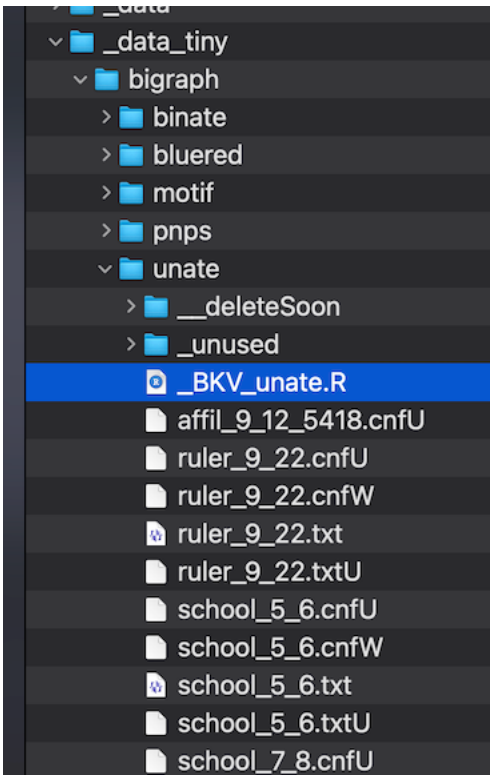
__readme.rtf

Data in this directory contains subdirectories as shown below.

Each subdirectory contains instance files that are used in asymptotic runtime performance experiments by a variety of solvers. Each solver is configured to stop on reaching the "best-known-value" (BKV) for the first time. This criterion is also know as the "first-passage-time stopping criterion".

The best-known-values (BKVs) associated with each instance in this file are stored in the adjacent file __BKV_unate.R.

Here, the extension "_unate" denotes that each value stored in this file has been generate by an objective function under binary coordinates. The specific coordinate has been returned as an "uncensored" unate cover BKV for a given solver. The term "uncensored" implies that the BKV has been reached before the solver reaches the pre-specified runtime limit.



first-passage-time stopping criterion

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1 Stopping Times

stopping time τ is thus a rule that tells us at what time to **stop** gambling. Our deci is called the **first passage time** of the process into state i. ... here is that if we kno **condition** X0 = i, then {Xn} and {Δn} contain the same.

http://www.maths.qmul.ac.uk › StochCalcSection6 PDF

Section6: Stopping times and the first passage

Our main example of **stopping** time is the **first passage time** for BM. For ... This i time w.r.t. the natural filtration (FB ... Another sufficient **condition** is the.

https://en.wikipedia.org › wiki › First-hitting-time_model

First-hitting-time model - Wikipedia

Events are often triggered when a stochastic or random process **first** encounters The threshold can be a barrier, boundary or specified state of a ...

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Exact simulation of the first-passage time of diffusions

by S Herrmann · 2017 · Cited by 12 — **first-passage time** for general one-dimens processes. The ef- ... of anomalies corresponds to recognize the optimal **stoppin** diffusion process [41]. ... Moreover, due to the **condition** γ ≤ κ, we obtain.