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Evolutionary Multi-mode Slime mold Optimization: A hyper-heuristic algorithm inspired by slime mold foraging behaviors

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Abstract

This paper proposes a novel hyper-heuristic algorithm termed evolutionary multi-mode slime mold optimization (EMSMO) for addressing continuous optimization problems. The architecture of a typical hyper-heuristic algorithm comprises two main components: the High-Level component and the Low-Level component. The Low-Level component contains a set of low-level heuristics (LLHs) and intrinsic problem attributes, while the High-Level component manipulates the LLHs to construct the sequence of heuristics. Inspired by the foraging behaviors of slime mold, we designed four easy-implemented search strategies including the search for food, approach food, wrap food, and re-initialization as the LLHs for the Low-Level component. In the High-Level component, we adopt an improvement-based probabilistic selection function that contains two metrics: (1). The probability of improvement (**PI**). (2). The normalized improvement (**NI**). The selection function cooperates with the roulette wheel strategy (RWS) to construct the optimization sequence. To evaluate the performance of our proposal, we implement comprehensive numerical experiments on CEC2013 benchmark functions and three engineering optimization problems. Six classic or advanced evolutionary algorithms (EAs) and three hyper-heuristic algorithms

are applied as competitor algorithms to evaluate the competitiveness of EMSMO. Experimental and statistical results show that EMSMO has broad prospects for solving continuous optimization problems.

Keywords: hyper-heuristics, bio-inspired optimization algorithm, improvement-based probabilistic selection function, continuous optimization

1 Introduction

In recent decades, evolutionary algorithm (EA) as a kind of flexible and efficient optimization methodology has been widely applied to many various fields and achieved great success[1–5]. Meanwhile, thousands of novel EAs have been proposed such as slime mold algorithm (SMA)[6], egret swarm optimization algorithm (ESOA)[7], vegetation evolution (VEGE)[8], and so on. Although the appearance of these new EAs injects vitality into the evolutionary computation (EC) community, researchers are also concerned with some explicit and implicit issues: (1). The novelty claimed in the new proposed EAs is limited[9–11]. (2). The inspiration of the proposed algorithm is even based on supernatural phenomena and the motivation is unreasonable[12]. (3). The validation experiment is poor[13, 14]. The existence of these problems is detrimental to the development of the EC community, and how to promote the advancement of the EC community sustainably becomes a meaningful topic.

Meanwhile, the invention of hyper-heuristics (HHs) promotes the EC community from another perspective. The origin of the HHs can be traced back to the early 1960s[15] and the HHs terminology was first coined in 2000 to describe the operation of "heuristics to choose heuristics"[16]. As an "off-the-peg" technique rather than "made-to-measure" meta-heuristics[17], HHs framework is a high-level automatic methodology to dominate a set of efficient low-level heuristics (LLHs) to produce solutions of acceptable quality[18]. A representative architecture of the HHs framework is shown in Fig. 1.

Two main parts consist of the HHs framework: High-Level and Low-Level components. The High-Level component acts as the "brain" of HHs framework to dominate the Low-Level component and determine the construction of the optimization sequence and the acceptance of the candidate solutions. The Low-Level component contains the problem representation, the objective function(s), initial solutions, and a set of LLHs.

In the subsequent decades, the HHs algorithm has achieved rapid development: Burke et al.[21] adopted Reinforcement Learning (RL) to form the competition of LLHs and constructed the optimization sequence to deal with timetabling and rostering problems. A tabu list of heuristics is also maintained to prevent certain LLHs from being selected continuously. Terashima-Marín et al.[22] proposed a Genetic Algorithm (GA)-based HHs for the dynamic variable ordering within Constraint Satisfaction Problems. After the training and

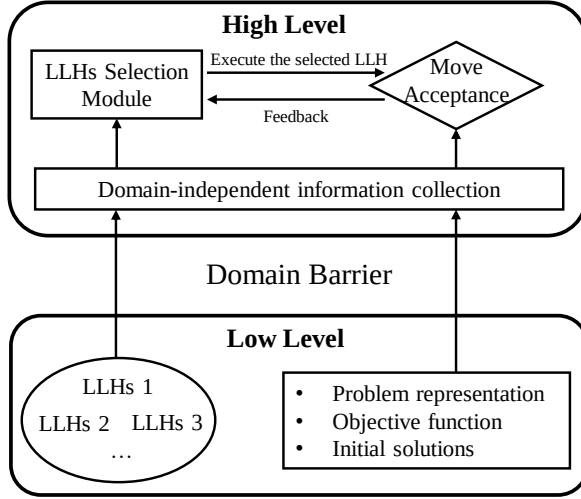


Fig. 1 A general structure of the HHs framework[19, 20].

testing periods, the produced optimal sequence of heuristics has great scalability on most of the benchmark problems. Burke et al.[23] presented a Monte Carlo-based hyper-heuristics to solve capacitated examination timetabling problems. A learning heuristic selection method operates in harmony with a simulated annealing move acceptance method using reheating based on some shared variables, and the experimental results show that simulated annealing with reheating as a hyper-heuristic move acceptance method has great potential. Lin et al.[24] proposed a backtracking search hyper-heuristic (BS-HH) for the Distributed assembly permutation flow-shop scheduling problem (DAPFSP). The Low-Level of HHs contains ten simple but efficient heuristic strategies, a backtracking search is adopted as the High-Level to manipulate the LLHs. Zhao et al.[25] presented a Cooperative Multi-Stage Hyper-Heuristic (CMS-HH) algorithm to solve combinatorial optimization problems including boolean satisfiability problems, one-dimensional packing problems, permutation flow-shop scheduling problems, personnel scheduling problems, traveling salesman problems, and vehicle routing problems. Lin et al.[26] proposed a Q-learning-based hyper-heuristic (QHH) algorithm to tackle the semiconductor final testing scheduling problem (SFTSP). Q-learning plays a High-Level role in the HHs framework to control eight easy-implemented LLHs. However, most research concentrates on combinatorial optimization problems, and research dealing with high-level solvers for continuous optimization is scarce[27].

In this paper, we propose a novel HHs algorithm for continuous optimization named Evolutionary Multi-mode Slime mold Optimization (EMSMO). Inspired by the foraging behaviors of slime mold, we design four basic search strategies including Search for food, Approach food, Wrap food, and Re-initialization as the LLHs of the Low-Level component in EMSMO. In the

High-Level component of EMSMO, we design an improvement-based probabilistic selection function to determine the optimization sequence dynamically and smartly. Furthermore, we implement comprehensive experiments to evaluate the performance of our proposed EMSMO adequately. More specifically, the main contribution of this paper is as follows:

(1). This paper proposes a novel HHs algorithm named EMSMO to simulate the swarm intelligence of slime mold. In the Low-Level EMSMO, we design four easy-implemented search strategies inspired by the slime mold foraging behaviors as the LLHs, and in the High-Level, we design an improvement-based probabilistic selection function that contains two metrics: (a). the probability of improvement (*PI*). (b). the normalized improvement (*NI*). An unbiased combination of these two metrics consists of the foundation of the selection function and forms the competition of the strategy selection.

(2). We implement a set of numerical experiments on the CEC2013[28] benchmark functions and three engineering optimization problems to evaluate the performance of our proposed EMSMO. The experiments among EMSMO and six classic or advanced EAs evaluate the overview optimization performance, and the experiments among EMSMO and three conventional HHs frameworks evaluate the performance of the improvement-based probabilistic selection function in optimization sequence determination. Experimental and statistical results show that our proposed EMSMO is competitive with the compared optimizers and has broad prospects to solve various optimization problems.

The remainder of this paper is organized as follows: Section 2 introduces the slime mold foraging behaviors and our designed mathematical models. Section 3 introduces our proposal EMSMO in detail. Section 4 contains the numerical experiments. Section 5 analyzes our proposal and lists some open topics. Finally, section 6 concludes this paper.

2 Slime mold foraging behaviors and mathematical models

As the highest-level component of the nervous system, the brain is commonly regarded as the foundation of intelligence. However, the slime mold, as a kind of single-cell organism without a brain, can perform a certain level of swarm intelligence: Nakagaki et al.[29] found that the physarum polycephalum, one category of slime mold, can find the minimum route in a complex maze with the nutrition guide. Tero et al.[30] adopted the slime mold to design the traffic network of the Tokyo area, food sources are placed in 36 geographical locations of cities on the Tokyo map. As the slime mold grows gradually, the topology of the growth of slime mold is highly similar to the real traffic network. Adamatzky et al.[31] conducted similar experiments to approximate the real motorway networks in 14 countries by slime mold and got inspiring experimental results. Boussard et al. [32] considered that although the inner mechanism remains unknown, slime mold can utilize the information from previous experiences to

modify its behaviors adaptively, and the oscillations may play an important role in learning and memory of the slime mold. These works reveal that even the simplest organismic structure of slime mold has incredible intelligence.

Fig. 2 shows the foraging behavior of slime mold. In the initialization stage,

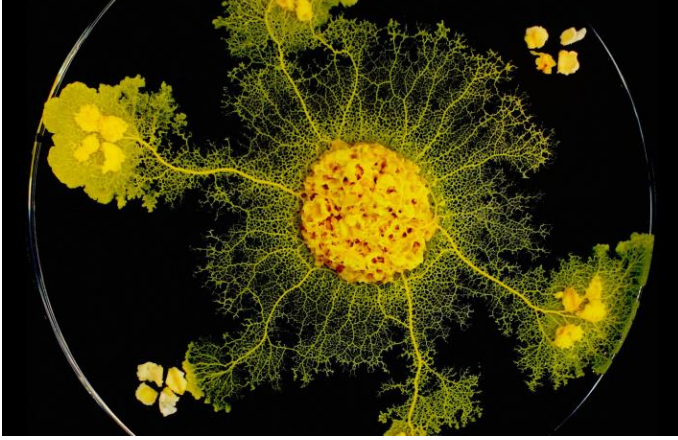


Fig. 2 The foraging behavior of slime mold[33].

the physarum polycephalum slime mold is placed randomly so that it may be far away from the food source, and the search behavior to unexplored regions is mainly adopted. When the slime mold approaches the food, the slight perturbation of movement allows careful exploitation to reach more nutritious locations. And when the slime mold is very close to the food source such as oat flakes, it will wrap the oat flakes and ingest them. However, when a certain direction of the slime mold cannot obtain sufficient nutrition to survive, the cells in this route will degenerate and die. Inspired by the slime mold behaviors, we design four search strategies to simplify the foraging behavior and realize the LLHs of our proposed EMSMO: the search for food, approach food, wrap food, and re-initialization. A simple demonstration of these strategies is visualized in Fig. 3. Blue points denote the solutions, orange dotted lines with arrows represent the moving distances and directions, the red star means the optimal solution and the orange point is the estimated solution by wrap food operation. The detailed introduction is in the following sections. Noticing that all explanation is under the background of the minimization problem.

2.1 Search for food

Differential-based search strategy has been widely adopted to describe the foraging behaviors of the natural organism[6, 34–37]. Similarly, we adopt the unbiased combination of strategies in Eq. (1) to realize the Search for food

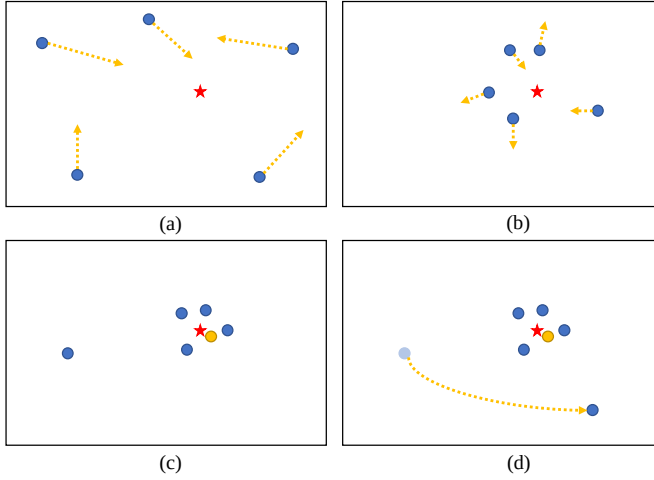


Fig. 3 The simplified search strategies of EMSMO. (a). search for food. (b). approach food. (c). wrap food. (d). re-initialization.

operator.

$$X_{i+1} = \begin{cases} X_i + a_1(X_{best} - X_i) + a_2(X_{r1} - X_{r2}) \\ X_{best} + a_3(X_{r1} - X_{r2}) \end{cases} \quad (1)$$

where X_i represents the i^{th} solution, X_{best} is the current best solution. $r1$ and $r2$ are two mutually different random values. a_1 , a_2 , and a_3 are randomly generated from a uniform distribution, which can be calculated by Eq. (2).

$$\begin{aligned} A &= \text{arc tanh}(1 - t/T) + 0.1 \\ a_i &\sim U(-A, A) \end{aligned} \quad (2)$$

t and T are the current and maximum generation of optimization respectively, and a_i is a self-adaptive parameter. Supposing the maximum iteration time is 100, and the range of a_i will decrease from 2.75 to 0.1 non-linearly. Fig. 3(a) demonstrates this Search for food operator. Furthermore, the benefit of this differential-based search strategy is that the differential vector between any pairwise solutions constructs a share of the population distribution, which contains a part of the information of distribution. Thus, a differential vector can represent the movement direction of the slime mold.

2.2 Approach food

When the slime mold approaches oatmeal, the bio-oscillator produces a propagating wave and the vein organism becomes veinless or network structures, and the growth speed also degenerates[38]. Therefore, we consider this behavior corresponding to the exploitation operator in algorithm design and formulate it by Eq. (3).

$$X_{i+1} = X_{mean} + R \cdot D \quad (3)$$

where X_{mean} represents the mean location of best- k solutions, and k is randomly sampled from 1 to $N/2$. R is the growth radius of the slime mold, D uniformly sampled from $[-1, 1]$ denotes the extension direction. An example is shown in Fig. 3(b).

2.3 Wrap food

The slime mold modifies the growth status when reaching the food source and wraps around the surfaces of the oat flakes. Since the contact of the slime mold with the oat flakes is large, it is advantageous for the intake of nutrition to diffuse from the surface of the food source[29]. Fig. 3(c) shows a demonstration of the wrap food operation in optimization. To further explain the inspiration for the Wrap food operator design, Fig. 4 simulates the food intake process of slime mold.

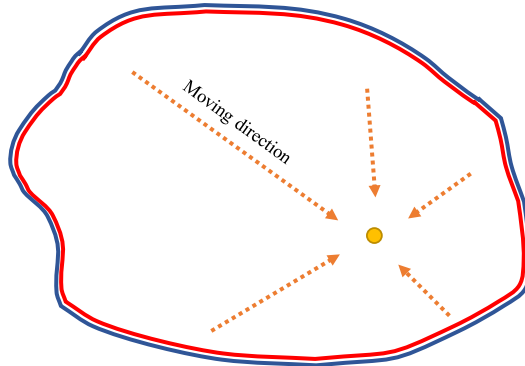


Fig. 4 A demonstration of the wrap food operator in 2-D space.

In the real world, food sources such as oatmeal have a definite volume and cannot be regarded as a point of optimum simply, and the area limited by the red circle in Fig. 4 represents the food source, the blue cycle denotes the slime mold which contacts the food source tightly. The distribution of ingredients in the food source is not uniform so the slime mold has the preference to absorb the food in a certain direction, which corresponds to the concept of fitness in the optimization. Therefore, slime mold can estimate the most nutritious region in the food source area with the biological mechanism, which contributes to the wrap food operator design, and this process can also show a certain level of swarm intelligence of slime mold.

Based on the above explanation, the mathematical model of the Wrap food operator is formulated in Eq. (4).

$$X_{i+1} = \sum_{j=1}^k w_j X_j, \quad s.t. \sum_{j=1}^k w_j = 1 \quad (4)$$

where w_j is the corresponding weight to solution X_j , which can be calculated by Eq. (5).

$$w_j = \frac{1/F_j}{\sum_{t=1}^k 1/F_t} \quad (5)$$

F_j is the objective value of solution j .

2.4 Re-initialization

In the real-world slime mold, the search direction that fails to find the food will shrink back and leave a trail to avoid re-entry. Similarly, as Fig. 3(d) shows that a solution is in a poor search direction, which has a probability to be re-initialized. And the re-initialization operation can be described by Eq. (6).

$$X_{i+1}^d = LB^d + r(UB^d - LB^d) \quad (6)$$

where LB^d and UB^d represent the lower bound and upper bound of search space in d^{th} dimension, r is a random value from 0 to 1.

3 Our proposal: EMSMO

Section 2 introduces the four LLHs inspired by the foraging behaviors of slime mold, and in this section, we will focus on introducing the High-Level component of EMSMO.

The High-Level component of EMSMO acts as the brain in the HHs algorithm to manipulate the LLHs. In our proposed EMSMO, we design an improvement-based probabilistic selection function to support the construction of the optimization sequence, which consists of two metrics: the probability of improvement (PI) and the normalized improvement (NI).

Probability of improvement (PI): PI is a metric to describe the probability of a specific search strategy to construct better solutions. Simply, for a search strategy A , PI_A can be calculated by Eq. (7).

$$PI_A = \frac{\text{Times of } A \text{ achieving improved solution}}{\text{Times of } A \text{ being adopted} + \varepsilon} \quad (7)$$

ε is a tiny value to avoid the zero-division error. An example is that if search strategy A is chosen ten times and five improved solutions are obtained, PI_A is approximately equal to 0.5.

Normalized improvement (NI): NI is a quantitative metric to describe the certainty of improvement. Considering that the absolute improvement between the early and late stages of optimization will have a huge difference (i.e. Commonly the improvement of solutions in the early stage is large and in the late stage is relatively tiny), it is unfair to compare the improvement directly. To eliminate the effect of dimension, we normalize the improvement

in every generation of optimization. Similarly, the NI of strategy A can be computed by Eq. (8).

$$NI_A = \frac{\sum_A \max(0, f(O_A) - f(P_A))}{\varepsilon + \sum_{i=1}^{|Pop|} \max(0, f(O_i) - f(P_i))} \quad (8)$$

where $|Pop|$ denotes the population size, $f(\cdot)$ means the objective function. O_i and P_i represent the i^{th} offspring and parent solution respectively. And the corresponding score of strategy A can be defined in Eq. (9).

$$Score_A = w \cdot PI_A + (1 - w) \cdot NI_A \quad (9)$$

where w is set to 0.5 in our experiments. Fig. 5 shows the structure of the score matrix. A, B, C , and D correspond to our designed four LLHs. The values in a

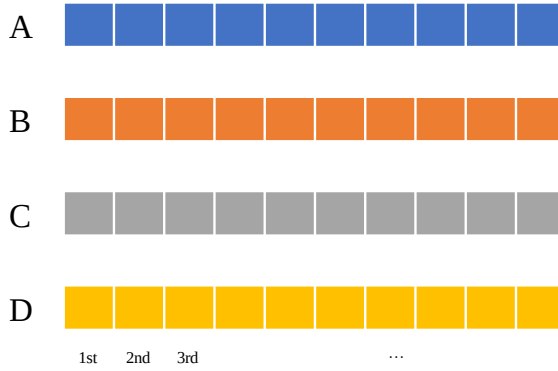


Fig. 5 The structure of score matrix.

row represent the scores of a certain strategy in the continuous generation of optimization, and values in a column denote the scores of the corresponding strategies in a generation, each value in the score matrix is calculated by Eq. (9). We sum up all previous scores of a certain strategy in the score matrix to contribute to the strategy selection in the next generation. Roulette wheel strategy (RWS)[39] is applied to choose the search strategy for each individual to construct the offspring, and the chosen probability of strategy A can be calculated by Eq. (10).

$$P_A = \frac{Score_A}{\sum_{i=\{A,B,C,D\}} Score_i} \quad (10)$$

In summary, the pseudocode of EMSMO is shown in Algorithm 1.

Algorithm 1 EMSMO

Require: Population size: S , Dimension: D , Maximum iteration: T , Lower and upper bound: LB, UB

Ensure: Optimum: O

```

1:  $X \leftarrow \text{initialPop}(S, D, LB, UB)$  # Population initialization
2:  $O \leftarrow \text{best}(X)$ 
3: Initialize score matrix  $SM$ 
4: while  $t = 0$  and  $t < T$  do
5:   Sum up the previous scores
6:   for  $i = 0$  to  $S$  do
7:     Select a search strategy by RWS # Eq. (10)
8:     Construct offspring  $OS_i$  for  $X_i$ 
9:     Update  $X$  by  $OS$  with greedy survival
10:  end for
11:  Update the score matrix # Eq. (9)
12:   $O \leftarrow \text{best}(X)$ 
13:   $t \leftarrow t + 1$ 
14: end while
15: return  $O$ 

```

4 Numerical experiments

In this section, we implement a set of experiments to evaluate our proposed EMSMO. Section 4.1 introduces the experiment settings, and section 4.2 shows the experimental results.

4.1 Experiment settings

4.1.1 Benchmark functions

We evaluate the performance of EMSMO on the CEC2013 benchmark functions and three engineering optimization problems. The CEC2013 suite contains 29 functions with various characteristics such as multimodality, asymmetry, nonseparability, etc. In addition, all functions are shifted and rotated, and the detailed information is listed in Table 1.

We adopt 10-D, 30-D, and 50-D CEC2013 benchmark functions to evaluate EMSMO. Besides, the explanation of three engineering optimization problems is as follows:

Corrugated Bulkhead Design (CBD): This problem aims to minimize the weight of a corrugated bulkhead in a chemical tanker[40], where the decision variables are the width (x_1), depth (x_2), length (x_3), and plate thickness

Table 1 Summary of the CEC2013 Suite: Uni.=Unimodal function, Multi.=Multimodal function, Comp.=Composition function

Fun.	Description	Feature	Optimum
f_1	Sphere Function		-1400
f_2	Rotated High Conditioned Elliptic Function		-1300
f_3	Rotated Bent Cigar Function	Uni.	-1200
f_4	Rotated Discus Function		-1100
f_5	Different Powers Function		-1000
f_6	Rotated Rosenbrock's Function		-900
f_7	Rotated Schaffers F7 Function		-800
f_8	Rotated Ackley's Function		-700
f_9	Rotated Weierstrass Function		-600
f_{10}	Rotated Griewank's Function		-500
f_{11}	Rastrigin's Function		-400
f_{12}	Rotated Rastrigin's Function		-300
f_{13}	Non-Continuous Rotated Rastrigin's Function	Multi.	-200
f_{14}	Schwefel's Function		-100
f_{15}	Rotated Schwefel's Function		100
f_{16}	Rotated Katsuura Function		200
f_{17}	Lunacek Bi-Rastrigin Function		300
f_{18}	Rotated Lunacek Bi-Rastrigin Function		400
f_{19}	Expanded Griewank's plus Rosenbrock's Function		500
f_{20}	Expanded Scaffer's F6 Function		600
f_{21}	Composition Function 1 (n=5, Rotated)		700
f_{22}	Composition Function 2 (n=3, Unrotated)		800
f_{23}	Composition Function 3 (n=3, Rotated)		900
f_{24}	Composition Function 4 (n=3, Rotated)	Comp.	1000
f_{25}	Composition Function 5 (n=3, Rotated)		1100
f_{26}	Composition Function 6 (n=5, Rotated)		1200
f_{27}	Composition Function 7 (n=5, Rotated)		1300
f_{28}	Composition Function 8 (n=5, Rotated)		1400
Search space: $[-100, 100]^D$			

(x_4) . The mathematical model of this optimization problem is given as follows.

minimize

$$f(X) = \frac{5.885x_4(x_1 + x_3)}{x_1 + \sqrt{|x_3^2 - x_2^2|}}$$

subject to

$$\begin{aligned}
g_1(X) &= -x_4x_2(0.4x_1 + \frac{x_3}{6}) + 8.94(x_1 + \sqrt{|x_3^2 - x_2^2|}) \leq 0 \\
g_2(X) &= -x_4x_2^2(0.2x_1 + \frac{x_3}{12}) + 2.2(8.94(x_1 + \sqrt{|x_3^2 - x_2^2|}))^{4/3} \leq 0 \\
g_3(X) &= -x_4 + 0.0156x_1 + 0.15 \leq 0 \\
g_4(X) &= -x_4 + 0.0156x_3 + 0.15 \leq 0 \\
g_5(X) &= -x_3 + x_2 \leq 0
\end{aligned} \tag{11}$$

where

$$0 \leq x_1, x_2, x_3 \leq 100, 1.05 \leq x_4 \leq 5$$

Tension/Compression Spring Design (TCSD): Tension/Compression Spring Design is described in [40] as an optimization problem, the objective is to minimize the weight of a tension/compression spring under the constraints of minimum deflection, shear stress, surge frequency, and outside diameter limitation. Eq. (12) shows the mathematical model of this problem.

$$\begin{aligned}
 & \text{minimize} \\
 & f(X) = (x_3 + 2)x_2x_1^2 \\
 & \text{subject to} \\
 & g_1(X) = 1 - \frac{x_2^3x_3}{71785x_1^4} \leq 0 \\
 & g_2(X) = \frac{4x_2^2 - x_1x_2}{12566(x_2x_1^3 - x_1^4)} + \frac{1}{5108x_1^2} - 1 \leq 0 \\
 & g_3(X) = 1 - \frac{140.45x_1}{x_2^2x_3} \leq 0 \\
 & g_4(X) = \frac{x_1 + x_2}{1.5} - 1 \leq 0 \\
 & \text{where} \\
 & 0.05 \leq x_1 \leq 2, 0.25 \leq x_2 \leq 1.3, 2 \leq x_3 \leq 15
 \end{aligned} \tag{12}$$

Pressure Vessel Design (PVD): This problem is a classic engineering optimization problem that has been adopted to evaluate the performance of many meta-heuristic algorithms[41–43], and the objective is to minimize the cost of the pressure vessel with the thickness of the shell (x_1), the thickness of the head (x_2), the inner radius (x_3), and the length of the cylindrical section of the vessel (x_4), which can be described by Eq. (13).

$$\begin{aligned}
 & \text{minimize} \\
 & f(X) = 0.6224x_1x_3x_4 + 1.7781x_2x_3^2 + 3.1661x_1^2x_4 + 19.84x_1^2x_3 \\
 & \text{subject to} \\
 & g_1(X) = -x_1 + 0.0193x_3 \leq 0 \\
 & g_2(X) = -x_2 + 0.00954x_3 \leq 0 \\
 & g_3(X) = -\pi x_3^2x_4 - \frac{4}{3}\pi x_3^3 + 1296000 \leq 0 \\
 & g_4(X) = x_4 - 240 \leq 0 \\
 & \text{where} \\
 & 0 \leq x_1, x_2 \leq 99, 10 \leq x_3, x_4 \leq 200
 \end{aligned} \tag{13}$$

More details and visualization of these engineering problems can be found in [43].

4.1.2 Compared methods and parameters

We first evaluate the overview optimization performance of EMSMO. Six classic or advanced EAs including differential evolution (DE)[44], particle swarm optimization (PSO)[45], whale optimization algorithm (WOA)[42], sea lion optimization algorithm (SLO)[45], slime mold algorithm (SMA)[6], and arithmetic optimization algorithm (AOA)[46] are employed to the optimization comparison, and the detailed information is listed in Table 2.

Table 2 The compared EAs and parameters

Algorithm	Parameters	Value
EMSMO	Growth radius R	2
DE (1995)	Scale factor F	0.7
	Crossover rate Cr	0.9
	Mutation strategy	DE/rand/1/bin
PSO (1995)	Constant b	1
	Random number l	[-1, 1]
	Coefficient vector $\vec{A}$ and $\vec{C}$	[0, 2]
WOA (2016)	Parameter-free	
SLO (2019)	Constant b	1
	Random number l	[-1, 1]
	Coefficient vector $\vec{A}$ and $\vec{C}$	[0, 2]
SMA (2020)	Re-initialization rate z	0.03
AOA (2021)	Exploitation accuracy α	5
	Control parameter μ	0.5
	MOA _{min} and MOA _{max}	0.2 and 0.9

The second experiment is to evaluate the efficiency of our proposed improvement-based probabilistic selection function in optimization sequence construction. Three conventional HHs frameworks are employed as competitor algorithms which are summarized in Table 3. The LLHs for these compared HHs frameworks are consistent with EMSMO.

Table 3 The compared hyper-heuristic algorithms and descriptions

HHs alg.	Description
Simple random (SR) [18, 47]	Select the subsequent LLHs with uniform probability
Random descent (RD) [48]	Initially select a LLHs randomly and repeat it as long as the improvement is achieved
Random permutation (RP) [49]	Randomly construct a sequence of heuristics

All compared EAs and CEC2013 benchmark functions are provided by MEALPY[50] and OpFuNu[51]. For all compared algorithms, the population size is 100, the maximum fitness evaluations for CEC2013 benchmark functions and engineering optimization problems are $500 * D$ and 20000 respectively, and the independent trial run for each optimization method is 30. Holm multiple comparison test[52] is applied to determine the statistical significance between every pair of algorithms, and we use $+$, $\approx$, and $-$ to denote that our proposed EMSMO is significantly better, with no significance, and significantly worse with the compared method. Win-Tie-Loss information is summarized based on the statistical results, and the average rank of each optimization technique is also calculated. The best value is in bold.

4.2 Experimental results

4.2.1 Experimental results on CEC2013

This section shows the experimental and statistical results of EMSMO and compared EAs on CEC2013 benchmark functions. Table 4, 5, and 6 summarize the optimization results among EMSMO and compared EAs, and convergence curves of representative functions are visualized in Fig. 6. Table 7, 8, and 9 shows the results between EMSMO and other HHs frameworks.

4.2.2 Experimental results on engineering optimization problems

Table 10 summarizes the optimization results of compared EAs on three engineering optimization problems. Given all the engineering problems contain constraints, the original EMSMO and compared EAs cannot deal with the constrained optimization problem. For the sake of simplicity, we equip the EMSMO and compared EAs with a death penalty function[53], which allocates an extremely bad fitness value to infeasible solutions. And if more than 1 of 30 trial runs cannot find a feasible solution at the end of optimization, we manually fill the mean, std, and the worst with *NaN* in Table 10.

5 Discussion

In this section, we first provide the computational complexity analysis of EMSMO, and then the performance of EMSMO based on the experimental results is discussed. Then, we provide some open topics to further improve the performance of EMSMO at the end of this section.

5.1 Computational complexity analysis of EMSMO

Similar to most EAs, EMSMO has three periods that need to be analyzed: initialization stage, iterative search stage, and parameter update stage. Supposing the population size is N , the dimension of the problem is D , the maximum iteration time is T , the number of the search strategy is a constant so that

Table 4 Experimental and statistical results between EMSMO and compared EAs on 10-D CEC2013 Suite

Func	DE			PSO			WOA			SLO			SMA			AOA			EMSMO		
	mean	std		mean	std		mean	std		mean	std		mean	std		mean	std				
f_1	1.44e+03	5.91e+02	1.70e+03	2.71e+03	-1.14e+03	2.69e+02	-1.10e+03	3.33e+02	4.78e+02	-7.20e+02	6.78e+03	1.84e+03	-1.40e+03	3.12e-01							
f_2	1.79e+07	6.55e+06	3.12e+07	3.14e+07	5.34e+06	3.56e+06	6.29e+06	5.59e+06	7.70e+06	1.41e+07	6.66e+07	3.16e+07	2.45e+06	1.48e+06							
f_3	1.81e+09	5.48e+08	6.73e+09	3.22e+09	7.44e+08	~ 1.01e+09	8.10e+08	~ 1.04e+09	3.90e+09	3.90e+09	1.59e+11	6.45e+11	7.79e+08	1.83e+09							
f_4	4.07e+04	1.34e+04	6.78e+04	3.17e+04	3.56e+04	1.80e+04	4.00e+04	1.65e+04	4.24e+04	4.24e+04	1.39e+04	1.20e+05	9.76e+03	3.74e+03							
f_5	-3.46e+02	1.48e+02	1.85e+03	3.49e+03	-6.12e+02	~ 3.40e+02	-3.43e+02	5.19e+02	-4.80e+02	-4.80e+02	8.75e+03	4.32e+03	-7.52e+02	2.53e+02							
f_6	-7.40e+01	4.44e+01	6.63e+02	1.90e+02	-8.06e+02	4.31e+01	-7.87e+02	5.60e+01	4.72e+01	~ 4.72e+01	2.10e+02	2.40e+02	-8.31e+02	2.61e+01							
f_7	6.75e+03	9.13e+02	9.00e+03	3.01e+03	8.25e+03	3.17e+03	8.69e+03	3.06e+03	-8.85e+02	-	2.60e+04	2.09e+04	5.84e+03	1.78e+03							
f_8	-6.79e+02	~ 1.12e-01	-6.79e+02	~ 1.11e-01	-6.79e+02	~ 1.03e-01	-6.79e+02	~ 8.92e-02	-6.79e+02	~ 9.65e-02	-6.79e+02	~ 1.55e-01	-6.79e+02	9.01e-02							
f_9	-5.90e+02	8.89e-01	-5.90e+02	1.30e+00	-5.91e+02	1.43e+00	-5.91e+02	1.37e+00	-5.92e+02	1.58e+00	-5.88e+02	1.39e+00	-5.93e+02	1.51e+00							
f_{10}	-1.29e+02	1.05e+02	1.07e+02	2.74e+02	-4.32e+02	4.89e+01	-4.17e+02	6.59e+01	-3.15e+02	1.23e+02	5.20e+02	3.03e+02	-4.86e+02	1.37e+01							
f_{11}	-3.08e+02	1.16e+01	-2.91e+02	2.80e+01	-3.22e+02	2.85e+01	-3.20e+02	3.93e+01	-3.35e+02	1.93e+01	-2.19e+02	2.66e+01	-3.52e+02	1.61e+01							
f_{12}	-1.92e+02	9.97e+00	-1.79e+02	3.29e+01	-2.12e+02	3.52e+01	-2.10e+02	3.70e+01	-2.32e+02	2.06e+01	-1.30e+02	2.39e+01	-2.57e+02	1.10e+01							
f_{13}	-1.02e+02	9.76e+00	-1.01e+02	2.60e+01	-1.02e+02	2.82e+01	-1.01e+02	3.10e+01	-1.22e+02	2.63e+01	-4.05e+01	2.47e+01	-1.38e+02	1.51e+01							
f_{14}	2.00e+03	1.90e+02	2.12e+03	2.49e+02	1.25e+03	4.23e+02	1.23e+03	2.90e+02	1.39e+03	2.74e+02	2.33e+03	3.00e+02	1.03e+03	2.39e+01							
f_{15}	2.09e+03	2.00e+02	2.06e+03	2.44e+02	1.39e+03	3.40e+02	1.42e+03	3.37e+02	1.61e+03	2.49e+02	2.50e+03	2.03e+02	9.68e+02	2.64e+02							
f_{16}	2.02e+02	~ 3.28e-01	2.02e+02	~ 4.78e-01	2.01e+02	- 4.07e-01	2.01e+02	~ 4.19e-01	2.02e+02	~ 5.41e-01	2.03e+02	9.11e-01	2.02e+02	4.83e-01							
f_{17}	5.20e+02	2.91e+01	4.17e+02	3.64e+01	4.09e+02	3.45e+01	4.07e+02	3.19e+01	3.88e+02	1.08e+01	4.62e+02	2.41e+01	3.45e+02	8.48e+00							
f_{18}	6.14e+02	2.89e+01	6.10e+02	8.69e+01	5.75e+02	6.19e+01	5.77e+02	6.65e+01	4.84e+02	~ 3.00e+01	8.22e+02	7.47e+01	5.04e+02	4.25e+01							
f_{19}	9.89e+02	4.81e+02	1.94e+03	4.77e+03	5.70e+02	1.02e+02	7.49e+02	7.89e+02	5.17e+02	1.64e+01	1.33e+04	2.05e+04	5.07e+02	2.69e+00							
f_{20}	6.04e+02	~ 1.39e-01	6.04e+02	~ 2.94e-01	6.04e+02	~ 2.91e-01	6.04e+02	~ 2.80e-01	6.04e+02	~ 3.65e-01	6.05e+02	2.41e-01	6.04e+02	3.46e-01							
f_{21}	1.43e+03	6.45e+01	1.20e+03	1.33e+02	1.13e+03	7.82e+01	1.16e+03	9.63e+01	1.13e+03	3.58e+01	1.47e+03	8.90e+01	1.10e+03	3.52e+01							
f_{22}	3.01e+03	2.31e+02	3.23e+03	2.35e+02	2.30e+03	3.51e+02	2.25e+03	~ 4.38e+02	2.53e+03	3.15e+02	3.60e+03	1.78e+02	2.13e+03	3.92e+02							
f_{23}	2.94e+03	2.04e+02	2.87e+03	3.08e+02	2.42e+03	~ 3.69e+02	2.59e+03	~ 2.75e+02	2.76e+03	3.28e+02	3.55e+03	2.77e+02	2.37e+03	3.07e+02							
f_{24}	1.22e+03	~ 2.38e+00	1.23e+03	~ 1.05e+01	1.22e+03	~ 2.59e+01	1.22e+03	~ 2.06e+01	1.23e+03	~ 3.44e+00	1.25e+03	1.32e+01	1.22e+03	2.18e+01							
f_{25}	1.33e+03	1.41e+00	1.32e+03	1.34e+01	1.32e+03	~ 2.61e+01	1.32e+03	~ 2.31e+01	1.32e+03	~ 4.12e+00	1.35e+03	8.61e+00	1.32e+03	2.14e+01							
f_{26}	1.40e+03	~ 7.57e-01	1.40e+03	1.08e+01	1.40e+03	~ 2.95e-01	1.41e+03	~ 4.13e+01	1.41e+03	~ 5.35e+01	1.44e+03	3.93e+01	1.38e+03	2.82e+01							
f_{27}	1.89e+03	1.76e+01	1.89e+03	3.49e+01	1.90e+03	4.61e+01	1.89e+03	~ 4.47e+01	1.91e+03	~ 6.14e+01	2.01e+03	4.68e+01	1.81e+03	4.00e+01							
f_{28}	2.27e+03	8.92e+01	2.08e+03	~ 1.85e+02	1.98e+03	~ 1.93e+02	1.97e+03	~ 1.60e+02	2.20e+03	~ 1.27e+02	2.43e+03	1.39e+02	1.99e+03	1.73e+02							
+/-	22/6/0		22/6/0		18/9/1		18/10/0		19/8/1		27/1/0										
Ave. rank	4.82		5.25		2.5		3.32		3.67		6.96			1.46							

Table 5 Experimental and statistical results between EMSMO and compared EAs on 30-D CEC2013 Suite

Func	DE		PSO		WOA		SLO		SMA		AOA		EMSMO	
	mean	std	mean	std	mean	std	mean	std	mean	std	mean	std	mean	std
f_1	3.23e+04 +	4.47e+03	3.07e+04 +	1.07e+04	1.58e+04 +	5.45e+03	1.35e+04 +	6.06e+03	2.64e+04 +	6.73e+03	5.33e+04 +	3.58e+03	-1.38e+03	4.34e+00
f_2	3.91e+08 +	9.57e+07	3.91e+08 +	2.44e+08	3.31e+08 +	1.45e+08	2.11e+08 +	9.72e+07	3.88e+08 +	1.68e+08	1.18e+09 +	5.21e+08	1.90e+07	8.24e+06
f_3	1.30e+11 +	2.28e+10	6.98e+13 +	1.72e+14	7.62e+15 +	2.85e+16	6.58e+11 +	9.47e+11	3.09e+14 +	1.46e+15	4.62e+18 +	1.43e+19	1.43e+10	1.55e+10
f_4	1.73e+05 +	2.66e+04	1.98e+05 +	5.37e+04	1.98e+05 +	3.31e+04	1.06e+05 +	2.85e+04	1.45e+05 +	3.10e+04	1.20e+05 +	7.24e+04	4.97e+04	8.14e+03
f_5	1.20e+04 +	2.30e+03	5.11e+04 +	2.14e+04	3.25e+03 +	1.78e+03	9.18e+03 +	5.01e+03	5.92e+03 +	3.16e+03	9.04e+04 +	3.24e+04	-6.61e+02	1.46e+02
f_6	2.41e+03 +	6.79e+02	4.30e+03 +	3.26e+03	1.12e+03 +	8.02e+02	6.20e+02 +	7.39e+02	2.51e+03 +	1.39e+03	1.07e+04 +	1.84e+03	-7.93e+02	3.40e+01
f_7	2.45e+05 $\approx$	2.27e+04	2.84e+06 +	4.69e+06	4.14e+04 -	1.03e+05	2.45e+07 +	5.24e+07	6.03e+03 -	9.65e+03	7.35e+08 +	8.43e+08	9.06e+05	1.93e+06
f_8	-6.79e+02 $\approx$	6.12e-02	-6.79e+02 $\approx$	5.69e-02	-6.79e-02	7.97e-02	-6.79e+02 $\approx$	5.94e-02	-6.79e+02 +	7.52e-02	-6.79e+02 +	7.52e-02	-6.79e+02	5.06e-02
f_9	-5.58e+02 +	1.19e+00	-5.62e+02 +	2.96e+00	-5.59e+02 +	2.60e+00	-5.61e+02 +	3.28e+00	-5.60e+02 +	2.45e+00	-5.55e+02 +	2.52e+00	-5.66e+02	2.78e+00
f_{10}	3.73e+03 +	7.49e+02	5.00e+03 +	1.76e+03	2.27e+03 +	6.35e+02	1.48e+03 +	6.52e+02	3.50e+03 +	9.16e+02	7.68e+03 +	1.17e+03	-4.58e+02	1.80e+01
f_{11}	2.13e+02 +	3.87e+01	3.74e+02 +	1.43e+02	2.53e+02 +	1.16e+02	3.02e+02 +	1.38e+02	2.11e+02 +	1.24e+02	4.70e+02 +	6.87e+01	1.06e+02	6.37e+01
f_{12}	3.68e+02 +	6.44e+01	4.44e+02 +	1.31e+02	3.68e+02 +	1.03e+02	3.78e+02 +	1.20e+02	2.80e+02 +	1.03e+02	5.44e+02 +	6.72e+01	1.51e+02	8.39e+01
f_{13}	4.22e+02 +	4.66e+01	5.02e+02 +	1.29e+02	5.06e+02 +	1.23e+02	5.51e+02 +	1.45e+02	4.16e+02 +	1.13e+02	6.21e+02 +	7.69e+01	3.02e+02	5.89e+01
f_{14}	6.63e+03 +	3.69e+02	8.22e+03 +	4.80e+02	7.52e+03 +	7.15e+02	6.27e+03 +	7.55e+02	7.43e+03 +	5.50e+02	9.40e+03 +	4.44e+02	5.44e+03	8.22e+02
f_{15}	8.33e+03 +	4.03e+02	8.65e+03 +	3.77e+02	7.83e+03 +	8.02e+02	6.53e+03 +	1.00e+03	7.67e+03 +	7.17e+02	9.20e+03 +	4.94e+02	5.13e+03	6.74e+02
f_{16}	2.03e+02 +	3.98e-01	2.03e+02 +	4.27e-01	2.04e+02 +	8.17e-01	2.04e+02 +	6.71e-01	2.04e+02 +	5.21e-01	2.05e+02 +	9.13e-01	2.02e+02	5.42e-01
f_{17}	2.16e+03 +	1.60e+02	1.50e+03 +	2.63e+02	1.13e+03 +	1.06e+02	1.23e+03 +	2.34e+02	1.11e+03 +	1.14e+02	1.36e+03 +	5.29e+01	8.01e+02	7.34e+01
f_{18}	2.03e+03 +	1.97e+02	2.09e+03 +	4.30e+02	1.19e+03 -	9.52e+01	2.27e+03 +	3.83e+02	1.19e+03 -	1.28e+02	2.86e+03 +	1.60e+02	1.43e+03	1.95e+02
f_{19}	3.14e+05 +	1.33e+05	3.28e+05 +	3.88e+05	4.56e+04 +	4.07e+04	5.07e+04 +	7.87e+04	1.89e+05 +	1.59e+05	1.67e+06 +	9.57e+05	5.42e+02	8.40e+00
f_{20}	6.14e+02 -	2.67e-01	6.15e+02 $\approx$	4.09e-01	6.15e+02 +	7.46e-02	6.15e+02 +	2.10e-01	6.15e+02 +	5.92e-02	6.15e+02 +	2.91e-08	6.15e+02	3.96e-01
f_{21}	4.60e+03 +	3.04e+02	3.62e+03 +	6.16e+02	2.78e+03 +	1.55e+02	2.05e+03 +	1.61e+02	3.20e+03 +	1.76e+02	3.49e+03 +	2.07e+02	1.91e+03	6.43e+01
f_{22}	7.72e+03 +	3.61e+02	1.00e+04 +	3.97e+02	8.85e+03 +	5.14e+02	8.02e+03 +	9.16e+02	9.02e+03 +	6.56e+02	1.06e+04 +	4.38e+02	7.02e+02	8.54e+02
f_{23}	9.39e+03 +	3.13e+02	9.49e+03 +	4.48e+02	9.25e+03 +	6.38e+02	8.23e+03 +	9.17e+02	9.06e+03 +	5.14e+02	1.05e+04 +	5.03e+02	7.39e+03	9.79e+02
f_{24}	1.31e+03 $\approx$	4.13e+00	1.31e+03 $\approx$	7.61e+00	1.36e+03 +	1.86e+01	1.32e+03 +	1.17e+01	1.33e+03 +	1.39e+01	1.42e+03 +	5.77e+01	1.31e+03	1.06e+01
f_{25}	1.42e+03 -	4.40e+00	1.42e+03 -	8.56e+00	1.48e+03 +	2.24e+01	1.44e+03 $\approx$	1.38e+01	1.45e+03 +	1.30e+01	1.53e+03 +	1.65e+01	1.44e+03	1.61e+01
f_{26}	1.56e+03 +	5.22e+01	1.58e+03 $\approx$	4.65e+01	1.54e+03 $\approx$	9.27e+01	1.60e+03 +	3.73e+01	1.53e+03 $\approx$	8.73e+01	1.68e+03 +	9.40e+01	1.58e+03	5.33e+01
f_{27}	2.75e+03 $\approx$	3.67e+01	2.71e+03 $\approx$	7.59e+01	2.80e+03 $\approx$	1.25e+02	2.86e+03 +	1.13e+02	2.68e+03 $\approx$	6.94e+01	3.70e+03 +	3.25e+02	2.73e+03	1.20e+02
f_{28}	5.37e+03 +	2.77e+02	6.01e+03 +	6.14e+02	6.92e+03 +	7.44e+02	5.57e+03 +	5.58e+02	6.35e+03 +	6.90e+02	6.36e+03 +	4.51e+02	4.86e+03	3.03e+02
+/-/ $\approx$ /-	21/5/2		22/5/1		24/2/2		26/2/0		24/2/2		28/0/0			
Ave. rank	3.89		4.67		4.03		3.67		3.53		6.67		1.5	

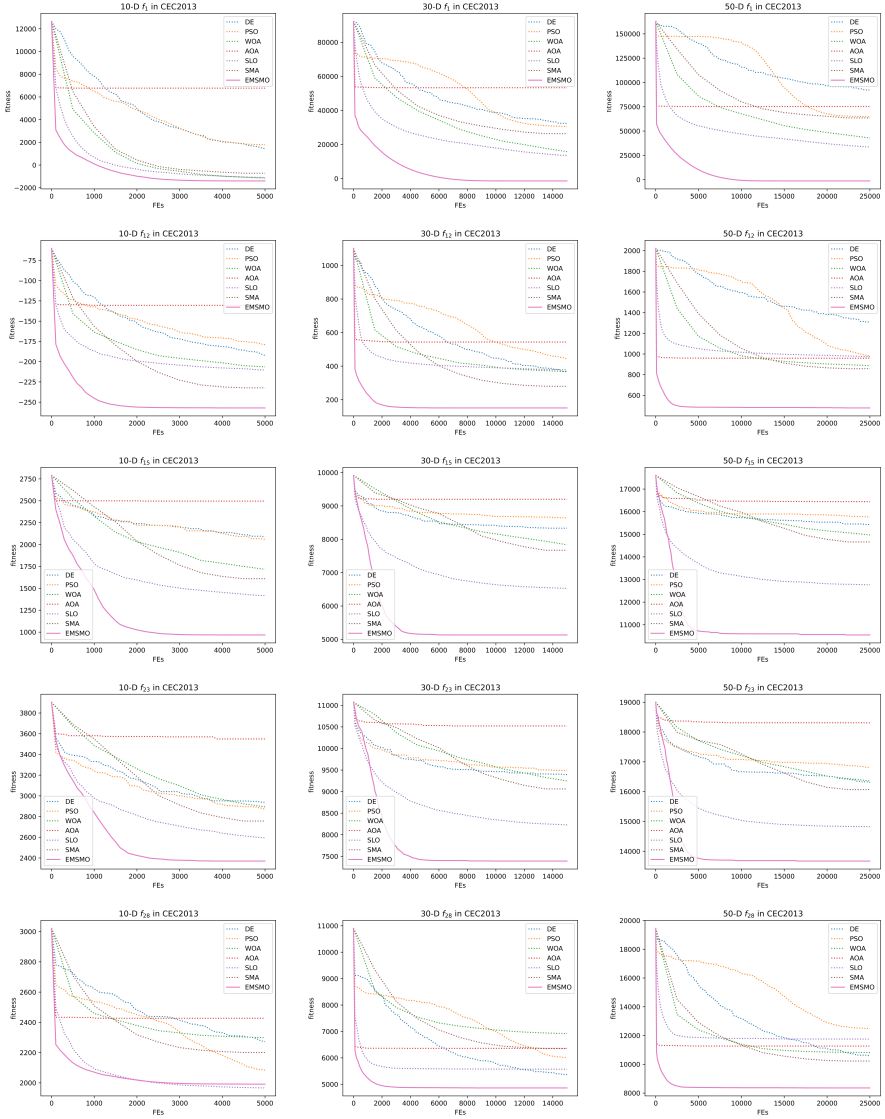


Fig. 6 Convergence curves of representative functions (i.e., f_1 : Unimodal; f_{12} and f_{15} : Multimodal; f_{23} and f_{28} : Composite).

the complexity is $O(1)$, and the computational complexity of the initialization stage can be simply calculated to $O(ND)$. For one generation of the search, the complexity of each strategy is $O(D)$, and N individuals need to be updated, thus the computational complexity of one generation of the search is $O(ND)$. In the parameter update stage, the score matrix cooperates with the roulette wheel strategy to identify the search strategy for each individual, where the

Table 7 Experimental and statistical results between EMSMO and compared HHs algorithms on 10-D CEC2013 Suite

Func	SR		RD		RP		EMSMO	
	mean	std	mean	std	mean	std	mean	std
f_1	-9.08e+02 +	9.12e+02	-1.17e+03 +	6.76e+02	-9.31e+02 +	5.99e+02	-1.40e+03	3.12e-01
f_2	6.54e+06 +	3.69e+06	5.10e+06 +	3.77e+06	7.30e+06 +	3.65e+06	2.45e+06	1.48e+06
f_3	3.54e+09 +	3.00e+09	2.15e+09 +	3.17e+09	3.74e+09 +	3.31e+09	7.79e+08	1.83e+09
f_4	9.48e+03 ≈	4.61e+03	7.41e+03 ≈	4.80e+03	1.08e+04 ≈	3.64e+03	9.76e+03	3.74e+03
f_5	-7.61e+01 +	7.56e+02	-6.31e+02 ≈	3.99e+02	-1.80e+02 +	6.04e+02	-7.52e+02	2.53e+02
f_6	-8.19e+02 ≈	4.76e+01	-8.56e+02 -	2.96e+01	-8.01e+02 +	5.69e+01	-8.31e+02	2.61e+01
f_7	6.51e+03 ≈	2.11e+03	5.40e+03 ≈	2.74e+03	5.82e+03 ≈	1.88e+03	5.84e+03	1.78e+03
f_8	-6.79e+02 ≈	9.80e-02	-6.79e+02 ≈	9.64e-02	-6.79e+02 ≈	1.08e-01	-6.79e+02	9.01e-02
f_9	-5.93e+02 ≈	1.43e+00	-5.93e+02 ≈	1.86e+00	-5.93e+02 ≈	1.31e+00	-5.93e+02	1.51e+00
f_{10}	-4.03e+02 +	1.04e+02	-4.67e+02 ≈	5.89e+01	-3.95e+02 +	1.05e+02	-4.86e+02	1.37e+01
f_{11}	-3.50e+02 ≈	2.28e+01	-3.48e+02 ≈	2.26e+01	-3.47e+02 ≈	2.16e+01	-3.52e+02	1.61e+01
f_{12}	-2.52e+02 ≈	1.67e+01	-2.51e+02 ≈	1.88e+01	-2.50e+02 ≈	2.24e+01	-2.57e+02	1.10e+01
f_{13}	-1.37e+02 ≈	2.00e+01	-1.44e+02 ≈	2.29e+01	-1.39e+02 ≈	2.00e+01	-1.38e+02	1.59e+01
f_{14}	1.05e+03 ≈	2.37e+02	1.12e+03 ≈	2.75e+02	1.14e+03 ≈	2.78e+02	1.03e+03	2.31e+02
f_{15}	1.08e+03 ≈	3.00e+02	1.04e+03 ≈	2.96e+02	9.32e+02 ≈	3.08e+02	9.68e+02	2.64e+02
f_{16}	2.01e+02 ≈	5.17e-01	2.01e+02 ≈	5.75e-01	2.02e+02 ≈	3.93e-01	2.02e+02	4.83e-01
f_{17}	3.62e+02 +	2.13e+01	3.64e+02 +	2.98e+01	3.62e+02 +	1.97e+01	3.45e+02	8.48e+00
f_{18}	5.47e+02 +	6.82e+01	5.29e+02 ≈	7.20e+01	5.51e+02 +	6.22e+01	5.04e+02	4.25e+01
f_{19}	5.24e+02 +	4.52e+01	5.43e+02 ≈	9.82e+01	5.18e+02 +	1.49e+01	5.07e+02	2.69e+00
f_{20}	6.04e+02 ≈	3.38e-01	6.04e+02 ≈	3.78e-01	6.04e+02 ≈	3.70e-01	6.04e+02	3.46e-01
f_{21}	1.19e+03 +	9.93e+01	1.12e+03 +	5.87e+01	1.16e+03 +	1.12e+02	1.10e+03	3.52e+01
f_{22}	2.32e+03 ≈	3.68e+02	2.29e+03 ≈	3.20e+02	2.32e+03 ≈	3.28e+02	2.13e+03	3.92e+02
f_{23}	2.32e+03 ≈	3.35e+02	2.40e+03 ≈	3.15e+02	2.30e+03 ≈	3.38e+02	2.37e+03	3.07e+02
f_{24}	1.21e+03 ≈	3.11e+01	1.21e+03 ≈	3.16e+01	1.20e+03 ≈	3.81e+01	1.22e+03	2.18e+01
f_{25}	1.31e+03 ≈	3.38e+01	1.31e+03 ≈	3.40e+01	1.31e+03 ≈	3.57e+01	1.32e+03	2.14e+01
f_{26}	1.39e+03 +	2.35e+01	1.40e+03 +	1.58e+01	1.39e+03 +	1.88e+01	1.38e+03	2.82e+01
f_{27}	1.84e+03 ≈	4.81e+01	1.83e+03 ≈	5.07e+01	1.84e+03 ≈	6.21e+01	1.81e+03	4.00e+01
f_{28}	2.02e+03 ≈	1.74e+02	2.01e+03 ≈	1.88e+02	1.98e+03 ≈	1.90e+02	1.99e+03	1.73e+02
+ / ≈ / - :	10/18/0		6/21/1		11/17/0			
Ave. rank	3.07		2.35		2.71		1.85	

computational complexity is $O(N)$. After the evaluation, the necessary computation for updating the score matrix is $O(N)$ as well. In summary, the time complexity of EMSMO is

$$O(ND) + O(T(N + ND + N)) := O(ND) + O(TND) := O(TND) \quad (14)$$

5.2 Performance analysis on CEC2013 benchmark functions

In the realm of optimization algorithm design, the evaluation of an algorithm's exploitation ability, exploration ability, and the balance struck between these two aspects holds paramount importance. In our analysis, we commence by delving into the exploitation prowess of EMSMO.

Given that the functions f_1 to f_5 within the CEC2013 benchmark are unimodal, the optimization performance across these functions can directly reflect the exploitation capacity of the algorithm. From the comprehensive

Table 8 Experimental and statistical results between EMSMO and compared HHs algorithms on 30-D CEC2013 Suite

Func	SR		RD		RP		EMSMO	
	mean	std	mean	std	mean	std	mean	std
f_1	4.00e+03 +	3.23e+03	6.06e+03 +	9.53e+03	4.83e+03 +	3.76e+03	-1.38e+03	4.34e+00
f_2	5.75e+07 +	2.45e+07	6.96e+07 +	8.40e+07	6.08e+07 +	3.02e+07	1.90e+07	8.24e+06
f_3	1.96e+11 +	5.04e+11	4.75e+14 +	2.42e+15	8.34e+10 +	5.97e+10	1.43e+10	1.55e+10
f_4	4.81e+04 $\approx$	7.39e+03	5.16e+04 $\approx$	8.27e+03	4.95e+04 $\approx$	8.53e+03	4.97e+04	8.14e+03
f_5	2.36e+03 +	1.52e+03	2.23e+03 +	4.45e+03	2.44e+03 +	2.08e+03	-6.61e+02	1.46e+02
f_6	-3.39e+02 +	2.85e+02	-2.03e+01 +	1.50e+03	-3.10e+02 +	3.82e+02	-7.93e+02	3.40e+01
f_7	1.74e+06 +	2.09e+06	9.15e+05 $\approx$	1.34e+06	2.46e+06 +	2.82e+06	9.06e+05	1.93e+06
f_8	-6.79e+02 $\approx$	5.91e-02	-6.79e-02 $\approx$	5.69e-02	-6.79e+02 $\approx$	5.48e-02	-6.79e+02	5.50e-02
f_9	-5.65e+02 $\approx$	3.25e+00	-5.66e+02 $\approx$	3.21e+00	-5.65e+02 $\approx$	2.89e+00	-5.66e+02	2.78e+00
f_{10}	4.67e+02 +	3.62e+02	1.86e+02 +	9.54e+02	5.28e+02 +	5.02e+02	-4.58e+02	1.80e+01
f_{11}	1.00e+02 $\approx$	8.85e+01	8.13e+01 $\approx$	1.23e+02	8.78e+01 $\approx$	7.04e+01	1.06e+02	6.37e+01
f_{12}	2.00e+02 $\approx$	8.65e+01	1.88e+02 $\approx$	9.60e+01	1.95e+02 $\approx$	9.85e+01	1.51e+02	8.39e+01
f_{13}	3.35e+02 $\approx$	9.33e+01	3.13e+02 $\approx$	9.22e+01	3.32e+02 $\approx$	8.06e+01	3.02e+02	5.89e+01
f_{14}	5.74e+03 $\approx$	5.16e+02	5.29e+03 $\approx$	9.21e+02	5.58e+03 $\approx$	5.69e+02	5.44e+03	8.22e+02
f_{15}	5.21e+03 $\approx$	6.09e+02	5.35e+03 $\approx$	9.92e+02	5.22e+03 $\approx$	6.63e+02	5.13e+03	6.74e+02
f_{16}	2.02e+02 $\approx$	5.96e-01	2.02e+02 $\approx$	6.19e-01	2.02e+02 $\approx$	5.01e-01	2.02e+02	5.42e-01
f_{17}	8.67e+02 $\approx$	1.13e-02	8.30e+02 $\approx$	1.15e+02	8.74e+02 $\approx$	1.16e+02	8.01e+02	7.34e+01
f_{18}	1.78e+03 +	3.38e+02	1.51e+03 $\approx$	2.65e+02	1.86e+03 +	2.94e+02	1.43e+03	1.95e+02
f_{19}	1.91e+03 +	2.89e+03	1.92e+04 +	4.66e+04	1.90e+03 +	2.13e+03	5.42e+02	8.40e+00
f_{20}	6.14e+02 $\approx$	1.28e-01	6.14e+02 $\approx$	1.81e-01	6.14e+02 $\approx$	1.72e-01	6.15e+02	3.96e-01
f_{21}	2.15e+03 +	1.12e+02	2.30e+03 +	4.18e+02	2.17e+03 +	1.14e+02	1.91e+03	6.43e+01
f_{22}	7.32e+03 $\approx$	7.28e+02	7.19e+03 $\approx$	1.01e+03	7.51e+03 $\approx$	1.03e+03	7.02e+03	8.54e+02
f_{23}	7.24e+03 $\approx$	8.16e+02	7.36e+03 $\approx$	9.56e+02	7.48e+03 $\approx$	9.09e+02	7.39e+03	9.79e+02
f_{24}	1.32e+03 $\approx$	1.59e+01	1.32e+03 $\approx$	2.67e+01	1.32e+03 $\approx$	1.71e+01	1.31e+03	1.06e+01
f_{25}	1.45e+03 +	1.74e+01	1.46e+03 +	2.67e+01	1.45e+03 +	1.72e+01	1.44e+03	1.61e+01
f_{26}	1.53e+03 $\approx$	8.74e+01	1.57e+03 $\approx$	7.40e+01	1.51e+03 -	8.74e+01	1.58e+03	5.39e+01
f_{27}	2.71e+03 $\approx$	2.83e+02	2.75e+03 $\approx$	2.77e+02	2.86e+03 +	1.75e+02	2.73e+03	1.20e+02
f_{28}	4.84e+03 $\approx$	4.49e+02	4.77e+03 $\approx$	4.41e+02	4.92e+03 $\approx$	3.45e+02	4.86e+03	3.03e+02
+/-/-:	11/17/0		9/19/0		13/14/1			
Ave. rank	2.60		2.60		3.17		1.60	

numerical experiments and statistical analyses, EMSMO outperforms the six compared optimization techniques on most functions. This notable superiority is maintained across the majority of functions, with the exception of 10-D f_3 . Moreover, this competitiveness is amplified as the dimension of problems increases, which shows the excellent exploitation capacity of EMSMO even while facing the challenges of higher-dimensional problems.

f_6 to f_{28} are multimodal and composition functions in CEC2013 suite. These functions have multiple optima and complex fitness landscapes, which serve as challenging testbeds for evaluating the performance of algorithms.

Through the experimental and statistical results, our proposed EMSMO remains exceptionally competitive in comparison to the other six optimization techniques. This conclusion is verified through both statistical analyses and the average rank of performance. However, it is important to note that there are instances of slight deterioration in EMSMO's performance, as observed in functions f_{24} and f_{25} .

Table 9 Experimental and statistical results between EMSMO and compared HHs algorithms on 50-D CEC2013 Suite

Func	SR		RD		RP		EMSMO	
	mean	std	mean	std	mean	std	mean	std
f_1	1.68e+03 +	2.05e+03	1.74e+04 +	2.01e+04	1.02e+03 +	1.83e+03	-1.35e+03	1.05e+01
f_2	6.84e+07 +	2.38e+07	2.04e+08 +	1.58e+08	7.09e+07 +	3.38e+07	2.78e+07	6.21e+06
f_3	5.54e+10 +	2.14e+10	9.30e+11 +	3.77e+12	4.94e+10 +	2.18e+10	2.80e+09	5.11e+09
f_4	6.10e+04 -	1.06e+04	7.35e+04 ≈	1.22e+04	6.14e+04 -	9.44e+03	7.54e+04	1.10e+04
f_5	6.68e+02 +	5.91e+02	3.75e+03 +	5.80e+03	5.92e+02 +	5.35e+02	-8.51e+02	3.83e+01
f_6	-5.69e+02 +	5.43e+01	1.59e+02 +	1.18e+03	-5.80e+02 +	6.93e+01	-7.64e+02	5.09e+01
f_7	9.95e+05 +	4.03e+05	8.62e+05 ≈	4.32e+05	9.68e+05 ≈	4.39e+05	8.54e+05	7.13e+05
f_8	-6.79e+02 ≈	3.82e-02	-6.79e+02 ≈	4.61e-02	-6.79e+02 ≈	2.51e-02	-6.79e+02	3.57e-02
f_9	-5.34e+02 ≈	3.69e+00	-5.34e+02 ≈	4.68e+00	-5.33e+02 ≈	3.30e+00	-5.34e+02	4.02e+00
f_{10}	1.69e+02 +	1.98e+02	1.45e+03 +	2.32e+03	1.70e+02 +	2.44e+02	-4.18e+02	1.99e+01
f_{11}	3.72e+02 ≈	1.16e+02	3.81e+02 ≈	1.27e+02	3.65e+02 ≈	9.22e+01	3.51e+02	8.81e+01
f_{12}	5.21e+02 ≈	9.35e+01	5.44e+02 ≈	1.17e+02	4.96e+02 ≈	1.11e+02	4.78e+02	9.58e+01
f_{13}	6.04e+02 ≈	9.30e+01	6.11e+02 ≈	1.11e+02	6.00e+02 ≈	7.70e+01	5.78e+02	8.04e+01
f_{14}	1.03e+04 ≈	9.97e+02	1.02e+04 ≈	1.58e+03	1.08e+04 ≈	8.47e+02	1.03e+04	9.55e+02
f_{15}	1.10e+04 ≈	8.63e+02	1.03e+04 ≈	1.26e+03	1.14e+04 +	9.65e+02	1.05e+04	7.30e+02
f_{16}	2.03e+02 ≈	4.92e-01	2.03e+02 ≈	5.30e-01	2.03e+02 +	4.98e-01	2.03e+02	6.76e-01
f_{17}	1.32e+03 +	1.36e+02	1.35e+03 +	1.90e+02	1.30e+03 +	1.31e+02	1.22e+03	8.70e+01
f_{18}	2.60e+03 +	3.58e+02	2.58e+03 +	3.46e+02	2.59e+03 +	3.45e+02	1.98e+03	1.97e+02
f_{19}	6.20e+02 +	5.41e+01	7.68e+03 +	2.83e+04	6.14e+02 +	3.82e+01	5.72e+02	1.13e+01
f_{20}	6.24e+02 ≈	2.08e-01	6.24e+02 ≈	3.09e-01	6.24e+02 ≈	3.84e-01	6.24e+02	3.98e-01
f_{21}	1.70e+03 +	2.33e+02	2.38e+03 +	1.05e+03	1.79e+03 +	3.51e+02	1.17e+03	2.45e+00
f_{22}	1.39e+04 ≈	1.14e+03	1.32e+04 ≈	1.47e+03	1.35e+04 ≈	1.15e+03	1.35e+04	9.76e+02
f_{23}	1.36e+04 ≈	1.26e+03	1.03e+04 ≈	1.26e+03	1.38e+04 ≈	1.14e+03	1.33e+04	1.37e+03
f_{24}	1.47e+03 ≈	5.20e+01	1.48e+03 ≈	9.66e+01	1.46e+03 ≈	3.50e+01	1.45e+03	3.98e+01
f_{25}	1.61e+03 ≈	3.15e+01	1.57e+03 ≈	5.56e+01	1.61e+03 +	3.35e+01	1.58e+03	3.33e+01
f_{26}	1.68e+03 ≈	1.43e+01	1.67e+03 ≈	5.16e+01	1.68e+03 ≈	5.24e+01	1.68e+03	1.28e+01
f_{27}	3.83e+03 ≈	1.86e+02	3.75e+03 ≈	3.12e+02	3.85e+03 ≈	1.80e+02	3.71e+03	2.43e+02
f_{28}	8.37e+03 ≈	5.39e+02	8.33e+03 ≈	6.26e+02	8.23e+03 ≈	6.58e+02	8.36e+03	6.11e+02
+/-/-:	11/16/1		10/18/0		13/14/1			
Ave. rank	2.92		2.67		2.67		1.71	

Table 10 Experimental results on engineering optimization problems

Problem		DE	PSO	WOA	SLO	SMA	AOA	EMSMO
CBD	Mean	6.8492e+00	7.8896e+00	7.5919e+00	7.4157e+00	8.2067e+00	8.0645e+00	7.0027e+00
	Std	1.6473e-03	5.6763e-01	6.7792e-01	5.2653e-01	1.4708e+00	1.3656e+00	1.9991e-01
	Best	6.8449e+00	7.1050e+00	6.8884e+00	6.8511e+00	6.8462e+00	6.8923e+00	6.8529e+00
	Worst	6.8523e+00	9.2709e+00	9.5588e+00	9.0316e+00	1.1335e+01	1.0411e+01	7.7317e+00
TCSD	Mean	2.7368e-02	1.6177e-02	<i>NaN</i>	<i>NaN</i>	1.3449e-02	2.2017e-02	1.2790e-02
	Std	2.3459e-02	3.4204e-03	<i>NaN</i>	<i>NaN</i>	9.8589e-04	8.5871e-03	9.1033e-05
	Best	1.2681e-02	1.2863e-02	1.2666e-02	1.2671e-02	1.2710e-02	1.3062e-02	1.2677e-02
	Worst	9.3420e-02	2.5602e-02	<i>NaN</i>	<i>NaN</i>	1.6954e-02	3.9296e-02	1.3121e-02
PVD	Mean	7.5978e+03	4.1833e+04	7.3184e+04	3.5210e+04	6.3324e+03	7.8339e+03	5.9900e+03
	Std	6.5189e+03	2.2271e+04	8.5217e+04	4.8743e+04	4.1312e+02	1.7404e+03	3.2718e+01
	Best	5.8862e+03	1.0233e+04	6.2511e+03	6.3547e+03	5.9091e+03	6.1582e+03	5.9102e+03
	Worst	4.2620e+04	9.5789e+04	3.4844e+05	2.1892e+05	7.3116e+03	1.5397e+04	6.0640e+03

To explain this phenomenon reasonably, the No Free Lunch Theorem[54] is responsible for this degeneration. This theory states that the average performance of any two stochastic optimization algorithms is equivalent across

all possible problems. Consequently, if an algorithm outperforms in a specific class of problems, it must perform poorly in the rest class of problems in order to maintain the same average performance. In light of this theory, we can infer that EMSMO may exhibit reduced performance in problems that possess similar structural characteristics to f_{24} and f_{25} .

f_6 to f_{28} are multimodal and composition functions, and these benchmark functions contain multiple optima and complex fitness landscape characteristics so that they are allowed to evaluate the overall performance of algorithms. In general, our proposed EMSMO is quite competitive with the other six optimization techniques based on statistical analysis and the average rank. However, some deterioration of EMSMO can be observed such as in f_{24} and f_{25} , and we may use the No Free Lunch Theorem[54] to explain this deterioration: No Free Lunch Theorem states that any pair of algorithms have identical averaging performance in all possible problems, and if an algorithm performs better in a certain class of problems, it must degenerate in the other class of problems since it is the only way to achieve the same averaging performance. Therefore, we infer that our proposed EMSMO may not be good at dealing with the problem which has a similar structure to f_{24} and f_{25} .

5.3 Performance analysis on engineering optimization problems

In this study, we utilize three classical engineering optimization problems to comprehensively evaluate EMSMO: corrugated bulkhead design, tension/compression spring design, and pressure vessel design. The experimental results are summarized in Table 10.

An additional aspect we are concerned about is the stability of the algorithm, which is an important metric when addressing real-world optimization problems. The stability can be reflected through metrics like standard deviation and the worst results, as presented in Table 10. Especially noteworthy are the results of the tension/compression spring design problem. In this scenario, the optimizers of WOA and SLO fail to find a feasible solution at least once. On the contrary, our proposed EMSMO consistently finds a feasible solution in all trial runs. This outcome primarily proves the stability of EMSMO in real-world applications.

5.4 Performance analysis with various HHs

To rigorously evaluate the efficiency of our novel improvement-based probabilistic selection function, we employ three baseline approaches: simple random, random descent, and random permutation. These baseline methods compare with EMSMO in comprehensive experiments. The experimental and statistical results practically prove the efficiency of our proposed selection function.

The results demonstrate that the improvement-based probabilistic selection function generally performs comparably or better than the three compared

hyper-heuristics (HHs) frameworks in the majority of cases. In fact, it is significantly superior in nearly half of the instances. These results validate the efficacy of our proposal.

Nevertheless, we observe instances where EMSMO performs noticeably worse compared to the competing HHs on specific problems, such as 10-D f_6 , 30-D f_{26} , and 50-D f_4 . While the exact inner mechanism of the deterioration is not evident, we infer that these problems might present deceptive information for the score matrix update, which may mislead the construction of the optimization sequence.

5.5 Potential and future topics

Through the above analyses, we have known that our proposed EMSMO has achieved satisfactory performance and has great potential. Finally, we list a few open topics for further improving the performance of EMSMO.

5.5.1 Hybridizing the benefits of the other search strategies

Many EAs have proposed various efficient operators to realize optimization: the differential-based operator in DE, the crossover and mutation strategy in GA, the velocity-location-based operator in PSO, the local search scheme, surrogate-assisted estimation, and so on. Paper[55] concludes ten search strategies of well-known meta-heuristics in the literature, and we can take advantage of the hybridization of these operators to EMSMO, which is expected to generate solutions with various characteristics and strengthen the population diversity in the optimization process.

5.5.2 The scalability to various optimization

In this paper, we proposed EMSMO for single-objective continuous optimization, and this HHs framework has strong scalability to extend to various optimization problems: The online learning mechanism of High-Level component design allows EMSMO can be applied to computationally expensive optimization and complex real-world problems. If we adjust the search strategy and add the typical operators of combinatorial optimization like k -opt and ruin-and-recreate methods, it can deal with combinatorial optimization automatically. Meanwhile, the modification of the acceptance principle for solutions endows the ability of EMSMO to solve multi-objective and constraint problems. In summary, we will focus on extending EMSMO for various optimization problems in future research.

6 Conclusion

This paper proposes a novel hyper-heuristic algorithm named evolutionary multi-mode slime mold optimization (EMSMO). Inspired by the slime mold foraging behaviors, we design four search schemes as the low-level heuristics. An improvement-based probabilistic selection function is designed as the

High-Level component of EMSMO. To evaluate the performance of EMSMO, we implement comprehensive comparative experiments with six classic or advanced EAs and three HHs algorithms. Experimental and statistical results prove the competitiveness of EMSMO in practice.

At the end of this paper, we list some open topics. In future research, we will focus on improving the performance of EMSMO and extending EMSMO to various optimization problems.

7 Statement and Declarations

7.1 CRediT authorship contribution statement

Rui Zhong: Conceptualization, Methodology, Investigation, Writing – original draft, Writing – review & editing, and Funding acquisition. **Enzhi Zhang:** Investigation, Methodology, Formal Analysis, and Writing – review & editing. **Masaharu Munetomo:** Writing – review & editing and Project administration.

7.2 Competing interest

The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

7.3 Data availability

This research code can be downloaded from <https://github.com/RuiZhong961230/EMSMO>.

7.4 Acknowledgement

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