

# A Concise Overview of Applications of Ant Colony Optimization

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Ant Colony Optimization (ACO) [1, 2, 3] is a metaheuristic for solving hard combinatorial optimization problems inspired by the indirect communication of real ants. In ACO algorithms, (artificial) ants construct candidate solutions to the problem being tackled, making decisions that are stochastically biased by numerical information based on (artificial) pheromone trails and available heuristic information. The pheromone trails are updated during algorithm execution to bias the ants search towards promising decisions previously found. Chapter [Chapter “Ant Colony Optimization”, this encyclopedia] gives a detailed overview of the main concepts of ACO.

Despite being one of the youngest metaheuristics, the number of applications of ACO algorithms is very large. In principle, ACO can be applied to any combinatorial optimization problem for which some iterative solution construction mechanism can be conceived. Most applications of ACO deal with  $\mathcal{NP}$ -hard combinatorial optimization problems, that is, with problems for which no polynomial time algorithms are known. ACO algorithms have also been extended to handle problems with multiple objectives, stochastic data and dynamically changing problem information. There are, as well, extensions of the ACO metaheuristic for dealing with problems with continuous decision variables.

This chapter provides a concise overview of several noteworthy applications of ACO algorithms. This overview is necessarily incomplete because the number of currently available ACO applications goes into the hundreds. Our description of the applications follows the classification used in the 2004 book on ACO by Dorigo & Stützle [3] but extending the list there with many recent examples. Tables 1 and 2 summarize those applications.

## 1 Applications to $\mathcal{NP}$ -hard problems

ACO was primarily intended for solving combinatorial optimization problems, among which  $\mathcal{NP}$ -hard problems are the most challenging ones. In fact, no polynomial-time algorithms are known for such problems, and therefore heuristic techniques such as ACO are often used for generating high-quality solutions in reasonable computation times.

Table 1: Applications of ACO algorithms to  $\mathcal{NP}$ -hard problems.

| <i>Problem type</i>          | <i>Problem name</i>           | <i>Authors</i>           | <i>Year</i>              | <i>References</i> |      |
|------------------------------|-------------------------------|--------------------------|--------------------------|-------------------|------|
| Routing                      | Traveling salesman            | Dorigo et al.            | 1991, 1996               | [4, 5]            |      |
|                              |                               | Dorigo & Gambardella     | 1997                     | [6]               |      |
|                              |                               | Stützle & Hoos           | 1997, 2000               | [7, 8]            |      |
|                              | Vehicle routing (VRP)         | Bullheimer et al.        | 1999                     | [9]               |      |
|                              |                               | Reimann et al.           | 2004                     | [10]              |      |
|                              |                               | Rizzoli et al.           | 2007                     | [11]              |      |
|                              |                               | Gambardella et al.       | 1999                     | [12]              |      |
|                              | VRP with time windows         | Favoretto et al.         | 2007                     | [13]              |      |
|                              | VRPMTWMV                      | Doerner et al.           | 2006                     | [14]              |      |
|                              | VRP with loading constraints  | Fuellerer et al.         | 2009                     | [15, 16]          |      |
|                              | Team orienteering             | Ke et al.                | 2008                     | [17]              |      |
|                              | Sequential ordering           | Gambardella & Dorigo     | 2000                     | [18]              |      |
| TSP with time windows        | López-Ibáñez & Blum           | 2010                     | [19]                     |                   |      |
| Scheduling                   | Single machine                | Den Besten et al.        | 2000                     | [20]              |      |
|                              |                               | Merkle & Middendorf      | 2000, 2002               | [21, 22]          |      |
|                              |                               | Meyer & Ernst            | 2004                     | [23]              |      |
|                              |                               | Liao & Juan              | 2007                     | [24]              |      |
|                              |                               | Meyer                    | 2008                     | [25]              |      |
|                              |                               | Stützle                  | 1998                     | [26]              |      |
|                              | Flow shop                     | Rajendran & Ziegler      | 2004                     | [27]              |      |
|                              |                               | Gravel et al.            | 2002                     | [28]              |      |
|                              | Industrial scheduling         | Merkle et al.            | 2002                     | [29]              |      |
|                              | Project scheduling            | Blum                     | 2004                     | [30]              |      |
|                              | Group shop                    | Blum                     | 2004                     | [30]              |      |
|                              | Job shop                      | Huang & Liao             | 2008                     | [31]              |      |
|                              | Open shop                     | Blum                     | 2005                     | [32]              |      |
|                              | Car sequencing                | Khichane et al.          | 2008                     | [33]              |      |
|                              |                               | Solnon                   | 2008                     | [34]              |      |
|                              |                               | Morin et al.             | 2009                     | [35]              |      |
|                              | Subset                        | Multiple knapsack        | Leguizamón & Michalewicz | 1999              | [36] |
|                              |                               |                          | Ke et al.                | To appear         | [37] |
| Maximum independent set      |                               | Leguizamón & Michalewicz | 1999                     | [36]              |      |
| Redundancy allocation        |                               | Liang & Smith            | 1999                     | [38]              |      |
| Weight constraint            |                               | Cordone & Maffioli       | 2001                     | [39]              |      |
| graph tree partitioning      |                               |                          |                          |                   |      |
| Bin packing                  |                               | Levine & Ducatelle       | 2002                     | [40]              |      |
| Set covering                 |                               | Lessing et al.           | 2004                     | [41]              |      |
| Set packing                  |                               | Gandibleux et al.        | 2004                     | [42]              |      |
| $l$ -cardinality trees       |                               | Blum & Blesa             | 2005                     | [43]              |      |
| Capacitated minimum          |                               | Reimann & Laumanns       | 2006                     | [44]              |      |
| spanning tree                |                               |                          |                          |                   |      |
| Maximum clique               |                               | Solnon & Fenet           | 2006                     | [45]              |      |
| Multi-level lot-sizing       |                               | Pitakaso et al.          | 2006, 2007               | [46, 47]          |      |
|                              |                               | Almeder                  | 2010                     | [48]              |      |
| Edge-disjoint paths          | Blesa & Blum                  | 2007                     | [49]                     |                   |      |
| Feature Selection            | Sivagaminathan & Ramakrishnan | 2007                     | [50]                     |                   |      |
| Multicasting ad-hoc networks | Hernández & Blum              | 2009                     | [51]                     |                   |      |

(continues ...)

Table 1: Applications of ACO algorithms to  $\mathcal{NP}$ -hard problems (continued).

| <i>Problem type</i>    | <i>Problem name</i>                           | <i>Authors</i>       | <i>Year</i> | <i>References</i> |
|------------------------|---|----------------------|-------------|-------------------|
| Assignment<br>& layout | Quadratic assignment                          | Maniezzo et al.      | 1994, 1999  | [52, 53]          |
|                        |   | Stützle & Hoos       | 2000        | [8]               |
|                        | Graph coloring                                | Costa & Hertz        | 1997        | [54]              |
|                        | Generalized assignment                        | Lourenço & Serra     | 1998        | [55]              |
|                        | Frequency assignment                          | Maniezzo & Carbonaro | 2000        | [56]              |
|                        | Constraint satisfaction                       | Solnon               | 2000, 2002  | [57, 58]          |
|                        | Course timetabling                            | Socha et al.         | 2002, 2003  | [59, 60]          |
|                        | Ambulance location                            | Doerner et al.       | 2005        | [61]              |
|                        | MAX-SAT                                       | Pinto et al.         | 2007        | [62]              |
|                        | Assembly line balancing                       | Bautista & Pereira   | 2007        | [63]              |
| Machine<br>learning    | Bayesian networks                             | De Campos et al.     | 2002        | [66, 67]          |
|                        |   | Pinto et al.         | 2009        | [68]              |
|                        | Classification rules                          | Parpinelli et al.    | 2002        | [69]              |
|                        |   | Martens et al.       | 2007        | [70]              |
| Bioinformatics         | Shortest common<br>supersequence              | Michel & Middendorf  | 1998, 1999  | [72, 73]          |
|                        |   |                      |             |                   |
|                        | Docking                                       | Korb et al.          | 2006, 2007  | [75, 76]          |
|                        | Peak selection in<br>biomarker identification | Ressom et al.        | 2007        | [77]              |
|                        | DNA sequencing                                | Blum et al.          | 2008        | [78]              |
|                        | Haplotype inference                           | Benedettini et al.   | 2008        | [79]              |

Table 2: Applications of ACO algorithms to “non-standard” problems.

| <i>Problem type</i> | <i>Problem name</i>  | <i>Authors</i>         | <i>Year</i> | <i>References</i> |
|---------------------|----------------------|------------------------|-------------|-------------------|
| Multi-objective     | Scheduling           | Iredi et al.           | 2001        | [80]              |
|                     | Portfolio Selection  | Doerner et al.         | 2001, 2004  | [81, 82]          |
|                     | Quadratic assignment | López-Ibáñez et al.    | 2004, 2006  | [83, 84]          |
|                     | Knapsack             | Alaya et al.           | 2007        | [85]              |
|                     | Traveling salesman   | García-Martínez et al. | 2007        | [86]              |
|                     | Activity Crashing    | Doerner et al.         | 2008        | [87]              |
|                     | Orienteering         | Schilde et al.         | 2009        | [88]              |
| Continuous          | Neural networks      | Socha & Blum           | 2007        | [89]              |
|                     | Test problems        | Socha & Dorigo         | 2008        | [90]              |
| Stochastic          | Probabilistic TSP    | Bianchi et al.         | 2002        | [91]              |
|                     |                      | Bianchi & Gambardella  | 2007        | [92]              |
|                     |                      | Balaprakash et al.     | 2009        | [93]              |
|                     | Vehicle routing      | Bianchi et al.         | 2006        | [94]              |
|                     | Screening policies   | Brailsford et al.      | 2006        | [95]              |
| Dynamic             | Network routing      | Di Caro & Dorigo       | 1998        | [96]              |
|                     |                      | Di Caro et al.         | 2005        | [97]              |
|                     | Dynamic TSP          | Guntsch & Middendorf   | 2001, 2002  | [98, 99]          |
|                     |                      | Eyckelhof & Snoek      | 2002        | [100]             |
|                     |                      | Sammoud et al.         | To appear   | [101]             |
|                     | Vehicle routing      | Montemanni et al.      | 2005        | [102]             |
|                     | Donati et al.        | 2008                   | [103]       |                   |

## 1.1 Routing problems

Routing problems involve one or more agents visiting a predefined set of locations, and the objective function and constraints depend on the order in which the locations are visited. Perhaps the best-known example is the traveling salesman problem (TSP) [104, 105]. In fact, the first ACO algorithm, Ant System (AS) [4, 5, 106, 107], was first tested using this problem. Although AS could not compete with state-of-the-art algorithms for the TSP, it was the starting point for the development of various high performing ACO algorithms. The application of AS to the TSP also stimulated the application of ACO to other routing and combinatorial problems.

For instance, ACO has obtained very good results in the sequential ordering problem, an extension of asymmetric TSP with precedence constraints among nodes. At the time it was proposed, the algorithm by Gambardella & Dorigo [18] was the best available algorithm for this problem, improving upon many best-known solutions. Recently, stochastic sampling has been integrated into a Beam-ACO algorithm for the TSP with time windows (TSPTW) [19], which is an extension of the classical TSP with time window constraints; Beam-ACO is a combination of ACO algorithms with beam-search [32].

ACO algorithms have been successful in tackling various variants of the vehicle routing problem (VRP). The first application of ACO to the capacitated VRP was due to Bullnheimer et al. [9]. More recently, Reimann et al. [10] proposed a particular ACO algorithm (D-Ants) for the capacitated VRP. Gambardella et al. [12] introduced MACS-VRPTW, an ACO algorithm for the VRP with time window constraints (VRPTW), which reached state-of-the-art results when it was proposed. Favaretto et al. [13] proposed an ACS algorithm for a variant of the VRP with multiple time windows and multiple visits (VRPMTWMV). Fuellerer et al. [15] used an ACO algorithm for a problem that combines the two-dimensional packing and the capacitated vehicle routing problem (2L-CVRP), showing that it outperforms a tabu search algorithm. In this problem, items of different sizes and weights are loaded in vehicles with a limited weight capacity and limited two-dimensional loading surface, and then they are distributed to the customers. Other variants of VRP with different loading constraints have also been tackled by means of ACO [14, 16].

Ke et al. [17] have recently proposed an ACO approach to the team orienteering problem (TOP), where the goal is to find the set of paths from a starting point to an ending point that maximizes the reward obtained by visiting certain locations taking into account that there are restrictions on the length of each path.

## 1.2 Scheduling problems

Scheduling problems concern the assignment of jobs to one or various machines over time. Input data for these problems are processing times but also often additional setup times, release dates and due dates of jobs, measures for the jobs' importance and precedence constraints among jobs. Scheduling problems have been an important application area of ACO algorithms, and the currently available ACO applications in scheduling deal with many different job and machine characteristics.

The single-machine total weighted tardiness problem (SMTWTP) has been tackled

by both den Besten et al. [20] and Merkle & Middendorf [21, 22] using variants of ACS (ACS-SMTWTP). In ACS-SMTWTP, a solution is determined by a sequence of jobs. The positions of the sequence are filled in their canonical order, that is, first a job is assigned to position one, next a job to position two, and so on, until position  $n$ . Pheromone trails are defined as the desirability of scheduling job  $j$  at position  $i$ , a pheromone trail definition that is used in many ACO applications to scheduling problems [20, 26, 108, 109]. Merkle & Middendorf [21] used sophisticated heuristic information and an algorithmic technique called *pheromone summation rule*, which has proven to be useful in many applications of ACO to scheduling problems. On the other hand, den Besten et al. [20] combined ACS-SMTWTP with a powerful local search algorithm, resulting in one of the best algorithms available for this problem in terms of solution quality. Another application of ACO to a variant of this problem with sequence-dependent setup times has recently been studied by Liao & Juan [24]. Meyer & Ernst [23] and Meyer [25] studied the integration of constraint programming techniques into ACO algorithms using as a case study a single-machine problem with sequence-dependent setup times, release dates and deadlines for jobs.

ACO algorithms have also been proposed for the permutation flow-shop problem. The first approach is due to Stützle [26], who proposed a hybrid between  $\mathcal{MMAS}$  and ACS. Later, Rajendran & Ziegler [27] improved its performance by introducing the pheromone summation rule. For this problem, however, the results of existing ACO algorithms are behind the current state-of-the-art algorithms. This is also the case for the well-known job-shop problem [30], although recent results hybridizing ACO and tabu search seem promising [31]. Nevertheless, for various other scheduling problems ACO algorithms are nowadays among the best performing algorithms available. Beam-ACO, the hybrid between beam search and ACO, is a state-of-the-art algorithm for open shop scheduling [32]. In addition, a variant of  $\mathcal{MMAS}$  obtained excellent results in the group shop problem [30].

Another scheduling problem where ACO obtained excellent results is the resource-constrained project scheduling problem, in which a set of activities must be scheduled, subject to resource constraints and precedence constraints among the activities, such that the completion of the last activity is as early as possible. At the time of its publication, the ACO algorithm proposed by Merkle et al. [29] was the best available.

Finally, state-of-the-art results have been obtained in the car sequencing problem by the ACO algorithm proposed by Solnon [34], and these results have been further improved by Morin et al. [35] by means of a specialized pheromone model. The car sequencing problem has also been used as an example application by Khichane et al. [33] to explore the integration of constraint programming techniques into ACO algorithms.

### 1.3 Subset problems

The goal in subset problems is, generally speaking, to find a subset of the available items that minimizes a cost function defined over the items and that satisfies a number of constraints. This is a wide definition that can include other classes of problems. There are, however, two characteristic properties of the solutions to subset problems: The order of the solution components is irrelevant, and the number of components of a

solution may differ from solution to solution.

An important subset problem is the set covering problem (SCP). Lessing et al. [41] compared the performance of a number of ACO algorithms for the (SCP), with and without the usage of a local search algorithm based on 3-flip neighborhoods [110]. The best performance results were obtained, as expected, when including local search. For a large number of instances the computational results were competitive with state-of-the-art algorithms for the SCP.

Leguizamón & Michalewicz [36] proposed the first ACO applications to the multiple knapsack and to the maximum independent set problems, which were, however, not competitive with the state of the art. Currently, the best performing ACO algorithm for the multiple knapsack problem is due to Ke et al. [37]. Levine & Ducatelle [40] adapted  $\mathcal{MMAS}$  to the well-known bin packing problem and compared its performance with the hybrid grouping genetic algorithm [111], and with Martello & Toth's reduction method [112]. The  $\mathcal{MMAS}$  algorithm outperformed both, obtaining better solutions in much shorter time. Solnon & Fenet [45] carried out a comprehensive study for the maximum clique problem. Their conclusion was that ACO combined with appropriate local search can match the quality of state-of-the-art heuristics. Blesa & Blum [49] applied ACO to the problem of finding edge-disjoint paths in networks, and found the performance of the proposed ACO superior in terms of both solution quality and computation time when compared with a multi-start greedy algorithm. Another interesting application is the work of Sivagaminathan & Ramakrishnan [50], which shows how ACO may be hybridized with neural networks for optimizing feature selection in multivariate analysis.

Cordone & Maffioli [39] introduced the weight constrained graph tree partition problem, and tested different variants of ACS with and without local search. Blum & Blesa [43] tackled the edge-weighted  $k$ -cardinality tree problem (or  $k$ -minimum spanning tree), where the goal is to find a tree over a graph with exactly  $k$  edges minimizing the sum of the weights. They compared a  $\mathcal{MMAS}$  variant, tabu search and an evolutionary algorithm. Their results showed that none of the approaches was superior to the others in all instance classes tested, and  $\mathcal{MMAS}$  was better suited for instances where the value of  $k$  was much smaller than the number of vertices.

A subset problem closely related to the capacitated VRP (CVRP) is the capacitated minimum spanning tree problem (CMST), which has been effectively tackled by a hybrid ACO algorithm [44] based on a previous ACO algorithm for the CVRP [10]. More recently, Hernández & Blum [51] considered the minimization of power consumption when multicasting in static wireless ad-hoc networks. This problem can be stated as an  $\mathcal{NP}$ -hard combinatorial problem, where the goal is to find a directed tree over the network of nodes. Their proposed ACO algorithm outperforms existing algorithms for several variants of this problem.

Finally, a class of problems for which ACO has recently shown competitive results is that of multi-level lot-sizing with [46, 48] and without capacity constraints [47]. In these problems, a subset of items is scheduled for production at each time interval, and the goal is to minimize the cost of producing the items, taking into account several constraints and relations between the items.

## 1.4 Assignment and layout problems

In assignment problems, a set of items has to be assigned to a given number of resources subject to some constraints. Probably, the most widely studied example is the quadratic assignment problem (QAP), which was among the first problems tackled by ACO algorithms [5, 52, 53]. Various high-performing ACO algorithms for the QAP have followed this initial work. Among them is the approximate nondeterministic tree search (ANTS) algorithm by Maniezzo [113] a combination of ACO with tree search techniques involving the usage of lower bounds to rate solution components and to prune extensions of partial solutions. The computational results of ANTS on the QAP were very promising. Another high-performing ACO algorithm is the *MAX-MIN* Ant System (*MMAS*) proposed by Stützle & Hoos [8], which is among the best algorithms available for large, structured instances of the QAP.

The ANTS algorithm has also been applied to the frequency assignment problem (FAP), in which frequencies have to be assigned to links and there are constraints on the minimum distance between the frequencies assigned to each pair of links. ANTS showed good performance on some classes of FAP instances in comparison with other approaches [56]. Other applications of ACO to assignment problems include university course timetabling [59, 60] and graph coloring [54]. The work of Solnon [57, 58] applies ACO algorithms to the general class of constraint satisfaction problems (CSPs); in fact, decision variants of problems such as graph coloring and frequency assignment can be seen as cases of CSPs. Within this class, Pinto et al. [62] studied the application of ACO to regular and dynamic MAX-SAT problems.

Another notable example is the generalized assignment problem, where a set of tasks have to be assigned to a set of agents with a limited total capacity, minimizing the total assignment cost of tasks to agents. The *MMAS* algorithm proposed by Lourenço & Serra [55] was, at the time of its publication, close to the state-of-the-art for this problem. More recently, Doerner et al. [61] tackled a real-world problem related to ambulance locations in Austria by means of an ACO algorithm; and Blum [64] has shown that the hybrid between beam search and ACO, Beam-ACO, is a state-of-the-art algorithm for simple assembly line balancing (SALB-1). In Section 2.6, we mention an industrial application of ACO to assembly line balancing. Finally, Silva et al. [65] have used ACO for a complex supply chain management that combines aspects of the generalized assignment, scheduling, and vehicle routing problems.

## 1.5 Machine learning problems

Diverse problems in the field of Machine Learning have been tackled by means of ACO algorithms. Notable examples are the work of Parpinelli et al. [69] and Martens et al. [70] on applying ACO to the problem of learning classification rules. This work was later extended by Otero et al. [71] in order to handle continuous attributes. De Campos et al. [66, 67] adapted Ant Colony System for the problem of learning the structure of Bayesian networks, and Pinto et al. [68] have recently extended this work. Finally, the work of Socha & Blum [89] for training neural networks by means of ACO is also an example of the application of ACO algorithms for continuous problems.

## 1.6 Bioinformatics problems

Computer applications to molecular biology (bioinformatics) have originated many  $\mathcal{NP}$ -hard combinatorial optimization problems. We include in this section general problems that have attracted considerable interest due to their applications to bioinformatics. This is the case of the shortest common supersequence problem (SCSP), which is a well-known  $\mathcal{NP}$ -hard problem with applications in DNA analysis. Michel & Middendorf [72, 73] proposed an ACO algorithm for the SCSP, obtaining state-of-the-art results, in particular, for structured instances that are typically found in real-world applications.

An important problem in bioinformatics is protein folding, that is, the prediction of a protein's structure based on its sequence of amino acids. A simplified model for protein folding is the two-dimensional hydrophobic-polar protein folding problem [114]. Shmygelska & Hoos [74] have successfully applied ACO to this problem and its three-dimensional variant. The performance of the resulting ACO algorithm is comparable to the best existing specialized algorithms for these problems.

Interesting is also the work of Blum et al. [78], where they propose a *multilevel framework* based on ACO for the problem of DNA sequencing by hybridization. An earlier proposal of multilevel ACO frameworks is due to Korošec et al. [115]. Multilevel techniques [116, 117] solve a hierarchy of successively smaller versions of the original problem instance. The solutions obtained at the lowest level of the hierarchy are transformed into solutions for the next higher level, and improved by an optimization algorithm, such as an ACO algorithm.

Other problems in bioinformatics have been successfully tackled by means of ACO algorithms: Korb et al. [75, 76] considered the flexible protein-ligand docking problem, for which the proposed ACO algorithm reaches state-of-the-art performance, and Benedettini et al. [79] recently studied the problem of haplotype inference under pure parsimony. ACO algorithms are sometimes hybridized with Machine Learning techniques. An example is the recent work of Resson et al. [77] on a selection problem in biomarker identification, which combines ACO with support vector machines (SVM).

## 2 Applications to problems with non-standard features

We review in this section applications of ACO algorithms to problems having additional characteristics such as multiple objective functions, time-varying data and stochastic information about objective values or constraints. In addition, we mention applications of ACO to network routing and continuous optimization problems.

### 2.1 Multi-objective optimization

In many real-world problems, candidate solutions are evaluated according to multiple, often conflicting objectives. Sometimes the importance of each objective can be exactly weighted, and hence objectives can be combined into a single scalar value by using, for example, a weighted sum. This is the approach used by Doerner et al. [118] for a bi-objective transportation problem. In other cases, objectives can be ordered by their



relative importance in a lexicographical manner. Gambardella et al. [12] proposed a two-colony ACS algorithm for the vehicle routing problem with time windows, where the first colony improves the primary objective and the second colony tries to improve the secondary objective while not worsening the primary one.

When there is no *a priori* knowledge about the relative importance of objectives, the goal usually becomes to approximate the set of Pareto-optimal solutions—a solution is Pareto optimal if no other solution is better or equal for all objectives and strictly better in at least one objective. Iredi et al. [80] were among the first to discuss various alternatives for extending ACO to multi-objective problems in terms of Pareto-optimality. They also tested a few of the proposed variants on a bi-objective scheduling problem. Another early work is the application of ACO to multi-objective portfolio problems by Doerner et al. [81, 82]. Later studies have proposed and tested various combinations of alternative ACO algorithms for multi-objective variants of the quadratic assignment problem [83, 84], the knapsack problem [85], activity crashing [87] and the bi-objective orienteering problem [88]. García-Martínez et al. [86] reviewed existing multi-objective ACO algorithms and carried out an experimental evaluation of several ACO variants using the bi-criteria TSP as a case study. Angus & Woodward [119] give another detailed overview of available multi-objective ACO algorithms.

## 2.2 Stochastic optimization problems

In stochastic optimization problems, data are not known exactly before generating a solution. Rather, because of uncertainty, noise, approximation or other factors, what is available is stochastic information on the objective function value(s), on the decision variable values, or on the constraint boundaries.

The first application of ACO algorithms to stochastic problems was to the probabilistic TSP (PTSP). In the PTSP, each city has associated a probability of requiring a visit, and the goal is to find an *a priori* tour of minimal expected length over all cities. Bianchi et al. [91] and Bianchi & Gambardella [92] proposed an adaptation of ACS for the PTSP. Very recently, this algorithm was improved by Balaprakash et al. [93], resulting in a state-of-the-art algorithm for the PTSP. Other applications of ACO to stochastic problems include vehicle routing problems with uncertain demands [94], and the selection of optimal screening policies for diabetic retinopathy [95]. The latter approach builds on the S-ACO algorithm proposed earlier by Gutjahr [120].

## 2.3 Dynamic optimization problems

Dynamic optimization problems are those whose characteristics change while being solved. ACO algorithms have been applied to such versions of classical  $\mathcal{NP}$ -hard problems. Notable examples are applications to dynamic versions of the TSP, where the distances between cities may change or where cities may appear or disappear [98, 99, 100, 101]. More recently, Montemanni et al. [102] and Donati et al. [103] discuss applications of ACS to dynamic vehicle routing problems, reporting good results on both artificial and real-world instances of the problem. Other notable examples of dynamic problems are routing problems in communication networks, which are discussed in the following section.

## 2.4 Communication network problems

Some system properties in telecommunication networks, such as the availability of links or the cost of traversing links, are time-varying. The application of ACO algorithms to routing problems in such networks is among the main success stories in ACO. One of the first applications by Schoonderwoerd et al. [121] concerned routing in circuit-switched networks, such as classical telephone networks. The proposed algorithm, called ABC, was demonstrated on a simulated version of the British Telecom network.

A very successful application of ACO to dynamic network routing is the AntNet algorithm, proposed by Di Caro & Dorigo [96, 122]. AntNet was applied to routing in packet-switched networks, such as the Internet. Experimental studies compared AntNet with many state-of-the-art algorithms on a large set of benchmark problems under a variety of traffic conditions [96]. AntNet proved to be very robust against varying traffic conditions and parameter settings, and it always outperformed competing approaches.

Several other routing algorithms based on ACO have been proposed for a variety of wired network scenarios [123, 124]. More recent applications of these strategies deal with the challenging class of mobile ad hoc networks (MANETs). Due to the specific characteristics of MANETs (very high dynamics, link asymmetry), the straightforward application of the ACO algorithms developed for wired networks has proven unsuccessful [125]. Nonetheless, an extension of AntNet that is competitive with state-of-the-art routing algorithms for MANETs has been proposed by Ducatelle et al. [97, 126]. For recent, in-depth reviews of applications of ACO to dynamic network routing problems, we refer to Farooq & Di Caro [127] and Ducatelle et al. [128].

## 2.5 Continuous optimization problems

Continuous optimization problems arise in a large number of engineering applications. Their crucial difference from combinatorial problems, which were the exclusive application field of ACO in the early research efforts, is that decision variables in such problems have a continuous, real-valued domain. Recently, various proposals have been made of how to handle continuous decision variables within the ACO framework [129, 130, 131]. In the continuous ACO algorithm proposed by Socha & Dorigo [132], probability density functions, explicitly represented by Gaussian kernel functions, correspond to the pheromone models. Extensions of this approach also exist for mixed-variable—continuous and discrete—problems [133]. A notable application of ACO algorithms for continuous optimization is the training of feed-forward neural networks [89]. Interestingly, there exist also successful applications of ACO to continuous problems that discretize the real-valued domain of the variables. An example is the PLANTS algorithm for the protein–ligand docking problem [76], which combines a discrete ACO algorithm with a local search that works on the continuous domain of the variables.

## 2.6 Industrial applications

While most research is done on academic applications, commercial companies have started to use ACO algorithms for real-world applications [11]. The company AntOptima ([www.antoptima.com](http://www.antoptima.com)) develops and markets ACO-based solution methods for tackling industrial vehicle routing problems. Features common to real-world applications are time-varying data, multiple objectives or the availability of stochastic information about events or data. Moreover, engineering problems often do not have a mathematical formulation in the traditional sense. Rather, algorithms have to rely on an external *simulator* to evaluate the quality and feasibility of candidate solutions. Examples of applications of ACO relying on simulation are the design [134] and operation [135] of water distribution networks. Other interesting real-world applications are those of Gravel, Price & Gagné [28], who applied ACO to an industrial scheduling problem in an aluminium casting center, and by Bautista & Pereira [63, 136, 137], who successfully applied ACO to solve an assembly line balancing problem for a bike line assembly.

## 3 Conclusions

Nowadays, ACO is a well established metaheuristic with hundreds of successful implementations applied to a wide range of optimization problems. Several of these implementations have shown to be, at least at the time of their publication, the state of the art for the respective problems tackled, including problems such as vehicle routing, sequential ordering, quadratic assignment, assembly line balancing, open-shop scheduling, and various others. Applications of ACO to dynamic routing problems in telecommunication networks have been particularly successful, probably because several algorithm characteristics match well the features of the applications.

By analysing the many available ACO implementations, one can identify ingredients necessary for the successful application of ACO. Firstly, an effective mechanism for iteratively constructing solutions must be available. Ideally, this construction mechanism exploits problem-specific knowledge by using appropriate heuristic information. Secondly, the best performing ACO algorithms have specialized features that allow to carefully control the balance between the exploration of new solutions and the intensification of the search around the best solutions. Such control mechanisms are offered by advanced ACO algorithms such as ACS or *MMAS*. In fact, the original Ant System has been abandoned by now in favor of better performing variants. Thirdly, the usage of local search algorithms for improving the solutions constructed by the ants is very successful in practice. Finally, the integration of other techniques such as constraint programming, tree search techniques or multi-level frameworks often yields a further improvement in performance or increases the robustness of the algorithms.

Further information on ACO and related topics can be obtained by subscribing to the moderated mailing list `aco-list`, and by visiting the Ant Colony Optimization web page ([www.aco-metaheuristic.org](http://www.aco-metaheuristic.org)).

**Acknowledgments.** This work was supported by the META-X project, an *Action de Recherche Concertée* funded by the Scientific Research Directorate of the French Community of Belgium. Marco Dorigo and Thomas Stützle acknowledge support from the Belgian F.R.S.-FNRS, of which they are a Research Director and a Research Associate, respectively.

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