Evaluation Report on Twelve Experiments

Anne Anonymous

Abstract—This is the evaluation report on twelve experiments, namely P-DCN, holtschulte2013_ga100, holtschulte2013_hill, hutter2013_CMAES, liao2013_IPOP, liao2013_IPOP-500, liao2013_IPOP-tany, liao2013_IPOP-texp, pal2013_DE, pal2013_HMLSL, pal2013_fmincon, and pal2013_simplex on 144 benchmark instances. This report has been generated with the version 0.8.3 of the Evaluator Component of the Optimization Benchmarking Tool Suite.

I. PERFORMANCE COMPARISONS

A. Estimated Cumulative Distribution Function

We analyze the estimated cumulative distribution function (ECDF) [1], [2], [3] of F over $\log_{10} FEs$. The $ECDF(FEs, F \leq 1.E-8)$ represents the fraction of runs which reach a value of F less than or equal to 1.E-8 for a given ellapsed runtime measured in FEs. The ECDF is always computed over the runs of an experiment for a given benchmark instance. If runs for multiple instances are available, we aggregate the results by computing their arithmetic mean. The x-axis does not represent the values of FEs directly, but instead $\log_{10} FEs$. The ECDF is always between 0 and 1 — and the higher it is, the better.

B. Estimated Cumulative Distribution Function

We analyze the estimated cumulative distribution function (ECDF) [1], [2], [3] of F over $\log_{10} FEs$. The $ECDF(FEs, F \leq 1.E-8)$ represents the fraction of runs which reach a value of F less than or equal to 1.E-8 for a given ellapsed runtime measured in FEs. The ECDF is always computed over the runs of an experiment for a given benchmark instance. If runs for multiple instances are available, we aggregate the results by computing their arithmetic mean. The x-axis does not represent the values of FEs directly, but instead $\log_{10} FEs$. The ECDF is always between 0 and 1 — and the higher it is, the better. The instance run sets belonging to instances with the same value of the feature dim grouped together.

C. Estimated Cumulative Distribution Function

We analyze the estimated cumulative distribution function (*ECDF*) [1], [2], [3] of F over $\log_{10} FEs$. The ECDF(FEs, $F \leq 1$.E-5) represents the fraction of runs which reach a value of F less than or equal to 1.E-5 for a given ellapsed runtime measured in FEs. The ECDF is always computed over the runs of an experiment for a given benchmark instance. If runs for multiple instances are available, we aggregate the results by computing their arithmetic mean. The x-axis does not represent the values of FEs directly, but instead $\log_{10} FEs$. The ECDF is always between 0 and 1 — and the higher it is, the better. The instance run sets belonging to

instances with the same value of the feature *cond* grouped together.

D. Median of Medians

We analyze the median of medians (med med) computed based on $\log_{10} F$ over $\log_{10} \left(\frac{FEs}{dim^2}\right)$. The med $\operatorname{med}(FEs,\log_{10} F)$ represents the median of the $\log_{10} F$ for a given ellapsed runtime measured in FEs. The median is always computed over the runs of an experiment for a given benchmark instance. If runs for multiple instances are available, we aggregate these medians by computing their median. The x-axis does not represent the values of FEs directly, but instead $\log_{10} \left(\frac{FEs}{dim^2}\right)$. The instance run sets belonging to instances with the same value of the feature sep grouped together.

REFERENCES

- [1] H. H. Hoos and T. Stützle, "Evaluating las vegas algorithms pitfalls and remedies," in *Proceedings of the 14th Conference on Uncertainty in Artificial Intelligence (UAI'98)*, G. F. Cooper and S. Moral, Eds. Madison, WI, USA: San Francisco, CA, USA: Morgan Kaufmann Publishers Inc., Jul. 24–26, 1998, pp. 238–245. [Online]. Available: http://www.intellektik.informatik.tu-darmstadt.de/TR/1998/98-02.ps.Z
- [2] D. A. D. Tompkins and H. H. Hoos, "Ubcsat: An implementation and experimentation environment for sls algorithms for sat and max-sat," in Revised Selected Papers from the Seventh International Conference on Theory and Applications of Satisfiability Testing (SAT'04), ser. Lecture Notes in Computer Science (LNCS), H. H. Hoos and D. G. Mitchell, Eds., vol. 3542. Vancouver, BC, Canada: Berlin, Germany: Springer-Verlag GmbH, May 10–13, 2004, pp. 306–320. [Online]. Available: http://ubcsat.dtompkins.com/downloads/sat04proc-ubcsat.pdf?attredirects=0
- [3] N. Hansen, A. Auger, S. Finck, and R. Ros, "Real-parameter black-box optimization benchmarking: Experimental setup," Orsay, France: Université Paris Sud, Institut National de Recherche en Informatique et en Automatique (INRIA) Futurs, Équipe TAO, Tech. Rep., Mar. 24, 2012. [Online]. Available: http://coco.lri.fr/ BBOB-downloads/download11.05/bbobdocexperiment.pdf