f_{soco15}	8.12E-04	1.07E-11	0.00E+00	0.00E+00	f_{soco15}	9.79E-04	2.62E-11	0.00E+00	0.00E+00	0.00E+00	
f_{soco16}	4.22E+02	3.08E-12	0.00E+00	0.00E+00	f_{soco16}	4.27E+02	2.80E+00	2.46E+00	2.46E+00	0.00E+00	
f_{soco17}	6.71E+02	4.35E-08	1.47E+01	6.50E+00	f_{soco17}	6.89E+02	3.10E+00	7.27E+01	7.27E+01	6.19E+01	
f_{soco18}	1.27E+02	8.06E-12	0.00E+00	0.00E+00	f_{soco18}	1.31E+02	1.24E+00	1.68E+00	1.68E+00	0.00E+00	
f_{soco19}	4.03E+00	1.83E-12	0.00E+00	0.00E+00	f_{soco19}	4.76E+00	1.19E-11	0.00E+00	0.00E+00	0.00E+00	
f_{cec3}	0.00E+00	8.72E+03	1.59E+03	8.40E+05	f_{cec3}	0.00E+00	1.24E+04	1.62E+04	1.62E+04	9.66E+05	
f_{cec4}	4.27E+05	2.45E+02	3.88E+03	5.93E+01	f_{cec4}	4.68E+05	2.90E+02	4.13E+03	4.13E+03	7.32E+01	
f_{cec5}	5.70E-01	4.87E-07	7.28E-11	9.44E+00	f_{cec5}	2.85E+00	4.92E-06	2.32E-10	2.32E-10	9.98E+00	
f_{cec7}	3.85E-14	0.00E+00	0.00E+00	0.00E+00	f_{cec7}	5.32E-14	0.00E+00	0.00E+00	0.00E+00	0.00E+00	
f_{cec8}	2.00E+01	2.00E+01	2.00E+01	2.00E+01	f_{cec8}	2.01E+01	2.00E+01	2.00E+01	2.00E+01	2.00E+01	
f_{cec10}	9.97E-01	8.96E+02	8.92E+02	2.69E+02	f_{cec10}	1.72E+00	9.13E+02	8.76E+02	8.76E+02	2.75E+02	
f_{cec11}	1.21E+00	6.90E+01	6.64E+01	5.97E+01	f_{cec11}	1.17E+01	6.82E+01	6.63E+01	6.63E+01	5.90E+01	
f_{cec12}	2.36E+03	5.19E+04	3.68E+04	1.37E+04	f_{cec12}	2.27E+05	5.68E+04	5.86E+04	5.86E+04	1.98E+04	
f_{cec13}	4.71E+00	3.02E+00	3.24E+00	2.14E+00	f_{cec13}	4.59E+00	3.18E+00	3.32E+00	3.32E+00	2.13E+00	
f_{cec14}	2.30E+01	2.35E+01	2.36E+01	2.33E+01	f_{cec14}	2.29E+01	2.34E+01	2.35E+01	2.35E+01	2.31E+01	
f_{cec15}	2.00E+02	2.00E+02	2.00E+02	0.00E+00	f_{cec15}	2.04E+02	1.82E+02	2.06E+02	2.06E+02	9.20E+01	
f_{cec16}	2.15E+01	4.97E+02	4.10E+02	3.00E+02	f_{cec16}	3.09E+01	5.22E+02	4.80E+02	4.80E+02	3.06E+02	
f_{cec17}	1.61E+02	4.54E+02	4.11E+02	4.37E+02	f_{cec17}	2.34E+02	4.46E+02	4.17E+02	4.17E+02	4.43E+02	
f_{cec18}	9.13E+02	1.22E+03	1.21E+03	9.84E+02	f_{cec18}	9.13E+02	1.18E+03	1.19E+03	1.19E+03	9.99E+02	
f_{cec19}	9.12E+02	1.23E+03	1.19E+03	9.93E+02	f_{cec19}	9.12E+02	1.22E+03	1.18E+03	1.18E+03	1.01E+03	
f_{cec20}	1.00E+03	1.22E+03	1.19E+03	9.93E+02	f_{cec20}	9.12E+02	1.20E+03	1.18E+03	1.18E+03	9.89E+02	
f_{cec21}	8.03E+02	1.43E+03	1.45E+03	5.00E+02	f_{cec21}	1.00E+03	9.86E+02	8.59E+02	8.59E+02	5.53E+02	
f_{cec22}	1.01E+03	5.39E+02	5.39E+02	1.13E+03	f_{cec22}	8.05E+02	1.45E+03	1.47E+03	1.47E+03	1.14E+03	
f_{cec23}	1.01E+03	5.39E+02	5.39E+02	5.39E+02	f_{cec23}	1.01E+03	7.66E+02	6.13E+02	6.13E+02	5.67E+02	
f_{cec24}	9.86E+02	1.31E+03	1.30E+03	1.11E+03	f_{cec24}	9.55E+02	1.29E+03	1.30E+03	1.30E+03	1.10E+03	
f_{cec25}	2.15E+02	1.50E+03	1.59E+03	9.38E+02	f_{cec25}	2.15E+02	1.18E+03	1.50E+03	1.50E+03	8.89E+02	
# of best	18	15	18	21	# of best	14	10	10	10	22	

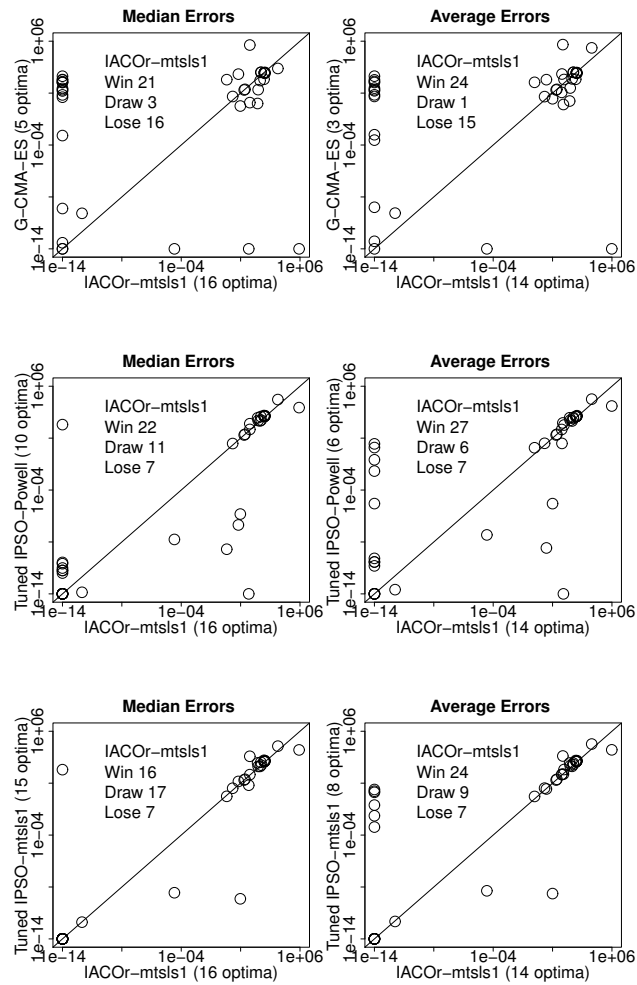


Figure 2: The correlation plot between IACOr-Mtsls1 and G-CMA-ES, IPSO-Powell and IPSO-Mtsls1 over 40 functions. Each point represents a function. The points on the left part of correlation plot illustrate that on those represented functions, IACOr-Mtsls1 obtains better results than the other algorithm.

Table 4: The comparison is conducted based on median and average errors of objective value and the results of IACO_R-Mtsls1 are presented in form of (win, draw, lose), respectively. The tested 40 functions were divided into different properties for details. The two-sided p -values of Wilcoxon matched-pairs signed-rank test of IACO_R-Mtsls1 at a 0.05 α -level with other algorithms are also presented

Median Errors			
Properties of Functions	IACO _R -Mtsls1 vs G-CMA-ES	IACO _R -Mtsls1 vs IPSO-Powell	IACO _R -Mtsls1 vs IPSO-Mtsls1
Separable	(3, 1, 0)	(0, 4, 0)	(0, 4, 0)
Non-Separable	(18, 2, 16)	(22, 7, 7)	(16, 13, 7)
Non-Separable (Non-Hybrid)	(7, 2, 8)	(6, 6, 5)	(6, 6, 5)
Non-Separable (Hybrid)	(11, 0, 8)	(16, 1, 2)	(10, 7, 2)
Unimodal	(6, 1, 3)	(1, 5, 4)	(1, 5, 4)
Multimodal	(15, 2, 13)	(21, 6, 3)	(15, 12, 3)
Non-rotated	(16, 2, 6)	(10, 8, 6)	(10, 8, 6)
Rotated	(5, 1, 10)	(12, 3, 1)	(12, 3, 1)
SOCO	(15, 2, 2)	(6, 8, 5)	(1, 14, 4)
CEC 2005	(6, 1, 14)	(16, 3, 2)	(15, 3, 3)
In total	(21, 3, 16)	(22, 11, 7)	(16, 17, 7)
p -value	8.33E-01	6.03E-03	1.32E-02
Average Errors			
Properties of Functions	IACO _R -Mtsls1 vs G-CMA-ES	IACO _R -Mtsls1 vs IPSO-Powell	IACO _R -Mtsls1 vs IPSO-Mtsls1
Separable	(3, 1, 0)	(1, 3, 0)	(1, 3, 0)
Non-Separable	(21, 0, 15)	(26, 3, 7)	(23, 6, 7)
Non-Separable (Non-Hybrid)	(10, 0, 7)	(9, 3, 5)	(8, 4, 5)
Non-Separable (Hybrid)	(11, 0, 8)	(17, 0, 2)	(15, 2, 2)
Unimodal	(6, 1, 3)	(4, 2, 4)	(2, 4, 4)
Multimodal	(18, 0, 12)	(23, 4, 3)	(22, 5, 3)
Non-rotated	(20, 1, 3)	(13, 5, 6)	(11, 7, 6)
Rotated	(4, 0, 12)	(14, 1, 1)	(13, 2, 1)
SOCO	(16, 1, 2)	(10, 4, 5)	(8, 7, 4)
CEC 2005	(8, 0, 13)	(17, 2, 2)	(16, 2, 3)
In total	(24, 1, 15)	(27, 6, 7)	(24, 9, 7)
p -value	4.22E-01	1.86E-03	1.66E-03