1001 Inter Group Meeting (Temp)

Cheng-Han Huang

Global Setting

Objective function with the third term

• 50 seeds on ER(500,0.5) for testing with fixed number of initialization (10 by default), and 10 seeds on ER(500,0.5) for testing with fixed time.

• Maximum iteration set to 1500 for fixed initialization testing and 150 for fix time testing.

Scipy and Handcraft L-BFGS

• Comparison by solution size: (L-BFGS-B indicates Scipy's solver)

	L-BFGS-B	Handcraft L-BFGS-B
Average solution size	11.26	10.78

Comparison by iteration number/time:

	L-BFGS-B	Handcraft L-BFGS-B
Average iteration number	167.1	23.05
Average time	0.7411	0.1991* (median 0.0569)

Outlier Case

• In seed 43, we have one run taking much more steps

```
init 3 \rightarrow MIS size 9, iters 1651, time 21.4177s
```

Handcrafted better than Scipy

Skipped Cauthy point?

Cheaper line search? Larger initial steps?
(Strong Wolfe in Scipy vs Armijo in ours)

How Useful is Cauthy Point?

• Without Cauthy point and with Cauthy point on the same instance ER(500,0.5,seed=0) with max iteration 1500 for a 10 initializations testing.

	Without Cauthy Point	With Cauthy Point
Best solution size	11	11
Average iteration number	19	315.8
Average runtime	0.0531	0.8783

• Two initializations hitting max iter when using Cauthy point.

Time Limitation Testing

Comparing Scipy's L-BFGS-B and the handcrafted version (Ours)

	Scipy's L-BFGS-B	Ours
ER(500,0.5), 5 sec	11.1	11.9
ER(1000,0.5), 5 sec	11.2	12.0
ER(1000,0.5), 10 sec	11.6	12.4
ER(2000,0.5), 10 sec	11.8	12.5
ER(2000,0.5), 20 sec	11.8	13.2

CCCP Newton