

**General constraints for code submissions** Please adhere to these rules to make our and your life easier! We will deduct points if your solution does not fulfill the following:

- If not stated otherwise, we will use exclusively Python 3.5.
- If not stated otherwise, we expect a Python script, which we will invoke exactly as stated on the exercise sheet.
- Your solution exactly returns the required output (neither less nor more) – you can implement a `--verbose` option to increase the verbosity level for developing.
- Add comments and docstrings, so we can understand your solution.
- (If applicable) The **README** describes how to install requirements or provides addition information.
- (If applicable) Add required additional packages to **requirements.txt**. Explain in your **README** what this package does, why you use that package and provide a link to it's documentation or GitHub page.
- (If applicable) All prepared unittests have to pass.
- (If applicable) You can (and sometimes have to) reuse code from previous exercises.

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Now that you have learned about evolutionary algorithms such as Differential Evolution (DE) you will implement the following yourself.

**1. Differential Evolution for HPO** [5 points]

We provide you with the objective function to be optimized (see `src/main.py`). You will implement DE to **minimize** this function.

- (a) Implement the evolutionary loop of DE which consists of initialization, mutation, crossover and selection operations. Use random initialization and a population size of 10 individuals (i.e.  $NP=10$ ). For the mutation and crossover rates, use  $F=0.5$  and  $CR=0.5$  respectively.<sup>1</sup> [3.5pt.]
- (b) Generate plots that demonstrate the functionality of DE algorithm, e.g. best-so-far seen function value over time. Compare your results of DE against BO, Random Search and Grid Search for 100 function evaluations. Add all plots to a PDF and briefly discuss what you can learn from these plots, and add some observations about computational time for DE versus other compared optimizers.<sup>2</sup> [1.5pt.]

**2. Feedback** [Bonus: 0.5 points]

For each question in this assignment, state:

- How long you worked on it.
- What you learned.
- Anything you would improve in this question if you were teaching the course.

**This assignment is due on 31.05.19 (10:00).** Submit your solution for the tasks by uploading a PDF to your groups BitBucket repository. The PDF has to include the name of the submitter(s).

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<sup>1</sup>Hint: Your implementation of DE should perform boundary checking after mutation to be within the search range of the problem being solved (use random re-generation for that).

<sup>2</sup>Hint: Your implementation of DE should run for 20 generations.