How does the similarity of metaheuristics Components relate to Empirical Performance?

Re-evaluating Algorithm Variations using Empirical Similarity

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Introduction

Two recent approaches have been introduced to measure the similarity between metaheuristics:

- Component Similarity: measures the number of shared components of two algorithms:
- Empirical Similarity: measures the distance between the performance profiles of two algorithms:

Motivation

- Different algorithms perform best on different types of problems
- Small differences in algorithm components can lead to significant variations in performance

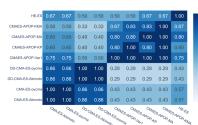
Question: How does the similarity of algorithm Components relate to Empirical Similarity?

Analysis

- Metaheuristics: Nine CMA-ES variants due to their shared core structure, but differing only in a few number of components
- Benchmark: 24 single objective functions, divided into five groups based on their main landscape characteristics (COCO)

Results and Analysis

Component Similarity of the nine CMA-ES variants



Performance Similarity on Multi-Modal Functions with weak Global Structure



Correlation index of Component Similarity and Performance Similarity per group of functions

Functions	Pearson Correlation	P-value
All	0.50	1.68e-6
Group 1	0.49	3.73e-6
Group 2	0.55	9.43e-8
Group 3	0.30	7.36e-3
Group 4	0.33	2.63e-3
Group 5	0.48	4.76e-6

Contribution

- We analyze whether high Component Similarity correlates to high Performance Similarity on nine CMA-ES variants on the COCO benchmark.
- We observed a weak to moderate correlation between the similarity metrics; and
- That the metrics provide complementary insights into the algorithm analysis.

Conclusion

- Component Similarity does not always correspond to Performance Similarity;
- Component Similarity: great importance on how to decompose the algorithms;
- Empirical Similarity: great importance on the group of problems.

Future Work

- How does those similarity metrics scale with the problem's dimension?
- How do the components interaction affect the performance?



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