

Theory and Practice of Optimization Algorithms

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By

Ehab Morsy

**Cambridge
Scholars
Publishing**



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This book first published 2025

Cambridge Scholars Publishing

Lady Stephenson Library, Newcastle upon Tyne, NE6 2PA, UK

British Library Cataloguing in Publication Data

A catalogue record for this book is available from the British Library

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ISBN: 978-1-0364-5311-4

ISBN (Ebook): 978-1-0364-5312-1

To my beloved wife Heba El-Ashkar, Your unwavering support, unconditional love, and steadfast encouragement have been the foundations upon which I have built my career. Your wisdom, kindness, and unwavering spirit have inspired me to reach for the stars, no matter the obstacles that may stand in my way. This book is a testament to the indelible mark you have left on my life. May its pages reflect the spirit you have so generously shared, the memories we have cherished, and the unbreakable bond that ties us together, now and always. With the deepest gratitude and love, [Ehab Morsy]

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ACKNOWLEDGEMENTS

I would like to express my special appreciation and thanks to my former advisors, Dr. Nagwa Sherif, Suez Canal University, Egypt, Dr. Hiroshi Nagamochi, Kyoto University, Japan, Dr. Erwin Peach, Siegen University, Germany, and Dr. Gopal Pandurangan, Hoston University. All of you have been tremendous mentors for me. I would like to thank all of you for encouraging my research and for allowing me to grow as a research scientist. Your advices on both research as well as on my career have been invaluable. Thank you so much.

A special warm thanks to my family members, my wife Mrs. Heba El-Ashkar, and my beloved kids, Roaa, Jana, Omar, and Yahia for supporting me during this experience of writing and reviewing this book. You always have been there to support me. Words cannot express how grateful I am to you for all of the sacrifices that you have made on my behalf. Also warm thanks to my parents, my brothers, and my sisters. Your prayer for me was what sustained me thus far for supporting me for everything, and especially I cannot thank you enough for encouraging me throughout this experience. I would like to express my thanks for being such a great family always cheering me up.

Finally, I thank my God for letting me through all the difficulties; have experienced your guidance day by day. You are the one who let me finish this book. I will keep on trusting you for my future.

INTRODUCTION

THE IMPORTANCE OF OPTIMIZATION IN VARIOUS FIELDS

Optimization is a concept that has its origins in science and mathematics, and it is something that permeates practically every element of human activity. It is responsible for driving efficiency, maximizing benefits, and molding outcomes across a wide range of fields. Essential decision-making processes are underpinned by the concepts of optimization, which guide resource allocation, design, and strategic planning. These ideas are applicable across a wide range of fields, including engineering, economics, healthcare, and transportation. In this introductory talk, we will go on a journey to unravel the fundamental relevance of optimization. We will investigate the many facets of optimization and the transformational power it possesses in terms of influencing the world that we live in.

Engineering and Design

In the field of engineering and design, optimization is the fundamental basis for creating novel solutions. Engineers utilize the principles of optimization to obtain the best possible performance, whether it involves constructing a seismic-resistant skyscraper or improving fluid flow in a chemical processing plant. Optimization algorithms enable engineers to optimize designs, reduce costs, and improve safety by utilizing mathematical modeling, simulation, and iterative refinement.

For instance, in structural engineering, optimization approaches are utilized to enhance the shape and arrangement of components, guaranteeing that they satisfy performance criteria while decreasing the utilization of materials and weight. In aeronautical engineering, optimization techniques are essential for designing aircraft wings. The objective is to maximize lift while minimizing drag. Optimization has a profound effect on various branches of engineering, including civil, mechanical, electrical, and chemical engineering.

Economics and Finance

Optimization plays a crucial role in decision-making, resource allocation, and risk management in the ever-changing field of economics and finance. Optimization strategies are utilized in several areas such as portfolio optimization and supply chain management to optimize profits, minimize expenses, and accomplish strategic goals. In portfolio management, optimization algorithms are employed to create diversified portfolios that effectively balance risk and return. These algorithms ensure optimal performance based on the investor's preferences and restrictions.

In the field of supply chain management, optimization techniques are employed to maximize efficiency and minimize costs by optimizing inventory levels, production schedules, and distribution networks. Furthermore, optimization algorithms are employed in the field of pricing and revenue management to establish prices, distribute resources, and enhance income streams. This guarantees competitiveness and profitability in ever-changing market conditions.

Healthcare

Optimization in healthcare offers the potential to enhance patient outcomes, optimize the allocation of resources, and improve treatment regimens. Optimization algorithms provide healthcare practitioners with vital tools to negotiate the intricacies of patient care, ranging from hospital operations to individualized medication.

In hospital operations, optimization approaches are employed to enhance staffing schedules, bed allocations, and patient flow, so assuring effective resource utilization and timely fulfillment of patient needs. Optimization algorithms play a crucial role in medical imaging and diagnosis by assisting in tasks such as image reconstruction, signal processing, and feature extraction. This, in turn, leads to more precise and quicker diagnoses. Furthermore, optimization techniques are used in healthcare delivery to efficiently allocate medical resources, including equipment, facilities, and personnel. This ensures fair access to healthcare services and enhances overall healthcare outcomes.

Transportation

Optimization plays a crucial role in the extensive network of transportation systems that interconnect the world, serving as the driving force behind enhancing efficiency, sustainability, and safety. Optimization algorithms

are crucial in optimizing transportation networks, whether it is via improving traffic flow in cities or maximizing profitability in airline route scheduling. In traffic management, optimization techniques are used to improve signal timings, lane designs, and route allocations, resulting in reduced congestion and improved travel times.

In the field of logistics and freight transportation, optimization algorithms are employed to assist organizations in optimizing their routing, scheduling, and vehicle assignments. This results in the reduction of costs and the maximization of throughput. Furthermore, optimization techniques are employed in public transportation to enhance the efficiency and reliability of bus routes, schedules, and frequencies, so assuring an efficient and dependable service for passengers.

Optimization is not limited to theoretical contexts or academic literature; it is a fundamental notion that influences nearly every aspect of human activity. Optimization algorithms have a significant impact across various fields, such as engineering, economics, healthcare, and transportation. They have the ability to transform outcomes, enhance efficiency, and maximize advantages. In the upcoming chapters, we will explore the complexities of optimization and observe its significant influence in various domains, guiding us towards a more efficient and improved future.

Overview of Optimization Algorithms

Optimization algorithms are computational methods employed to identify the optimal solution to a certain problem from a range of potential solutions, often defined by specific restrictions and objectives. These algorithms exist in several forms, ranging from deterministic approaches that ensure finding the global optimum to heuristic methods that offer approximate solutions within a tolerable timeframe. This section offers a thorough examination of optimization algorithms, classifying them according to their fundamental principles and practical uses.

1. Deterministic Optimization Algorithms

Deterministic optimization algorithms are mathematical methods that systematically explore a feasible region defined by constraints to find the global optimum of a given objective function. These algorithms guarantee convergence to the optimal solution given specific parameters and are extensively utilized in disciplines such as engineering, operations research, and economics. Several frequently employed deterministic optimization methods include:

Gradient Descent

Gradient descent is an iterative optimization procedure employed to minimize a differentiable objective function by advancing in the direction opposite to the gradient. Convex optimization issues are especially well-suited for this method, while it may only reach local optima in non-convex situations.

Newton's technique

Newton's technique is an iterative optimization process that utilizes second-order derivatives to locate the minimal value of a function. It exhibits faster convergence compared to gradient descent, but it necessitates the computing of Hessian matrices, which can be computationally burdensome for problems of significant magnitude.

Conjugate Gradient Method

The conjugate gradient method is an iterative optimization methodology utilized for solving unconstrained optimization problems. It optimizes the objective function by minimizing it along conjugate directions, leveraging the benefits of both gradient descent and Newton's method.

Quasi-Newton Methods

Quasi-Newton methods are iterative optimization algorithms that estimate the Hessian matrix of the objective function without directly calculating it. They provide a middle ground between the computing efficiency of gradient descent and the convergence characteristics of Newton's technique.

Linear Programming

Linear programming is a method used to optimize a linear objective function while considering linear equality and inequality constraints. It is a deterministic optimization methodology. It is extensively utilized in the fields of operations research, economics, and engineering to address resource allocation and planning issues.

Integer Programming

Integer programming is a modified version of linear programming in which certain or all decision variables must be integers. This tool is uti-

lized for the purpose of representing discrete optimization problems, such as scheduling, network design, and facility location.

Dynamic Programming

Dynamic programming is an approach used to solve intricate optimization issues by decomposing them into more manageable sub problems and solving them iteratively. It is especially efficient for issues involving overlapping substructures and optimal substructure attributes.

The Branch and Bound Algorithm

The Branch and Bound technique is a versatile optimization approach that is employed to tackle combinatorial optimization problems with discrete choice variables. The process carefully examines the solution space by dividing it into smaller subspaces and eliminating branches that are certain to result in inferior solutions.

Simplex Method

The simplex method is an iterative approach employed to solve linear programming problems by traversing the edges of the viable region, which is determined by the constraints. It is highly effective for issues that involve a substantial number of choice factors and restrictions.

2. Metaheuristic Optimization Algorithms

Metaheuristic optimization algorithms are probabilistic methods that draw inspiration from natural or abstract processes in order to discover approximate solutions for complex optimization problems. Metaheuristics, unlike deterministic algorithms, do not provide a guarantee of reaching the global optimum. However, they are able to efficiently explore enormous solution spaces. Several commonly employed metaheuristic optimization techniques include:

Genetic Algorithms (GA)

Genetic algorithms are optimization algorithms that draw inspiration from the mechanisms of natural selection and genetics. The process involves employing methods such as selection, crossover, and mutation to advance a group of potential solutions throughout several generations, with the goal of enhancing their suitability in relation to the objective function.

Simulated Annealing (SA)

Simulated annealing is a stochastic optimization approach that draws inspiration from the annealing process observed in metallurgy. The process begins with an initial solution and systematically examines adjacent solutions, only allowing movements that enhance the value of the objective function based on a temperature parameter-determined probability.

Tabu Search

Tabu search is a metaheuristic optimization technique that utilizes a short-term memory to store and remember recently investigated solutions, hence preventing redundant revisits. The process involves systematically exploring the range of possible solutions by continuously transitioning from the present solution to nearby solutions. This is done by utilizing tabu lists to direct the search towards areas that have not yet been investigated.

Ant Colony Optimization (ACO)

Ant Colony Optimization (ACO) is a metaheuristic optimization technique that draws inspiration from the foraging activity of ants. This program emulates the collaborative actions of ants in locating the most efficient routes between food sources and their nest by marking trails with pheromones on the edges of a graph that represents the possible solutions.

Particle Swarm Optimization (PSO)

Particle Swarm Optimization (PSO) is an optimization algorithm that is based on the collective behavior of bird flocks and fish schools. The process involves updating a group of potential solutions, referred to as particles, in an iterative manner. This update is based on the particles' individual best-known positions as well as the overall best-known position discovered by the swarm.

Differential Evolution (DE)

Differential evolution is an optimization technique that operates on a population of candidate solutions. It improves the solutions iteratively by merging their differences and scaling them using a differential weight factor. It is highly efficient for optimization problems that involve continuous decision variables and objective functions that are affected by noise.

Harmony Search

The Harmony Search algorithm is a metaheuristic optimization technique that draws inspiration from the improvisation process of performers in a jazz band. The procedure involves iteratively enhancing a group of potential answers by creating new solutions through a probabilistic method that incorporates aspects of memory, pitch adjustment, and harmony memory.

Firefly Algorithm

The firefly method is a metaheuristic optimization technique that draws inspiration from the flashing activity of fireflies. The algorithm simulates the behavior of fireflies in a given search space by continuously adjusting the brightness of each firefly. This adjustment is determined by the firefly's attractiveness to other fireflies and their respective distances.

Bee Colony Optimization

Bee colony optimization is a metaheuristic optimization technique that draws inspiration from the foraging behavior of honeybee colonies. This program replicates the process of artificial bees searching for food sources. The bees communicate with each other via pheromone trails to guide their search towards areas of the solution space that show potential.

Memetic Algorithms

Memetic algorithms are optimization algorithms that use both genetic algorithms and local search methods, resulting in a hybrid approach. The process involves iteratively improving a population of potential solutions by employing genetic operators and applying local search techniques to leverage favorable areas in the solution space.

Grey Wolf Optimizer (GWO):

The Grey Wolf Optimizer (GWO) is a computational algorithm. It is a metaheuristic optimization algorithm that draws inspiration from the social order and hunting behavior exhibited by grey wolves. The program emulates the hunting behavior of alpha, beta, delta, and omega wolves in order to progressively enhance a group of potential solutions, taking into account their level of effectiveness.

Cuckoo Search Algorithm

The cuckoo search algorithm is a metaheuristic optimization technique that draws inspiration from the brood parasitism behavior observed in some species of cuckoos. The algorithm simulates the reproductive behavior of cuckoos inside a defined search space. It accomplishes this by iteratively introducing candidate solutions (represented as eggs) into solution spaces (represented as nests), and replacing subpar eggs with improved ones.

Bat Algorithm

The Bat technique is a metaheuristic optimization technique that draws inspiration from the echolocation activity of microbats. The algorithm simulates the behavior of bats in a given search area by continuously updating their positions and frequencies. These updates are based on the bats' individual best-known positions and the overall best-known position discovered by the group.

Gravitational Search Algorithm (GSA)

The Gravitational Search technique (GSA) is a metaheuristic optimization technique that draws inspiration from the gravitational forces exerted by astronomical bodies. The algorithm simulates the motion of potential solutions in a search space by continuously adjusting their positions and velocities according to the gravitational pulls exerted by other solutions.

3. Hybrid and Ensemble Optimization Algorithms

Hybrid and ensemble optimization methods integrate components from deterministic and metaheuristic optimization techniques to attain enhanced performance and resilience. These algorithms exploit the advantages of several optimization methodologies while minimizing their drawbacks, providing more efficient solutions to intricate optimization problems. Examples of hybrid and ensemble optimization methods include:

Genetic Algorithm with Local Search

Genetic algorithms are augmented with local search techniques, such as hill climbing or simulated annealing, to improve their ability to explore and exploit solutions. This hybrid strategy combines the worldwide search

capability of genetic algorithms with the localized improvement of local search methods.

Particle Swarm Optimization with Differential Evolution

The combination of particle swarm optimization with differential evolution allows for the utilization of their respective strengths in exploring and exploiting. This hybrid approach merges the collective intelligence of particle swarm optimization with the search strategy based on population of differential evolution.

Ant Colony Optimization with Tabu Search

The integration of ant colony optimization with tabu search aims to enhance its effectiveness in tackling problems related to combinatorial optimization. This hybrid approach synergizes the global search capability of ant colony optimization with the local optimization of tabu search.

Ensemble Optimization Techniques

Ensemble optimization techniques involve the integration of various optimization algorithms or solutions to enhance the resilience and excellence of the ultimate solution. These strategies may involve the utilization of ensemble learning, which entails training numerous optimization algorithms on distinct subsets of data and combining their solutions to provide a final solution.

Case Studies of Hybrid and Ensemble Algorithms

The effectiveness of hybrid and ensemble optimization algorithms in handling real-world optimization issues is demonstrated through case studies and applications in various fields. These case studies demonstrate the advantages of integrating various optimization methodologies and offer valuable insights into their real-world application and effectiveness.

Goals and Objectives of the Book

The main objective of this book is to offer a thorough and all-encompassing examination of optimization algorithms, encompassing their theoretical foundations and real-world applications in diverse domains. The book seeks to provide readers with a comprehensive grasp of optimization principles and approaches by integrating theoretical underpinnings with practical illus-

trations and case studies. This will empower readers to proficiently address intricate optimization problems within their specific fields. This extensive coverage encompasses a broad array of optimization algorithms, which include traditional methods, metaheuristic approaches, and hybrid techniques. This ensures that users are exposed to many strategies for picking the most suitable solutions in specific problem domains. The book focuses on the theoretical underpinnings of optimization algorithms, exploring mathematical formulations, algorithmic principles, and convergence analysis. This approach helps provide a strong conceptual framework for tackling optimization problems and creating effective algorithms.

The book places a strong emphasis on practical significance, showcasing a multitude of examples and case studies that demonstrate the utilization of optimization algorithms in real-life situations across several domains including engineering, economics, healthcare, and transportation. Through the analysis of real-world applications, readers can get valuable knowledge on how optimization approaches can effectively tackle a wide range of difficulties and foster innovation. The book also emphasizes the variety of optimization strategies, encompassing classical techniques like gradient descent and linear programming, as well as metaheuristic algorithms such as genetic algorithms and particle swarm optimization. By exploring this spectrum of methodologies, readers can have the ability to effectively utilize various optimization approaches and customize them according to individual issue characteristics and restrictions.

Furthermore, the book seeks to improve readers' ability to solve problems by offering practical methods and strategies for efficiently addressing optimization challenges. By engaging in practical activities, studying examples, and implementing algorithms, readers acquire the skills to effectively formulate, solve, and evaluate optimization issues. This enables them to confidently tackle real-world situations. Moreover, the book offers valuable perspectives on upcoming patterns, areas of study, and progressions in the realm of optimization, guaranteeing that readers remain up to date with the most recent advancements and possibilities. The book takes a pedagogical approach by providing straightforward explanations, vivid examples, and detailed instructions for implementing algorithms. It also includes summaries, essential points to remember, and activities to help reinforce learning and allow for self-assessment. Catering to a wide range of individuals, such as students, researchers, practitioners, and professionals, this book provides insightful perspectives, useful advice, and motivation for further innovation in the field of optimization research and application.

PART I

CONTINUOUS OPTIMIZATION ALGORITHMS

CHAPTER 1

FUNDAMENTALS OF OPTIMIZATION

Introduction to Optimization Problems

Optimization is the systematic procedure of selecting the most optimal solution within a range of viable options in order to attain a desired result. The process entails the maximization of benefits, the minimization of expenditures, or the optimization of performance measures while adhering to specific limitations. The concept of optimization is essential and applies to various sectors such as engineering, economics, healthcare, and transportation, among others.

Optimization is a crucial aspect of engineering and design, as it enables the development of efficient and effective solutions to intricate issues. Engineers employ optimization techniques to create structures, systems, and processes that provide maximum performance while minimizing resource usage and expenses. Optimization is a crucial aspect of engineering projects, whether it involves constructing a skyscraper to withstand seismic forces, improving the aerodynamics of an aircraft wing, or enhancing the efficiency of a manufacturing process.

Optimization tactics play a crucial role in economics and finance by aiding in decision-making, resource allocation, and risk management. Businesses employ optimization approaches to optimize revenues, minimize expenses, and accomplish strategic objectives. Portfolio optimization, supply chain management, pricing strategies, and revenue management all depend on optimization algorithms to make well-informed decisions and achieve optimal results in dynamic and competitive settings.

Optimization in healthcare has the capacity to improve patient outcomes, optimize the allocation of resources, and enhance treatment regimens. Healthcare practitioners employ optimization algorithms to expedite hospital operations, enhance medical imaging and diagnosis, and maximize healthcare delivery. Optimization strategies play a crucial role in enhancing the efficiency and effectiveness of healthcare systems by optimizing staffing schedules, bed allocations, medical resource allocation, and treatment planning.