Experiment 1 Proposal

Zach Saunders and Shimrit Shtern

March 14, 2016

- I. Randomly generate 100 unique scenarios of true trajectories
 - A. Various scenario sizes
 - i. Number targets: [4, 6, 8, 10]
 - ii. Number of time steps: [4, 6, 8, 10]
 - B. Capture true position data
- II. Randomly generate 30 unique perturbations for each scenario
 - A. Perturbations distributed Normal(0,1)
 - B. Capture perturbation data
- III. For each simulation* generate data for all values of σ
 - A. Raw data formed by adding perturbation* σ to the true position
 - B. Sigma in range of [0.1, 2.0] with step size 0.1
 - C. Shuffle raw data to get input data
- IV. Run heuristic and MIO on each unique simulation/ σ pairing
 - A. Heuristic For each pairing, run heuristic with a range of starting points (N)
 - i. $N = [100 \ 1,000 \ 10,000]$
 - B. Warm start MIO with each heuristic solution
 - i. Exit optimization after minimin{Run time, Number of IP solutions}
 - a. Proposed run time: 2 minutes
 - b. Capture solution at 30 sec breakpoints
 - c. Proposed number of IP solutions: 5 for $P = [4 \ 6]$, 10 for $P = [8 \ 10]$
 - C. Capture all data and metrics
 - i. Heuristic, MIO, and total run times
 - ii. Heuristic and MIO objective scores (both absolute value and RSS)

- iii. Heuristic and MIO assignments (x_{it} assigned to j)
- V. After completion of all simulation runs, analyze performance
 - A. Scalability
 - i. Objective score (either abs value or RSS) vs time
 - ii. Choice to add bound vs time
 - iii. Summary of run times with comparison by # heuristic starting points (N)
 - iv. Show in panels of PxT for comparison
 - B. Quality of Solution
 - i. Performance measures
 - a. RSS
 - b. Developed performance metric (δ)
 - c. % correct assignments
 - ii. Compare Random, Heuristic, MIO, and Ideal
 - iii. Plot vs σ in panels of PxT for comparison