Designing Effective Improvement Methods for Scatter Search

An experimental study on global optimization

Lars Magnus Hvattum
Department of Industrial Economics and Technology Management,
the Norwegian University of Science and Technology, Norway
Lars.M.Hvattum@iot.ntnu.no

Abraham Duarte
Departamento de Ciencias de la Computación, Universidad Rey Juan Carlos, Spain
Abraham.Duarte@urjc.es

Fred Glover
OptTek Systems, Inc., Boulder, CO, USA
Glover@OptTek.com

Rafael Martí
Departamento de Estadística e Investigación Operativa, Universidad de Valencia, Spain
Rafael.Marti@uv.es

Abstract

Scatter search (SS) is a metaheuristic framework that explores solution spaces by evolving a set of reference points. These points (solutions) are initially generated with a diversification method and the evolution of these reference points is induced by the application of four methods: subset generation, combination, improvement and update. In this paper we consider the application of the SS algorithm to the unconstrained global optimization problem and study its performance when coupled with different improvement methods. Specifically, we design and implement new procedures that result by combining SS with eight different improvement methods. We also propose an SS procedure (on the space of parameters) to determine the values of the key search parameters used to create the combined methods. We finally study whether improvement methods of different quality have a direct effect on the performance of the SS procedure, and whether this effect varies depending on attributes of the function that is minimized. Our experimental study reveals that the improvement method is a key element in an effective SS method for global optimization, and finds that the best improvement methods for high-dimensional functions are the Coordinate Method and two versions of Scatter Search itself. More significantly, extensive computational tests conducted with 12 leading methods from the literature show that our resulting method outperforms competing methods in the quality of both average solutions and best solutions obtained.

Key Words: Global optimization, Scatter search, Evolutionary methods.

Original version: August 29, 2011

First revision: December 21, 2011

Second revision: June 18, 2012

1. Introduction

The unconstrained continuous global optimization problem may be formulated as follows:

$$\begin{aligned} (P) \quad & \text{Minimize} && f(x) \\ & \text{subject to} && l \le x \le u\,, \quad x, l, u \in \Re^n, \end{aligned}$$

where $f(x)$ is a nonlinear function and x is a vector of continuous and bounded variables. Nonlinear functions provide a good benchmark with hard instances to test optimization methodologies. For detailed information regarding previous work on global optimization we refer the reader to the excellent web site of the "*Soft Computing and Intelligent Information Systems*" research group at the University of Granada (http://sci2s.ugr.es/eamhco). Most of the metaheuristic methodologies have been applied to unconstrained global optimization as it is illustrated in Table 1, only considering one method for each methodology.

Method	Full-name	Reference	Methodology
BLX-GL50	Hybrid real coded genetic algorithm	García-Martínez and Lozano (2005)	Genetic algorithms
DTS	Direct Tabu Search	Hedar and Fukushima (2006)	Tabu Search
MA-SWW	Memetic algorithms based on local search chains	Molina et al. (2010)	Memetic Algorithms
JADE	Adaptive differential evolution with optional external archive	Zhang and Sanderson (2009)	Adaptive DE
SADE	Self-adapted differential evolution	Qin et al. (2009)	Differential evolution
OLPSO	Orthogonal learning particle swarm optimization	Zhan et al. (2011)	Particle Swarm Optimization
STS	Scatter tabu search	Duarte et al. (2010)	Scatter search

Table 1. Final parameters used in tests for the CEC05 instances.

In this paper we study a new version of Scatter Search (SS) for solving (P) that integrates and extends the SS methods developed by Laguna and Martí (2005) and Duarte et al. (2010). In particular we study the hybridization of SS with eight different improvement methods, some of them also based on the SS methodology themselves (Hvattum and Glover, 2009), thus proposing a nesting scatter search. Scatter Search is an evolutionary method that has been successfully applied to hard optimization problems. Unlike genetic algorithms and other evolutionary methods, it operates on a small set of solutions and employs diversification strategies of the form proposed in tabu search, which give precedence to strategic learning based on adaptive memory, with limited recourse to randomization. The fundamental concepts and principles were first proposed in the 1970s as an extension of formulations, dating back to the 1960s, for combining decision rules and problem constraints. (The constraint combination approaches, known as surrogate constraint methods, now independently provide an important class of relaxation strategies for global optimization.) The SS framework is flexible, allowing the development of alternative implementations with varying degrees of sophistication, including the use of a local search procedure. The scatter search (SS) literature keeps growing with examples of successful applications, such as those documented in Gallego, et al. (2009), Martí et al. (2009) and Duarte, et al. (2010 and 2011).

The main goal of this paper consists of proposing new procedures that result by combining SS with eight different improvement methods; two of them based themselves on SS to solve large nonlinear functions. All the Improvement Methods were adapted from their original implementations to improve their performance. In particular, each Improvement Method is parameterized with 6 different key search parameters: the initial step length, the minimum (smallest) step length, the maximum number of function evaluations, the maximum allowed distance from the starting solution to any solution evaluated by this method, the maximum allowed distance from the current solution to any solution evaluated by this method, and a proximity threshold indicating that a solution should not be evaluated if its distance to a previously evaluated solution is smaller than a given threshold.

Often when using metaheuristics, manual methods are used to determine good parameter values. If we have to fix p parameters, a typical way to proceed would be to lock $p-1$ parameters and vary the other, find good values for it, and then repeat by locking p other parameters. However, this neglects any interdependence between different parameters and would lead us to a selection dependent on the sequence of parameters tested. We therefore proceed in a different way, applying a new scatter search procedure over the space of parameters to determine a good set of values for the parameters

We finally study whether improvement methods of different quality have a direct effect on the performance of the SS procedure, and whether this effect varies depending on attributes of the function that is minimized. Our findings disclose that the best improvement methods for high-dimensional problems are the Coordinate Method and these two improving methods based on SS (nested scatter search). Additionally, we also identify parameters for implementing these improvement methods that are critical for their effective performance.

The rest of the paper is organized as follows. Section 2 describes previous SS methods for unconstrained global optimization as well as our proposal to combine SS with local search (including a nested SS). The eight local search methods to hybridize with SS are described in Section 3, and the associated parameter calibration in Subsection 3.1. The sets of instances are introduced in Section 4 and the experiments in Section 5. The paper finishes with the associated conclusions in Section 6.

2. Scatter Search Designs

We begin by describing previous work that gives a foundation for our present study, starting with the SS method for (P) developed by Laguna and Marti (2005), which excludes the use of an improvement method. The pseudo-code in Figure 1 shows their initial design. The method starts with the creation of an initial reference set of solutions (*RefSet*) ordered according to quality and initiates the search by assigning the value of TRUE to the Boolean variable *NewSolutions*. In step 3, *NewSubsets* is constructed and *NewSolutions* is switched to FALSE. Since we are focusing our attention on subsets of size 2, the cardinality of *NewSubsets* corresponding to the initial reference set is given by $(b^2-b)/2$, which accounts for all pairs of solutions in *RefSet*. The pairs in *NewSubsets* are selected one at a time in lexicographical order and the Solution Combination Method is applied to generate one or more solutions in step 5. If a newly created solution improves upon the worst solution currently in *RefSet*, the new

solution replaces the worst and *RefSet* is reordered in step 6. The *NewSolutions* flag is switched to TRUE and the subset *s* that was just combined is deleted from *NewSubsets* in steps 7 and 8, respectively.

Laguna and Martí (2005) tested several alternatives for generating and updating the reference set. The combinations generated by their approach are linear and limited to joining pairs of solutions. They also tested the use of a two-phase intensification.

Input: The function to minimize, *f*, and its domain.
Output: A solution, x^1.

1. Start with $D = \emptyset$. Use the Diversification Generation Method to construct a solution *x*. If $x \notin D$ then add *x* to *D* (i.e., $D = D \cup \{x\}$), otherwise, discard *x*. Repeat this step until $|D|$ = *DSize*. Build *RefSet* = $\{ x^1, \ldots, x^b \}$ with *b* diverse solutions in *D* with a one-by-one *max-min* selection.
2. Evaluate the solutions in *RefSet* and order them according to their objective function value such that x^1 is the best solution and x^b the worst. Make *NewSolutions* = TRUE.

while (*NewSolutions*) **do**

3. Generate *NewSubsets*, which consists of all pairs of solutions in *RefSet* that include at least one new solution. Make *NewSolutions* = FALSE.

while(*NewSubsets*$\neq\emptyset$) **do**

4. Select the next subset *s* in *NewSubSets*.
5. Apply the Solution Combination Method to *s* to obtain one or more new solutions *x*.

if(*x* is not in *RefSet* and $f(x) < f(x^b)$) **then**

6. Make x^b = *x* and reorder *RefSet*.
7. Make *NewSolutions* = TRUE.

end if

8. Delete *s* from *NewSubsets*.

end while

end while

Figure 1. Outline of basic scatter search.

Duarte et al. (2010) extended the Laguna and Martí study by incorporating two improvement methods within their SS approach, the first one based on line searches and the second one based on the well-known Nelder-Mead method. As in Laguna and Martí (2005), the SS algorithm of this work is based on the SS template (Glover, 1998) which consists of the following five methods:

a. A *diversification-generation method* to generate a collection of diverse trial solutions, using an arbitrary trial solution (or seed solution) as an input. In the approach of the indicated studies, the range of each variable is divided into four sub-ranges of equal size. A random sub-range is selected with a probability that is inversely proportional to its frequency count (the number of times it has been selected before). Finally, a random value is selected uniformly within the corresponding sub-range, obtaining an initial solution. If the difference between the new solution and any other solution previously generated is smaller than a pre-established threshold, the solution is discarded.

b. An *improvement method* to transform a trial solution into one or more enhanced trial solutions. Neither the input nor output solutions are required to be feasible, though the output solutions will more usually be expected to be so.

c. A *reference-set update method* to build and maintain a *reference set* consisting of the *b* "best" solutions found (where the value of *b* is typically small, e.g. no more than 20). New solutions are obtained by combining solutions in the reference set as indicated

below. Solutions gain membership to the reference set according to their quality or their diversity.

d. A *subset-generation method* to operate on the reference set, to produce several subsets of its solutions as a basis for creating combined solutions. As in most SS implementations, we limit the design of our present study to combine pairs of solutions.

e. A *solution-combination method* to transform a given subset of solutions produced by the Subset Generation Method into one or more combined solution vectors. The combination method typically considers the line through two solutions, x and y, given by the representation $z(\lambda) = x + \lambda (y - x)$ where λ is a scalar weight. In our implementation we consider three points in this line: the convex combination $z(1/2)$, and the exterior solutions $z(-1/3)$ and $z(4/3)$. We evaluate these three solutions and return the best as the result of combining x and y.

The SS algorithm of Duarte et al. (2010) differs in three main ways from the design used by Laguna and Martí (2005). First, in step 1 of Figure 1, instead of directly admitting a generated solution to become part of D, the algorithm only admits those solutions x whose distance $d(x,D)$ to the solutions already in D is larger than a pre-established threshold value, *dthresh*:

$$d(x, D) = \min_{y \in D} d(x, y) \geq dthresh$$

Second, Duarte et al. (2010) solve a max-min diversity problem (Duarte and Martí, 2007) to build the Reference Set instead of generating a collection of diverse solutions by a one-pass heuristic. Instead of the one-by-one selection of diverse solutions, they proposed solving the maximum diversity problem (MDP) that consists of finding, from a given set of elements and corresponding distances between elements, the most diverse subset of a given size. To use the MDP within SS, we must recognize that the original set of elements is given by P minus the $|RefSet|/2$ best solutions. Also, the most diverse subset that we are asking the MDP to construct is *RefSet*, which is already partially populated with the $|RefSet|/2$ best solutions from P. Therefore, the authors modified the D_2 method (Glover et al. 1998) to solve the special MDP for which some elements have already been chosen.

Finally, the Improvement Method is selectively applied to the best b solutions resulting from the combination method (in the inner while loop of Figure 1). Duarte et al. (2010) did not focus in particular on high-dimensional functions (the number of dimensions is limited to 30 in their study), but presented the currently best direct search method for finding global solutions for low-dimensional problems.

Hvattum and Glover (2009) present and evaluate several direct search methods for finding local optima of high-dimensional functions, including several classical methods and two novel methods based on SS. The purpose of this work was to illuminate the differences between the methods in terms of the number of function evaluations required to find a locally optimal solution. It turns out that several classical methods perform badly according to this criterion, especially when the number of dimensions increases. However, these classical methods are nevertheless used quite frequently as central parts of metaheuristics designed to find globally optimal solutions. An underlying motivation for the work of Hvattum and Glover (2009) was that if a metaheuristic implementation employs a local improvement method, the ability of

metaheuristic to efficiently find global optima of functions may depend on the ability of the improvement method to find local optima.

As previously indicated, the current paper extends the studies on scatter search (SS) described above by combining (hybridizing) SS with eight different improvement methods and determining values for key search parameters used to create the combined methods.

Input: The function to minimize, *f*, and its domain. A threshold value used when building initial solutions *dthresh*, and the number of initial solutions to build *Dsize*. The maximum number of function evaluations, *MaxEval*, and the sizes of the two parts of the reference set, b_1 and b_2.
Output: A solution, x^1.
Start with *D* = *Pool* = *RefSet* = ∅.
while (|*D*| <*DSize*) **do**

1. Use the Diversification Generation Method to construct a solution *x*.
2. If $x \notin D$ and $d(x,D) > dthresh$ then add *x* to *D* (i.e., $D = D \cup \{x\}$).
3. Evaluate the solutions in *D* and build *RefSet* = { x^1, …, x^{b1} } with the best b_1 solutions according to f. *NumEval* = |*D*|

end while
while (*NumEval*<*MaxEval*) **do**

4. Solve the max-min diversity problem in *D* to obtain b_2 diverse solutions ($b_2=b-b_1$) with respect to the solutions already in *RefSet*.
5. Build RefSet = { x^1, …, x^b} with the b_1 quality and b_2 diverse solutions.
6. Evaluate the solutions in *RefSet* and order them according to their objective function value (where x^1 is the best solution).
7. Make *NewSolutions* = TRUE

while (*NewSolutions*) **do**

8. *Pool* = ∅. *NewSolutions* = FALSE
9. Generate *NewSubset*, which consists of all pairs of solutions in *RefSet* that include at least one new solution.

while (*NewSubset*≠∅) **do**

10. Select the next subset *s* in *NewSubset.*
11. Apply the Solution Combination Method to s to obtain new solutions x^{λ_1}, x^{λ_2}, and x^{λ_3}.
12. Evaluate x^{λ_1}, x^{λ_2}, and x^{λ_3}. Increase *NumEval* by 3.
13. Add x^{λ_1}, x^{λ_2}, and x^{λ_3} to *Pool* (*Pool* = *Pool*$\cup$ {x^{λ_1}, x^{λ_2}, x^{λ_3}})
14. Apply the Improvement Method to a selection of the new solutions produced by the Solution Combination Method. Replace these solutions with the outputs of the Improvement Method. Update *NumEval* adding the number of evaluations performed. The details of using the Improvement Method are given in Section 2.1.
15. Delete *s* from *NewSubset.*

end while
while (*Pool*≠∅) **do**

16. Select the next solution *x* in *Pool*.
17. Let y_x be the closest solution in *RefSet* to *x*.

if($f(x) < f(x^1)$ **or** ($f(x) < f(x^b)$ **and** $d(x,y_x) > dthresh$))**do**

18. Add *x* to the *RefSet* and remove x^b (*RefSet* = *RefSet* \ {x^b } $\cup$ {*x*}).
19. Make *NewSolutions* = TRUE and order *RefSet* according to the objective function values (as in step 6.)
20. Remove *x* from *Pool.*

end if
end while

21. Remove the worst b_2 solutions from the *RefSet.*

end while
end while

Figure 2. Outline of the proposed scatter search.

We note that the successful design of the combined methods depends heavily on both the identity and the values of parameters studied. Our design includes adaptive mechanisms for modifying the parameter values, and these mechanisms and the analysis that provides initial parameter values constitute one of the main contributions of our study. Figure 2 gives an outline of our full scatter search procedure with the steps for combining its component algorithms. In the first while-loop (lines 1 to 3) the best generated solutions are added to the initial reference set.

The second while-loop (lines 4 to 21) constitutes the main iterations of the SS procedure. It is divided into two parts; in the first one (lines 4 to 7) the reference set is completed by adding diverse solutions to the quality solutions already in it. In the second part (lines 8 to 20) the reference set is evolved by applying the subset generation method (lines 9 and 10), the combination method (lines 11 to 13), the improvement method (lines 14 and 15) and the reference set update method (lines 16 to 20). The procedure finishes when a maximum number of function evaluations *MaxEval* is reached.

3. The Improvement Method

From the perspective of the overall Scatter Search approach, we consider the Improvement Method as a black box optimizer subject to a set of search parameters. We have included in our computational experience the following 8 different improvement methods. Note that the last two are a scatter search implementations themselves and therefore their inclusion in the general SS algorithm constitutes a nested method.

- NM: Nelder-Mead Simplex Method
- MDS: Multidirectional Search
- CS: Coordinate Search Method
- HJ: Hooke and Jeeves Method
- SW: Solis and Wets' Algorithm
- ROS: Rosenbrock's Algorithm
- SSR: Scatter Search with randomized subset combination
- SSC: Scatter Search with clustering subset combination

A brief description of these methods follows. The Nelder-Mead, NM, (Nelder and Mead, 1965) is a classical direct search method that has frequently been used as a sub-solver in global optimization (Herrera et al., 2006). The method works by creating a simplex around the initial point and then applies four operations called *reflection*, *expansion*, *contraction* and *shrinkage* to modify the simplex and thereby improving the worst point of the simplex. Another simplex based method is the multi-directional search, MDS, (Wright, 1996), which differs from NM in that it attempts to improve the best point rather than the worst point in every iteration, and that reflection, expansion, and contraction works on the whole simplex rather than just the worst point.

Coordinate search (CS) is a simple pattern search (Kolda et al., 2003; Schwefel, 1995) starting from a single point and with a given step length. A search for improving points is made along

each of the cartesian directions using the current step length. If an improving point is found it becomes the current point, otherwise, having tested 2*n* points without improving the current step length is reduced before the search continues. The method of Hooke and Jeeves (1961) is slightly more advanced than CS. Having completed a search through all 2*n* directions the method will make a tentative jump based on the improvements found, but if no improvements are found in the next cycle the jump is retracted before continuing as normal.

Rosenbrock's algorithm (Rosenbrock, 1960) with improvements by Palmer (1969) also starts by searching along each of the Cartesian directions, but modifies the directions used based on previous improvements encountered. This facilitates dealing with functions that have long, turning valleys which the search follows to a local optimum. The stochastic direct search SW of Solis and Wets (1981) does not rely on a set of search directions, but generates a new sample direction at every iteration based on *n* random samples from normal distributions. The step length is influenced by the variance of the normal distributions, and the direction is influenced by the expected values of the normal distributions. The expected values are based on a bias that is updated depending on whether previous sampled points have been successfully improving the current solution.

Finally, the two direct search methods based on SS, as developed in Hvattum and Glover (2009), maintain a pool of solution points, with a special focus on the best point which is always included when combining a subset of solutions. The combination of solutions is made by searching along a line that goes through the best point and the centroid of the remaining points in the selected subset. The two methods differ by the way that subsets are selected for combination: SSR uses guided randomization to find subsets, whereas SSC uses the *k*-clustering algorithm (MacQueen, 1967).

It is well known that, in the context of global optimization, improvement methods based on local search are highly dependent on parameters such as the step length to discretize the continuous domain. In our case we have three sets of parameters: one concerning the main mechanisms of the SS, one concerning the interaction between these mechanisms and the Improvement Method, and one for the Improvement Method itself. For the main mechanisms of SS we use the same settings as in Duarte et al. (2010), and for settings specific to each direct search method we use standard values, as in Hvattum and Glover (2009). In addition, some values can be specified by the SS method when using direct search as an improvement method. To obtain high quality solutions we have considered the following additional settings in the application of the methods above:

- δ^{INIT}, the initial step length.
- δ^{MIN}, the minimum (smallest) step length.
- v^{MAX}, the maximum number of function evaluations.
- η^{S}, the maximum allowed distance from the starting solution to any solution evaluated by this method.
- η^{C}, the maximum allowed distance from the current solution (that is, the best solution produced so far by the Improvement Method) to any solution evaluated by this method.

- ε, a proximity threshold indicating that a solution *x* should not be evaluated if its distance to a previously evaluated solution *y* is smaller than ε times the current step length. We set ε = 0.01, as recommended in Hvattum and Glover (2009).

These values are calculated every time the Improvement Method is applied. This calculation is described below (see Section 3.1). They mainly depend on the size of the problem, *n*, and some user defined parameters (that will be set in the next section) as we describe below.

As it is customary in Scatter Search, solutions in the Reference Set (*RefSet*) are ordered according to their quality, where x^1 is the first one (the best one found so far) and x^b is the last one (the worst one in the current *RefSet*). Let f^1 and f^b be the value of x^1 and x^b respectively. Given a solution *x* in the *RefSet* with value *f*(*x*), to apply the improvement method we first compute its maximum number of function evaluations as:

$$v^{MAX} = (1 - \lambda^{\alpha})\beta n \text{ where } \lambda = min\left\{1, \frac{f(x) - f^1}{f^b - f^1}\right\}$$

That is, the maximum number of function evaluations allowed within the Improvement Method depends on the quality of the solution *x*, on the number of dimensions *n*, and two user specified parameters, α and β. Since the application of the Improvement Method is time-consuming we apply it selectively; i.e. we only submit to the Improvement Method the best solutions in the *RefSet*. In mathematical terms: we only apply it if $v^{MAX} \geq \gamma n$ where γ is a search parameter.

Although we initially set the parameter v^{MAX} to the value above, we implemented a reactive mechanism to increase this value if the improvement method succeeds. Let *v* be the number of function evaluations performed within the Improvement Method. Initially, the method stops when $v = v^{MAX}$; however, when a new best solution is found, we modify *v* by setting:

$$v := \max\{0, v - \zeta n\} \text{ where } \zeta \text{ is a parameter specified by the user.}$$

This mechanism allows the Improvement Method to continue as long as it finds new best solutions. However, to avoid letting the Improvement Method keep finding small improvements for a long time, we set a threshold on the improvement achieved by the new best solution found. Specifically, we only reduce the value of *v* if the improvement in the best solution found is larger than $\chi(f^1 - f^2)$ where f^2 is the value of the second best solution in the Reference Set and χ is a search parameter.

The initial step length is set to $\delta^{INIT} = \theta\delta^{REF}$ and the minimum step length is set to $\delta^{MIN} = \kappa\delta^{INIT}$ where δ^{REF} is the distance from the solution *x* to the closest solution in the reference set and θ and κ are user specified parameters. Finally, the calculation of η^S and η^C also involves the use of specified parameters: τ and ϕ. We set $\eta^S = \tau\delta^{INIT}$, and $\eta^C = \phi\delta^{INIT}$.

With respect to the memory structures, it must be noted that although previously evaluated solutions are temporary stored by the Improvement Method, only the starting solution and the final solution are stored permanently. That is, all solutions are stored during the execution of the Improvement Method, to avoid multiple evaluations of very similar solutions (as defined through ε), and the starting and final solutions are carried over to subsequent calls to the

Improvement Method. Since both the calculations of v^{MAX} and the use of χ include references to nominal solution values, the resulting SS is not a true direct search method, as these should only require ordinal information about function values (Lewis et al., 2001).

3.1 Parameter calibration

As a result of the description above and considering that some settings depend on others, we can conclude that the following 9 parameters α, β, γ, ζ, χ ,θ, κ, τ and ϕ need to be determined. We note that there is a strong bias in the literature to consider it desirable for a method to have only a very small number of parameters, or even better to have no parameters at all. We support this view in principle, but point out that if specific parameters have a meaningful role within a method, then it would be imprudent to avoid examining them and subjecting them to analysis. In addition, once values are assigned to parameters, they are effectively turned into constants and the resulting algorithm becomes parameter-free from the standpoint of the user. The key is to identify a procedure capable of discovering good parameter values to produce an effective algorithm. We address this consideration in this section, using scatter search itself as a strategy for parameter determination

Since the local search procedures used as the improvement method in our scatter search algorithm are very different, it is likely that they require different parameters balancing how much effort is used in the improvement method. For a relatively simple method it is better to use more effort outside of the improvement method, whereas an efficient improvement method may be allowed to spend much effort improving selected solution points. Similarly, if the function optimized has few local optima, using more effort in the Improvement Method may be more beneficial than if the function has many local optima. This is the background for calibrating the parameters for each improvement method separately and on functions similar to those for which the method is eventually used.

For each of the nine parameters initial tests are made to reveal intervals of values where the parameters make sense (*Lbound* and *UBound* in Table 2), as well as an initial guess for a good set of parameter values. Let x be a vector of the nine parameter values, and let l and u be vectors of lower and upper bounds for parameter values giving a reasonable performance, and let x^{INIT} be the initial guess for a good set of values. Let G be a set of functions g, and let $v_m(x,g)$ be the number of function evaluations required by the SS using Improvement Method m and parameter values x to solve function g. To find final parameter values we can now solve (P) while taking

$$f(x) = \sum_{g \in G} v_m(x, g).$$

Often when using metaheuristics, manual methods are used to determine good parameter values. A typical way to proceed would be to lock eight parameters and vary the ninth, find good values for the ninth, and then repeat by locking eight other parameters. However, this neglects any interdependence between different parameters and would lead us to a selection dependent on the sequence of parameters tested. We therefore proceed in a different way, applying a scatter search to determine a good set of values for the parameters (i.e., since the

problem of finding good parameter values is cast in the framework of (P), we use the SS method, bootstrapped with our initial guess x^{INIT}).

When using SS to determine good parameters values, the function $f(x) = \sum_{g \in G} v_m(x, g)$ is treated as any other function, and we apply our SS procedure following a normal execution: first generating a set of diverse values for the parameters using the diversification generation method. Then, we use the reference set update method to create the initial *RefSet*, selecting a specified number of parameter sets (treated as solutions) based on their quality and an additional number of such sets based on their diversity (solving the min-max diversity problem as described above). The SS iterations combine, improve and replace solutions (sets of parameters) in the *RefSet* by applying the subset-generation, improvement and combination methods, continuing as long as each iteration yields an improvement. When the improvement method is applied to a set of parameters values in the role of a solution *x*, the method is started from the initial guess for good parameter values. When evaluating a set of parameter values, each $g \in G$ is solved using SS, with the improvement method operating on the parameter set *x*. The SS method is halted after a limited number of iterations (50000), giving a solution corresponding to a set of parameter values that has received the best evaluation. This is repeated for each of the eight improvement methods, in order to produce a set of parameter values that is applicable to each method, giving rise to the eight sets of parameter values reported in Table 2.

	Lbound	***Ubound***	**NM**	**MDS**	**SW**	**HJ**	**ROS**	**CS**	**SSC**	**SSR**
α	0.50	4.00	2.24	2.97	2.53	1.97	2.31	1.94	1.96	1.97
β	7.00	21.00	17.50	9.94	15.72	12.61	16.37	15.37	13.09	11.46
γ	1.70	15.00	6.45	5.24	7.13	10.06	3.35	10.34	7.60	7.89
ζ	3.20	9.20	5.55	5.42	5.56	3.20	7.64	3.20	4.53	7.27
χ	0.00	10.00	6.68	3.71	7.34	5.21	8.21	5.41	8.13	3.61
θ	0.17	1.50	1.11	0.22	1.45	1.50	1.50	0.57	1.04	0.84
κ	0.00	0.06	0.04	0.01	0.06	0.02	0.02	0.06	0.03	0.00
τ	2.20	22.00	17.23	19.78	14.90	12.14	13.01	10.33	14.06	15.20
ϕ	7.00	16.00	10.15	13.83	11.70	11.00	7.79	11.03	9.77	13.09

Table 2. Final parameters used in tests for the CEC05 instances.

Three sets of test instances are described in Section 4. We have calibrated parameter settings separately for the CEC05 instances and the LM-HG instances, by selecting a few representative instances from each instance set as *G*. We note from the parameter values in Table 2 that the values for χ, τ and ϕ are quite high. Additional testing has revealed that ignoring these mechanisms of the algorithm does not reduce the final solution quality obtained. Thus, the overall algorithm can be simplified by the withdrawal of the modification of the function evaluations' number *v*.

4. Sets of Instances

In order to test the search strategies and implementations described in this paper, we consider three sets of instances. In all these instances the optimum (minimum) objective function value is known. Moreover, they are scalable for any size of dimension. We consider the following features for each function:

- **unimodal** functions where there is only one optimal value within the domain and multimodal functions where there is more than one (in general, much more than one).
- **non-shifted** functions if the optimum value is located in the centre of the search space and shifted functions if the function is displaced.
- **non-rotated** functions if the optimum can be found through the Cartesian axes, and rotated functions if the function is rotated with respect to the Cartesian axes.
- **separable** functions as those than can be decomposed in terms of mono-dimensional functions (one for each dimension) and non separable functions where this decomposition is not possible.

Based on these features, the sets of instances previously reported follow. The easiest instances are those that are unimodal and non-shifted. On the other hand, the hardest instances are those that are multimodal, shifted, rotated and non-separable.

LM-HG1: consists of 10 unimodal and shifted functions, each one with dimension n = 2, 4, 8, 16, 32, 64, 128, 256 and 512. These instances have been previously used by Hvattum and Glover (2009), and are based on functions listed in Laguna and Martí (2005). They are modified so that the global optimum has a value of 0, and most of them are separable. Their names are: Branin, Booth, Matyas, Rosenbrock, Zakharov, Trid, SumSquares, Sphere, Staircased-Rosenbrock and Staircased-LogAbs.

LM-HG2: consists of 16 multimodal and shifted functions, each one with dimension n = 2, 4, 8, 16, 32, 64, 128, 256 and 512. These instances are generated in the same way as LM-HG1, and are also based on functions in Laguna and Martí (2005). Their names are: B2, Easom, Goldstein and Price, Shubert, Beale, SixHumpCamelBack, Schwefel, Colville, Perm(0.5), Perm0(10), Rastrigin, Griewank, Powell, Dixon and Price, Levy, and Ackley.

CEC05: consists of 12 multimodal functions obtained by composition and hybridization of functions in the HG data set (biased, rotated, shifted and added). We consider n = 10, n = 30 and n = 50. These instances are described in detail in Suganthan et al. (2005) under the label “Never solved instances”. Table 3 summarizes the names and main features of each function.

Name	**Features' functions**			
F8: Shifted rotated Ackley	Multimodal	Rotated	Shifted	Non-separable
F13: Shifted exp.Griewank + Rosenbrock	Multimodal	Non-rotated	Shifted	Non-separable
F14: Shifted rotated expanded Scaffer	Multimodal	Rotated	Shifted	Non-separable
F16: Rotated Rastriginl	Multimodal	Rotated	Non-Shifted	Non-separable
F17: Rotated Rastrigin et al. biased	Multimodal	Rotated	Non-Shifted	Non-separable
F18: Rotated hybrid Ackley et al.	Multimodal	Rotated	Non-Shifted	Non-separable
F19: Hybrid F18 with narrow basin opt.	Multimodal	Non-rotated	Non-Shifted	Non-separable
F20: Hybrid F18 with optimum on bound	Multimodal	Non-rotated	Non-Shifted	Non-separable
F21: Rotated Rosenb. + Rast. + Wei. + Griew.	Multimodal	Rotated	Non-Shifted	Non-separable
F22: Variant of F21s	Multimodal	Non-rotated	Non-Shifted	Non-separable
F23: Non continuous F22	Multimodal	Non-rotated	Non-Shifted	Non-separable
F24: Wei+ Rot Scaffer+ Ackley + Rast.+ Griew.	Multimodal	Rotated	Non-Shifted	Non-separable

Table 3. CEC05 test functions

5. Computational Experiments

This section describes the computational experiments we have performed to first test the efficiency of our SS procedure, focusing in particular on the use of different improvement methods and then to compare the outcome with those obtained by other state of the art methods. We have employed the set of instances described in the previous section since they have been widely used in previous papers. We compute the gap between a heuristic solution x and the optimal solution x^* as $|f(x) - f(x^*)|$, and say that a heuristic solution x is effectively optimal if the gap is smaller than 10^{-8}.

5.1 Results on LM-HG1 Instances

The eight direct search methods that we consider are only able to solve unimodal functions, and they were tested on the LM-HG1 instances in Hvattum and Glover (2009). We consider the dimensions $n = 2^k$ with k ranging from 1 to 9. Each execution is repeated 10 times with different random starting points for each dimension (but the same starting points for all the methods). If for a given dimension, 2^k, at least one of these 10 executions is able to find the global optimum we try another 10 executions with a higher dimension 2^{k+1}. Otherwise we stop the process. All tested direct search strategies have the same maximum number of function evaluations (50,000). Table 4 shows example results for the Branin function, where we report the average number of function evaluations required to reach an optimal solution for the different dimensions, n. If not all of the 10 runs ended with an optimal solution, we report the ratio of successful runs in brackets. Each column contains the results of an improvement method as: NM (Nelder-Mead Simplex Method), MDS (Multidirectional Search), CS (Coordinate Search Method), HJ (Hooke and Jeeves Method), ROS (Rosenbrock's Algorithm), SW (Solis and Wets' Algorithm), SSC (Scatter Search with clustering subset combination) and SSR (Scatter Search with randomized subset combination).

n	NM	MDS	CS	HJ	ROS	SW	SSR	SSC
2	43.8	57.2	51.6	67.9	44.3	71.1	57.1	59.4
4	224.0	188.4	116.0	171.5	116.6	143.5	102.8	103.3
8	(0.0)	663.7	290.5	394.8	282.9	341.1	197.1	202.8
16	(0.0)	3015.7	680.5	979.9	647.8	928.9	406.6	374.2
32	(0.0)	11516.6	1550.7	(0.9)	1542.2	2032.8	779.7	783.2
64	(0.0)	46751.7	3628.4	(0.9)	6544.6	4558.6	1636.6	1626.4
128	(0.0)	(0.0)	8031.5	(0.8)	28666.7	9922.3	3448.8	3443.7
256	(0.0)	(0.0)	18172.5	(0.6)	(0.1)	24043.6	7173.4	7184.6
512	(0.0)	(0.0)	(0.9)	(0.7)	(0.0)	(0.2)	15206.9	15221.8

Table 4. Number of function evaluations required by the Imp. Methods on the Branin function.

Table 5 summarizes the performance of the stand-alone direct search methods for all functions in the LM-HG1 set, where we report the largest dimension n for which the method successfully found the optimal solution in all 10 runs. The last row of the table gives the average k over all functions, where the method successfully solved the function in all 10 runs for dimension 2^k, assuming k=0 if the method was not successful for any set of 10 runs. The table shows that SSR and SSC present the best performance, closely followed by CS, since they are able to solve the problems with largest dimensions (n = 512) in most of the cases.

Having evaluated the performance of each direct search as a standalone solver for unimodal functions we now aim to evaluate their performance when included as improvement methods in the SS. We use the same framework for testing as above, but test the SS using either of the direct search methods as improvement methods. We denote the methods SS+IM where IM is an improvement method. In addition we test the version presented in Duarte et al. (2010), which is denoted by STS, as well as using no improvement method, which is denoted simply as SS. Again, we run 10 times for each dimension and each method, using different random seeds for each dimension but the same seeds for all methods. This means that all the SS methods will generate the same initial pools, the same first reference set, and the same first combined solutions. After this the runs will diverge based on which improvement method is being used.

f	NM	MDS	SW	HJ	ROS	CS	SSC	SSR
Branin	4	64	256	16	128	256	**512**	**512**
Booth	4	32	256	256	64	256	**512**	**512**
Matyas	4	16	**256**	128	128	**256**	**256**	**256**
Rosenbrock	4	0	4	0	32	2	32	**64**
Zakharov	4	16	32	16	**64**	16	32	32
Trid	4	8	16	16	**32**	16	16	16
SumSquares	4	32	64	**512**	64	**512**	**512**	**512**
Sphere	4	64	**512**	**512**	32	**512**	**512**	**512**
Stair-Ros.	0	0	0	2	32	2	32	**64**
Stair-LogAbs	2	32	2	256	4	**512**	**512**	**512**
Avg. k	1.7	3.8	5.1	5.4	5.4	6.1	7.2	7.4

Table 5. Largest successful dimension for Imp. Methods on the LM-HG1 functions.

Table 6 shows results for the SS methods on the unimodal instances of LM-HG1. We notice that the largest problems solved now are smaller than when using only the direct search methods. This is to be expected, since the direct search methods are tailored for unimodal functions, whereas the SS is more general. The relative merit of the improvement methods are quite similar to that reported in Table 5, perhaps with the exception that HJ and CS perform equally well as SSC and SSR when used as improvement methods. All methods using any improvement method outperforms the SS without an improvement method (second column in this table).

f	SS	STS	SS+NM	SS+MDS	SS+SW	SS+HJ	SS+ROS	SS+CS	SS+SSC	SS+SSR
Branin	2	**16**	4	4	8	8	**16**	**16**	**16**	**16**
Booth	2	8	4	4	16	**128**	8	**128**	**128**	**128**
Matyas	2	16	8	4	32	128	32	**256**	**256**	**256**
Rosenbrock	0	**4**	2	2	2	**4**	**4**	**4**	**4**	2
Zakharov	2	8	4	4	8	**16**	8	**16**	8	8
Trid	2	8	4	4	8	**32**	8	16	16	16
SumSquares	2	16	4	4	16	**32**	**32**	**32**	**32**	**32**
Sphere	2	32	4	4	**64**	32	**64**	32	32	32
Stair-Ros.	0	**4**	2	2	2	**4**	2	2	**4**	2
Stair-LogAbs	0	4	0	0	0	128	2	128	**256**	**256**
Avg. k	0.7	3.2	1.7	1.6	3.0	4.7	3.3	4.7	4.8	4.6

Table 6. Largest successful dimension for SS on the LM-HG1 functions.

5.2 Results on LM-HG2 Instances

Table 7 reports results from the same test reported in Table 6 using now the multimodal functions of set LM-HG2. The relative results follow the same pattern as for the unimodal functions, although the instances seem to be more difficult and only slightly smaller dimensions can be solved consistently. As in the previous experiment, the results in this table clearly indicate that the Scatter Search algorithm with either the CS, SSC or SSR exhibits the best results, with an average value of the largest k (with $n=2^k$) that it is able to solve (in all of the ten runs) of 3.1, 3.1 and 3.4 respectively. Moreover, it improves the previous scatter search algorithm, STS, which presents an average value of 2.9.

f	SS	STS	SS+NM	SS+MDS	SS+SW	SS+HJ	SS+ROS	SS+CS	SS+SSC	SS+SSR
B2	0	2	2	2	4	8	4	16	16	**32**
Easom	0	2	2	2	2	2	**4**	2	**4**	**4**
Golds.&Price	0	**8**	2	2	4	**8**	**8**	**8**	**8**	**8**
Shubert	0	**8**	0	2	4	**8**	2	2	2	2
Beale	2	8	4	4	4	8	**16**	**16**	8	**16**
SixH.C.Back	2	16	2	4	16	32	16	32	**64**	**64**
Schwefel	0	**8**	2	2	2	4	0	2	2	2
Colville	0	4	0	0	4	**8**	4	**8**	**8**	4
Perm(0.5)	2	**4**	2	2	2	2	2	2	2	2
Perm0(10)	0	**4**	2	2	**4**	**4**	**4**	**4**	**4**	**4**
Rastrigin	0	**16**	0	0	2	4	2	2	2	2
Griewank	0	0	0	0	0	2	2	2	0	**32**
Powell	4	16	4	4	16	64	16	64	**128**	**128**
Dixon&Price	2	8	2	2	8	8	8	8	**16**	**16**
Levy	2	256	4	4	16	128	128	**512**	128	64
Ackley	0	8	0	0	0	**32**	8	**32**	**32**	**32**
Avg. k	0.4	2.9	0.9	1.0	1.9	3.1	2.5	3.1	3.1	3.4

Table 7. Largest successful dimension for SS on the LM-HG2 functions.

5.3 Results on CEC05 Instances

To further analyze the consequences of using the different improvement methods, we run experiments on the CEC05 instances as reported in Suganthan et al. (2005). We use the same random seeds for all the methods, and collect results for 25 runs for each function and dimension (following the experimental design of that paper). Tables 8 and 9 show average gap values for the functions using n=10 and n=50 respectively. Each row in both tables reports the results after 1,000, 10,000, and 100,000 iterations respectively.

Iterations	SS	STS	SS+NM	SS+MDS	SS+SW	SS+HJ	SS+ROS	SS+CS	SS+SSC	SS+SSR
1,000	780.1	773.2	645.5	737.5	**552.7**	652.9	627.4	575.7	613.1	601.9
10,000	733.1	585.9	425.8	565.5	**366.0**	426.7	449.8	415.4	398.2	432.1
100,000	646.8	399.0	297.1	351.8	**246.4**	309.3	341.1	298.4	291.6	314.4

Table 8. Average gap values over 25 runs on CEC05 instances with n=10.

Results in Tables 8 and 9 indicate that the choice of improvement method is a key factor in the SS algorithm. In CEC05 low dimensional functions (n=10), SS+SW is the best performer

followed by SS+SSC. Moreover, all our variants give better results than the recent STS (Duarte et al., 2010). The difference between the methods becomes evident already after 1,000 iterations. The performance on high-dimensional functions (n=50) reported in Table 9 is perhaps more important. This time, the simplex based methods SS+NM and SS+MDS do not fare equally well. The best performers are SS+CS, SS+SSC and SS+SSR, which is consistent with the results on the LM-HG instances reported in Tables 6 and 7.

Iterations	SS	STS	SS+NM	SS+MDS	SS+SW	SS+HJ	SS+ROS	SS+CS	SS+SSC	SS+SSR
1,000	1029.3	1041.8	993.7	1050.1	859.2	753.7	830.7	**752.8**	765.1	758.6
10,000	908.8	839.1	725.7	898.2	640.6	632.8	634.9	635.0	643.6	**617.6**
100,000	824.0	662.4	623.9	749.9	563.2	573.5	572.6	532.2	**523.0**	527.9

Table 9. Average gap values over 25 runs on CEC05 instances with n=50.

Having determined the best improving methods in the previous experiments, we perform our final experiments to compare the best variants, SS+SSC, SS+SSR, SS+SW and SS+CS, with the best methods identified in previous studies when executed over the set of instances CEC05. Specifically we consider STS (Duarte et al., 2010) BLX-GL50 (García-Martinez and Lozano, 2005), BLX_MA (Molina et al., 2005), CoEVO (Posik, 2005), JADE- Adaptive differential evolution (Zhang and Sanderson 2009), DMS-L-PSO (Liang and Suganthan, 2005), EDA (Yuan and Gallagher, 2005), G-CMA-ES (Auger and Hansen, 2005a), k_PCX (Sinha et al., 2005), L-CMA-ES (Auger and Hansen, 2005b), SaDE (Qin et al., 2009) and SPC-PNX (Ballester et al., 2005).

Results for STS are computed a new based on the same random seed as for the other SS variants, whereas results for the other methods are gathered from the references above. Note that all the other methods have been calibrated for the CEC05 instances.

	10,000 iterations		100,000 iterations	
Method	**Min.**	**Avg.**	**Min.**	**Avg.**
SS+SSR	286.8	432.1	209.1	314.4
SS+SSC	233.2	398.2	187.4	291.6
SS+CS	**222.4**	415.4	205.2	298.4
SS+SW	247.2	366.0	**185.9**	**246.4**
STS	336.8	585.9	242.3	399.0
G-CMA-ES	260.0	419.4	256.0	265.3
EDA	287.1	**335.1**	269.4	300.6
BLX-MA	315.5	445.1	306.2	430.1
SPC-PNX	279.6	391.0	206.0	309.9
BLX-GL50	272.8	341.0	257.2	319.0
L-CMA-ES	225.9	655.8	202.7	411.1
JADE	250.5	420.5	207.9	390.7
K-PCX	488.0	564.4	257.4	475.6
CoEVO	437.5	623.5	268.3	465.4
SaDE	286.4	375.7	246.3	308.8
DMS-L-PSO	356.9	477.0	244.4	392.3

Table 10. CEC05 test problems with n=10.

Following the guidelines in Suganthan et al. (2005) we consider first functions with *n*=10 and then with *n*=30. All the methods are executed 25 independent times on each instance and the maximum number of objective function evaluation is limited to 10,000 or 100,000. We then record the best gap value (minimum) and the average gap value over the 25 runs for each instance. Tables 10 and 11 report the average of the minimum (*Min.*) and the average of the average (*Avg.*) optimality gap across the 12 CEC05 instances with *n*=10 and *n*=30 respectively. We do not report the number of optima or any related value since none of the methods considered is able to match any of them (this is why these problems are called "Never solved instances").

	10,000 iterations		**100,000 iterations**	
Method	**Min.**	**Avg.**	**Min.**	**Avg.**
SS+SSR	436.2	489.0	420.4	441.7
SS+SSC	437.4	493.3	420.3	438.7
SS+CS	430.9	509.4	420.4	441.5
SS+SW	419.4	490.6	**399.8**	**429.7**
STS	617.0	752.8	415.3	550.9
G-CMA-ES	**414.3**	526.8	405.7	493.0
EDA	11951.1	26418.8	653.6	934.7
BLX-MA	443.9	502.4	410.7	457.2
SPC-PNX	637.6	850.1	414.8	430.0
BLX-GL50	474.8	545.9	433.0	507.5
L-CMA-ES	447.6	722.6	404.6	617.0
JADE	437.2	490.3	419.2	480.2
K-PCX	27719.7	108602.9	866.1	2257.2
SaDE	457.6	**484.6**	428.1	439.3
CoEVO	749.6	822.0	625.3	734.5

Table 11. CEC05 test problems with *n*=30.

Results in Tables 10 and 11 clearly indicate that the SS using the best choices of improvement methods is competitive with, or even better than, the state of the art methods identified in recent publications. Specifically, for *n*=10 and 100,000 iterations, SS+SW gives the best results both when taking the best solution found among the 25 runs (185.9) and when taking the average (246.4). The same holds true for *n*=30, where it obtains in 100,000 iterations a minimum value of 399.8 and an average value of 429.7. On the short term runs (10,000 iterations) with *n*=10, SS+CS obtains the minimum value (222.4) closely followed by L-CMA-ES (225.9), while the best average value is achieved by EDA. With *n*=30 and 10,000 iterations the best method in terms of minimum value is G-CMA- ES (414.3) closely followed by SS+SW (419.4), and regarding average values, SaDE, SS+SSR and JADE obtain 484.6, 489.0 and 490.3 respectively.

We applied the non-parametric Friedman test for multiple correlated samples to the best solutions obtained by our best variant, SS+SW, and each of the 4 methods identified as the most recent and best: G-CMA-ES, L-CMA-ES, JADE and SaDE. This test computes, for each instance, the rank value of each method according to solution quality (where rank 5 is assigned to the worst method and rank 1 to the best one). We use the average value over the 25 runs obtained with each method on each of the 12 functions with *n*=10 and *n*=30 respectively.

Then, it calculates the average rank values of each method across all the instances solved. If the averages differ greatly, the associated *p*-value or significance will be small. The resulting *p*-value of 0.000 obtained in this experiment clearly indicates that there are statistically significant differences among the five methods tested. Specifically, the rank values produced by this test are, SS+SW (2.29), G-CMA-ES (2.40), SaDE (3.18), JADE (3.32) and L-CMA-ES (3.81), confirming the superiority of our scatter search algorithm.

Considering that SS+SW and G-CMA-ES obtain very similar rank values, we compared both with two well-known nonparametric tests for pairwise comparisons: the Wilcoxon test and the Sign test. The former one answers the question: Do the two samples (solutions obtained with SS+SW and G-CMA-ES in our case) represent two different populations? The resulting *p*-value of 0.236 indicates that the values compared could come from the same method. On the other hand, the Sign test computes the number of instances on which an algorithm supersedes another one. The resulting p-value of 0.551 indicates that there is no clear winner between SS+SW and G-CMA-ES on the instances considered in our study. If we apply these two pairwise tests to compare SS+SW and SaDE we obtain a *p*-value of 0.005 and 0.009 respectively, indicating that there are significant differences between both methods.

6. Conclusions

We have described the development and implementation of a Scatter Search algorithm for unconstrained nonlinear optimization, identifying eight direct search optimizers that we have applied as the improvement method within the scatter search framework. Six of them are classic direct search methods known from the literature, whereas two were recently developed especially for high-dimensional unimodal functions (Hvattum and Glover, 2009). The performance of these improvement methods is managed by means of nine key search parameters, which incorporate adaptive mechanisms and whose initial values we have determined based on a series of experiments utilizing our scatter search algorithm as a bootstrapping method to identify effective parameter settings.

Comparative tests are performed on a set of 38 test problems from three sources: unimodal (LM-HG-1), multimodal (LM-HG2) and composed (CEC05), with the number of variables ranging from 2 to 512. Most of these instances have been previously identified as very hard to solve. Our experimentation shows that the improvement method is a key element in determining the relative performance of alternative scatter search implementations. Within our overall SS algorithm, which embeds the improving method as a parameter-controlled subroutine, the best performing improvement method for functions with low dimension ($n \leq 30$) is the Solis and Wets algorithm. For functions of higher dimensions ($n \geq 50$), the best performance comes from Coordinate Search and two improving methods based on Scatter Search itself. The two scatter search improving methods demonstrate an ability to yield the most effective performances for all of the three different instance sets. Moreover, the extensive comparison with twelve leading methods discloses that our overall scatter search procedure (containing the improving methods by the special designs we have developed) obtains solutions of exceptionally high quality for unconstrained global optimization problems.

In particular, for both n = 10 and n = 30, and using 100,000 iterations, our SS+SW procedure obtains the best results of all methods, as measured both by the best solution found over 25 runs and by the average of these solutions. The benchmark results we have established for best and average solutions to larger problems additionally provide a foundation to evaluate the performance of other algorithms that may be applied to these challenging problem instances.

Acknowledgement

This research has been partially supported by the Ministerio de Ciencia e Innovación of Spain (TIN2009-07516 and TIN2012-35632). The authors thank the anonymous referees for suggestions and comments that improved on the first version of this paper.

References

Auger, A., N. Hansen, 2005a. A Restart CMA Evolution Strategy With Increasing Population Size. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 1769-1776.

Auger, A., N. Hansen, 2005b. Performance Evaluation of an Advanced Local Search Evolutionary Algorithm. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 1777-1784.

Ballester, P.J., J. Stephenson, J. N. Carter, K. Gallagher, 2005. Real-Parameter Optimization Performance Study on the CEC-2005 Benchmark with SPC-PNX. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 498-505.

Duarte, A. and R. Martí (2007) Tabu Search for the Maximum Diversity Problem, *European Journal of Operational Research* 178, 71-84.

Duarte, A., R. Martí, E. G. Pardo and J. J.Pantrigo, "Scatter search for the cut width minimization problem," *Annals of Operations Research*, In press, DOI: 10.1007/s10479-011-0907-2, 2010.

Duarte, A., R. Martí, and F. Glover, F. Gortazar (2011) Hybrid Scatter Tabu Search for Unconstrained Global Optimization, *Annals of Operations Research*, 183:95-123.

Gallego, M., A. Duarte, M. Laguna and R. Martí, "Hybrid heuristics for the maximum diversity problem," *Computational Optimization and Applications*, 44(3): 411-426, 2009.

García-Martínez, C., M. Lozano, 2005. Hybrid Real-Coded Genetic Algorithms with Female and Male Differentiation. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 896-903.

Glover, F., C.C., Kuo and K.S. Dhir, 1998. Heuristic algorithms for the maximum diversity problem. *Journal of Information and Optimization Sciences* 19 (1), 109-132.

Herrera, F., M. Lozano and D. Molina (2006) Continuous Scatter Search: An analysis of the integration of some combination methods and improvement strategies, European Journal of Operational Research 169, 450-476.

Hooke, R. and T.A. Jeeves (1961) Direct Search solution of numerical and statistical problems, Journal of the Association for Computing Machinery 8, 212-229

Hvattum, L.M. and F. Glover (2009) Finding local optima of high-dimensional functions using direct search methods. *European Journal of Operational Research,* 195:31-45.

Kolda, T.G., R.M. Lewis and V.J. Torczon (2003) Optimization by Direct Search: New perspectives on some Classical and Modern Methods, SIAM Review 45, 385-482.

Laguna, M. and R. Martí (2005) Experimental testing of advanced scatter search designs for global optimization of multimodal functions. *Journal of Global Optimization*, 33:235-255.

Lewis, R.M., V.J. Torczon, and M.W. Trosset (2001). Direct search methods: Then and now. Numerical Analysis 2000 vol. 4, M. Bartholomew-Biggs, J. Ford, and L. Watson (Eds.) Elsevier, 191-207.

Liang, J.J., P.N. Suganthan, 2005. Dynamic Multi-Swarm Particle Swarm Optimizer with Local Search. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 522-528.

MacQueen, J.B. (1967) Some Methods for classification and Analysis of Multivariate Observations, Proceedings of 5-th Berkeley Symposium on Mathematical Statistics and Probability, L.M. LeCam and N. Neyman (Eds.) University of California Press, 281-297, Berkeley.

Martí, R., A. Duarte and M. Laguna, "Advanced scatter search for the max-cut problem", *INFORMS Journal on Computing*, 21(1): 26-38, 2009.

Molina, D. and Lozano, M. and García-Martínez, C. and Herrera, F. 2010. Memetic Algorithms for Continuous Optimization Based on Local Search Chains. Evolutionary Computation, 18(1), 27-63.

Molina, D., F. Herrera, M. Lozano, 2005. Adaptive Local Search Parameters for Real-Coded Memetic Algorithms. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 888-895.

Nelder, J.A. and R. Mead (1965) A simplex method for function minimization, The Computer Journal 7, 308-313.

Palmer, J.R. (1969) An improved procedure for orthogonalising the search vectors in Rosenbrock's and Swann's direct search optimisation methods, The Computer Journal 12, 69-71.

Posik, P., 2005. Real-Parameter Optimization Using the Mutation Step Co-Evolution. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 872-879.

Qin, A. K., V. L. Huang, P. N. Suganthan, 2009. Differential evolution algorithm with strategy adaptation for global numerical optimization, IEEE Transactions on Evolutionary Computation, vol. 13, number 2, pp 398–417..

Qin, A.K., P.N. Suganthan, 2005. Self-Adaptive Differential Evolution Algorithm for Numerical Optimization. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 1785-1791.

Rosenbrock, H.H. (1960) An Automatic Method for finding the Greatest or Least Value of a Function, The Computer Journal 3, 175-184.

Rönkkönen, J., S. Kukkonen, K.V. Price, 2005. Real-Parameter Optimization with Differential Evolution. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 506-513.

Schwefel, H.P. (1995) Evolution and Optimum Seeking. Wiley-Interscience.

Solis, F.J. and R.J.-B.Wets (1981) Minimization by random search techniques, Mathematical Operations Research 6, 19-30.

Suganthan, P.N., N. Hansen, J.J. Liang, K. Deb, Y.-P. Chen, A. Auger, S. Tiwari (2005). Problem definitions and evaluation criteria for the CEC 2005 special session on real-parameter optimization. Technical Report, Nanyang Technological University, Singapore and KanGAL Report Number 2005005 (Kanpur Genetic Algorithms Laboratory, IIT Kanpur).

Wright, M.H. (1996) Direct Search Methods: Once Scorned, Now Respectable, Numerical Analysis 1995, F. Griffiths and G.A. Watson (Eds.) Addison Wesley Longman , 191-208, Harlow, United Kingdom.

Yuan, B., M. Gallagher, 2005. Experimental Results for the Special Session on Real-Parameter Optimization at CEC 2005: a Simple, Continuous EDA. In Procs.of 2005 IEEE Congress on Evol. Comput. (CEC'2005), 1792-1799.

Zhan, Z-H J. Zhang, Y. Li, Y-H. Shi, 2011. Orthogonal Learning Particle Swarm Optimization, IEEE Trans. Evol. Comput. In press.

Zhang, J., A. C. Sanderson, 2009. JADE: Adaptive differential evolution with optional external archive, IEEE Transactions on Evolutionary Computation, vol. 13, number 5, pp. 945–958. 2009.