## **CMAES**

Brian Hoenes
Colorado School of Mines
Department of Mathematics and Computer Science
1700 Illinois Street
Golden, Colorado, USA
bhoenes@mines.edu

May 10, 2011

#### Abstract

This paper provides a sample of a IATEX document which conforms to the formatting guidelines for ACM SIG Proceedings. It complements the document Author's Guide to Preparing ACM SIG Proceedings Using IATEX2 $_{\epsilon}$  and BibTeX. This source file has been written with the intention of being compiled under IATEX2 $_{\epsilon}$  and BibTeX.

The developers have tried to include every imaginable sort of "bells and whistles", such as a subtitle, footnotes on title, subtitle and authors, as well as in the text, and every optional component (e.g. Acknowledgments, Additional Authors, Appendices), not to mention examples of equations, theorems, tables and figures.

To make best use of this sample document, run it through IATEX and BibTeX, and compare this source code with the printed output produced by the dvi file.

## 1 Introduction

Localization of dipole Inverse problems

#### 1.1 CMAES

### Algorithm 1 Basic pCMAES

```
Require: obs \in \mathbb{R}^O, Evaluate(\mathbb{R}^D, \mathbb{R}^O) \Rightarrow \mathbb{R}, \lambda \in \mathbb{Z}_+
   for all Processors p \in P do
      initialize Random Seed on p
      initialize mean m, covariance C, step size \sigma,
      path(s) path
      \mu \Leftarrow \frac{\lambda}{2}
      while NotDone do
         for i \Leftarrow 1 \text{to} \frac{\lambda}{\|P\|} do
            q_i \Leftarrow N(m, C)
            v_i \Leftarrow Evaluate(q_i, observations)
         end for
         Sort(v,q)
         m \Leftarrow mean(q_1:q_\mu)
         Update path using m
         Update \sigma using path
         Update C using path, \sigma
         Determine NotDone
      end while
      Reduce Best Solution
   end for
```

# 2 The body of The Paper

Typically, the body of a paper is organized into a hierarchical structure, with numbered or unnumbered