Universiteit Leiden
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Stochastic and deterministic algorithms for continuous black-box optimization

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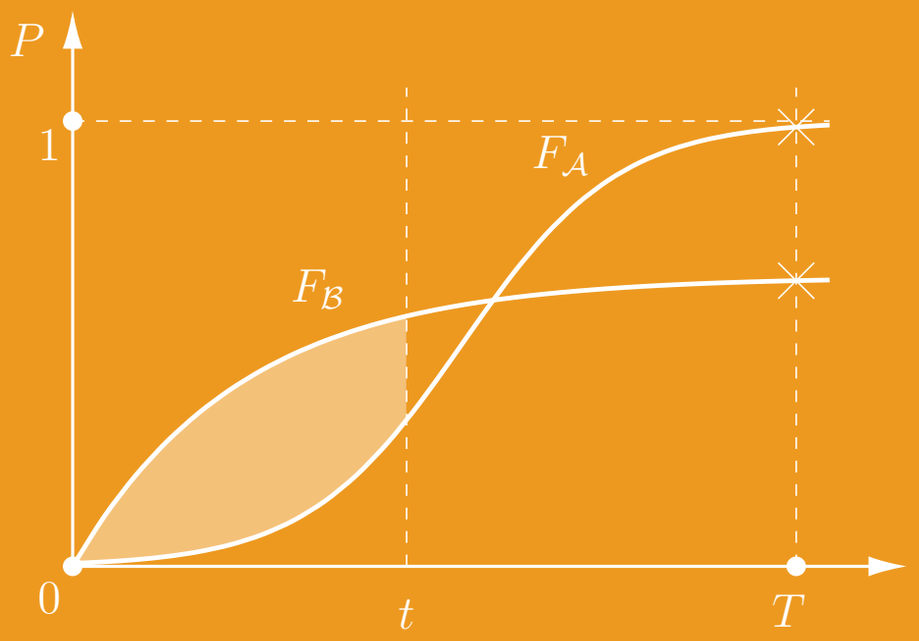
Figure on the front: a sequence of random variables $X_1, X_2, \ldots$ is converging to the optimal point X^*, where the ideal distribution is characterized by a Dirac delta at X^*.

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.



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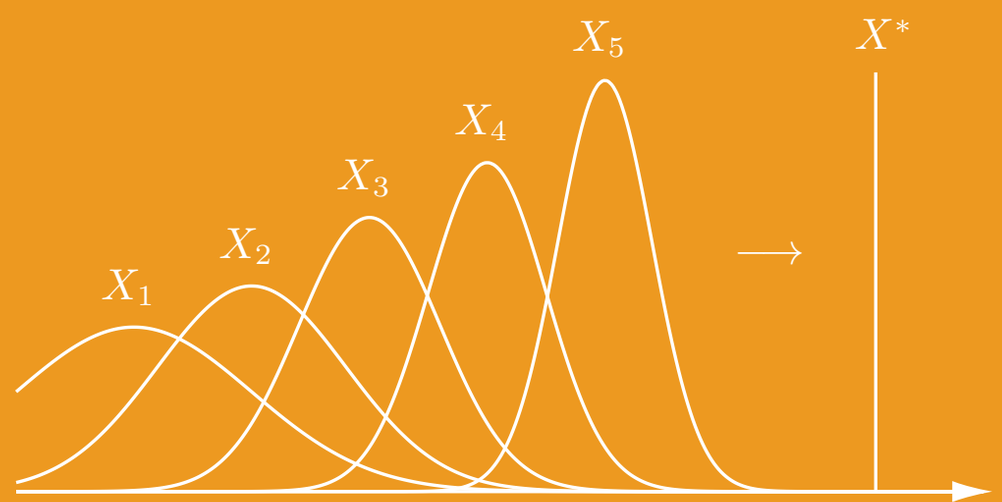

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