Supplementary Material

Bayesian Performance Analysis for Algorithm Ranking Comparison

1 Numerical results

In this section we provide the numerical results for the experiments conducted in the paper. For each posterior summary, we report the mean and standard deviation between parenthesis taken from the different posterior samples.

1.1 Synthetically generated scores

Table 1: Probability of each algorithm to be the top-ranked algorithm.

| | A_1 | A_2 | A_3 | A_4 |
|-----|-------------------------|---------------------|---------------------|---------------------|
| PLD | 9.10E-01 (9.10E-03) | 8.30E-02 (8.48E-03) | 6.79E-03 (9.14E-04) | 5.47E-04 (9.43E-05) |
| PLG | 9.11E-01 (8.67E-03) | 8.17E-02 (8.03E-03) | 6.66E-03 (9.31E-04) | 5.26E-04 (9.11E-05) |
| BT | 9.09E-01 (8.84E-03) | 8.99E-02 (8.74E-03) | 9.73E-04 (2.38E-04) | 7.26E-07 (3.58E-07) |
| MM | $1.00E+00 \ (8.75E-06)$ | 3.86E-05 (8.75E-06) | 1.56E-09 (7.30E-10) | 6.66E-14 (4.90E-14) |

Table 2: Probability of each algorithm to outperform others.

| | | A_1 | A_2 | A_3 | A_4 |
|-----|------------------|---------------------|---------------------|---------------------|---------------------|
| PLD | A_1 | | 9.16E-01 (8.59E-03) | 9.93E-01 (1.04E-03) | 9.99E-01 (1.07E-04) |
| | A_2 | 8.36E-02 (8.59E-03) | | 9.24E-01 (7.72E-03) | 9.93E-01 (1.00E-03) |
| | A_3 | 7.41E-03 (1.04E-03) | 7.57E-02 (7.72E-03) | | 9.26E-01 (7.48E-03) |
| | A_4 | 6.01E-04 (1.07E-04) | 6.56E-03 (1.00E-03) | 7.45E-02 (7.48E-03) | , |
| PLG | A_1 | | 9.18E-01 (8.14E-03) | 9.93E-01 (1.06E-03) | 9.99E-01 (1.03E-04) |
| | A_2 | 8.22E-02 (8.14E-03) | | 9.25E-01 (7.83E-03) | 9.94E-01 (9.73E-04) |
| | A_3 | 7.26E-03 (1.06E-03) | 7.54E-02 (7.83E-03) | | 9.27E-01 (8.25E-03) |
| | A_4 | 5.77E-04 (1.03E-04) | 6.41E-03 (9.73E-04) | 7.33E-02 (8.25E-03) | |
| BT | A_1 | | 9.10E-01 (8.76E-03) | 9.98E-01 (4.27E-04) | 1.00E+00 (3.08E-06) |
| | A_2 | 9.00E-02 (8.76E-03) | | 9.20E-01 (8.29E-03) | 9.99E-01 (3.53E-04) |
| | A_3 | 1.88E-03 (4.27E-04) | 7.99E-02 (8.29E-03) | | 9.26E-01 (8.38E-03) |
| | A_4 | 8.75E-06 (3.08E-06) | 1.37E-03 (3.53E-04) | 7.39E-02 (8.38E-03) | |
| MM | A_1 | | 1.00E+00 (8.75E-06) | 1.00E+00 (1.46E-09) | 1.00E+00 (1.47E-13) |
| | A_2 | 3.86E-05 (8.75E-06) | ` ' | 1.00E+00 (8.75E-06) | 1.00E+00 (1.46E-09) |
| | $\overline{A_3}$ | 3.13E-09 (1.46E-09) | 3.86E-05 (8.75E-06) | ` , | 1.00E+00 (8.75E-06) |
| | A_4 | 2.00E-13 (1.47E-13) | 3.13E-09 (1.46E-09) | 3.86E-05 (8.75E-06) | , , , , , |

Table 3: Probability of an algorithm to be in the top-k ranking.

| | Top 1 | Top 2 | Top 3 | Top 4 |
|-----|------------------|---------------------|---------------------|-------|
| PLD | A_1 | 9.99E-01 (2.79E-04) | 1.00E+00 (7.74E-07) | |
| | A_2 | 9.19E-01 (8.21E-03) | 9.99E-01 (2.24E-04) | |
| | A_3 | 7.58E-02 (7.67E-03) | 9.26E-01 (7.43E-03) | |
| | A_4 | 6.11E-03 (8.99E-04) | 7.50E-02 (7.53E-03) | |
| PLG | A_1 | 9.99E-01 (2.73E-04) | 1.00E+00 (7.20E-07) | |
| | A_2 | 9.20E-01 (8.23E-03) | 9.99E-01 (2.13E-04) | |
| | A_3 | 7.56E-02 (7.80E-03) | 9.27E-01 (8.21E-03) | |
| | A_4 | 5.97E-03 (8.76E-04) | 7.37E-02 (8.30E-03) | |
| ВТ | A_1 | 9.99E-01 (2.40E-04) | 1.00E+00 (4.59E-07) | |
| | A_2 | 9.20E-01 (8.33E-03) | 9.99E-01 (2.04E-04) | |
| | $\overline{A_3}$ | 8.08E-02 (8.36E-03) | 9.26E-01 (8.36E-03) | |
| | A_4 | 6.68E-04 (1.87E-04) | 7.46E-02 (8.46E-03) | |
| MM | A_1 | 1.00E+00 (7.30E-10) | 1.00E+00 (4.91E-14) | |
| | A_2 | 1.00E+00 (8.75E-06) | 1.00E+00 (7.30E-10) | |
| | $\overline{A_3}$ | 3.86E-05 (8.75E-06) | 1.00E+00 (8.75E-06) | |
| | A_4 | 1.56E-09 (7.30E-10) | 3.86E-05 (8.75E-06) | |

1.2 Permutation Flowshop Scheduling Problem

Table 4: Probability of each algorithm to be the top-ranked.

| | GM-EDA | HGM-EDA | AGA | VNS | NVNS |
|-----|---------------------|---------------------|---------------------|---------------------|---------------------|
| PLD | 1.67E-02 (1.29E-03) | 3.45E-01 (1.02E-02) | 4.39E-01 (1.28E-02) | 1.29E-01 (5.49E-03) | 7.05E-02 (3.85E-03) |
| PLG | 1.67E-02 (1.26E-03) | 3.45E-01 (1.07E-02) | 4.40E-01 (1.20E-02) | 1.28E-01 (5.82E-03) | 7.00E-02 (3.65E-03) |
| BT | 1.03E-03 (2.04E-04) | 3.77E-01 (1.27E-02) | 4.62E-01 (1.33E-02) | 1.08E-01 (6.53E-03) | 5.19E-02 (4.16E-03) |
| MM | 5.49E-05 (1.76E-05) | 9.13E-01 (7.06E-03) | 7.96E-02 (5.82E-03) | 6.99E-03 (1.08E-03) | 6.18E-04 (1.46E-04) |

Table 5: Probability of each algorithm to outperform others.

| | | GM-EDA | HGM-EDA | AGA | VNS | NVNS |
|-----|---|--|--|---|--|--|
| PLD | GM-EDA HGM-EDA AGA VNS NVNS | 9.54E-01 (3.60E-03) 9.63E-01 (3.26E-03) 8.85E-01 (7.73E-03) 8.08E-01 (1.18E-02) | 4.62E-02 (3.60E-03) 5.60E-01 (1.36E-02) 2.72E-01 (1.05E-02) 1.70E-01 (8.80E-03) | 3.67E-02 (3.26E-03) 4.40E-01 (1.36E-02) 2.27E-01 (1.10E-02) 1.38E-01 (8.65E-03) | 1.15E-01 (7.73E-03) 7.28E-01 (1.05E-02) 7.73E-01 (1.10E-02) 3.54E-01 (1.34E-02) | 1.92E-01 (1.18E-02) 8.30E-01 (8.80E-03) 8.62E-01 (8.65E-03) 6.46E-01 (1.34E-02) |
| PLG | GM-EDA HGM-EDA AGA VNS NVNS | 9.54E-01 (3.67E-03) 9.63E-01 (3.02E-03) 8.85E-01 (8.37E-03) 8.08E-01 (1.19E-02) | 4.60E-02 (3.67E-03) 5.60E-01 (1.36E-02) 2.71E-01 (1.19E-02) 1.69E-01 (8.70E-03) | 3.65E-01 (8.03E-03) 3.65E-02 (3.02E-03) 4.40E-01 (1.36E-02) 2.26E-01 (1.07E-02) 1.37E-01 (7.97E-03) | 1.15E-01 (8.37E-03) 7.29E-01 (1.19E-02) 7.74E-01 (1.07E-02) 3.53E-01 (1.46E-02) | 1.92E-01 (1.19E-02) 8.31E-01 (8.70E-03) 8.63E-01 (7.97E-03) 6.47E-01 (1.46E-02) |
| BT | GM-EDA HGM-EDA AGA VNS NVNS | 9.76E-01 (2.65E-03) 9.84E-01 (1.93E-03) 8.93E-01 (7.75E-03) 8.26E-01 (9.88E-03) | 2.38E-02 (2.65E-03) 5.50E-01 (1.44E-02) 2.61E-01 (1.21E-02) 1.74E-01 (1.00E-02) | 1.62E-02 (1.93E-03) 4.50E-01 (1.44E-02) 2.20E-01 (1.11E-02) 1.41E-01 (9.15E-03) | 1.07E-01 (7.75E-03) 7.39E-01 (1.21E-02) 7.80E-01 (1.11E-02) 3.89E-01 (1.39E-02) | 1.74E-01 (9.88E-03) 8.26E-01 (1.00E-02) 8.59E-01 (9.15E-03) 6.11E-01 (1.39E-02) |
| MM | GM-EDA HGM-EDA AGA VNS NVNS | 1.00E+00 (6.80E-05) 9.98E-01 (4.18E-04) 9.87E-01 (2.03E-03) 9.20E-01 (5.97E-03) | 2.14E-04 (6.80E-05) 8.02E-02 (5.97E-03) 1.34E-02 (2.03E-03) 1.79E-03 (4.18E-04) | 1.79E-03 (4.18E-04) 9.20E-01 (5.97E-03) 8.02E-02 (5.97E-03) 1.34E-02 (2.03E-03) | 1.34E-02 (2.03E-03) 9.87E-01 (2.03E-03) 9.20E-01 (5.97E-03) 8.02E-02 (5.97E-03) | 8.02E-02 (5.97E-03) 9.98E-01 (4.18E-04) 9.87E-01 (2.03E-03) 9.20E-01 (5.97E-03) |

Table 6: Probability of an algorithm to be in the top-k ranking.

| | Top 1 | Top 2 | Top 3 | Top 4 | Top 5 |
|------------|-------|---------------------|---------------------|---------------------|-------|
| PLD | GM- | 4.23E-02 (3.10E-03) | 9.65E-02 (6.33E-03) | 2.34E-01 (1.34E-02) | |
| | EDA | | | | |
| | HGM- | 6.98E-01 (1.11E-02) | 9.17E-01 (5.88E-03) | 9.92E-01 (9.45E-04) | |
| | EDA | | | | |
| | AGA | 7.76E-01 (1.23E-02) | 9.47E-01 (5.25E-03) | 9.96E-01 (6.72E-04) | |
| | VNS | 3.09E-01 (1.07E-02) | 6.53E-01 (1.26E-02) | 9.38E-01 (5.11E-03) | |
| | NVNS | 1.74E-01 (8.43E-03) | 3.86E-01 (1.37E-02) | 8.40E-01 (1.06E-02) | |
| PLG | GM- | 4.22E-02 (3.07E-03) | 9.66E-02 (6.48E-03) | 2.35E-01 (1.37E-02) | |
| | EDA | | | | |
| | HGM- | 6.99E-01 (1.20E-02) | 9.18E-01 (6.14E-03) | 9.92E-01 (9.72E-04) | |
| | EDA | | | | |
| | AGA | 7.77E-01 (1.12E-02) | 9.48E-01 (4.69E-03) | 9.96E-01 (5.90E-04) | |
| | VNS | 3.08E-01 (1.18E-02) | 6.53E-01 (1.45E-02) | 9.38E-01 (5.76E-03) | |
| | NVNS | 1.73E-01 (8.13E-03) | 3.84E-01 (1.42E-02) | 8.39E-01 (1.07E-02) | |
| $_{ m BT}$ | GM- | 8.39E-03 (1.23E-03) | 5.41E-02 (5.12E-03) | 2.57E-01 (1.21E-02) | |
| | EDA | | | | |
| | HGM- | 7.19E-01 (1.22E-02) | 9.09E-01 (6.33E-03) | 9.87E-01 (1.46E-03) | |
| | EDA | | | | |
| | AGA | 7.82E-01 (1.11E-02) | 9.36E-01 (5.10E-03) | 9.92E-01 (9.96E-04) | |
| | VNS | 3.12E-01 (1.22E-02) | 6.47E-01 (1.27E-02) | 9.18E-01 (5.86E-03) | |
| | NVNS | 1.79E-01 (9.82E-03) | 4.54E-01 (1.35E-02) | 8.47E-01 (8.45E-03) | |
| MM | GM- | 6.73E-04 (1.63E-04) | 7.66E-03 (1.24E-03) | 8.73E-02 (7.06E-03) | |
| | EDA | | | | |
| | HGM- | 9.92E-01 (1.24E-03) | 9.99E-01 (1.63E-04) | 1.00E+00 (1.76E-05) | |
| | EDA | | | | |
| | AGA | 9.13E-01 (6.90E-03) | 9.92E-01 (1.22E-03) | 9.99E-01 (1.46E-04) | |
| | VNS | 8.60E-02 (6.75E-03) | 9.14E-01 (6.75E-03) | 9.93E-01 (1.08E-03) | |
| | NVNS | 7.60E-03 (1.22E-03) | 8.66E-02 (6.90E-03) | 9.20E-01 (5.82E-03) | |