## HNCO

# Comparison of various black box optimization algorithms

#### $March\ 20,\ 2017$

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#### 1 Default parameters

```
# algorithm = 100
# bm_mc_reset_strategy = 1
# bm_num_gs_cycles = 1
# bm_num_gs_steps = 100
# bm_sampling = 1
# budget = 10000
# bv_size = 100
\# ea_lambda = 100
\# ea_mu = 10
# exhaustive_neighborhood = 0
# fun_num_traps = 10
# fun_threshold = 10
# function = 0
# ga_crossover_probability = 0.5
# ga_tournament_size = 10
# hea_binary_dynamics = 0
\# hea_delay = 10000
# hea_num_par_updates = 1
# hea_num_seq_updates = 100
# hea_rate_strategy = 0
# hea_reset_period = 0
# hea_sampling_method = 0
# hea_time_constant = 1000
# hea_weight = 1
# learning_rate = 0.001
# map = 0
# map_input_size = 100
# map_path = nopath
# neighborhood = 0
# noise_stddev = 1
# num_iterations = 0
# path = nopath
# patience = 50
# plugin_function_name = nofunction
# population_size = 10
# radius = 2
# sa_initial_acceptance_probability = 0.6
# sa_num_transitions = 50
# sa_num_trials = 100
# sa_rate = 1.2
# scaled_mutation_probability = 1
\# seed = 0
# selection_size = 1
# print_default_parameters
# last_parameter
# exec_name = hnco
\# version = 1.13
# Generated from hnco.json
2
    Plan
{
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    "num_runs": 20,
    "results": "results",
    "graphics": "graphics",
    "report": "report",
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        {
            "id": "one-max",
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"opt": "-F 0 --stop-on-maximum",
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},
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},
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},
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},
    "id": "max-sat",
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    "col": ">{{\\nprounddigits{0}}}N{3}{0}"
},
```

```
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        "id": "ep",
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        "logscale": true,
        "col": ">{{\\nprounddigits{2}}}N{1}{2}"
    },
        "id": "cancel",
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        "col": ">{{\\nprounddigits{2}}}N{1}{2}"
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        "id": "trap",
        "opt": "-F 110 --stop-on-maximum --fun-num-traps 10",
        "col": ">{{\\nprounddigits{0}}}N{3}{0}"
    },
        "id": "hiff",
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    }
],
"algorithms": [
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        "id": "rls",
        "opt": "-A 100 --restart"
    },
        "id": "hc",
        "opt": "-A 150 --restart"
    },
        "id": "sa",
        "opt": "-A 200 --sa-rate 1.05 --sa-num-trials 10"
    },
    {
        "id": "ea-1p1",
        "opt": "-A 300"
    },
        "id": "ea-1p10",
        "opt": "-A 310 --ea-mu 1 --ea-lambda 10"
    },
        "id": "ea-10p1",
        "opt": "-A 310 --ea-mu 10 --ea-lambda 1"
    },
        "id": "ea-1c10",
        "opt": "-A 320 --ea-mu 1 --ea-lambda 10"
    },
```

```
{
    "id": "ga",
    "opt": "-A 400 --ea-mu 100"
},
{
    "id": "pbil",
    "opt": "-A 500 -r 5e-3"
},
{
    "id": "umda",
    "opt": "-A 600 -x 100 -y 10"
}
]
```

## 3 Rankings

algorithm	ran	k di	strik	outio	n					
	1	2	3	4	5	6	7	8	9	10
pbil	10	0	1	2	2	0	1	1	0	
sa	8	2	3	2	0	1	0	0	$^{2}$	1
$\operatorname{umda}$	7	2	1	0	2	0	2	1	3	1
rls	6	4	2	2	1	1	0	1	0	2
ga	6	2	1	0	1	3	5	0	0	1
ea-1c10	5	5	3	5	0	0	0	0	1	0
hc	5	5	1	2	1	0	1	2	0	2
ea-1p1	5	3	1	2	1	0	3	3	0	1
ea-10p1	4	2	5	5	0	2	1	0	0	0
ea-1p10	4	2	2	2	0	1	4	0	3	1

#### 4 Function one-max

algorithm	perfo	$_{ m rmanc}$	time (s	time (s)				
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	100	100	100	100	100	1	0.006	0.002
hc	100	100	100	100	100	1	0.004	0.000
sa	100	100	100	100	100	1	0.007	0.001
ea-1p1	100	100	100	100	100	1	0.004	0.000
ea-1p10	100	100	100	100	100	1	0.005	0.001
ea-10p1	100	100	100	100	100	1	0.018	0.004
ea-1c10	100	100	100	100	100	1	0.006	0.001
ga	100	100	100	100	100	1	0.011	0.002
pbil	100	100	100	100	100	1	0.041	0.006
umda	100	100	100	100	100	1	0.006	0.002

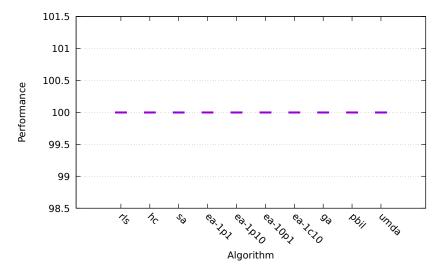


Figure 1: one-max

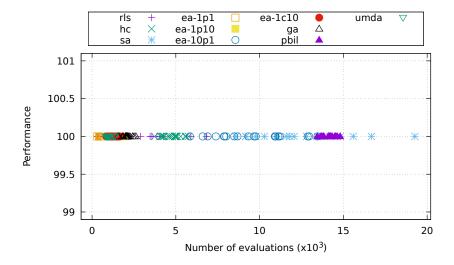


Figure 2: one-max  $\mathbf{r}$ 

#### 5 Function lin

algorithm	perfori	nance					time (s	s)
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	$\overline{\mathrm{SD}}$
rls	50.65	50.65	50.65	50.65	50.65	1	0.117	0.019
hc	50.65	50.65	50.65	50.65	50.65	1	0.092	0.008
sa	50.65	50.65	50.65	50.65	50.65	1	0.158	0.040
ea-1p1	50.65	50.65	50.65	50.65	50.65	1	0.775	0.056
ea-1p10	50.65	50.65	50.65	50.65	50.65	1	0.534	0.059
ea-10p1	50.65	50.65	50.65	50.65	50.65	1	0.528	0.042
ea-1c10	50.65	50.65	50.65	50.65	50.65	1	0.545	0.046
ga	50.65	50.65	50.65	50.65	50.65	1	1.047	0.042
pbil	50.65	50.65	50.65	50.65	50.65	1	0.604	0.055
umda	50.65	50.65	50.65	50.65	50.65	1	0.578	0.043

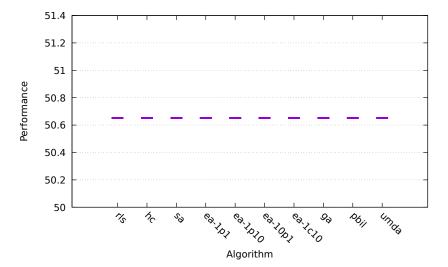


Figure 3: lin

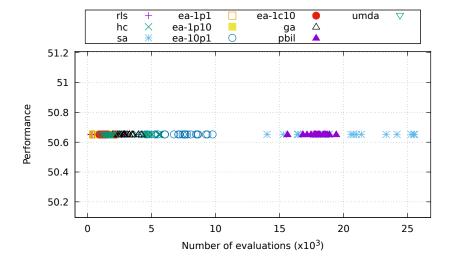


Figure 4: lin

## 6 Function leading-ones

algorithm	perfo	$_{ m rmanc}$		time (s)				
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	100	100	100	100	100	1	0.014	0.008
hc	100	100	100	100	100	1	0.005	0.001
sa	3	100	100	100	100	10	0.027	0.040
ea-1p1	100	100	100	100	100	1	0.025	0.008
ea-1p10	100	100	100	100	100	1	0.019	0.004
ea-10p1	100	100	100	100	100	1	0.162	0.043
ea-1c10	100	100	100	100	100	1	0.022	0.005
ga	100	100	100	100	100	1	0.072	0.031
pbil	100	100	100	100	100	1	0.222	0.049
umda	100	100	100	100	100	1	0.027	0.007

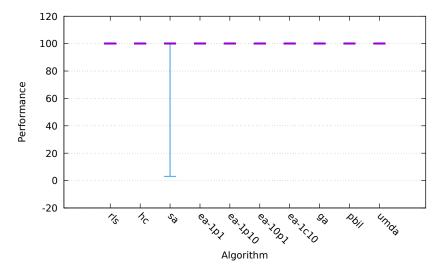


Figure 5: leading-ones

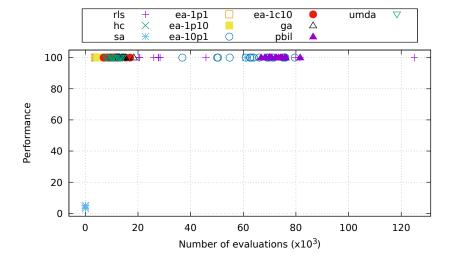


Figure 6: leading-ones

## 7 Function ridge

algorithm	perfo	$_{ m rmanc}$		time (s)				
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	104	105	105	106	107	10	0.115	0.035
hc	200	200	200	200	200	1	0.008	0.001
sa	200	200	200	200	200	1	0.011	0.001
ea-1p1	200	200	200	200	200	1	0.065	0.027
ea-1p10	200	200	200	200	200	1	0.063	0.021
ea-10p1	187	200	200	200	200	7	0.514	0.065
ea-1c10	118	123	126	129	131	9	0.574	0.088
ga	200	200	200	200	200	1	0.195	0.029
pbil	153	154	155	156	157	8	0.588	0.054
umda	200	200	200	200	200	1	0.102	0.017

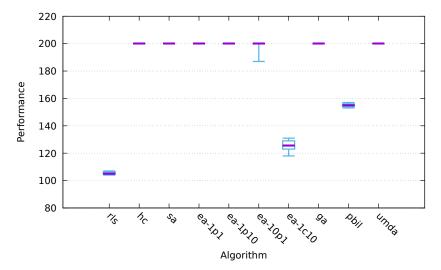


Figure 7: ridge

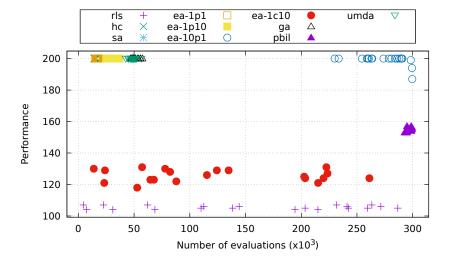


Figure 8: ridge

## 8 Function jmp-5

algorithm	perfo	$_{ m rmanc}$	e		time (s)			
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	95	95	95	95	95	4	0.095	0.020
hc	95	95	95	95	95	4	0.076	0.019
sa	95	95	95	95	95	$_4$	0.111	0.017
ea-1p1	95	95	95	95	95	$_4$	0.736	0.035
ea-1p10	95	95	95	95	95	$_4$	0.490	0.025
ea-10p1	95	95	95	95	95	$_4$	0.503	0.024
ea-1c10	95	95	95	95	95	$_4$	0.498	0.027
ga	100	100	100	100	100	1	0.273	0.203
pbil	100	100	100	100	100	1	0.043	0.008
umda	100	100	100	100	100	1	0.081	0.093

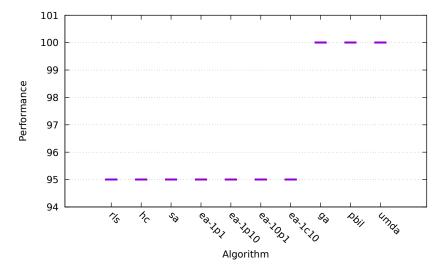


Figure 9: jmp-5

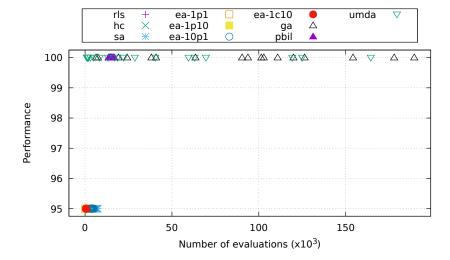


Figure 10: jmp-5

## 9 Function jmp-10

algorithm	perfo	$_{ m rmanc}$	e		time (s)			
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	90	90	90	90	90	2	0.088	0.018
hc	90	90	90	90	90	$^{2}$	0.068	0.014
sa	90	90	90	90	90	$^{2}$	0.107	0.014
ea-1p1	90	90	90	90	90	$^{2}$	0.743	0.023
ea-1p10	90	90	90	90	90	$^{2}$	0.493	0.021
ea-10p1	90	90	90	90	90	2	0.539	0.044
ea-1c10	90	90	90	90	90	2	0.538	0.045
ga	90	90	90	90	90	2	1.043	0.041
pbil	90	90	100	100	100	1	0.310	0.260
umda	90	90	90	90	90	2	0.604	0.051

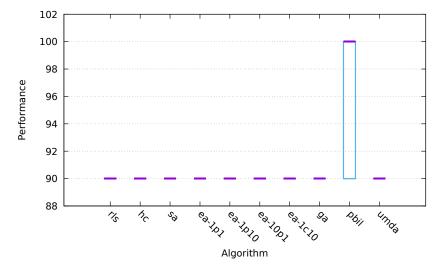


Figure 11: jmp-10

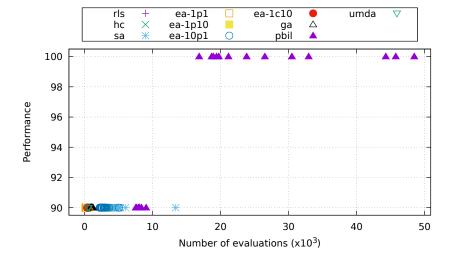


Figure 12: jmp-10

## 10 Function djmp-5

algorithm	perfo	$_{ m rmanc}$		time (s)				
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	100	100	100	100	100	4	0.135	0.035
hc	100	100	100	100	100	4	0.103	0.031
sa	100	100	100	100	100	4	0.156	0.041
ea-1p1	100	100	100	100	100	4	0.745	0.052
ea-1p10	100	100	100	100	100	4	0.520	0.045
ea-10p1	100	100	100	100	100	4	0.526	0.047
ea-1c10	100	100	100	100	100	4	0.536	0.042
ga	105	105	105	105	105	1	0.203	0.131
pbil	105	105	105	105	105	1	0.060	0.025
umda	105	105	105	105	105	1	0.078	0.066

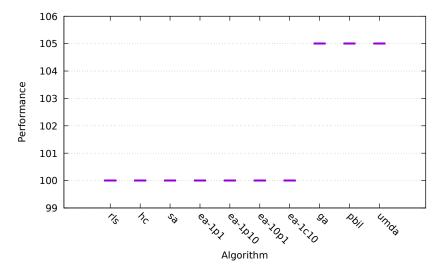


Figure 13: djmp-5

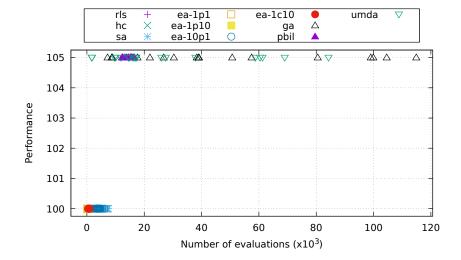


Figure 14: djmp-5

## 11 Function djmp-10

algorithm	perfo	$_{ m rmanc}$	time (s	time (s)				
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	100	100	100	100	100	2	0.134	0.031
hc	100	100	100	100	100	$^{2}$	0.124	0.023
sa	100	100	100	100	100	$^{2}$	0.164	0.039
ea-1p1	100	100	100	100	100	$^{2}$	0.784	0.050
ea-1p10	100	100	100	100	100	$^{2}$	0.520	0.050
ea-10p1	100	100	100	100	100	2	0.522	0.055
ea-1c10	100	100	100	100	100	2	0.529	0.043
ga	100	100	100	100	100	2	1.056	0.035
pbil	100	100	105	110	110	1	0.407	0.260
umda	100	100	100	100	100	2	0.602	0.050

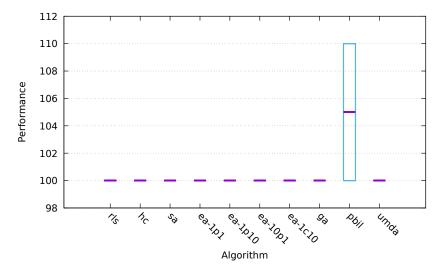


Figure 15: djmp-10

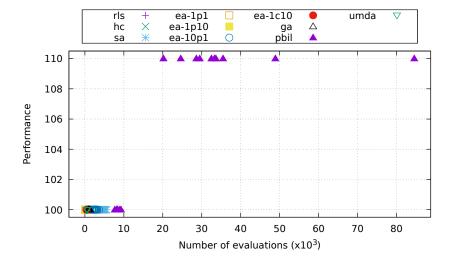


Figure 16: djmp-10

## 12 Function fp-5

algorithm	perfo	$_{ m rmanc}$		time (s)				
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	194	194	194	194	194	1	0.018	0.015
hc	100	100	100	194	194	10	0.109	0.042
sa	3	194	194	194	194	9	0.027	0.047
ea-1p1	194	194	194	194	194	1	0.024	0.008
ea-1p10	100	194	194	194	194	7	0.080	0.145
ea-10p1	194	194	194	194	194	1	0.167	0.048
ea-1c10	194	194	194	194	194	1	0.032	0.018
ga	100	194	194	194	194	7	0.150	0.296
pbil	194	194	194	194	194	1	0.257	0.039
umda	194	194	194	194	194	1	0.047	0.016

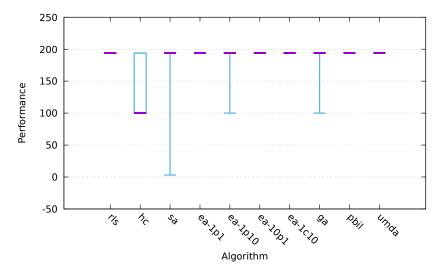


Figure 17: fp-5

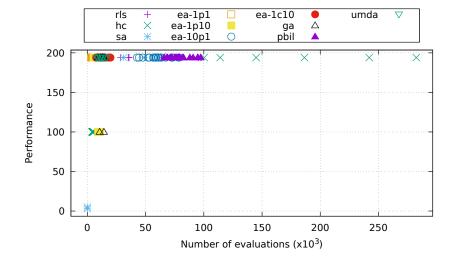


Figure 18: fp-5

## 13 Function fp-10

algorithm	perfo	$_{ m rmanc}$		time (s)				
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	189	189	189	189	189	1	0.050	0.036
hc	100	100	100	100	189	7	0.119	0.030
sa	100	100	100	122	189	6	0.136	0.071
ea-1p1	100	100	100	100	189	7	0.669	0.271
ea-1p10	100	100	100	100	189	7	0.451	0.210
ea-10p1	100	189	189	189	189	3	0.217	0.138
ea-1c10	100	167	189	189	189	4	0.319	0.190
ga	100	100	100	100	100	10	1.051	0.042
pbil	189	189	189	189	189	1	0.215	0.048
umda	100	100	189	189	189	5	0.257	0.262

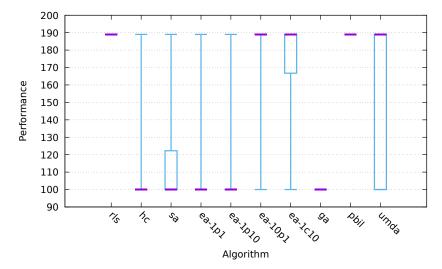


Figure 19: fp-10

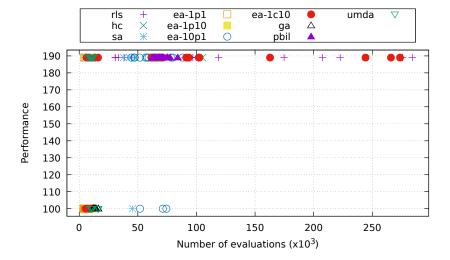


Figure 20: fp-10

#### 14 Function quad

${\rm algorithm}$	perform	ance				time (s)			
	min	$Q_1$	med.	$Q_3$	max	rk	mean	SD	
rls	689.03	700.12	701.83	707.22	714.27	3	4.500	0.075	
hc	700.61	704.75	708.35	711.19	716.37	$^{2}$	4.802	0.074	
sa	701.74	710.59	711.68	718.76	718.76	1	0.877	0.078	
ea-1p1	555.68	644.59	661.79	687.15	709.29	8	1.643	0.082	
ea-1p10	552.46	635.70	659.75	673.93	716.37	9	1.174	0.073	
ea-10p1	615.44	667.24	677.92	693.79	703.39	6	1.763	0.067	
ea-1c10	652.39	686.45	698.10	709.73	718.76	4	1.796	0.173	
ga	583.84	629.32	662.47	677.36	709.29	7	1.733	0.066	
pbil	639.43	666.70	694.94	701.78	716.37	5	1.943	0.088	
umda	570.61	621.14	637.48	658.06	700.74	10	1.246	0.070	

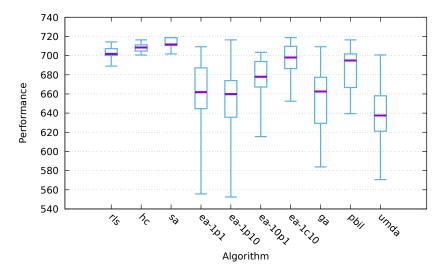


Figure 21: quad

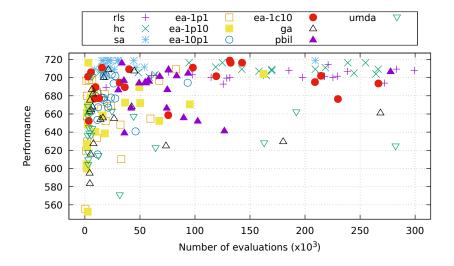


Figure 22: quad

#### 15 Function nk

algorithm	performance						time (s)		
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD	
rls	0.85	0.86	0.87	0.87	0.91	6	0.345	0.041	
hc	0.85	0.88	0.89	0.90	0.95	5	0.318	0.048	
sa	0.87	0.92	0.95	0.97	0.99	1	0.372	0.045	
ea-1p1	0.72	0.77	0.82	0.87	0.91	10	0.936	0.051	
ea-1p10	0.71	0.79	0.82	0.86	0.90	9	0.714	0.046	
ea-10p1	0.78	0.85	0.89	0.93	0.97	3	0.711	0.049	
ea-1c10	0.79	0.90	0.93	0.95	0.99	2	0.723	0.047	
ga	0.74	0.78	0.84	0.87	0.90	7	1.256	0.046	
pbil	0.86	0.88	0.89	0.91	0.96	$_4$	0.789	0.051	
umda	0.79	0.82	0.84	0.88	0.94	8	0.776	0.044	

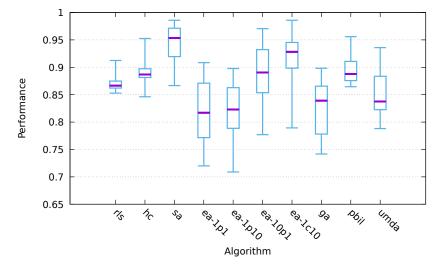


Figure 23: nk

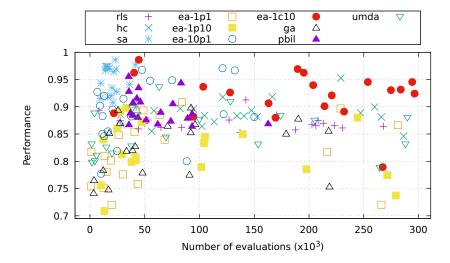


Figure 24: nk

#### 16 Function max-sat

algorithm	perfo	performance time (s)						s)
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD
rls	964	964	964	965	965	2	2.075	0.060
hc	951	957	961	962	964	8	0.319	0.045
sa	964	965	965	965	965	1	0.866	0.127
ea-1p1	955	961	962	963	965	5	1.398	0.144
ea-1p10	954	960	962	964	965	7	1.080	0.116
ea-10p1	957	961	962	964	965	4	2.021	0.088
ea-1c10	959	962	964	965	965	3	1.285	0.110
ga	955	960	962	963	965	6	1.678	0.126
pbil	957	959	959	960	962	10	1.522	0.081
umda	955	959	960	961	965	9	1.162	0.081

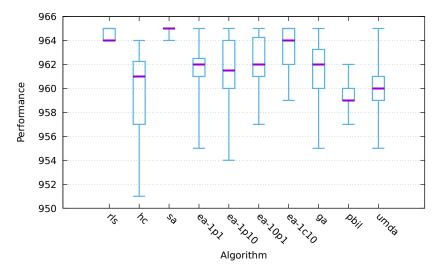


Figure 25: max-sat

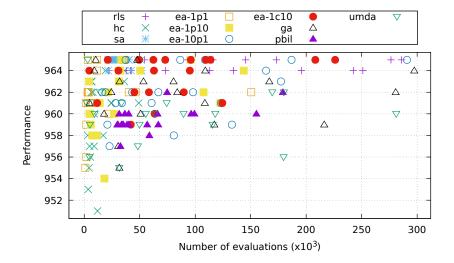


Figure 26: max-sat

### 17 Function labs

algorithm	performance					time (s)			
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD	
rls	4.17	4.39	4.44	4.52	4.91	5	1.652	0.051	
hc	4.46	4.59	4.81	4.88	5.31	$^{2}$	1.662	0.052	
sa	4.47	4.63	4.76	5.08	5.75	3	1.678	0.046	
ea-1p1	3.54	3.81	4.03	4.28	4.87	8	2.270	0.064	
ea-1p10	3.71	3.89	4.13	4.35	4.73	7	2.024	0.050	
ea-10p1	4.16	4.49	4.60	4.69	4.80	4	2.041	0.050	
ea-1c10	4.57	4.79	4.85	4.90	5.05	1	2.026	0.054	
ga	3.64	4.05	4.33	4.48	5.11	6	2.554	0.044	
pbil	3.50	3.68	3.89	4.07	4.60	10	2.157	0.040	
umda	3.51	3.86	3.91	4.10	4.41	9	2.047	0.054	

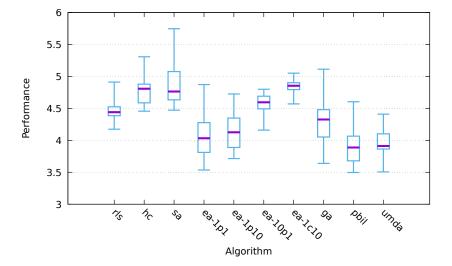


Figure 27: labs

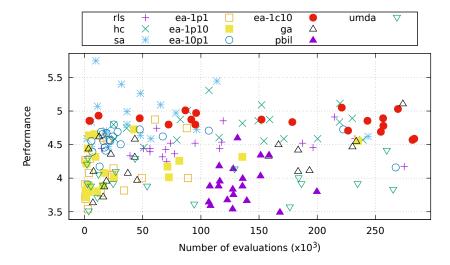


Figure 28: labs

#### 18 Function ep

${\rm algorithm}$	${\bf performance}$						time (s	s)
	min	$Q_1$	med.	$Q_3$	max	rk	mean	SD
rls	$2.14 \times 10^{-29}$	$8.84 \times 10^{-29}$	$2.01 \times 10^{-28}$	$4.54 \times 10^{-28}$	$7.41 \times 10^{-28}$	1	0.166	0.043
hc	$9.58 \times 10^{-31}$	$2.22 \times 10^{-28}$	$3.50 \times 10^{-28}$	$7.36 \times 10^{-28}$	$2.55 \times 10^{-27}$	$^{2}$	0.156	0.036
sa	$8.24 \times 10^{-29}$	$3.30 \times 10^{-28}$	$4.69 \times 10^{-28}$	$1.94 \times 10^{-27}$	$2.61 \times 10^{-23}$	3	0.190	0.045
ea-1p1	$9.12 \times 10^{-29}$	$1.24 \times 10^{-27}$	$4.94 \times 10^{-27}$	$8.94 \times 10^{-27}$	$3.28 \times 10^{-26}$	8	0.780	0.051
ea-1p10	$4.14 \times 10^{-28}$	$3.56 \times 10^{-27}$	$6.24 \times 10^{-27}$	$1.21 \times 10^{-26}$	$4.16 \times 10^{-26}$	10	0.546	0.051
ea-10p1	$4.83 \times 10^{-29}$	$8.57 \times 10^{-28}$	$2.02 \times 10^{-27}$	$6.48 \times 10^{-27}$	$2.76\times10^{-26}$	6	0.552	0.049
ea-1c10	$3.16 \times 10^{-29}$	$3.36\times10^{-28}$	$7.99 \times 10^{-28}$	$1.55 \times 10^{-27}$	$2.88\times10^{-27}$	4	0.565	0.042
ga	$1.82 \times 10^{-28}$	$1.68 \times 10^{-27}$	$3.88 \times 10^{-27}$	$1.78 \times 10^{-26}$	$5.06\times10^{-26}$	7	1.051	0.047
pbil	$3.24 \times 10^{-29}$	$3.65 \times 10^{-28}$	$8.47 \times 10^{-28}$	$1.39 \times 10^{-27}$	$3.48 \times 10^{-27}$	5	0.779	0.048
umda	$7.56 \times 10^{-29}$	$2.68 \times 10^{-27}$	$4.96 \times 10^{-27}$	$1.07 \times 10^{-26}$	$3.72 \times 10^{-26}$	9	0.582	0.051

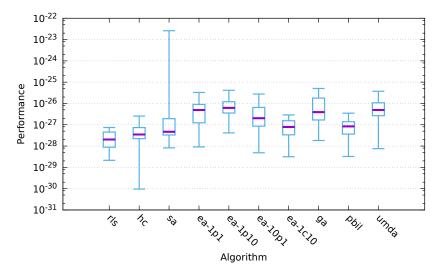


Figure 29: ep

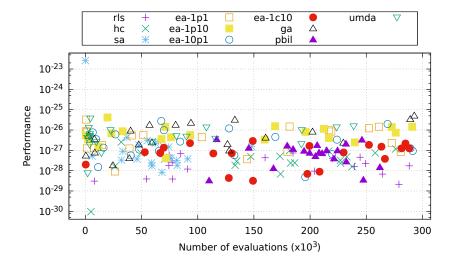


Figure 30: ep

#### 19 Function cancel

$\overline{ m algorithm}$	performance						time (s)		
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD	
rls	1.05	1.27	1.65	1.95	2.40	8	0.153	0.041	
hc	2.49	3.43	3.94	4.87	8.05	10	0.150	0.035	
sa	0.20	1.42	2.08	3.09	16.65	9	0.211	0.033	
ea-1p1	0.06	0.25	0.50	1.32	1.48	3	0.787	0.042	
ea-1p10	0.11	0.21	0.94	1.33	2.08	6	0.538	0.052	
ea-10p1	0.05	0.12	0.66	1.40	2.75	4	0.584	0.028	
ea-1c10	0.06	0.09	0.23	0.70	1.46	$^{2}$	0.546	0.051	
ga	0.05	0.19	0.87	1.45	2.60	5	1.071	0.050	
pbil	0.05	0.06	0.08	0.12	0.70	1	0.614	0.045	
umda	0.20	0.63	1.26	1.51	1.96	7	0.593	0.042	

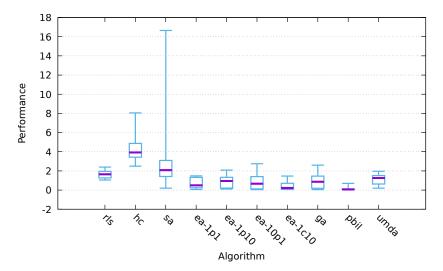


Figure 31: cancel

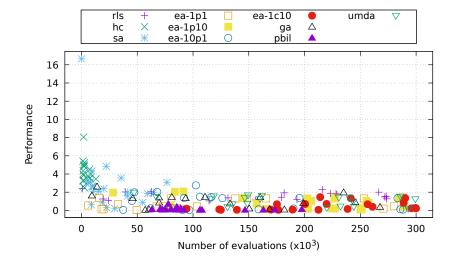


Figure 32: cancel

#### 20 Function trap

algorithm	perfo	performance					time (s)		
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD	
rls	91	91	91	91	91	2	0.171	0.041	
hc	91	91	91	92	92	1	0.168	0.032	
sa	90	90	90	90	91	3	0.224	0.024	
ea-1p1	90	90	90	90	90	7	0.817	0.041	
ea-1p10	90	90	90	90	91	3	0.571	0.042	
ea-10p1	90	90	90	90	91	3	0.557	0.057	
ea-1c10	90	90	90	90	91	3	0.531	0.054	
ga	90	90	90	90	90	7	1.088	0.030	
pbil	90	90	90	90	90	7	0.607	0.046	
umda	90	90	90	90	90	7	0.576	0.046	

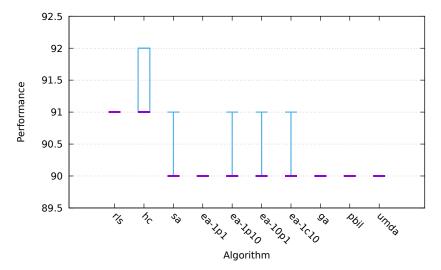


Figure 33: trap

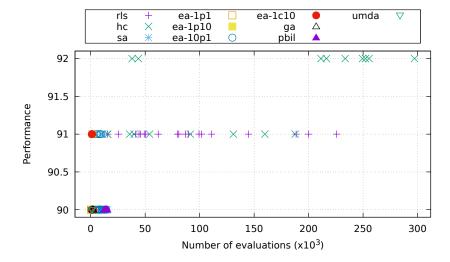


Figure 34: trap

### 21 Function hiff

algorithm	performance						time (s)		
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD	
rls	404	411	416	424	442	10	0.356	0.052	
hc	472	487	494	508	552	8	0.340	0.050	
sa	672	696	736	800	1,024	1	0.411	0.087	
ea-1p1	448	470	496	522	544	7	1.148	0.054	
ea-1p10	448	470	492	512	576	9	0.876	0.053	
ea-10p1	560	644	672	704	800	3	0.911	0.055	
ea-1c10	600	672	696	741	784	$^{2}$	0.877	0.045	
ga	448	480	500	520	552	6	1.464	0.065	
pbil	464	507	533	576	592	4	0.958	0.063	
umda	444	495	512	536	576	5	0.925	0.040	

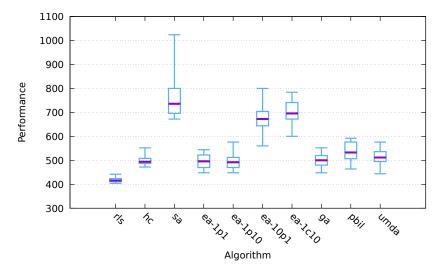


Figure 35: hiff

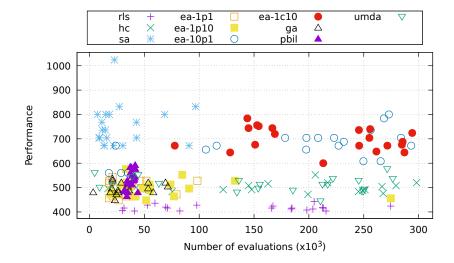


Figure 36: hiff

#### 22 Function plateau

algorithm	performance						time (s)		
	min	$Q_1$	$\operatorname{med}$ .	$Q_3$	max	rk	mean	SD	
rls	101	101	101	101	101	3	0.149	0.025	
hc	101	101	101	101	101	3	0.117	0.033	
sa	101	101	101	102	102	1	0.161	0.047	
ea-1p1	101	101	101	101	102	$^{2}$	0.716	0.169	
ea-1p10	101	101	101	101	101	3	0.554	0.044	
ea-10p1	101	101	101	101	101	3	0.521	0.061	
ea-1c10	101	101	101	101	101	3	0.514	0.055	
ga	101	101	101	101	101	3	1.035	0.051	
pbil	101	101	101	101	101	3	0.584	0.060	
umda	101	101	101	101	101	3	0.579	0.047	

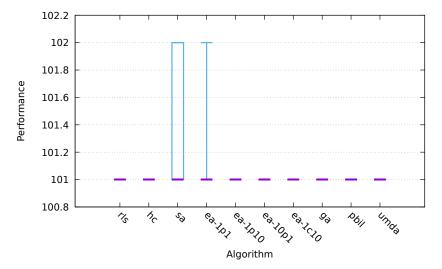


Figure 37: plateau

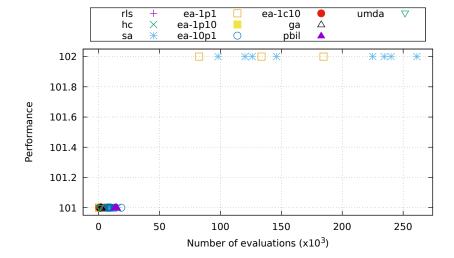


Figure 38: plateau