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Stochastic and deterministic algorithms for continuous black-box optimization

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Citation

Wang, H. (2018, November 1). *Stochastic and deterministic algorithms for continuous black-box optimization*. Retrieved from <https://hdl.handle.net/1887/66671>

Version: Not Applicable (or Unknown)

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Title: Stochastic and deterministic algorithms for continuous black-box optimization

Issue Date: 2018-11-01

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Figure on the front: a sequence of random variables X_1, X_2, \dots is converging to the optimal point X^* , where the ideal distribution is characterized by a Dirac delta at X^* .

Figure on the back: the runtime of two stochastic optimization algorithms \mathcal{A} and \mathcal{B} is compared through their empirical runtime distributions $F_{\mathcal{A}}$ and $F_{\mathcal{B}}$. The shade area illustrates the average runtime difference, up to time t .

