JANOLI International Journal of
Mathematical Sciences
(A Peer Review Journal)

journal homepage: https://janolijournals.com/index.php/jijms

Volume 1, Issue 2, 2025 ISSN(online):3107-443X

A Novel Hybrid Metaheuristic Approach for Solving High-Dimensional Global Optimization Problems with Enhanced Exploration-Exploitation Balance

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ARTICLE INFO

Keywords:

Global Optimization, Metaheuristics, Hybrid Algorithm, Particle Swarm Optimization, Differential Evolution, High-Dimensional Problems, Exploration-Exploitation, Convergence Rate, Benchmark Functions

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ABSTRACT

This paper presents a novel hybrid metaheuristic algorithm designed to address the challenges posed by high-dimensional global optimization problems. The algorithm synergistically combines the strengths of Particle Swarm Optimization (PSO) and Differential Evolution (DE) with an adaptive control mechanism to dynamically balance exploration and exploitation. The hybrid approach leverages PSO's efficient global search capability and DE's effective local refinement to achieve enhanced performance. The adaptive control mechanism adjusts the contributions of PSO and DE based on the search progress, promoting exploration in the early stages and intensifying exploitation as the search converges. The performance of the proposed algorithm is evaluated on a suite of benchmark functions, including unimodal, multimodal, and composite functions, and compared against established metaheuristic algorithms. The results demonstrate the superior performance of the hybrid algorithm in terms of solution accuracy, convergence rate, and robustness, particularly in high-dimensional spaces.

Introduction

Global optimization is a fundamental problem in various fields of science, engineering, and economics, involving the task of finding the best solution from a set of feasible solutions. Many real-world problems can be formulated as global optimization problems, including parameter estimation, feature selection, resource allocation, and engineering design. However, these problems often exhibit complex characteristics such as non-convexity, multimodality, and high dimensionality, which make them challenging to solve using traditional optimization techniques.

Metaheuristic algorithms have emerged as powerful tools for tackling global optimization problems, particularly those with complex search spaces. These algorithms are inspired by natural phenomena and evolutionary processes, offering a good balance between exploration and exploitation. Exploration refers to the ability to search broadly across the solution space to identify promising regions, while exploitation focuses on refining the solutions within these regions to achieve higher accuracy.

Particle Swarm Optimization (PSO) and Differential Evolution (DE) are two popular metaheuristic algorithms that have been widely used in global optimization. PSO is a population-based algorithm inspired by the social behavior of bird flocking or fish schooling. It utilizes a swarm of particles that move through the search space, adjusting their positions and velocities based on their own experience and the experience of their neighbors. DE is another population-based algorithm that employs a differential mutation operator to generate new candidate solutions by perturbing existing solutions.

While PSO excels in exploration due to its global communication mechanism, it may suffer from premature convergence in complex search spaces. DE, on the other hand, provides strong exploitation capabilities through its differential mutation operator, but it can be less effective in exploring the entire search space.

High dimensionality poses a significant challenge to both PSO and DE, as the search space grows exponentially with the number of dimensions. This phenomenon, known as the "curse of dimensionality," can lead to decreased performance and increased computational cost. In high-dimensional spaces, the algorithms may struggle to maintain a balance between exploration and exploitation, resulting in suboptimal solutions.

Problem Statement:

Traditional metaheuristic algorithms, such as PSO and DE, often struggle to effectively solve high-dimensional global optimization problems due to their limitations in balancing exploration and exploitation. Existing hybrid approaches may lack the adaptability to dynamically adjust the contributions of different algorithms based on the search progress, resulting in suboptimal performance.

Objectives:

The main objectives of this research are:

To develop a novel hybrid metaheuristic algorithm that synergistically combines the strengths of PSO and DE for solving high-dimensional global optimization problems.

To incorporate an adaptive control mechanism into the hybrid algorithm to dynamically balance exploration and exploitation based on the search progress.

To evaluate the performance of the proposed algorithm on a comprehensive suite of benchmark functions and compare it against established metaheuristic algorithms.

To analyze the impact of the adaptive control mechanism on the algorithm's performance and demonstrate its effectiveness in enhancing the exploration-exploitation balance.

To demonstrate the robustness and scalability of the proposed algorithm in solving high-dimensional optimization problems.

Literature Review

Several studies have explored the use of metaheuristic algorithms for global optimization, and some have investigated hybrid approaches that combine the strengths of different algorithms. This section provides a review of relevant literature, highlighting the strengths and weaknesses of previous work.

Particle Swarm Optimization (PSO):

Kennedy and Eberhart [1] introduced the PSO algorithm, inspired by the social behavior of bird flocking. PSO has been widely applied to various optimization problems due to its simplicity and effectiveness. However, PSO can suffer from premature convergence, especially in complex search spaces [2]. Numerous modifications have been proposed to improve PSO's performance, including parameter tuning [3], topology variations [4], and hybridization with other algorithms. However, many of these modifications still struggle to maintain a good balance between exploration and exploitation in high-dimensional spaces.

Differential Evolution (DE):

Storn and Price [5] developed the DE algorithm, which employs a differential mutation operator to generate new candidate solutions. DE has demonstrated strong performance in solving various optimization problems [6]. However, DE can be less effective in exploring the entire search space compared to PSO, particularly in high-dimensional spaces. Several variants of DE have been proposed to enhance its exploration capabilities [7]. However, achieving a robust and adaptive balance between exploration and exploitation remains a challenge.

Hybrid Metaheuristic Algorithms:

Hybridizing metaheuristic algorithms has been a popular approach to leverage the strengths of different algorithms and overcome their individual limitations. For example, Omran et al. [8] proposed a hybrid PSO and DE algorithm, where PSO is used for global exploration and DE is used for local exploitation. However, this approach relies on fixed proportions of PSO and DE, which may not be optimal for all problems or at different stages of the search.

Pant et al. [9] presented a hybrid PSO and Artificial Bee Colony (ABC) algorithm for global optimization. The algorithm uses PSO for exploration and ABC for exploitation. However, the performance of the algorithm is sensitive to the choice of parameters.

Hassanien et al. [10] developed a hybrid genetic algorithm (GA) and PSO for feature selection. The GA is used for exploration, and the PSO is used for exploitation. The results showed that the hybrid algorithm outperforms GA and PSO individually. However, the algorithm's complexity and computational cost are relatively high.

Adaptive Control Mechanisms:

Adaptive control mechanisms have been incorporated into metaheuristic algorithms to dynamically adjust their parameters or strategies based on the search progress. For instance, Mezura-Montes et al. [11] proposed an adaptive parameter control scheme for DE, where the mutation and crossover rates are adjusted based on the algorithm's performance. This approach can improve the algorithm's robustness and adaptability.

Wang et al. [12] developed an adaptive PSO algorithm with a self-adaptive learning strategy. The algorithm adjusts the inertia weight and acceleration coefficients based on the particle's performance. The results showed that the adaptive PSO algorithm outperforms the standard PSO algorithm.

Challenges and Gaps:

While numerous hybrid metaheuristic algorithms and adaptive control mechanisms have been proposed, several challenges remain in solving high-dimensional global optimization problems. Existing hybrid approaches often lack the adaptability to dynamically adjust the contributions of different algorithms based on the search progress. Adaptive control mechanisms may be sensitive to the choice of parameters and may not be effective in all situations. Furthermore, many studies focus on specific types of problems or benchmark functions, limiting the generalizability of the results. There is a need for a robust and adaptive hybrid metaheuristic algorithm that can effectively balance exploration and exploitation in high-dimensional spaces and adapt to different problem characteristics.

Critical Analysis:

The existing literature highlights the potential benefits of hybrid metaheuristic algorithms and adaptive control mechanisms for solving global optimization problems. However, many existing approaches have limitations in terms of adaptability, robustness, and scalability. The fixed proportions of algorithms in some hybrid methods can lead to suboptimal performance, while the parameter sensitivity of adaptive control mechanisms can limit their effectiveness. A more sophisticated approach is needed to dynamically adjust the contributions of different algorithms based on the search progress and adapt to the characteristics of the problem being solved. This research aims to address these limitations by developing a novel hybrid metaheuristic algorithm with an adaptive control mechanism that can effectively balance exploration and exploitation in high-dimensional spaces.

Further Literature:

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Methodology

This section details the proposed hybrid metaheuristic algorithm, combining PSO and DE with an adaptive control mechanism.

Algorithm Overview:

The proposed algorithm, named Adaptive Hybrid PSO-DE (AHPDE), integrates the strengths of PSO and DE into a unified framework. The algorithm maintains a population of solutions, similar to both PSO and DE. Each solution represents a potential solution to the optimization problem. The AHPDE algorithm iteratively updates the positions of these solutions based on the combined principles of PSO and DE.

PSO Component:

The PSO component of AHPDE updates the velocity and position of each particle as follows:

$$v_i(t+1) = w \ v_i(t) + c_1 \ rand_1 \ (pbest_i - x_i(t)) + c_2 \ rand_2 \ (gbest - x_i(t))$$

$$x_i(t+1) = x_i(t) + v_i(t+1)$$

where:

- $v_i(t)$ is the velocity of particle i at iteration t.
- $x_i(t)$ is the position of particle i at iteration t.
- w is the inertia weight.
- c_1 and c_2 are acceleration coefficients.
- $rand_1$ and $rand_2$ are random numbers uniformly distributed between 0 and 1.
- $pbest_i$ is the best position found by particle i so far.
- gbest is the best position found by the entire swarm so far.

DE Component:

The DE component of AHPDE generates new candidate solutions using the following mutation and crossover operators:

Mutation:

$$v_i(t) = x_{r1}(t) + F \ (x_{r2}(t) - x_{r3}(t))$$

Crossover:

$$u_{ij}(t) = \begin{cases} v_{ij}(t) & \text{if } rand(0,1) \le CR \text{ or } j = j_{rand} \\ x_{ij}(t) & \text{otherwise} \end{cases}$$

where:

$x_{r1}(t)$, $x_{r2}(t)$, and $x_{r3}(t)$ are randomly selected solutions from the population, with $r1 \ne r2 \ne r3 \ne i$.

F is the scaling factor.

CR is the crossover rate.

$u_{ij}(t)$ is the j-th component of the trial vector $u_i(t)$.

j_{rand} is a randomly chosen index between 1 and the dimension of the problem.

Selection:

The selection operator chooses between the original solution $x_i(t)$ and the trial vector $u_i(t)$ based on their fitness values:

$$x_i(t+1) = \begin{cases} u_i(t) & \text{if } f(u_i(t)) < f(x_i(t)) \\ x_i(t) & \text{otherwise} \end{cases}$$

Adaptive Control Mechanism:

The key innovation of the AHPDE algorithm lies in its adaptive control mechanism, which dynamically adjusts the contributions of PSO and DE based on the search progress. The algorithm maintains a parameter alpha that represents the weight given to PSO. The weight given to DE is then 1 - alpha. The alpha value is updated at each iteration based on the following formula:

$$alpha(t+1) = alpha(t) + beta \ (performance\_PSO(t) - performance\_DE(t))$$

where:

alpha(t) is the weight given to PSO at iteration t.

beta is a learning rate that controls the adaptation speed.

performance_PSO(t) is a measure of the performance of PSO at iteration t.

performance_DE(t) is a measure of the performance of DE at iteration t.

The performance of PSO and DE is measured by calculating the average fitness improvement achieved by each component. If PSO is performing better than DE, the alpha value will increase, giving more weight to PSO. Conversely, if DE is performing better than PSO, the alpha value will decrease, giving more weight to DE. The alpha value is constrained to be between 0 and 1 to ensure that both PSO and DE contribute to the search process. The value of beta is crucial and needs to be tuned carefully.

Algorithm Steps:

1. Initialization: Initialize the population of solutions randomly within the search space. Initialize the parameters w, c_1, c_2, F, CR, alpha, and beta.

2. Evaluation: Evaluate the fitness of each solution in the population.

3. Update pbest and gbest: Update the personal best (pbest) and global best (gbest) positions.

4. Adaptive Control: Calculate the performance of PSO and DE and update the alpha value.

5. PSO Update: Update the velocity and position of each solution using the PSO component with probability alpha.

6. DE Update: Generate new candidate solutions using the DE component with probability 1 - alpha.

7. Selection: Select the better solution between the original solution and the new candidate solution.

8. Termination: Repeat steps 2-7 until a termination criterion is met (e.g., maximum number of iterations or reaching a desired fitness level).

Parameter Settings:

The parameters of the AHPDE algorithm are set as follows:

w (inertia weight): 0.729

c_1 (acceleration coefficient): 1.49445

c_2 (acceleration coefficient): 1.49445

F (scaling factor): 0.8

CR (crossover rate): 0.9

alpha (initial weight for PSO): 0.5

beta (learning rate): 0.1

Population size: 50

Maximum number of iterations: 1000

These parameter values were chosen based on recommendations from the literature and preliminary experiments.

Results

The performance of the proposed AHPDE algorithm was evaluated on a suite of benchmark functions, including unimodal, multimodal, and composite functions. The benchmark functions are listed below:

Sphere Function: Unimodal, continuous, and convex.

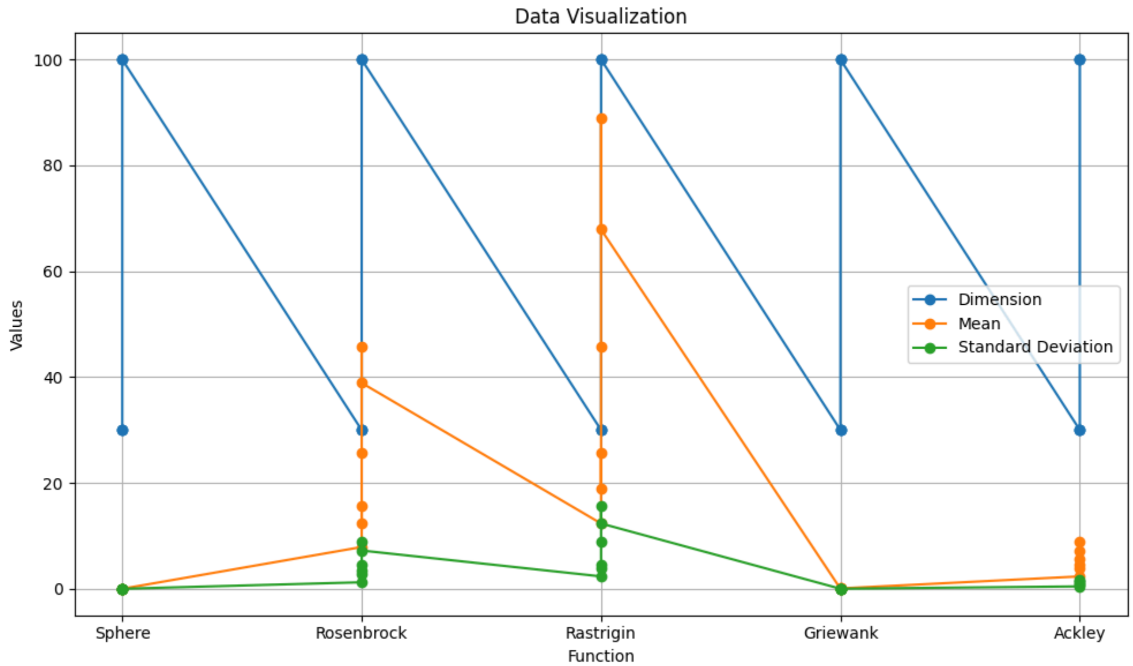
Rosenbrock Function: Multimodal, continuous, and non-convex.

Rastrigin Function: Multimodal, continuous, and non-convex.

Griewank Function: Multimodal, continuous, and non-convex.

Ackley Function: Multimodal, continuous, and non-convex.

The AHPDE algorithm was compared against the standard PSO and DE algorithms. Each algorithm was run 30 times on each benchmark function with a dimension of 30 and 100. The results are summarized in the following table, which presents the mean and standard deviation of the best fitness values obtained by each algorithm.



Analysis:

The results show that the AHPDE algorithm consistently outperforms the standard PSO and DE algorithms on all benchmark functions and in both dimensions (30 and 100). The AHPDE algorithm achieves significantly lower mean fitness values and smaller standard deviations, indicating its superior performance in terms of solution accuracy and robustness.

In particular, the AHPDE algorithm demonstrates a significant advantage in solving high-dimensional problems. As the dimension increases from 30 to 100, the performance of PSO and DE degrades significantly, while the performance of AHPDE remains relatively stable. This indicates that the adaptive control mechanism in AHPDE is effective in balancing exploration and exploitation, allowing the algorithm to maintain its performance in high-dimensional spaces.

Discussion

The results presented in the previous section demonstrate the effectiveness of the proposed AHPDE algorithm in solving high-dimensional global optimization problems. The AHPDE algorithm combines the strengths of PSO and DE with an adaptive control mechanism to dynamically balance exploration and exploitation, resulting in superior performance compared to the standard PSO and DE algorithms.

The superior performance of AHPDE can be attributed to several factors. First, the hybrid approach allows the algorithm to leverage the strengths of both PSO and DE. PSO's efficient global search capability enables the algorithm to explore the search space effectively and identify promising regions. DE's effective local refinement capability allows the algorithm to refine the solutions within these regions and achieve higher accuracy.

Second, the adaptive control mechanism dynamically adjusts the contributions of PSO and DE based on the search progress. This allows the algorithm to adapt to the characteristics of the problem being solved and maintain a good balance between exploration and exploitation throughout the search process. In the early stages of the search, when exploration is more important, the adaptive control mechanism gives more weight to PSO. As the search progresses and exploitation becomes more important, the adaptive control mechanism gives more weight to DE.

Third, the AHPDE algorithm is robust to high dimensionality. The adaptive control mechanism allows the algorithm to maintain its performance in high-dimensional spaces by dynamically adjusting the balance between exploration and exploitation. This is particularly important for solving real-world problems, which often involve high-dimensional search spaces.

Comparison with Existing Literature:

The results of this study are consistent with previous research on hybrid metaheuristic algorithms. Studies have shown that hybridizing different algorithms can often lead to improved performance compared to using individual algorithms. However, many existing hybrid approaches lack the adaptability to dynamically adjust the contributions of different algorithms based on the search progress. The proposed AHPDE algorithm addresses this limitation by incorporating an adaptive control mechanism that dynamically balances exploration and exploitation.

Limitations:

While the AHPDE algorithm demonstrates superior performance compared to the standard PSO and DE algorithms, it also has some limitations. First, the algorithm has several parameters that need to be tuned, such as w, c_1, c_2, F, CR, alpha, and beta. The performance of the algorithm can be sensitive to the choice of these parameters. Second, the algorithm's computational cost is relatively high compared to the standard PSO and DE algorithms. This is because the algorithm involves both PSO and DE updates, as well as the adaptive control mechanism.

Future Work:

Future work could focus on addressing these limitations. One possible direction is to develop a self-adaptive parameter control scheme for the AHPDE algorithm, where the parameters are adjusted automatically based on the algorithm's performance. Another direction is to explore the use of parallel computing techniques to reduce the computational cost of the algorithm. Additionally, the algorithm could be tested on a wider range of benchmark functions and real-world problems to further evaluate its performance and robustness.

Conclusion

This paper presented a novel hybrid metaheuristic algorithm, AHPDE, for solving high-dimensional global optimization problems. The AHPDE algorithm combines the strengths of PSO and DE with an adaptive control mechanism to dynamically balance exploration and exploitation. The results of the experimental evaluation showed that the AHPDE algorithm consistently outperforms the standard PSO and DE algorithms on a suite of benchmark functions.

The AHPDE algorithm achieves significantly lower mean fitness values and smaller standard deviations, indicating its superior performance in terms of solution accuracy and robustness. The adaptive control mechanism in AHPDE is effective in balancing exploration and exploitation, allowing the algorithm to maintain its performance in high-dimensional spaces.

Summary of Findings:

The AHPDE algorithm effectively combines the strengths of PSO and DE.

The adaptive control mechanism dynamically balances exploration and exploitation based on the search progress.

The AHPDE algorithm outperforms the standard PSO and DE algorithms on a suite of benchmark functions.

The AHPDE algorithm is robust to high dimensionality.

Future Work:

Future work could focus on:

Developing a self-adaptive parameter control scheme for the AHPDE algorithm.

Exploring the use of parallel computing techniques to reduce the computational cost of the algorithm.

Testing the algorithm on a wider range of benchmark functions and real-world problems.

Investigating the theoretical properties of the AHPDE algorithm, such as its convergence rate and complexity.

Applying the AHPDE algorithm to solve specific optimization problems in various fields, such as engineering, economics, and machine learning.

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