

Week 17

- Re-ran the selector
- Changed DE and PSO implementation such that they always stay within bounds
- For the BFGS runs, I just logged every single function evaluation and then took the best evaluation that is within bounds
- Only two runs for budget 8 don't manage to get a good value within bounds, the other budgets are fine
- The selector with normalized data works best

Results

- See results in results_week16
- Normalized works best
- Again, the performance is a bit worse if I also tune the parameters of the switching models, importantly we lose statistical significance
- Maybe change the configuration space? The default random forests use `max_features = sqrt` which currently isn't part of the configuration space