Benchmark Classification for GC Tuning

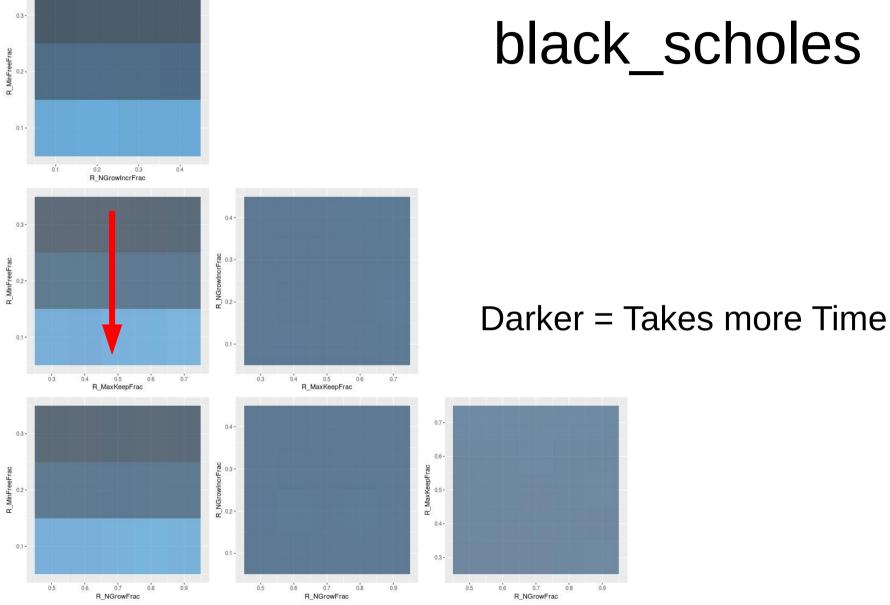
DS5220 Olivier Flückiger 4/9/18

Data Collection

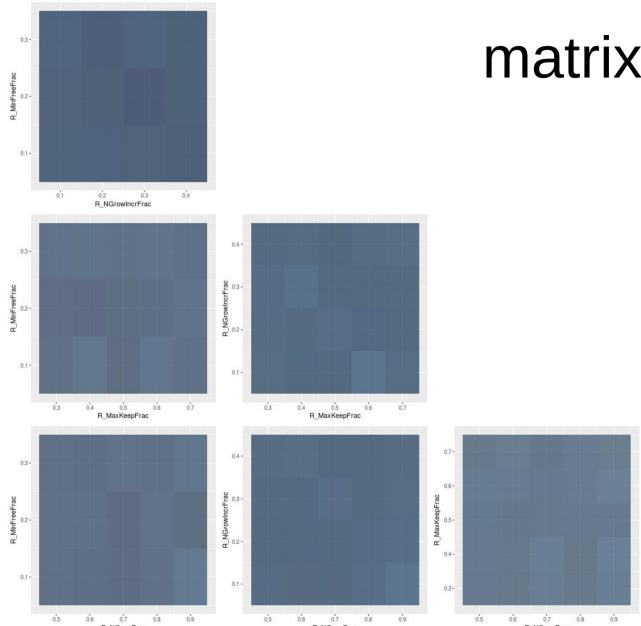
36'000 Runs



Data Collection black_scholes

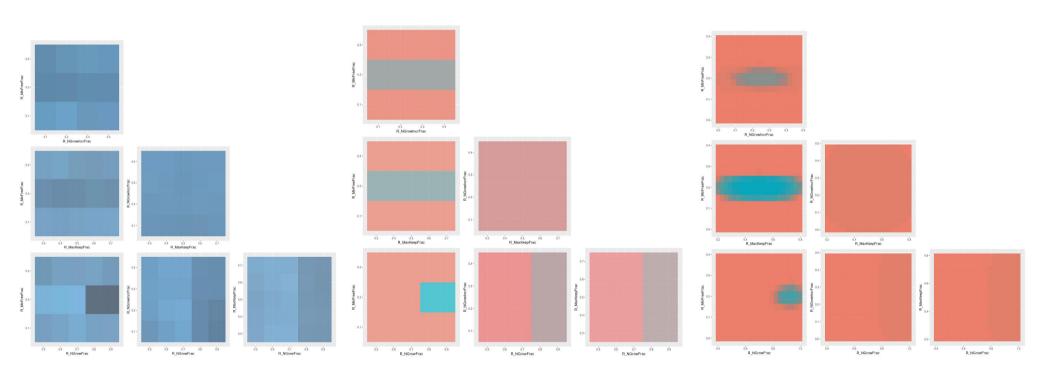


Data Collection matrix addition



Classification

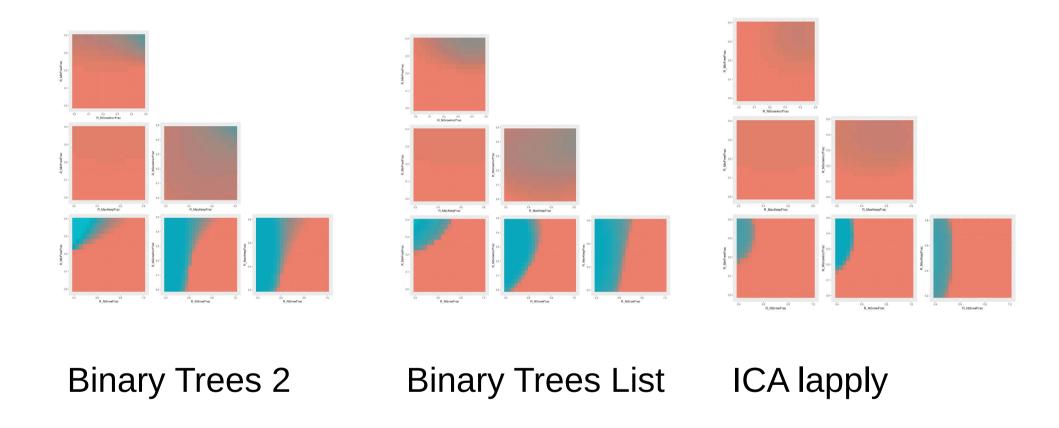
Classification 1. Model Benchmark Response



Execution Time → Best Run -3% → SVM Model

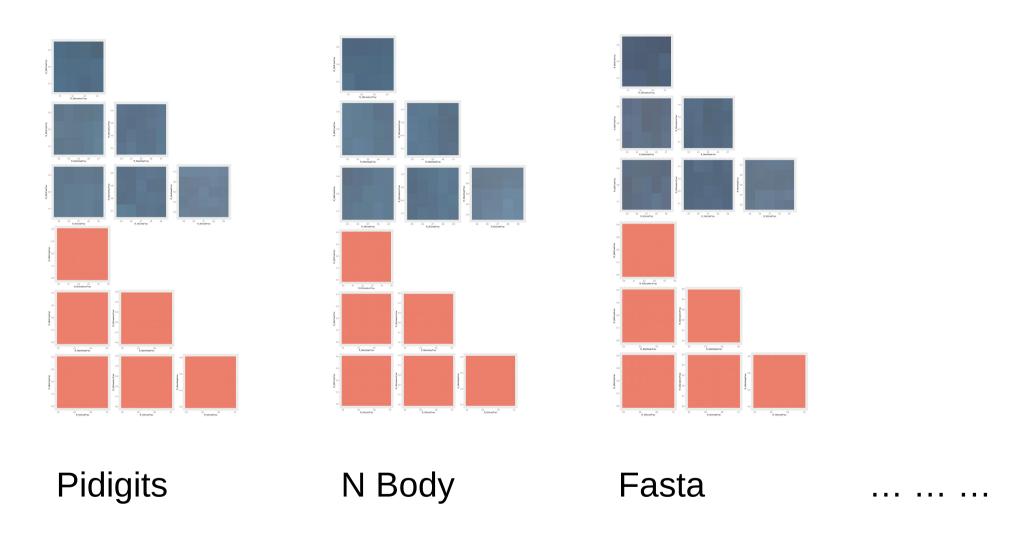
Classification 1. Model Benchmark Response 2. K-Means of Model Coefficients

Random Cluster 1



(not too bad...)

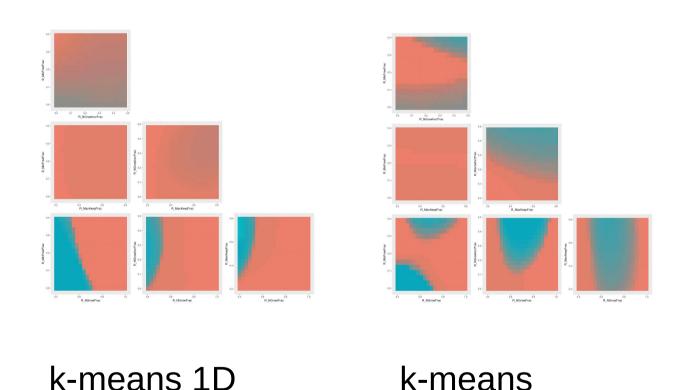
The "Noisy" Cluster



(By far the biggest cluster)

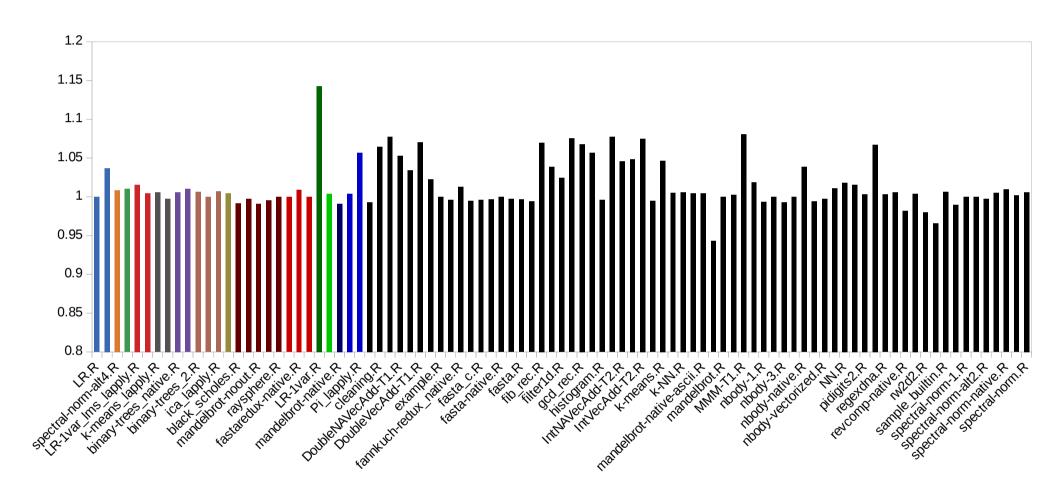
Bad Cluster

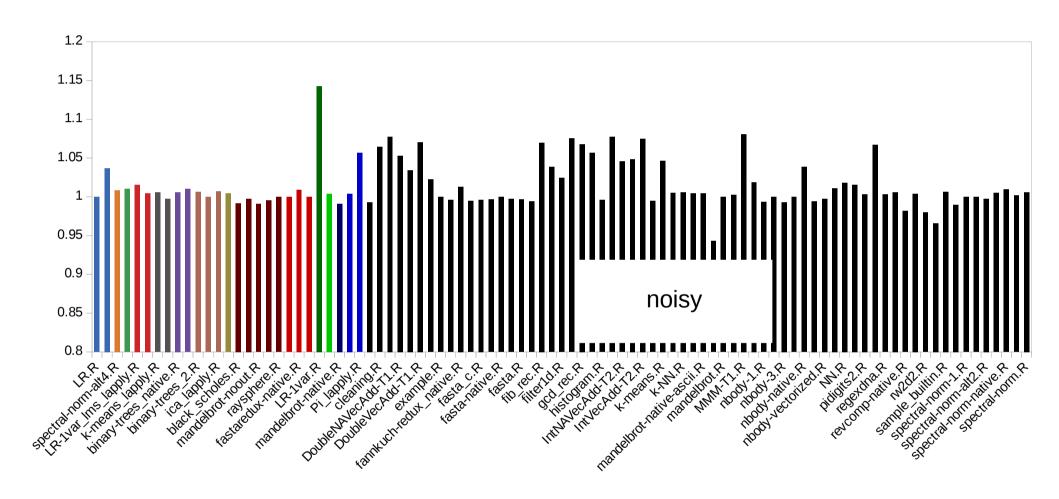
k-means badly clusters the k-means benchmarks;)

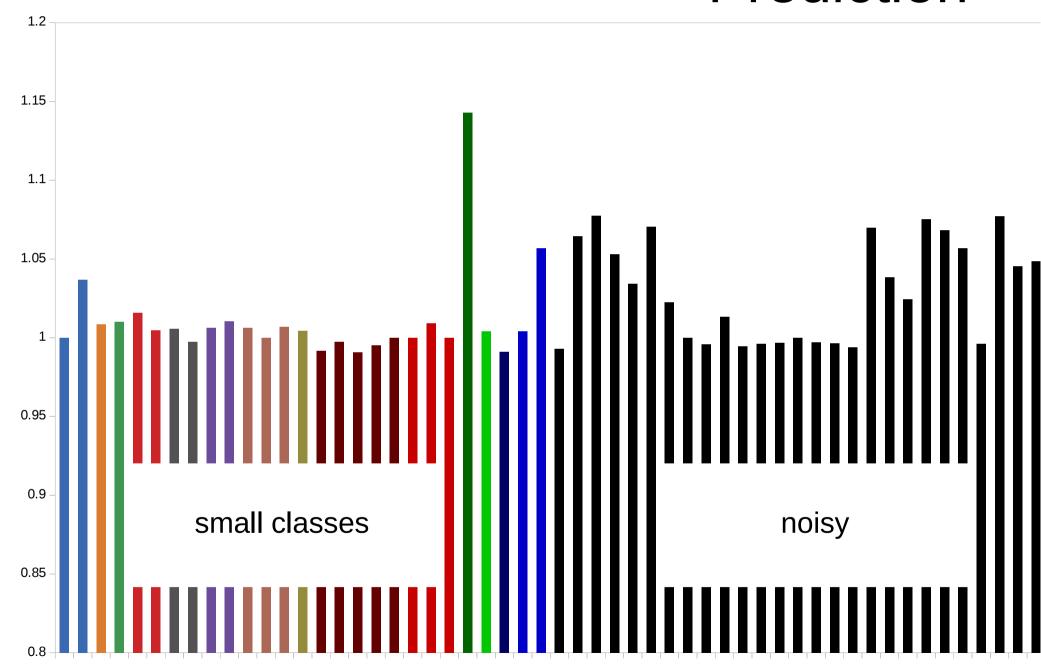


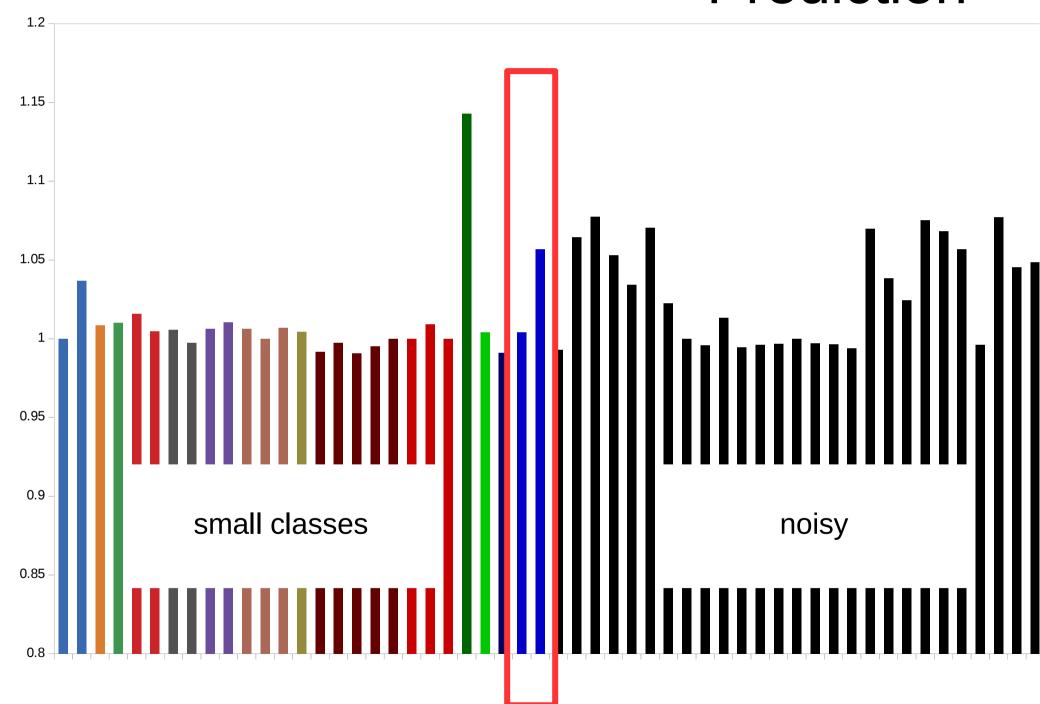
(even with k=15 the clusters aren't very homogeneous)

Evaluate the precision against a particular GC Tuning

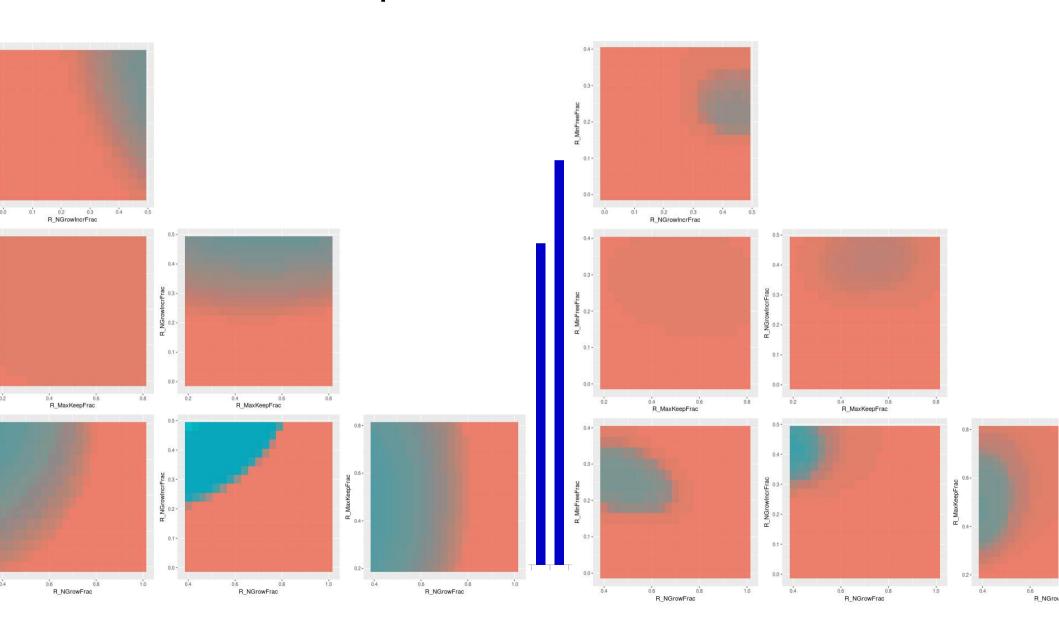








Similar response, but details matter!



Similar response, but details matter!

