

Department of Mathematics, Larbi Ben M'hidi University, Oum Elbouaghi, Algeria.

Abstract

Global Optimization problems arise in many fields of science and technology [2-4]. Filled function method is a type of efficient methods to obtain the global solution of a multivariable function. The key idea of the filled function method is to leave from a current local minimizer x^* to a lower minimizer x^* of the original objective function $f(x)$ with the auxiliary function $P(x)$ constructed at the local minimizer. This method was introduced in Ge's paper [1] for continuous global optimization problem, the first filled has the form

$$p(x, r, \rho) = \frac{1}{r + f(x)} \exp\left(-\frac{\|x - x_k^*\|^2}{\rho^2}\right)$$

where r and ρ are two adjustable parameters.

This paper gives a new definition of the filled function. It shows that the filled function given in some paper are the special forms of this filled functions.

References

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