

# Assessing Convergence in Gaussian Process Surrogate Model Optimization

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## Abstract

Identifying convergence in numerical optimization is an ever-present, difficult, and often subjective task. The statistical framework provided by Gaussian Process surrogate model optimization provides useful secondary measures for tracking optimization progress; however the identification of convergence via these criteria has often provided only limited success and often requires a more subjective analysis. Here we use ideas originally introduced in the field of Statistical Process Control to define convergence in the context of an robust and objective convergence heuristic. The Exponentially Weighted Moving Average (EWMA) chart provides an ideal starting point for adaptation to track convergence via the EWMA convergence chart introduced here.

**Keywords:** Computer Model, Derivative-free Optimization, Emulator, Expected Improvement.

## 1 Introduction

Black-box derivative-free optimization has a wide variety of applications, especially in the realm of computer simulations [cite](#). When dealing with computationally expensive computer models, a key question is that of convergence of the optimization. Because each function evaluation is expensive, one wants to terminate the optimization as early as possible. However for complex simulators, the response surface may be ill-behaved and optimization routines can easily become trapped in a local mode, so one needs to run the optimization sufficiently long to achieve a robust solution. In this paper, we provide an automated method for assessing convergence of Gaussian Process surrogate model optimization by bringing in elements of Statistical Process Control.

Our motivating example is a hydrology application, the Lockwood pump-and-treat problem [\[4\]](#), discussed in more detail in Section [XX](#), wherein contamination in the ground-water near the Yellowstone River is remediated via a set of treatment wells. The goal is to minimize the cost of running the wells while ensuring that no contamination enters the river. The contamination constraint results in a complicated boundary that is unknown in advance and requires evaluation of the simulator, and thus

finding the global constrained minimum is a difficult problem and it is easy for optimization routines to at least temporarily get stuck in a local minimum. Without knowing the answer in advance, how do we know when to terminate the optimization routine?

The context of this paper is Gaussian Process surrogate model optimization, a statistical modeling approach to derivative-free numerical optimization routine that constructs a fast approximation to the expensive computer simulation using a statistical surrogate model [3]. Analysis of the surrogate model allows for efficient exploration the objective solution space. Typically a Gaussian Process (GP) surrogate model is chosen for its robustness, relative ease of computation, and its predictive framework [5]. Arising naturally from the GP predictive distribution [6, 2], the maximum Expected Improvement (EI) criterion has shown to be a valuable criterion for guiding the exploration of the objective function [8] Jones?; furthermore the EI shows promise for use as a convergence criterion cite.

Literature cite recommends considering the EI as a convergence criterion for GP surrogate model optimization; as of yet, little work has been done to describe what convergence of these algorithms actually looks like in the context of the EI criterion. However, the basic idea behind the use of the EI criterion, as a convergence criterion, is that convergence should occur when the GP surrogate model produces low expectations for discovering new optima; that is to say, small EI values should be associated with convergence of the algorithm. Thus, a common stopping rule, involving the EI criterion, first defines some lower EI threshold, then claims convergence upon first sight of an EI value falling below this threshold [1], cite. This use of EI as a convergence criteria falls well within the comfort zone of the numerical optimization literature as this is certainly a reasonable approach for monitoring the convergence criteria of other routines (ex. the vanishing step sizes of Newton-Raphson, Pattern Search (PS) methods, etc.). However, applying this same threshold strategy to the convergence of GP surrogate model optimization, in the context of the EI criterion, has not yet been adequately justified. In fact, this use of EI ignores the nature of the EI criterion as a random variable, and oversimplifies the stochastic nature of convergence in this setting. Thus it is no surprise that this treatment of the EI criterion can result in an inconsistent stopping rule as demonstrated in Figure (1).



Figure 1: Three ELAI series plotted alongside an example convergence threshold value shown as a dashed line at -10.

Because Expected Improvement is non-negative but decreasingly small, we find it more productive to work on the log scale, using a lognormal approximation to the improvement distribution, as described in more detail in Section XX. Figure (1) represents three series of the Expected Lognormal Approximation to the Improvement (ELAI) values from three different optimization problems that will be demonstrated later in this paper, where it will be shown that convergence is established near the end of each of these series. These three series demonstrate various ELAI convergence behaviors, and illustrate the difficulty in assessing convergence. In the left-most panel, optimization of the Rosenbrock test function results in a well-behaved series of ELAI values, demonstrating a case in which the simple threshold stopping rule can accurately identify convergence. However the center panel (the Lockwood problem) demonstrates a failure of the threshold stopping rule, as this ELAI series contains much more variance, and thus small ELAI values are observed quite regularly. In the Lockwood example a simple threshold stopping rule could falsely claim convergence within the first 50 iterations of the algorithm. The large variability in ELAI with occasional large values indicates that the optimization routine is still exploring and is not yet convinced that it has found a global minimum. This optimization run appears to have converged only after the larger ELAI values stop appearing and the variability has decreased. Thus one might ask if a decrease in variability, or small variability, is a necessary condition for convergence. The right-most panel (the Rastrigin test function) shows a case where convergence occurs by meeting the threshold level, but where variability has increased, demonstrating that a decrease in variability is not a necessary condition.

As the Improvement function is itself a random variable, attempting to set a lower threshold

bound on the EI, without consideration of the underlying EI distribution over time, over-simplifies the dynamics of convergence in this setting. Instead, we propose taking the perspective of Statistical Process Control (SPC), where a stochastic series is monitored for consistency of the distribution of the most recently observed values.

## 2 Gaussian Process Surrogate Model Optimization

### 2.1 Gaussian Process Models

#### 2.1.1 Expected Improvement

### 2.2 Optimization Procedure

## 3 Statistical Process Control

In Shewhart’s seminal 1931 book [7] on the topic of control in manufacturing, Shewhart explains that a phenomenon is said to be in control when, “through the use of past experience, we can predict, at least within limits, how the phenomenon may be expected to vary in the future.” This notion provides an instructive framework for thinking about convergence because it offers a natural way to consider the distributional characteristics of the EI as a proper random variable. In its most simplified form, SPC considers an approximation of a statistic’s sampling distribution as repeated sampling occurs in time. For example, the  $\bar{x}$ -chart tracks the mean of repeated samples (all of size  $n$ ) through time so as to expect the arrival of each subsequent mean in accordance with the typical sampling distribution for the mean,  $\bar{x}_j \sim N\left(\mu, \frac{\sigma^2}{n}\right)$ . Shewhart expresses his idea of control, in this case, as the expected behavior of random observations from this sampling distribution. By considering confidence intervals on this sampling distribution we can easily draw explicit boundaries (i.e. control limits) to identify which samples are in control, and which are not. Observations violating our expectations (i.e. observations that fall outside of the confidence interval/beyond the control limits) indicate an out-of-control state. Since neither  $\mu$  nor  $\sigma^2$  are typically known, it is of primary importance to use the data carefully to form accurate approximations of these values, thus establishing a standard for control. Furthermore, this logic relies upon the typical asymptotic results of the central limit theorem

(CLT), and special care should always be taken to satisfy its requirements.

### 3.1 Expected Lognormal Approximation to the Improvement (ELAI)

In the spirit of obtaining a robust solution through the use of the CLT, as applied to the distribution of the EI, it is important to carefully consider properties of the improvement distribution. Firstly, the improvement values are non-negative but decreasingly small, thus the improvement distribution is often strongly right skewed. This right skew becomes exaggerated as convergence approaches (i.e. when the improvement values become small). Thus if large sample assumptions (from the improvement distribution) are challenged, then the asymptotic EI distribution may become less accurate at the time of convergence (i.e. when we desire accuracy most). Secondly, since the improvement distribution is non-negative, the EI should also be bounded at 0. Thus an unfettered normal distribution will always struggle to capture the EI distribution.

These issues naturally suggest modeling the log improvement, rather than the improvement distribution on its own. However due to the MCMC sample-based implementation of the Gaussian Process, and the desire for a large number of samples from the improvement distribution, it is not uncommon to obtain at least one sample that, for computational purposes, is indistinguishable from 0. Thus simply taking the log of the improvement samples can be computationally undefined, particularly as convergence approaches.

Thus rather than simply taking the log of the improvement samples, to determine the more robust statement that  $\mathbb{E}[\log I] \sim N\left(\mu, \frac{\sigma^2}{n}\right)$ , it is computationally useful to consider the following **theoretically equivalent** perspective. Recall that if a random variable  $X \sim \text{Log-}N(\omega, \nu)$ , then another random variable  $Y = \log(X)$  is distributed  $Y \sim N(\omega, \nu)$ . Furthermore, if  $m$  and  $v$  are, respectively, the mean and variance of a log-normal sample, then the mean,  $\omega$ , and variance,  $\nu$ , of the associated normal distribution are given by the following relation **cite**.

$$\omega = \ln\left(\frac{m^2}{\sqrt{v + m^2}}\right) \quad \nu = \ln\left(1 + \frac{v}{m^2}\right). \quad (1)$$

Using this relation we do not need to transform any of the improvement samples; we can instead jump straight to the mean of the samples that would have resulted from log transforming the im-

provement samples. That is to say, by taking the mean of the unaltered improvement values and using relation (1) we immediately get empirical  $\mathbb{E}[\log I]$  values without actually taking the log of the improvement samples. Considering that the log improvement values would no longer be bounded at 0, the log improvement distribution will have reduced right skewed, and thus the distribution of the log improvement provides robust asymptotics for the  $\mathbb{E}[\log I]$  distribution, even as convergence approaches. **ELAI**

## 3.2 EWMA Convergence Chart

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