Virtual Library of Simulation Experiments:

Test Functions and Datasets

HOME

OPTIMIZATION

EMULATION/ PREDICTION

UNCERTAINTY QUANTIFICATION

MULTI FIDELITY SIMULATION

CALIBRATION/ TUNING

SCREENING

INTEGRATION

FUNCTIONAL DATA

ABOUT

OTHER TEST FUNCTIONS AND CODE

Optimization Test Problems

The functions listed below are some of the common functions and datasets used for testing optimization algorithms. They are grouped according to similarities in their significant physical properties and shapes. Each page contains information about the corresponding function or dataset, as well as MATLAB and R implementations.

Many Local Minima

- Ackley Function
- 2. Bukin Function N. 6
- 3. Cross-in-Tray Function
- 4. <u>Drop-Wave Function</u>
- 5. Eggholder Function
- 6. Gramacy & Lee (2012) Function
- 7. Griewank Function
- 8. Holder Table Function
- 9. <u>Langermann Function</u>
- 10. Levy Function
- 11. Levy Function N. 13
- 12. Rastrigin Function
- 13. Schaffer Function N. 2
- 14. Schaffer Function N. 4
- 15. Schwefel Function
- 16. Shubert Function

Bowl-Shaped

- 17. Bohachevsky Functions
- 18. Perm Function 0, d, β
- 19. Rotated Hyper-Ellipsoid Function
- 20. Sphere Function
- 21. Sum of Different Powers Function
- 22. Sum Squares Function
- 23. Trid Function

Plate-Shaped

- 24. Booth Function
- 25. Matyas Function
- 26. McCormick Function
- 27. Power Sum Function
- 28. Zakharov Function

Valley-Shaped

- 29. Three-Hump Camel Function
- 30. Six-Hump Camel Function
- 31. Dixon-Price Function
- 32. Rosenbrock Function

Steep Ridges/Drops

- 33. De Jong Function N. 5
- 34. Easom Function
- 35. Michalewicz Function

Other

- 36. Beale Function
- 37. Branin Function
- 38. Colville Function

- 39. Forrester et al. (2008) Function
- 40. Goldstein-Price Function
- 41. Hartmann 3-D Function
- 42. Hartmann 4-D Function
- 43. Hartmann 6-D Function
- 44. Perm Function d, β
- 45. Powell Function
- 46. Shekel Function
- 47. Styblinski-Tang Function

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