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# Solution of Test Problems with Grey Wolf Optimization Algorithm and Comparison with Particle Swarm Optimization

Alper KÖYBAŞI\*1, İrfan YAZICI<sup>2</sup>

#### **Abstract**

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In this study, Grey Wolf Optimization (GWO), which is a new method with swarm intelligence is compared with another metaheuristic optimization method, Particle Swarm Optimization (PSO), using optimization benchmark functions. Simulation studies on test functions are presented as a table by obtaining mean, standard deviation, best and worst values. In addition, the effects of population and iteration number change on the GWO algorithm are presented in separate tables. The GWO algorithm has establish a good balance between exploration and exploitation. Simulation studies have shown that GWO has better convergence performance and optimization accuracy.

Keywords: Grey Wolf Optimization, Metaheuristic Optimization, Particle Swarm Optimization

### 1. INTRODUCTION

The process of finding the smallest or largest values under a given constraint that gives a purpose function that changes depending on various variables mathematically is defined as an optimization problem [1]. Optimization is used in a wide range of fields such as electronics, computers, economics, transportation, production. In the design of heuristic and metaheuristic algorithms, inspired by biological systems or the behaviour of physical events in nature [2]. For instance, Ant Colony Optimization (ACO), is based on the talent of ants to find the

shortest way from the anthill to the food source [3], Whale Optimization Algorithm (WOA), imitating the hunting behaviour of whales [4]. Grey Wolf Optimization (GWO), which has been developed by imitating the hunting and social behaviour of grey wolves, has been one of the most studied metaheuristic methods in recent years. The reasons why population-based metaheuristic optimization methods such as GWO, Particle Swarm Optimization (PSO), Bat Algorithm (BA), ACO, WOA have become so popular can be shown; simplicity, flexibility, nonderivative system, and avoidance of local optimal values [5]. The purpose of these methods is to find

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the best solution quality and better convergence performance [6].

In this study, GWO was compared with the PSO algorithm by using 23 test functions in the literature. Experimental solutions are presented as a table by obtaining mean, standard deviation, best and worst values. Experimental results have shown that GWO has better convergence performance and optimization accuracy.

### 2. GREY WOLF OPTIMIZATION (GWO)

GWO is a population-based metaheuristic optimization method created by Mirjalili et al., [5] by considering the hunting and social behaviour of grey wolves. Grey wolves live in flocks and which are at the top of the food chain. There are 4 types of grey wolves in the GWO method in terms of social hierarchy: alpha  $(\alpha)$ , beta  $(\beta)$ , delta  $(\delta)$ and omega  $(\omega)$ . It has a strict social hierarchy that decrease from top to bottom as shown in Figure 1.



Figure 1 Grey wolf hierarchy (dominance decreases from top to bottom.)

Alpha is the group leader in GWO and responsible for taking decisions on topics such as hunting. Alpha's decisions are obeyed by the other wolves. Beta wolves help alpha in decision making. Delta wolves obeys alpha and beta wolves, and which is dominate omega. Omega wolves take the last place in the grey wolf hierarchy. Hunting in GWO takes place in 3 main steps. Tracking, encircling and attack towards the prey.

## 2.1. Social Hierarchy

In the GWO the social hierarchy and hunting behaviour of grey wolves are mathematically modelled. Alpha is considered the best candidate solution. Optimization is directed by alpha, beta and delta, respectively. These wolves are followed by omega.

## 2.2. Encircling Prey

Grey wolves surround their prey during hunting. The following equations are used for the mathematical model of the siege [5]:

$$
\vec{D} = |\vec{C} \cdot \vec{X}_p(k) - \vec{X}(k)| \tag{1}
$$

$$
\vec{X}(k+1) = \vec{X}_p(k) - \vec{A} \cdot \vec{D}
$$
 (2)

where k indicates current iteration,  $\vec{A}$ ,  $\vec{C}$  and  $\vec{D}$  are coefficient vectors,  $\vec{X}_p$  is the position vector of prey,  $\vec{X}$  points the position vector of grey wolves. The coefficients  $\vec{A}$ ,  $\vec{C}$  and  $\vec{a}$  are calculated as

$$
\vec{A} = 2\vec{a} \cdot \vec{r}_1 - \vec{a} \tag{3}
$$

$$
\vec{C} = 2 \cdot \vec{r}_2 \tag{4}
$$

$$
\vec{a} = 2 - k * \left(\frac{2}{k_{max}}\right) \tag{5}
$$

 $\vec{A}$  and  $\vec{C}$  are the coefficients, to equilibrium the exploration and the exploitation [7]. Value of  $\vec{a}$ are updated from 2 to 0 as given (5),  $\vec{r}_1$  and  $\vec{r}_2$ , can be randomly selected in the range [0-1]. Grey wolves can update their position around the prey according to (1) and (2). The  $\vec{C}$  vector, can be also considered as the effect of impediments in nature in the hunting process.

## 2.3. Hunting

Hunting is done by being directed by alpha. Beta and delta can also join hunting. The best three solutions obtained are recorded and it is ensured that the positions of other wolfs (including omega) are updated regarding the position of the

best search agents. The following formulas are recommended in this respect [5].

$$
\vec{D}_{\alpha} = |\vec{C}_{1}\vec{X}_{\alpha} - \vec{X}|, \qquad \vec{D}_{\beta} = |\vec{C}_{2}\vec{X}_{\beta} - \vec{X}|,
$$
  
\n
$$
\vec{D}_{\delta} = |\vec{C}_{3}\vec{X}_{\delta} - \vec{X}|
$$
(6)  
\n
$$
\vec{X}_{1} = \vec{X}_{\alpha} - \vec{A}_{1}(\vec{D}_{\alpha}), \qquad \vec{X}_{2} = \vec{X}_{\beta} - \vec{A}_{2}(\vec{D}_{\beta}),
$$
  
\n
$$
\vec{X}_{3} = \vec{X}_{\delta} - \vec{A}_{3}(\vec{D}_{\delta})
$$
(7)

$$
\vec{X}(k+1) = \frac{\vec{x}_1 + \vec{x}_2 + \vec{x}_3}{3} \tag{8}
$$

The GWO search process starts by creating a random population of grey wolf. During the iterations, alpha, beta and delta update the distance from the hunt by predicting the possible location of the prey. Value of  $\vec{a}$  is updated as given (5), to emphasise exploration and exploitation. As shown in Figure 2, grey wolves move away from prey when  $\vec{A}$ >1, and approach prey when  $\vec{A}$ <1. GWO's equilibrium between exploration and exploitation it is carried out with parameters  $\vec{A}$ ,  $\vec{C}$  ve  $\vec{a}$ .



Figure 2 Attacking prey and searching for prey

GWO algorithm flow chart is as shown in Figure 3.



Figure 3 GWO Pseudo Code

### 3. TEST STUDIES

#### 3.1. Test Benchmark Functions

In this study, GWO algorithm has been compared with another metaheuristic optimization method, standard PSO algorithm. The PSO algorithm was proposed by Eberhart and Kennedy in 1995. PSO algorithm has been developed inspired by the behaviour of flocks of birds and fish [8]. Various studies on PSO such as Clubs-Based PSO [9], The Modified Power Mutation PSO [10] are continuing.

Optimization benchmark functions used in similar studies were used [11]. The  $f_1 - f_7$  single-mode test functions shown in Table 1 have only one global optimum and no local optimum.

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The  $f_8 - f_{13}$  multimodal test functions shown in Table 2 have multiple optima, making them more demanding than unimodal functions. Only one of the optimum points is global optimum and the others are local optimum [12].

Table 2 Multimodal benchmark functions

минипомат оснонніать типенону			
<b>Function</b>	$f_{min}$	Range	<b>Dimensions</b>
$f_8(x) = \sum -x_i \sin \left(\sqrt{ x_i }\right)$	$-418.9829 \times 5$	$[-500, 500]$	30
$f_9(x) = \sum_{i=1}^{6} [x_i^2 - 10 \cos(2\pi x_i) + 10]$	$\boldsymbol{0}$	$[-5.12, 5.12]$	30
$f_{10}(x) = -20 \exp \left(-0.2 \left  \frac{1}{n} \sum_{i=1}^{n} x_i^2 \right) - \exp \left(\frac{1}{n} \sum_{i=1}^{n} \cos(2\pi x_i) \right) + 20 + e$	$\bf{0}$	$[-32, 32]$	30
$f_{11}(x) = \frac{1}{4000} \sum_{i=1}^{n} x_i^2 - \prod_{i=1}^{n} \cos(\frac{x_i}{\sqrt{i}}) + 1$	$\bf{0}$	$[-600, 600]$	30
$f_{12}(x) = \frac{\pi}{n} \left\{ 10 \sin(\pi y_1) + \sum_{i=1}^{n-1} (y_i - 1)^2 [1 + 10 \sin^2(\pi y_{i+1})] + (y_n - 1)^2 \right\} + \sum_{i=1}^{n} u(x_i, 10, 100, 4)$ $y_i = 1 + \frac{x_i + 1}{4}$ $u(x_i, a, k, m) = \begin{cases} k(x_i - a)^m & x_i > a \\ 0 & -a < x_i < a \\ k(-x_i - a)^m & x_i < -a \end{cases}$	0	$[-50, 50]$	30
$f_{13}(x) = 0.1 \left\{ \sin^2(3\pi x_1) + \sum_{i=1}^n (x_i - 1)^2 [1 + \sin^2(3\pi x_i + 1)] + (x_n - 1)^2 [1 + \sin^2(2\pi x_n)] \right\}$ $+\sum u(x_i, 5, 100, 4)$	$\theta$	$[-50, 50]$	30

The only difference of the  $f_{14} - f_{23}$  fixed-size multimodal test functions shown in Table 3 from the multimodal functions is that they contain a

small number of local minimums due to their low size [13]. If the exploration of an algorithm is poorly designed, it will not be able to effectively scan at a wide angle, causing the algorithm to get stuck at the local optimum. Therefore, multimodal functions with containing many local optima are shown as the most difficult problem classes for many algorithms [14].







#### 3.2. Comparison of Test Results of GWO and PSO

The GWO and PSO pseudocodes are coded in MATLAB R2017A and implemented on Nvidia GeForce GTX1650, 16 GB Memory, i7 9750H Processor and 256 GB SSD. In all tests, the same parameter settings were used in both algorithms, with a population number of 30 and a maximum number of iterations of 500. All benchmark functions were run 30 times and presented as a table by obtaining mean, standard deviation, best values, worst values, and computation time. The algorithm with better average solution in each function is solved in bold font.

The  $f_1 - f_7$  Functions are unimodal test functions used only to examine the convergence rates of optimization algorithms that have global optimum solution. As shown in Table 4, GWO outperformed 6 of these 7  $(f_1, f_2, f_3, f_4, f_5, f_7)$ functions. Performance curves of unimodal functions are shown in Figure 4 through Figure 10.

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Figure 4 F1 Function convergence curve



Figure 5 F2 Function convergence curve



Figure 6 F3 Function convergence curve



Figure 7 F4 Function convergence curve



Figure 8 F5 Function convergence curve



Figure 9 F6 Function convergence curve



Figure 10 F7 Function convergence curve

As shown in Table 5, GWO outperformed 3 of these 6 multimodal functions  $(f_9, f_{10}, f_{11})$ containing many local minimums. The performance curves of the multimodal functions are shown in Figure 11 to Figure 16.





Figure 12 F9 Function convergence curve

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Figure 13 F10 Function convergence curve



Figure 14 F11 Function convergence curve



Figure 15 F12 Function convergence curve



Figure 16 F13 Function convergence curve

GWO showed better results in 6 of 10 functions  $(f_{17}, f_{19}, f_{20}, f_{21}, f_{22}, f_{23})$  that contain fewer local minimum and low dimensions compared to multimodal functions. Both algorithms showed good results in  $f_{16}$  functions. The results are shown in Table 6. Performance curves of fixedsize multimodal functions are shown between Figure 17 with Figure 26.







Figure 18 F15 Function convergence curve



Figure 19 F16 Function convergence curve



Figure 21 F18 Function convergence curve



Figure 22 F19 Function convergence curve



Figure 23 F20 Function convergence curve



Figure 24 F21 Function convergence curve



Figure 25 F22 Function convergence curve



Figure 26 F23 Function convergence curve

### 3.3. The Effect of Change of Population Number and Iteration Number on GWO Algorithm.

In this part, the effects of the number of populations and iteration number on the GWO algorithm are examined. In the tests, the population number was applied as 15 and 30. The maximum number of iterations has been applied separately as 100 and 500. All benchmark functions were run 30 times and presented as a table by obtaining mean, standard deviation, best and worst values.

Increasing the number of populations and iteration had a positive effect on all single-mode test functions. The importance of the number of iterations was observed sharply in  $(f_3, f_4, f_5)$ functions. The results are shown in Table 7.

As shown in Table 8, in 5 of 6 multimodal functions,  $(f_8, f_9, f_{10}, f_{12}, f_{13})$  high population number positively affected. The importance of the number of iterations was observed sharply in  $(f_9, f_{10}, f_{13})$  functions.

As shown in Table 9, in 6 of 10  $(f_{14}, f_{15}, f_{18}, f_{20}, f_{21}, f_{23})$  fixed sized multimodal functions, high population and iteration number positively affected. The  $F_{16}$  function showed good results in both population and iteration numbers.

### 4. CONCLUSION

GWO is a metaheuristic optimization method developed inspired by the hunting and social behaviour of grey wolves. In this study, GWO was compared with PSO algorithm using 23 optimization test functions. Comparison results and performance curves are presented. GWO's exploration and exploitation performance has been observed to be better. In addition, increasing the number of populations and iterations in GWO has better convergence performance and optimization accuracy.

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### Authors' Contribution

A.K: Literature research, simulation study, literary and technical editing.

İ.Y: Coordinating the studies related to article, directing A.K.

### The Declaration of Ethics Committee Approval

The authors declare that this document does not require an ethics committee approval or any special permission.

#### The Declaration of Research and Publication **Ethics**

The authors of the paper declare that they comply with the scientific, ethical and quotation rules of SAUJS in all processes of the paper and that they do not make any falsification on the data collected. In addition, they declare that Sakarya University Journal of Science and its editorial board have no responsibility for any ethical violations that may be encountered, and that this study has not been evaluated in any academic publication environment other than Sakarya University Journal of Science.

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# APPENDİX

#### Table 4





#### Table 5

GWO-PSO performance comparison with multimodal benchmark functions



#### Table 6 GWO-PSO performance comparison with fixed size multimodal functions



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#### Table 7

The effects of changing the number of populations and iterations, on unimodal benchmark functions



#### Table 8

The effects of changing the number of populations and iterations, on multimodal benchmark functions.



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#### Table 9

The effects of changing the number of populations on fixed sized multimodal benchmark functions

