

Monday, April 24, 2023

Lecture #38

MSSC 6000

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Announcements

- * Homework 5 due tonight, 11:59pm
- * Homework 6 assigned today, due the last day of class, 11:59pm
- * Final Exam (take-home) assigned last day of class, due Friday, May 13, 11:59pm
- * Course Evaluations are open
- * Normal OH this week

Topic 13 - Particle Swarm Optimization (PSO)
(continued)

* Demos

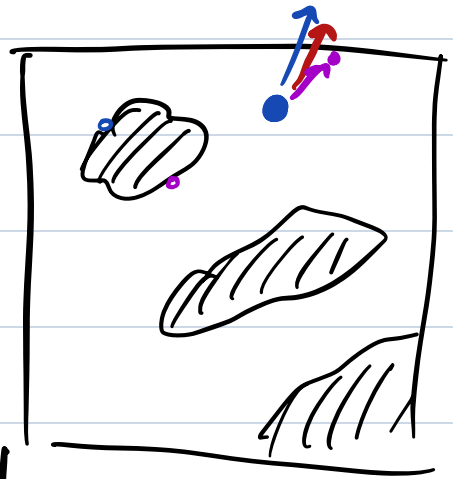
Problem: What if your particles run away? (2)

* We need a way to keep our particles in regions that satisfy our constraints.

→ Could be nice bounds like $-\lambda\pi \leq x, y \leq \lambda\pi$

→ Could also be more complicated like the spring problem

* What to do when a particle wants to move into a bad area.



Option 1) If a particle wants to move to a bad area, just don't move. (The particle keeps its position.)
Could be better next generation because the inertia is decaying ($\alpha < 1$).

Option 2) Destroy the particle and create a new random one.

One way to limit particles flying out of bounds is to set a max speed and slow down

any particle that exceeds it. (see code demos) (3)

* Sometimes its helpful to add another term to velocity in between local best and global best. For each particle, pick a few (3-10) other particles to be its "informants".

Add a term

$$r_3 \cdot \delta \cdot \left(\left[\text{best sol any informant has seen} \right] - \text{current position} \right).$$

* PSO has no hill-climbing component. How could we incorporate some H-C into PSO?

* Stop PSO at some point and make every particle H-C.

* Alternate back and forth.