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**Research Article** 

## Analyzing of Usage Effect of the Distribution Functions for SMDO Algorithm via Benchmark Function with Matlab Toolbox

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| ARTICLE INFO  | ABSTRACT   |
|---|--|
| Article history:  | This paper presents solution comparisons of benchmark functions by using stochastic multi-parameters divergence (SMDO) method with different distribution functions. Using benchmark functions is an   |
| Received 17 Nisan 2020<br>Received in revised form 29 June 2020<br>Accepted 9 July 2020<br>Available online 30 September 2020 | important method in measuring the effectiveness of algorithms. Because benchmark functions are used by all algorithm producers while trying their algorithms and this provides a good tool for the others to compare their algorithms with similar procedures. Benchmark functions are used in this paper for the main purpose of analyzing randomization process. It is known that distribution functions take place a vital role in getting random numbers. These random numbers are used in stochastic methods through specifying step size. It   |
| Keywords:<br>SMDO, optimization, stochastic,<br>benchmark functions, distribution<br>functions                                | is believed that a suitable random number acquisition process can support the search processes of algorithms. In this study the effects of distribution functions on benchmark functions are analyzed. For this purpose, a program is developed with MATLAB. The comparisons via the help of this program is shown in tabular form. The results are analyzed from the viewpoint of whether developing the randomization process makes contribution to problem solving power of algorithms. In this study SMDO algorithm is analyzed with different distribution functions by using different benchmark functions. In addition, in the study, a useful friend-friendly Matlab toolbox is proposed in which SMDO algorithm can be tested over different benchmark functions according to different distribution functions. (https://www.mathworks.com/matlabcentral/fileexchange/75044-smdo-with-distribution-function-for-benchmarking) |

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### Introduction

Engineering problems can be solved by stochastic or analytical methods depending on the nature of the problem. Analytical methods are used if the mathematical model and constraints of the related problem are fully known. [1], [2]. However, if the problem model and its constraints are not known, numeric methods are used. [3], [4]. In addition, in some cases, it is necessary to use semi-analytical and semi-numerical methods, which include both analytical and numerical structures. [5], [6].

However, the real world engineering problems generally cannot be solved with pure analytic methods. Because sometimes the known parameters are inadequate or there can be distortions which change the dynamics of the problem. Numerical methods search the solution space of the problem with a disciplined way.

Numerical optimization algorithms can actually be examined in two groups. These are stochastic and deterministic methods. There are many subtitles in the related main headings. In general, stochastic and metaheuristic methods are preferred for solving engineering problems in the literature. Because algorithms in this structure can easily solve the uncertainties in engineering problems. Fire fly [7], flower pollination [8], forest optimization [9] can shown as example for the stochastic be optimization algorithms. Tabu search [10], [11] bat inspired [12], harmony search [13] can be shown as example for the metaheuristic optimization algorithms. Especially in recent years, an extremely important increase has been in the use of algorithms inspired by nature. [14], [15].

However, instead of recommending new natureinspired algorithms, analytical approaches must be found to mathematically improve algorithms which are inspired from nature. Because there can be an infinite approximate method can have inspired from our living environment world. Therefore, in addition to proposing new algorithms, structures that will improve the performance of existing numerical, stochastic optimization algorithms should be proposed. Thus, the SMDO method, which is one of the numerical methods, is in our focus to analyze in this paper with using different distribution functions. It is a powerful algorithm whose adequacy is proven in real engineering problems.

As it is known, SMDO algorithm makes random movements according to uniform distribution while scanning parameter vector spaces. The uniform distribution performs movements by using relative random values between [0-1]. At this point, there are many distribution functions in the literature. These distribution functions, which are analytic different mathematical approaches with backgrounds, can derive values such as uniform distribution. In this paper the SMDO method is selected to analyze this process. In the numerical optimization algorithms, it is well known that the random steps take a very important place in the process. But this randomization generally is made by uniform distribution. By analyzing this aspect of the algorithms, it is hoped that it can be opened new doors for us to strengthen our algorithms. It is believed that this issue can be realized by using appropriate distribution function in the algorithm. In this paper different distribution functions are analyzed with SMDO algorithm to make a clear perspective from this view. It is hoped that by specifying a relation between the algorithm and the distribution function will help in the process of making more analytical and strong random steps. In addition, a user-friendly Matlab toolbox where SMDO algorithm can be tested over different benchmark problems according to different distribution functions has been proposed in the study.

The rest of the paper is organized as follows; Section 2 presents the benchmark functions that we will use in this analysis. In Section 3; SMDO method is briefly explained and besides this its usage details are explained. In section 4, the solutions of different methods with different benchmark functions by using uniform distribution function are compared. In section 5, SMDO method is tried with different distribution functions by the help of different benchmark functions. In Section 6, SMDO Toolbox Program is introduced by the help of which SMDO can be tried with different benchmark functions and with different distribution functions. And finally in Section 7 includes the conclusion.

#### The Characteristics of Distribution Functions

As it is stated before, in this study the randomization process is aimed to be analyzed. At this point the random number acquisition process of the algorithms takes an important place. Generally, the random numbers are acquired through uniform distribution in stochastic algorithms. It is known that the characteristics of the random number acquisition process is specified by the used distribution function. To analyze this effect, four different distribution function is tried on SMDO algorithm. These are normal distribution, beta distribution, binomial distribution and extreme value distribution. The characteristics of these distribution functions are described below [16].

The normal distribution function is also called the Gaussian distribution function and it is a twoparameter family of curves. Normal distribution function is used for central limit theorem.[17]. Mathematical formulation of normal distribution probability density function (pdf) is given as follows:

$$\mathbf{y} = \mathbf{f}(\mathbf{x}|\boldsymbol{\mu}, \boldsymbol{\sigma}) = \left(\frac{1}{\sigma\sqrt{2\pi}} e^{\frac{-(x-\boldsymbol{\mu})^2}{2\sigma^2}}\right), \text{ for } \mathbf{x} \in \mathbf{R}$$
(1)

where ' $\mu$ ' stands for mean of the distribution; ' $\sigma$ ' stands for standard deviation of the distribution. The standard normal distribution function has zero mean and unit standard deviation.

Beta distribution function is a family of non-zero curves defined between 0 and 1. Mathematical formulation of beta distribution probability density function (pdf) is given as follows:

$$y=f(x|a,b) = \frac{1}{B(a,b)} x^{a-1} (1-x)^{b-1} I_{[0,1]}(x)$$
 (2)

where 'a' is the first shape parameter; 'b' is the second shape parameter. These parameters only affect the shape of the distribution and they do not have the effect of shifting or the stretching the distribution. In this formula  $B(\cdot)$  is the Beta function and  $I_{[0,1]}(x)$  stands for indicator function. This indicator function provides the nonzero probability between the range (0,1). [18].

Binomial distribution is the generalized version of Bernoulli distribution and it is a two-parameter family of curves. [19]. Mathematical formulation of binomial distribution probability density function (pdf) is given as follows:

$$y=f(x|N,p) = {N \choose x} p^{x}(1-p)^{N-x}; x=0,1,2,..,N$$
 (3)

where 'x' is the number of successes in 'N' trials of a Bernoulli process with probability of success 'p'. So 'N' stands for number of trials and 'p' stands for the probability of success in a single trial.

The extreme value distribution is generally used to model the largest and smallest value in randomly distributed sets. [20]. Mathematical formulation of extreme value distribution probability density function (pdf) is given as follows:

$$y=f(x|\mu,\sigma)=\sigma^{-1}\exp(\frac{x-\mu}{\sigma})\exp(-\exp(\frac{x-\mu}{\sigma})) \qquad (4)$$

In this formula ' $\mu$ ' stands for the location parameter and ' $\sigma$ ' stands for the scale parameter. This form of probability density function can be used for modeling the minimum value. Negative of the original values can be used for modeling the maximum value.

# **Review of the SMDO Method and Usage of Distribution Function**

SMDO algorithm is a stochastic optimization algorithm that works with the set and trial mechanism [21], [22]. In Figure 1 the pseudo code of the SMDO algorithm is given to visualize the algorithm.

The SMDO algorithm was first used in the integer-order controller design relative to the fractional-order reference model [21]. The SMDO algorithm was designed for fractional-order PID simulation models using a two-stage master slave approach. [22]. Later, SMDO algorithm was developed and fractional order controller design was realized for main and yaw rotors of TRMS system. [23]. In order to increase control performance by changing control structures in the system, many control structures with two degrees of freedom have been firstly fractional ordered and then fractional-order controllers are designed with

SMDO algorithm to these structures [24], [25]. A fractional order model structure was created by using the simple circuit model approach for the receptor ligands. [26]. In fact, a fractional order PID controller is designed for a basic simulation model to see the effect of some different distribution functions with the SMDO algorithm [27]. In this study, many different distribution functions were used for many different benchmark functions.

```
Start
 Parameter Initialization
 Distribution Function Selection
  if E(X^n) > E_{Max}
  Adaptation; Go to Adapted
       v= v+1:
       if v>parameterCount
         v=0;
       Create the Step Size with Selected Distribution Function
       Compose AX<sup>n</sup>
        Forward test
         Create the step size according to selected distribution function
         if E(X^n + \Delta X^n) - E(X^n) < 0
           X^{n+1} = X^n + \Lambda X^n
          Go to Starting Point
         Backward test:
         Create the step size according to selected distribution function
         if E(X^n + \Delta X^n) - E(X^n) < 0
          X^{n+1} = X^n - \Delta X^n
          Go to Starting Point
         end
   Go to Starting Point
   Adopted
   end
End
```

Fig. 1. Pseudo code of SMDO Algorithm

#### **Comparisons SMDO Algorithm Performance According to Different Distribution Functions**

In this study, SMDO algorithm has been updated with 'Normal Distribution', 'Beta Distribution', 'Binomial Distribution' and 'Extreme Value Distribution' functions. The uniform distribution structure working in the system has been replaced with these distributions. Statistical analyzes were carried out to establish consistency of results during operation. The proposed SMDO algorithm has been run several times and the best value has been recorded. Using these best error values matrix, 1st statistical moment value (mean), 2nd statistical moment (skewness) and 4th statistical moment (kurtosis) values were calculated. In fact, when making statistical analyzes, 1st and 2nd statistical moments are generally used. In this study, the 3rd and 4th statistical moments are used in order to further understand the results and to make more analysis of the distribution function used. As it is known, skewness shows symmetry and kurtosis shows sharpness.

First of all, the SMDO algorithm is well equipped to find much better values for related benchmark functions with much iteration. However, in this study, multiple analyzes were made by taking iteration numbers less. In this study it is not intended to compare the SMDO algorithm with other algorithms in the literature. The aim of the study is to analyze the contribution of different distribution functions to the performance of the SMDO algorithm.

In Table 1, there is the SMDO algorithm executed with normal distribution. **SMDO** algorithm was run for 20 different benchmark functions 20 times according to uniform distribution and the average value of the results was calculated and shown in the column named with 'Classical SMDO with Uniform (Mean)'. Then, as shown in Table 1, the SMDO algorithm was run according to normal distribution and the resulting repetitive results were compared equally. For example, for Table 1, the Ackley benchmark function is resolved with the original SMDO algorithm and the obtained value is given in the 1st row of the table under 'Classical SMDO with Uniform (Mean)' column. Its value is 0.0079. Then, the SMDO algorithm was updated with normal distribution, the Ackley function was resolved with this updated form and the value of 0.0112 was obtained and it is given in the first column in the table. The classical SMDO algorithm has derived better results for the Ackley function. In addition, with the values obtained as a result of 20 times repeated tests 1st, 2nd, 3rd and 4th statistical moment values are given for Ackley function. The algorithm was then run for the Beale benchmark function in a similar way, and firstly it is achieved 0.0065 mean value with the Classical SMDO algorithm. Then, the SMDO algorithm which is updated with the normal distribution was run and as a result, it was obtained as 0.0045 value as given in the second row in Table 1. Similarly, as a result of 20 iterations, 2nd, 3rd and 4th statistical moments are obtained. As shown in the table, painted in

green, normal distribution function based SMDO algorithm produced better results in 13 of 20 benchmark functions than classical SMDO, and in other 7 benchmark functions where it did not produce better results, it produced results very close to classical SMDO. So it can be seen from the results, the effect of different distribution functions on optimization algorithms is clearly seen. In order to make the results more reliable, the algorithm has been run many times under the same conditions and the results have been obtained accordingly. As it can be seen from the results, the use of different distribution functions is in a direction that favors the algorithm performance as a result of statistical analysis. For example, by using normal distribution instead of uniform distribution for 20 different benchmark functions, in 13 benchmark functions in error averages there seems to be improvement. As can be seen in the table, the variance values of the related solutions are also lower than the first case.

In Table 2 below, there is the SMDO algorithm executed with beta distribution. Our reference point in this table is the Classical SMDO result which is given in each row in the column named with 'Classical SMDO with Uniform (Mean)'. As in Table 1, the algorithm was run in a similar way, and in 15 of 20 benchmark functions, beta results were found with better results than conventional SMDO. This is another indication of the effect of the distribution function.

In Table 3 below, there is the SMDO algorithm executed with binomial distribution. Our reference point in this table is the Classical SMDO result which is given in each row in the column named with 'Classical SMDO with Uniform (Mean)'. As in Table 1 and Table 2, the algorithm was run in a similar way, and in 4 of 20 benchmark functions, binomial results were found with better results than conventional SMDO.

In Table 4 below, there is the SMDO algorithm executed with extreme value distribution. Our reference point in this table is the Classical SMDO result which is given in each row in the column named with 'Classical SMDO with Uniform (Mean)'. As in Table 1, Table 2 and Table 3 the algorithm was run in a similar way, and in 12 of 20 benchmark functions, extreme value results were found with better results than conventional SMDO. So this results can be evidence of another indication of the effect of the distribution function.

As can be seen from the tables, the variance is actually large in the values obtained with the uniform distribution function, which shows that the data set, that is, the values used during the optimization, are scattered. In stochastic i.e. numeric optimization algorithms, the main reason for making the statistical analyses for all results is whether the results will be stable when running the algorithm again or using it for other problems.

Therefore, in this study, the skewness and kurtosis results, which are the 3rd and 4th statistical moments, have been added to the mean and variances or standard deviation values. While examining symmetricity with skewness, kurtosis examines measure of peakedness of a probability distribution. In fact, these two values are not preferred in statistical analysis. However, in this study and many other studies, standard deviation and mean values are taken as statistical moment. Parameters and error values vary, especially when scanning the parameter vector space. This makes a difference according to the dynamics of the problem solved. Sometimes algorithms that do well in benchmarking trials may not perform very well in engineering problems. Therefore, it is thought that the performance analysis of the algorithm proposed or used for real-time engineering applications will be better by looking at the skewness and kurtosis values of the obtained parameters.

### SMDO Toolbox

In this study, a toolbox was created for the SMDO algorithm, which operates according to different distribution functions. In this study, only some results are presented. However, in the presented toolbox, a toolbox has been created in which the algorithm can be run repeatedly according to 21 different distribution functions. The created toolbox (www.mathworks.com) is published on the site. The created toolbox is used as follows. The "Enter parameter count" section indicates how many times the algorithm will be run consecutively. The "Enter iteration number" section determines how many iterations a single cycle of the algorithm will be. The "Enter error limit" section is a special definition for the SMDO algorithm.

| SMDO with<br>Normal<br>Distribution | Global<br>Min<br>Value | Mean(First<br>Moment) | Classical<br>SMDO<br>With<br>Uniform<br>(Mean) | Variance(Second<br>Moment) | Skewness(Third<br>Moment) | Kurtosis(Fourth<br>Moment) |
|-------------------------------------|------------------------|-----------------------|--|----------------------------|---------------------------|----------------------------|
| SMDO with                           |                        |                       | . ,  |                            |                           |                            |
| Ackley                              | 0                      | 0.0112                | 0.0079   | 0.01241                    | 2.3824                    | 10.2447                    |
| SMDO with<br>Beale                  | 0                      | 0.0045                | 0.0065   | 0.0107                     | 7.4792                    | 74.6493                    |
| SMDO with<br>Bohachecsky            | 0                      | 0.0020                | 0.0018   | 0.0036                     | 2.8920                    | 13.0674                    |
| SMDO with<br>Booth                  | 0                      | 0.0003                | 0.0010   | 0.0006                     | 4.4293                    | 29.6066                    |
| SMDO with<br>Branin                 | 0,3978                 | 0.3910                | 0.4092   | 0.0554                     | -6.9216                   | 48.9486                    |
| SMDO with<br>DixonPrice             | 0                      | 0.0039                | 0.0351   | 0.0053                     | 3.3031                    | 18.5576                    |
| SMDO with<br>Easom                  | -1                     | -8.3330e-08           | -2.9777e-<br>08                                | 1.16062e-07                | -1.8169                   | 5.3094                     |
| SMDO with<br>GoldsteinPrice         | 3                      | 3.2406                | 4.0397   | 0.6616                     | -0.9759                   | 15.8988                    |
| SMDO with<br>Griewank               | 0                      | 3.1166e-05            | 2.8866e-05                                     | 2.8292e-05                 | 0.6642                    | 2.1408                     |
| SMDO with<br>Hump                   | 0                      | 0.00253               | 0.0220   | 0.0027                     | 2.3122                    | 10.0579                    |
| SMDO with<br>Levy                   | 0                      | 0.0002                | 0.0038   | 0.0004                     | 5.1653                    | 36.7470                    |
| SMDO with<br>Matyas                 | 0                      | 3.24984e-05           | 3.3132e-05                                     | 3.0056e-05                 | 0.6723                    | 2.1384                     |
| SMDO with<br>Perm                   | 0                      | 0.00756               | 0.0279   | 0.0093                     | 2.8875                    | 14.8627                    |
| SMDO with<br>Powell                 | 0                      | 0.0005                | 0.0003   | 0.0013                     | 4.7732                    | 27.9739                    |
| SMDO with<br>Rastrigin              | 0                      | 0.0141                | 0.0067   | 0.02999                    | 4.5009                    | 30.5890                    |
| SMDO with<br>Rosenbrock             | 0                      | 0.1392                | 0.3961   | 0.1265                     | 1.6300                    | 7.3854                     |
| SMDO with<br>Schwefel               | 0                      | 813.7992              | 813.7996                                       | 115.3717                   | -6.9296                   | 49.0199                    |
| SMDO with<br>Shubert                | -<br>186,73            | -22.31463             | -18.3900                                       | 18.4898                    | -1.1027                   | 2.8943                     |
| SMDO with Sphere                    | 0                      | 3.8099e-05            | 3.6085e-05                                     | 3.8897e-05                 | 2.8275                    | 20.0084                    |
| SMDO with<br>Zakharov               | 0                      | 4.5726e-05            | 4.0279e-05                                     | 6.4747e-05                 | 4.3740                    | 31.2018                    |

**Table 1:** Results of SMDO Algorithm with Different Benchmark Functions Using Normal Distribution

 Function

| SMDO with Beta                      | Global       |                       | Classical            |                            |                           |                            |
|-------------------------------------|--------------|-----------------------|----------------------|----------------------------|---------------------------|----------------------------|
| Distribution                        | Min.<br>Val. | Mean(First<br>Moment) | SMDO With<br>Uniform | Variance(Second<br>Moment) | Skewness(Third<br>Moment) | Kurtosis(Fourth<br>Moment) |
|                                     | v ui.        | Moment)               | (Mean)               | Moment)                    | moment)                   | Moment)                    |
| SMDO with                           | 0            | 0.0048                | 0.0079               | 0.00479                    | 1.5709                    | 5.3299                     |
| Ackley<br>SMDO with Beale           | 0            | 0.0011                | 0.0065               | 0.003025                   | 10.2732                   | 128.1170                   |
| SMDO with<br>Bohachecsky            | 0            | 0.0018                | 0.0018               | 0.002896                   | 3.06244                   | 14.8792                    |
| SMDO with Booth<br>SMDO with Branin | 0<br>0,3978  | 9.4914e-05<br>0.3908  | 0.0010<br>0.4092     | 0.00013<br>0.05541         | 3.8692<br>-6.9237         | 22.8552<br>48.9667         |
| SMDO with<br>DixonPrice             | 0            | 0.00099               | 0.0351               | 0.001649                   | 3.5398                    | 17.58250                   |
| SMDO with Easom                     | -1           | -1.4773e-08           | -2.9777e-08          | 1.0938e-08                 | -0.8225                   | 2.6445191                  |
| SMDO with<br>GoldsteinPrice         | 3            | 3.0417                | 4.0397               | 0.4760                     | -4.7354                   | 34.1134                    |
| SMDO with<br>Griewank               | 0            | 3.3553e-05            | 2.8866e-05           | 3.1356e-05                 | 0.5283                    | 1.8592                     |
| SMDO with Hump                      | 0            | 0.00186               | 0.0220               | 0.0032                     | 3.1804                    | 13.8229                    |
| SMDO with Levy                      | 0            | 0.0001                | 0.0038               | 0.0002                     | 4.35260                   | 24.2882                    |
| SMDO with<br>Matyas                 | 0            | 3.555e-05             | 3.3132e-05           | 3.0747e-05                 | 0.5315                    | 1.9206                     |
| SMDO with Perm                      | 0            | 0.00311               | 0.0279               | 0.0070                     | 8.2227                    | 86.2100                    |
| SMDO with Powell                    | 0            | 0.0002                | 0.0003               | 0.0011                     | 12.2108                   | 163.6566                   |
| SMDO with<br>Rastrigin              | 0            | 0.00128               | 0.0067               | 0.00345                    | 6.15650                   | 46.1952                    |
| SMDO with<br>Rosenbrock             | 0            | 0.3233                | 0.3961               | 0.1038                     | -0.6704                   | 4.05219                    |
| SMDO with<br>Schwefel               | 0            | 813.7992              | 813.7996             | 115.3717                   | -6.9296                   | 49.0199                    |
| SMDO with<br>Shubert                | -186,73      | -11.54244             | -18.3900             | 5.0931                     | 0.6507                    | 2.21161                    |
| SMDO with Sphere                    | 0            | 3.3593                | 3.6085e-05           | 3.2951e-05                 | 1.3627                    | 7.1360                     |
| SMDO with<br>Zakharov               | 0            | 2.7623e-05            | 4.0279e-05           | 2.9612e-05                 | 2.2103                    | 13.0656                    |

| <b>Table 2:</b> Results of SMDO Algorithm with Different Benchmark Functions Using Beta Distribution |
|--|
| Function   |

# **Table 3:** Results of SMDO Algorithm with Different Benchmark Functions Using Binomial Distribution Function

| SMDO with<br>Binomial<br>Distribution | Global<br>Min.<br>Val. | Mean(First<br>Moment) | Classical<br>SMDO With<br>Uniform<br>(Mean) | Variance(Second<br>Moment) | Skewness(Third<br>Moment) | Kurtosis(Fourth<br>Moment) |
|---------------------------------------|------------------------|-----------------------|---|----------------------------|---------------------------|----------------------------|
| SMDO with<br>Ackley                   | 0                      | 0.1056                | 0.0079                                      | 0.5248                     | 4.7737                    | 23.8915                    |
| SMDO with Beale                       | 0                      | 5.942                 | 0.0065                                      | 7.0001                     | 0.3370                    | 1.11486                    |
| SMDO with<br>Bohachecsky              | 0                      | 0.02941               | 0.0018                                      | 0.1538                     | 6.7805                    | 58.9932                    |
| SMDO with Booth                       | 0                      | 0.1053                | 0.0010                                      | 0.3637                     | 3.9940                    | 19.5653                    |
| SMDO with Branin                      | 0,3978                 | 1.1269                | 0.4092                                      | 1.8028                     | 4.5147                    | 26.0063                    |
| SMDO with DixonPrice                  | 0                      | 0.4803                | 0.0351                                      | 0.2918                     | 0.8972                    | 4.72660                    |
| SMDO with Easom                       | -1                     | -2.1170e-08           | -2.9777e-08                                 | 4.4813e-08                 | -4.34627                  | 24.4713                    |
| SMDO with GoldsteinPrice              | 3                      | 248.7368              | 4.0397                                      | 2854.2248                  | 14.16455                  | 201.75833                  |
| SMDO with<br>Griewank                 | 0                      | 0.01319               | 2.8866e-05                                  | 0.0220                     | 1.7918                    | 6.0395                     |

| SMDO with Hump          | 0           | 0.2901   | 0.0220     | 0.1082   | 5.2853  | 38.8661  |
|-------------------------|-------------|----------|------------|----------|---------|----------|
| SMDO with Levy          | 0           | 0.1645   | 0.0038     | 0.3102   | 2.9967  | 15.5586  |
| SMDO with<br>Matyas     | 0           | 0.0019   | 0.0279     | 0.0110   | 5.5704  | 32.0303  |
| SMDO with Perm          | 0           | 1.0699   | 0.0003     | 1.9015   | 6.0539  | 50.1328  |
| SMDO with Powell        | 0           | 0.7457   | 0.0067     | 4.2443   | 5.5668  | 32.0037  |
| SMDO with<br>Rastrigin  | 0           | 0.04411  | 0.3961     | 0.2058   | 4.4399  | 20.7128  |
| SMDO with<br>Rosenbrock | 0           | 64.0465  | 813.7996   | 114.9534 | 1.9502  | 5.8908   |
| SMDO with<br>Schwefel   | 0           | 789.9691 | -18.3900   | 116.8345 | -6.0896 | 41.3975  |
| SMDO with<br>Shubert    | -<br>186,73 | -14.6498 | 3.6085e-05 | 10.8293  | -2.6302 | 10.7316  |
| SMDO with Sphere        | 0           | 0.01348  | 4.0279e-05 | 0.08305  | 9.0685  | 100.8007 |
| SMDO with<br>Zakharov   | 0           | 0.01573  | 0.0079     | 0.1058   | 9.7663  | 113.6100 |

**Table 4:** Results of SMDO Algorithm with Different Benchmark Functions Using Extreme Value Distribution Function

| SMDO with<br>Extreme Value<br>Distribution | Global<br>Min.<br>Val. | Mean(First<br>Moment) | Classical<br>SMDO With<br>Uniform<br>(Mean) | Variance(Second<br>Moment) | Skewness(Third<br>Moment) | Kurtosis(Fourth<br>Moment) |
|--|------------------------|-----------------------|---|----------------------------|---------------------------|----------------------------|
| SMDO with<br>Ackley                        | 0                      | 0.0142                | 0.0079                                      | 0.01537                    | 2.14544                   | 9.2053                     |
| SMDO with Beale                            | 0                      | 0.0874                | 0.0065                                      | 0.9954                     | 14.0801                   | 200.12788                  |
| SMDO with<br>Bohachecsky                   | 0                      | 0.0023                | 0.0018                                      | 0.0045                     | 3.15584                   | 13.8019                    |
| SMDO with<br>Booth                         | 0                      | 0.0003                | 0.0010                                      | 0.00056                    | 3.85149                   | 26.6506                    |
| SMDO with<br>Branin                        | 0,3978                 | 0.3915                | 0.4092                                      | 0.05555                    | -6.9114                   | 48.8571                    |
| SMDO with<br>DixonPrice                    | 0                      | 0.00376               | 0.0351                                      | 0.0045                     | 2.5793                    | 12.739                     |
| SMDO with<br>Easom                         | -1                     | -7.8097e-08           | -2.9777e-08                                 | 1.1694e-07                 | -2.0064                   | 6.1050                     |
| SMDO with<br>GoldsteinPrice                | 3                      | 3.5185                | 4.0397                                      | 1.0694                     | 2.41662                   | 21.346                     |
| SMDO with<br>Griewank                      | 0                      | 0.00017               | 2.8866e-05                                  | 0.00096                    | 9.1354                    | 90.4217                    |
| SMDO with<br>Hump                          | 0                      | 0.003568              | 0.0220                                      | 0.00478                    | 3.01209                   | 14.6803                    |
| SMDO with Levy                             | 0                      | 0.0003                | 0.0038                                      | 0.000401                   | 2.92719                   | 15.7236                    |
| SMDO with<br>Matyas                        | 0                      | 3.3554e-05            | 3.3132e-05                                  | 3.0966e-05                 | 0.542472                  | 1.93375                    |
| SMDO with Perm                             | 0                      | 0.0085                | 0.0279                                      | 0.01061                    | 2.52858                   | 11.58471                   |
| SMDO with<br>Powell                        | 0                      | 0                     | 0.0003                                      | 0                          | NaN                       | NaN                        |
| SMDO with<br>Rastrigin                     | 0                      | 0.02889               | 0.0067                                      | 0.0856                     | 6.8884                    | 62.67449                   |
| SMDO with<br>Rosenbrock                    | 0                      | 0.1388                | 0.3961                                      | 0.14363                    | 2.27359                   | 10.0489                    |
| SMDO with<br>Schwefel                      | 0                      | 813.7992              | 813.7996                                    | 115.3717                   | -6.929                    | 49.0199                    |
| SMDO with<br>Shubert                       | -186,73                | -22.0883              | -18.3900                                    | 19.2324                    | -1.19970                  | 2.9960                     |

| SMDO with<br>Sphere   | 0 | 6.7565e-05 | 3.6085e-05 | 0.000192 | 11.5382 | 151.334 |
|-----------------------|---|------------|------------|----------|---------|---------|
| SMDO with<br>Zakharov | 0 | 0.0003     | 4.0279e-05 | 0.00123  | 7.0040  | 55.8365 |

It ensures that the algorithm remains within the stability limits for the parameters. The "Enter Divergence Vector" section is a specially defined function for SMDO as the scanning speed of the parameter vector spaces of the parameters The "Enter optimized in the algorithm. benchmark type" section provides the user with the option to select the desired benchmark function [28] with a variable for 27 different benchmark functions. The "Enter distribution type" section can actually be shown as a first for such algorithms. The benchmark function that is desired to be used is automatically selected in the toolbox and its effect in terms of algorithm can be easily monitored. In this study, a program called SMDO Toolbox is developed to implement SMDO algorithm. By the help of this program SMDO is applied on different benchmark test functions with different distribution functions and results are gained to compare within each other. The program is developed with MATLAB. In the program input parameters are taken through graphical user interfaces. The GUI of the program can be seen in Figure 3.

|   | -  |                    | $\times$ |
|---|--|--------------------|----------|
| Enter parameter count:  |  |                    |          |
| 2   |  |                    |          |
| Enter Iteration Number:   |  |                    |          |
| 150   |  |                    |          |
| Enter Error Limit:  |  |                    |          |
| 0.0001  |  |                    |          |
| Enter Divergence Vector:  |  |                    |          |
| 0.5 0.5   |  |                    |          |
| Enter Initialization Values   |  |                    |          |
| 0.0   |  |                    |          |
| 19)Powersum 20)Rastrigin 21)Rosenbrock 22)Schwefel 23)S   | 17)Perm 1<br>hekel 241                               | Shubert            |          |
| 19)Powersum 20)Rastrigin 21)Rosenbrock 22)Schwefel 23)S<br>25)Sphere 26)SumSquares 27)Trid 28)Zakharov<br>2   |  | Shubert            |          |
| 25)Sphere 26)SumSquares 27)Trid 28)Zakharov   | hekel 24):<br>al 5)extrer<br>)generaliz<br>eigh 14)w | ne<br>ed<br>eibull |          |
| 25)Sphere 26)SumSquares 27)Trid 28)Zakharov<br>2<br>Enter Distribution Type: 1)Uniform 2)normal 3)beta 4)binnon<br>parter Distribution Type: 1)Uniform 2)normal 3)beta 4)binnon<br>parter Distribution 1)proma 5)binnonia 12)protection<br>1)Spheri equare 16)geometric 17)propresentemetric 18)noncentra   | hekel 24):<br>al 5)extrer<br>)generaliz<br>eigh 14)w | ne<br>ed<br>eibull |          |
| 25)Sphere 26)SumSquares 27)Trid 28)Zakharov<br>2<br>Enter Distribution Type: 1)Uniform 2)normal 3)beta 4)binomi<br>value 6)exponential 7)gamma 8)generalized extreme value 9)<br>pareto 10)ognormal 11)negative binomial 12)poisson 13)ayi<br>15)ni-square 16)geometric 17)hypergeometric 18)nonoentria<br>20)noncentral chi-square 21)discrete uniform                                       | hekel 24):<br>al 5)extrer<br>)generaliz<br>eigh 14)w | ne<br>ed<br>eibull |          |
| 25)Sphere 28)SumSquares 27)Trid 28)Zukharov<br>2<br>Eriter Diatibulion Type: 1)Jiniform 2)pornal 3)Jesta 4)binomi<br>value Stepponential 7)ganma Bigeneralized externe value 9<br>parete 10)lognormal 11)negative binomial 12)poisson 13)rayl<br>15(bi-li-aquare 15)geometric 17)hypergeometric 16 (honcorrite<br>20)honcentral chi-square 21)discrete uniform 3                              | hekel 24):<br>al 5)extrer<br>)generaliz<br>eigh 14)w | ne<br>ed<br>eibull |          |
| 25/Sphere 26/SumSquares 27/Trid 28/Zakharov<br>25/Sphere 26/SumSquares 27/Trid 28/Zakharov<br>26 Enter Distribution Type: 1/Uniform 2/normal 3/beta 4/binomic<br>value 8/bexponential 7/squares binomia 12/boston 13/synt<br>aprilo 10/boston 11/stragator binomia 12/boston 13/synt<br>120/poncentral chi-square 21/discrete uniform<br>3<br>Enter run count:                                | hekel 24):<br>al 5)extrer<br>)generaliz<br>eigh 14)w | ne<br>ed<br>eibull |          |
| 25/Sphere 28/SumSquares 27/Trid 28/Zakharov<br>2<br>2<br>Prier Distribution Type: 1)Uniform 2/normal 3)beta 4)binomia<br>value 6/sexponential 7/gamma 8/generalized extreme value 9/<br>pare/s 10/jongormal 11/seguite binomial 12/poisson 13/syl<br>15/cit-aquare 16/geometric 17/hypergeometric 18/noncentra<br>20/noncentral chi-square 21/discrete uniform<br>3<br>Enter un count:<br>100 | hekel 24):<br>al 5)extrer<br>)generaliz<br>eigh 14)w | ne<br>ed<br>eibull |          |
| 25/Sphere 28/SumSquares 27/Trid 28/Zakharov 2<br>2<br>Enter Distribution Type: 1/Uniform 2/normal 3/bets 4/binomic<br>value 5/supponential 7/gamma 5/generalized extreme value 5/<br>15/bin-inquare 16/generation 17/bypengeometric 18/pnonentra<br>12/0/noncentral chi-square 21/discrete uniform<br>3<br>Enter nun count:<br>100<br>Enter Distribution Parameters:                          | hekel 24):<br>al 5)extrer<br>)generaliz<br>eigh 14)w | ne<br>ed<br>eibull |          |

Fig. 3. GUI of SMDO Toolbox

Besides this, the mean, best and worst values are also shown with the help of this program to analyze and compare the results.

#### Conclusions

This paper presents the comparisons of solutions of different numerical optimization methods by using different benchmark functions

with different distribution functions. SMDO algorithm has proven its success especially in a real world engineering problems such that controller design. This is a big deal because generally optimization problems are verified through benchmark test functions which are far away from solving real world problems efficiently. But if an algorithm does not contribute to a real world problem it remains restricted in the theoretical ground and we cannot use it in a practical way which is not preferred from an engineering perspective.

But the performance of SMDO like other numerical methods can be enhanced by developing its randomization step. In Section 4 it is shown that SMDO algorithm can work with most of the benchmark functions efficiently like other algorithms do. This comparison is made with uniform distribution function. From this table we can see that an algorithm which is eligible for real world problems can be applied to artificial benchmark functions. But to move this success one more step further, randomization process in the SMDO algorithm is focused on. For this SMDO algorithm is tried with different functions distribution by using different benchmark functions. When using different distribution functions a very important notion in statistics is analyzed which is statistical moments. The four statistical moments are shown in tabular form when using different distribution functions in Section 5. It is showed that the used distribution function in a numerical algorithm can change the solution. This effect can be positive or negative. It is seen that the distribution function which can be more suitable for an algorithm can be specified by analyzing the statistical moment of the data set produced. Because the statistical moments give the clues of algorithm's process characteristics. So by using the data produced in the algorithm makes us to analyze the characteristics of the randomization process of the algorithm.

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