Noname manuscript No.
(will be inserted by the editor)

Derivative-free optimization: A review of algorithms and comparison of software implementations

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Received: date / Accepted: date

Abstract This paper addresses the solution of bound-constrained optimization problems using algorithms that require only the availability of objective function values but no derivative information. We refer to these algorithms as derivative-free algorithms. Fueled by a growing number of applications in science and engineering, the development of derivative-free optimization algorithms has long been studied, and it has found renewed interest in recent time. Along with many derivative-free algorithms, many software implementations have also appeared. The paper presents a review of derivative-free algorithms, followed by a systematic comparison of 22 related implementations using a test set of 502 problems. The test bed includes convex and nonconvex problems, smooth as well as nonsmooth problems. The algorithms were tested under the same conditions and ranked under several criteria, including their ability to find near-global solutions for nonconvex problems, improve a given starting point, and refine a near-optimal solution. A total of 112,448 problem instances were solved. We find that the ability of all these solvers to obtain good solutions diminishes with increasing problem size. For the problems used in this study, `TOMLAB/MULTIMIN`, `TOMLAB/GLCCLUSTER`, `MCS` and `TOMLAB/LGO` are better, on average, than other derivative-free solvers in terms of solution quality within 2500 function evaluations. These global solvers outperform local solvers even for convex problems. Finally, `TOMLAB/OQNLP`, `NEWUOA`, and `TOMLAB/MULTIMIN` show superior performance in terms of refining a near-optimal solution.

Keywords derivative-free algorithms · direct search methods · surrogate models

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1 Introduction

The problem addressed in this paper is the optimization of a deterministic function $f : \mathbb{R}^n \to \mathbb{R}$ over a domain of interest that possibly includes lower and upper bounds on the problem variables. We assume that the derivative of f is neither symbolically nor numerically available, and that bounds, such as Lipschitz constants, for the derivative of f are also unavailable.

The problem is of interest when derivative information is unavailable, unreliable, or impractical to obtain, for instance when f is expensive to evaluate or somewhat noisy, which renders most methods based on finite differences of little or no use [79,140]. We refer to this problem as *derivative-free optimization*. We further refer to any algorithm applied to this problem as a *derivative-free algorithm,* even if the algorithm involves the computation of derivatives for functions other than f.

Derivative-free optimization is an area of long history and current rapid growth, fueled by a growing number of applications that range from science problems [42,52,143,4] to medical problems [103,90] to engineering design and facility location problems [49,2,15,57,91,98,92,10,48,54].

The development of derivative-free algorithms dates back to the works of Spendley et al. [132] and Nelder and Mead [99] with their simplex-based algorithms. Recent works on the subject have led to significant progress by providing convergence proofs [134,31,76,85,88,80,9,5,34], incorporating the use of surrogate models [22,127,131,24], and offering the first textbook that is exclusively devoted to this topic [35]. Concurrent with the development of algorithms, software implementations for this class of optimization problems have resulted in a wealth of software packages, including `BOBYQA` [115], `CMA-ES` [55], four `COLINY` solvers [124], `DFO` [125], `glcCluster` [60, pp. 109–111], `HOPSPACK` [108], `IMFIL` [74], `LGO` [105], `MCS` [101], `multiMin` [60, pp. 148-151], `NEWUOA` [114], `NOMAD` [6], `OQNLP` [62], `PSWARM` [137,138], `SID-PSM` [41,40], and `SNOBFIT` [66].

Mongeau et al. [96] performed a comparison of derivative-free solvers in 1998 by considering six solvers over a set of eleven test problems. Since the time of that comparison, the number of available derivative-free optimization solvers has more than quadrupled. Other comparisons, such as [33,65,53,11, 38,48,138,97,67], are restricted to a few solvers related to the algorithms proposed in these papers. In addition, these comparisons consider small sets of test problems. There is currently no systematic comparison of the existing implementations of derivative-free optimization algorithms on a large collection of test problems. The primary purpose of the present paper is to provide such a comparison, aiming at addressing the following questions:

- What is the quality of solutions obtained by current solvers for a given limit on the number of allowable function evaluations? Does quality drop significantly as problem size increases?
- Which solver is more likely to obtain global or near-global solutions for nonconvex problems? What is the effect of a multi-start strategy on the relative performance of solvers in this regard?

- Is there a subset of existing solvers that would suffice to solve a large fraction of problems when all solvers are independently applied to all problems of interest? Conversely, are there problems that can be solved by only one or a few solvers?
- Given a starting near-optimal solution, which solver reaches the solution fastest?

Before addressing these questions computationally, the paper begins by presenting a review of the underlying theory and motivational ideas of the algorithms. We classify algorithms developed for this problem as *direct* and *model-based*. Direct algorithms determine search directions by computing values of the function f directly, whereas model-based algorithms construct and utilize a surrogate model of f to guide the search process. We further classify algorithms as *local* or *global*, with the latter having the ability to refine the search domain arbitrarily. Finally, we classify algorithms as *stochastic* or *deterministic*, depending upon whether they require random search steps or not.

Readers familiar with the subject matter of this paper may have noticed that there exists literature that reserves the term *derivative-free algorithms* only for what we refer to as *model-based algorithms* in the current paper. In addition, what we refer to as *derivative-free optimization* is often also referred to as *optimization over black boxes*. The literature on these terms is often inconsistent and confusing (cf. [79] and discussion therein).

Local search algorithms are reviewed in Section 2. The presentation includes direct and model-based strategies. Global search algorithms are discussed in Section 3, including deterministic as well as stochastic approaches. Section 4 provides a brief historical overview and overall assessment of the algorithmic state-of-the-art in this area. Leading software implementations of derivative-free algorithms are discussed in Section 5. The discussion includes software characteristics, requirements, and types of problems handled. Extensive computational experience with these codes is presented in Sections 6 and 7. A total of 502 test problems were used, including 78 smooth convex, 161 nonsmooth convex, 245 smooth nonconvex, and 18 nonsmooth nonconvex problems. These problems were used to test 22 solvers using the same starting points and bounding boxes. During the course of the computational work for this paper, we made test problems and results available to the software developers and asked them to provide us with a set of options of their choice. Many of them responded and even decided to change the default settings in their software thereafter. In an effort to encourage developers to revise and improve their software, we shared our computational results with them over several rounds. Between each round, several developers provided improved versions of their implementations. At the end of this process, we tested their software against an additional collection of problems that had not been seen by developers in order to confirm that the process had not led to overtraining of the software on our test problem collection. Conclusions from this entire study are drawn in Section 8.

2 Local search methods

2.1 Direct local search methods

Hooke and Jeeves [64] describe *direct search* as the sequential examination of trial solutions generated by a certain strategy. Classical direct search methods did not come with proofs of termination or convergence to stationary points. However, recent papers starting with [134,135] have proved convergence to stationary points, among other properties. These old methods remain popular due to their simplicity, flexibility, and reliability. We next describe specific direct search methods that are local in nature.

2.1.1 Nelder-Mead simplex algorithm

The Nelder-Mead algorithm introduced in [99] starts with a set of points that form a simplex. In each iteration, the objective function values at the corner points of the simplex determine the worst corner point. The algorithm attempts to replace the worst point by introducing a new vertex in a way that results in a new simplex. Candidate replacement points are obtained by transforming the worst vertex through a number of operations about the centroid of the current simplex: reflection, expansion, inside and outside contractions. McKinnon [94] has established analytically that convergence of the Nelder-Mead algorithm can occur to a point where the gradient of the objective function is nonzero, even when the function is convex and twice continuously differentiable. To prevent stagnation, Kelley [75] proposed to enforce a sufficient decrease condition determined by an approximation of the gradient. If stagnation is observed, the algorithm restarts from a different simplex. Tseng [136] proposed a globally convergent simplex-based search method that considers an expanded set of candidate replacement points. Other modifications of the Nelder-Mead algorithm are presented in [35].

2.1.2 Generalized pattern search (GPS) and generating set search (GSS) methods

Torczon [135] introduced generalized pattern search methods (GPS) for unconstrained optimization. GPS generalizes direct search methods including the Hooke and Jeeves [64] algorithm. At the beginning of a new iteration, GPS searches by *exploratory moves*. The current iterate defines a set of points that form a *pattern*, determined by a step and a *generating matrix* that spans $\mathbb{R}^n$.

Further generalizing GPS, Kolda, Lewis and Torczon [79] coined the term GSS in order to describe, unify, and analyze direct search methods, including algorithms that apply to constrained problems. Each iteration k of GSS methods consists of two basic steps. The *search* step is performed first over a finite set of search directions $\mathcal{H}_k$ generated by some, possibly heuristic, strategy that aims to improve the current iterate but may not guarantee convergence. If the search step fails to produce a better point, GSS methods continue with the *poll*

step, which is associated with a generating set $\mathcal{G}_k$ that spans positively $\mathbb{R}^n$. Generating sets are usually positive bases, with a cardinality between $n+1$ to $2n$. Assuming f is smooth, a generating set contains at least one descent direction of f at a non-stationary point in the domain of definition of f.

Given $\mathcal{G} = \{d^{(1)}, \ldots, d^{(p)}\}$ with $p \geq n+1$ and $d^{(i)} \in \mathbb{R}^n$, the function f is evaluated at a set of trial points $\mathcal{P}_k = \{x_k + \triangle_k d : d \in \mathcal{G}_k\}$, where $\triangle_k$ is the step length. An iteration is successful if there exists $y \in \mathcal{P}_k$ such that $f(y) < f(x_k) - \rho(\triangle_k)$, where ρ is a forcing function. The *opportunistic* poll strategy proceeds to the next iteration upon finding a point y, while the *complete* poll strategy evaluates all points in $\mathcal{P}_k$ and assigns $y = \arg\min_{x \in \mathcal{P}_k} f(x)$. Successful iterations update the iterate x_{k+1} to y and possibly increase the step length $\triangle_{k+1}$ to $\phi_k \triangle_k$, with $\phi_k \geq 1$. Unsuccessful iterations maintain the same iterate, i.e., $x_{k+1} = x_k$, and reduce the step length $\triangle_{k+1}$ to $\theta_k \triangle_k$, with $0 < \theta_k < 1$. The forcing function ρ is included in order to impose a sufficient decrease condition and is required to be a continuous decreasing function with $\lim_{t \to 0} \rho(t)/t = 0$. Alternatively, the set $\mathcal{P}_k$ can be generated using integer lattices [135]. In the latter case, the iteration is successful if a point y satisfies simple decrease, i.e., $f(y) < f(x_k)$.

Lewis and Torczon [83] extended pattern search methods to problems with bound constraints by including axis directions in the set of poll directions. Lewis and Torczon [84] further extended pattern search methods to linearly constrained problems by forcing the generating set to span a tangent cone $\mathcal{T}_\Omega(x_k, \epsilon)$, which restricts the tangent vectors to satisfy all constraints within an ϵ-neighborhood from x_k.

Under mild conditions, [135] showed convergence of GSS methods to stationary points, which, could be local minima, local maxima, or even saddle points.

Mesh adaptive direct search (MADS) methods The MADS methods (Audet and Dennis [11]) modified the poll step of GPS algorithms to consider a variable set of poll directions whose union across all iterations is asymptotically dense in $\mathbb{R}^n$. MADS generates the poll points using two parameters: a poll size parameter, which restricts the region from which points can be selected, and a mesh size parameter, which defines a grid inside the region limited by the poll size parameter. MADS incorporates dynamic ordering, giving precedence to previously successful poll directions. Audet and Dennis [11] first proposed random generation of poll directions for each iteration, and Audet et al. [8] proposed a deterministic way for generating orthogonal directions.

Abramson and Audet [5] showed convergence of the MADS method to second-order stationary points under the assumption that f is continuously differentiable with Lipschitz derivatives near the limit point. Under additional assumptions (f twice strictly differentiable near the limit point), MADS was shown to converge to a local minimizer with probability 1. A number of problems for which GPS stagnates and MADS converges to an optimal solution are presented in [11]. Some examples were presented in [5] that show how GPS

methods stall at saddle points, while MADS escapes and converges to a local minimum.

MADS handles general constraints by the extreme barrier approach [11], which rejects infeasible trial points from consideration, or by the progressive barrier approach [12], which allows infeasible trial points within a decreasing infeasibility threshold.

Pattern search methods using simplex gradients Custódio and Vicente [40] proposed to enhance the poll step by giving preference to directions that are closest to the negative of the simplex gradient. Simplex gradients are an approximation to the real gradient and are calculated out of a simplex defined by previously evaluated points.

2.2 Local model-based search algorithms

The availability of a high-fidelity surrogate model permits one to exploit its underlying properties to guide the search in a intelligent way. Properties such as the gradient and higher order derivative information, as well as the probability distribution function of the surrogate model are used. Since a high-fidelity surrogate model is typically unavailable for a given problem, these methods start by sampling the search space and building an initial surrogate model. The methods then proceed iteratively to optimize the surrogate model, evaluate the solution point, and update the surrogate model.

2.2.1 Trust-region methods

Trust-region methods use a surrogate model that is usually smooth, easy to evaluate, and presumed to be accurate in a neighborhood (trust region) about the current iterate. Powell [109] proposed to use a linear model of the objective within a trust-region method. The algorithm considered a monotonically decreasing radius parameter and included iterations that maintained geometric conditions of the interpolation points. Linear models are practical since they only require $\mathcal{O}(n)$ interpolation points, albeit at the cost of not capturing the curvature of the underlying function. Powell [112] and Conn et al. [31, 32] proposed to use a quadratic model of the form:

$$q_k(x_k + s) = f(x_k) + \langle g_k, s\rangle + \frac{1}{2}\langle s, H_k s\rangle$$

where, at iteration k, x_k is the current iterate, $g_k \in \mathbb{R}^n$, and H_k is a symmetric matrix of dimension n. Rather than using derivative information, g_k and H_k are estimated by requiring q_k to interpolate a set Y of sample points: $q_k(x^{(i)}) = f(x^{(i)})$ for $i = 1, \ldots, p$. Unless conditions are imposed on the elements of g_k and H_k, at least $(n+1)(n+2)/2$ points are needed to determine g_k and H_k uniquely. Let x^* denote a minimizer of q_k within the trust region and define

the ratio $\rho_k = (f(x_k) - f(x^*)) \,/\, (q_k(x_k) - q_k(x^*))$. If ρ_k is greater than a user-defined threshold, x^* replaces a point in Y and the trust region is increased. Otherwise, if the geometry of the set Y is adequate, the trust-region radius is reduced, while, if the geometry is not adequate, a point in the set is replaced by another that improves the poisedness of the set. The algorithm terminates when the trust-region radius drops below a given tolerance.

Powell [113] proposed an algorithm that uses a quadratic model relying on fewer than $(n + 1)(n + 2)/2$ interpolation points. The remaining degrees of freedom in the interpolation are determined by minimizing the change to the Hessian of the surrogate model between two consecutive iterations.

2.2.2 Implicit filtering

In addition to, or instead of developing a surrogate of f, one may develop a surrogate of the gradient of f and use it to expedite the search. Implicit filtering [142,50] uses an approximation of the gradient to guide the search, resembling the steepest descent method when the gradient is known. The approximation of the gradient at an iterate is based on forward or centered differences, and the difference increment varies as the optimization progresses. Forward differences require n function evaluations, whereas centered difference gradients require $2n$ function evaluations over the set $\{x \pm se_i : i = 1, \ldots, n\}$, where x is the current iterate, s is the *scale* of the stencil, and e_i are coordinate unit vectors. As these points are distributed around the iterate, they produce approximations less sensitive to noise than forward differences [50]. A line search is then performed along the direction of the approximate gradient. The candidate point is required to satisfy a minimum decrease condition of the form $f(x - \delta\nabla_s f(x)) - f(x) < -\alpha\delta\|\nabla_s f(x)\|^2$, where δ is the step and α is a parameter. The algorithm continues until no point satisfies the minimum decrease condition, at which point the scale s is decreased. The implicit filtering algorithm terminates when the approximate gradient is less than a certain tolerance proportional to s.

3 Global search algorithms

3.1 Deterministic global search algorithms

3.1.1 Lipschitzian-based partitioning techniques

Lipschitzian-based methods construct and optimize a function that underestimates the original one. By constructing this underestimator in a piecewise fashion, these methods provide possibilities for global, as opposed to only local, optimization of the original problem. Let $L > 0$ denote a Lipschitz constant of f. Then $|f(a) - f(b)| \leq L \parallel a - b \parallel$ for all a, b in the domain of f. Assuming L is known, Shubert [129] proposed an algorithm for bound-constrained problems. This algorithm evaluates the extreme points of the search space and

constructs linear underestimators by means of the Lipschitz constant. The algorithm then proceeds to evaluate the minimum point of the underestimator and construct a piecewise underestimator by partitioning the search space.

A straightforward implementation of Shubert's algorithm for derivative-free optimization problems has two major drawbacks: the Lipschitz constant is unknown and the number of function evaluations increases exponentially, as the number of extreme points of an n-dimensional hypercube is 2^n. The DIRECT algorithm and branch-and-bound search are two possible approaches to address these challenges.

The DIRECT algorithm Jones et al. [72] proposed the DIRECT algorithm (DIvide a hyperRECTangle), with two main ideas to extend Shubert's algorithm to derivative-free optimization problems. First, function values are computed only at the center of an interval, instead of all extreme points. By subdividing intervals into thirds, one of the resulting partition elements inherits the center of the initial interval, where the objective function value is already known. The second main idea of the DIRECT algorithm is to select from among current hyperrectangles one that (a) has the lowest objective function value for intervals of similar size and (b) is associate with a large potential rate of decrease of the objective function value. The amount of potential decrease in the current objective function value represents a setable parameter in this algorithm and can be used to balance local and global search; larger values ensure that the algorithm is not local in its orientation.

In the absence of a Lipschitz constant, the DIRECT algorithm terminates once the number of iterations reaches a predetermined limit. Under mild conditions, Finkel and Kelley [47] proved that the sequence of best points generated by the algorithm converges to a KKT point. Convergence was also established for general constrained problems, using a barrier approach.

Branch-and-bound (BB) search BB sequentially partitions the search space, and determines lower and upper bounds for the optimum. Partition elements that are inferior are eliminated in the course of the search. Let $\Omega = [x_l, x_u]$ be the region of interest and let $x^*_\Omega \in \Omega$ be a global minimizer of f in Ω. The availability of a Lipschitz constant L along with a set of sample points $\Lambda = \{x^{(i)}, i = 1, \ldots, p\} \subset \Omega$ provides lower and upper bounds:

$$\max_{i=1,\ldots,p} \{f(x^{(i)}) - L\delta_i\} = \underline{f}_\Omega \leq f(x^*_\Omega) \leq \overline{f}_\Omega = \min_{i=1,\ldots,p} f(x^{(i)}),$$

where δ_i is a function of the distance of $x^{(i)}$ from the vertices of $[x_l, x_u]$. The Lipschitz constant L is unknown but a lower bound $\underline{L}$ can be estimated from the sampled objective function values:

$$\underline{L} = \max_{i,j} \frac{|f(x^{(i)}) - f(x^{(j)})|}{\|x^{(i)} - x^{(j)}\|} \leq L, \qquad i, j = 1, \ldots, p \quad , i \neq j.$$

Due to the difficulty of obtaining deterministic upper bounds for L, statistical bounds relying on extreme order statistics were proposed in [106]. This

approach assumes samples are generated randomly from Ω and their corresponding objective function values are random variables. Subset-specific estimates of L can be significantly smaller than the global L, thus providing sharper lower bounds for the objective function as BB iterations proceed.

3.1.2 Multilevel coordinate search (MCS)

Like the DIRECT algorithm, MCS [65] partitions the search space into boxes with an evaluated *base point*. Unlike the DIRECT algorithm, MCS allows base points anywhere in the corresponding boxes. Boxes are divided with respect to a single coordinate. The global-local search that is conducted is balanced by a multilevel approach, according to which each box is assigned a *level* s that is an increasing function of the number of times the box has been processed. Boxes with level $s = s_{\max}$ are considered too small to be further split.

At each iteration, MCS selects boxes with the lowest objective value for each level value and marks them as candidates for splitting. Let n_j be the number of splits in coordinate j during the course of the algorithm. If $s > 2n(\min n_j + 1)$, open boxes are considered for *splitting by rank*, which prevents having unexplored coordinates for boxes with high s values; in this case, the splitting index k is chosen such that $n_k = \min n_j$. Otherwise, open boxes are considered for *splitting by expected gain*, which selects the splitting index and coordinate value by optimizing a local separable quadratic model using previously evaluated points. MCS with local search performs local searches from boxes with level $s_{\max}$, provided that the corresponding base points are not near previously investigated points. As $s_{\max}$ approaches infinity, the base points of MCS form a dense subset of the search space and MCS converges to a global minimum [65].

3.2 Global model-based search algorithms

Similarly to local model-based algorithms described in Subsection 2.2, global model-based approaches optimize a high-fidelity surrogate model, which is evaluated and updated to guide the optimization of the real model. In this context, the surrogate model is developed for the entire search space or subsets that are dynamically refined through partitioning.

3.2.1 Response surface methods (RSMs)

These methods approximate an unknown function f by a response surface (or metamodel) $\hat{f}$ [16]. Any mismatch between f and $\hat{f}$ is assumed to be caused by model error and not because of noise in experimental measurements.

Response surfaces may be non-interpolating or interpolating [70]. The former are obtained by minimizing the sum of square deviations between f and $\hat{f}$ at a number of points, where measurements of f have been obtained. The latter produce functions that pass through the sampled responses. A common

choice for non-interpolating surfaces are low-order polynomials, the parameters of which are estimated by least squares regression on experimental designs. Interpolating methods include kriging and radial basis functions. Independent of the functions used, the quality of the predictor depends on selecting an appropriate sampling technique [14].

The interpolating predictor at point x is of the form:

$$\hat{f}(x) = \sum_{i=1}^{m} \alpha_i f_i(x) + \sum_{i=1}^{p} \beta_i \varphi\left(x - x^{(i)}\right),$$

where f_i are polynomial functions, α_i and β_i are unknown coefficients to be estimated, φ is a basis function, and $x^{(i)} \in \mathbb{R}^n$, $i = 1, \ldots, p$, are sample points. Basis functions include linear, cubic, thin plate splines, multiquadratic, and kriging. These are discussed below in more detail.

Kriging Originally used for mining exploration models, kriging [93] models a deterministic response as the realization of a stochastic process by means of a kriging basis function. The interpolating model that uses a kriging basis function is often referred to as a *Design and Analysis of Computer Experiments* (DACE) stochastic model [122]:

$$\hat{f}(x) = \mu + \sum_{i=1}^{p} b_i \exp\left[-\sum_{h=1}^{n} \theta_h \left|x_h - x_h^{(i)}\right|^{p_h}\right],$$

$$\theta_h \geq 0, \quad p_h \in [0, 2], h = 1, \ldots, n.$$

Assuming $\hat{f}$ is a random variable with known realizations $\hat{f}(x^{(i)})$, $i = 1, \ldots, p$, the parameters μ, b_i, θ_h and p_h are estimated by maximizing the likelihood of the observed realizations. The parameters are dependent on sample point information but independent of the candidate point x. Nearby points are assumed to have highly correlated function values, thus generating a continuous interpolating model. The weights θ_h and p_h account for the importance and the smoothness of the corresponding variables. The predictor $\hat{f}(x)$ is then minimized over the entire domain.

Efficient global optimization (EGO) The EGO algorithm [126,73] starts by performing a space-filling experimental design. Maximum likelihood estimators for the DACE model are calculated and the model is then tested for consistency and accuracy. A branch-and-bound algorithm is used to optimize the expected improvement, $E[I(x)]$, at the point x. This expected improvement is defined as: $\mathrm{E}[I(x)] = \mathrm{E}\left[\max(f_{\min} - \hat{f}(x), 0)\right]$, where $f_{\min}$ is the best objective value known and $\hat{f}$ is assumed to follow a normal distribution with mean and standard deviation equal to the DACE predicted values. Although the expected improvement function can be reduced to a closed-form expression [73], it can be highly multimodal.

Radial basis functions Radial basis functions approximate f by considering an interpolating model based on radial functions. Powell [111] introduced radial basis functions to derivative-free optimization.

Given a set of sample points, Gutmann [53] proposed to find a new point $\bar{x}$ such that the updated interpolant predictor $\hat{f}$ satisfies $\hat{f}(\bar{x}) = T$ for a target value T. Assuming that smooth functions are more likely than "bumpy" functions, $\bar{x}$ is chosen to minimize a measure of "bumpiness" of $\hat{f}$. This approach is similar to maximizing the probability of improvement [70], where $\underline{x}$ is chosen to maximize the probability: $\text{Prob} = \Phi\left[(T - \hat{f}(\underline{x}))/s(\underline{x})\right]$, where Φ is the normal cumulative distribution function and $s(\underline{x})$ is the standard deviation predictor.

Various strategies that rely on radial basis functions have been proposed and analyzed [103, 118, 63], as well as extended to constrained optimization [117]. The term "RBF methods" will be used in later sections to refer to global optimization algorithms that minimize the radial-basis-functions-based interpolant directly or minimize a measure of bumpiness.

Sequential design for optimization (SDO) Assuming that $\hat{f}(x)$ is a random variable with standard deviation predictor $s(x)$, the SDO algorithm [36] proposes the minimization of the statistical lower bound of the function $\hat{f}(x^*) - \tau s(x^*)$ for some $\tau \geq 0$.

3.2.2 Surrogate management framework (SMF)

Booker et al. [23] proposed a pattern search method that utilizes a surrogate model. SMF involves a search step that uses points generated by the surrogate model in order to produce potentially optimal points as well as improve the accuracy of the surrogate model. The search step alternates between evaluating candidate solution points and calibrating the surrogate model until no further improvement occurs, at which point the algorithm switches to the poll step.

3.2.3 Optimization by branch-and-fit

Huyer and Neumaier [66] proposed an algorithm that combines surrogate models and randomization. Quadratic models are fitted around the incumbent, whereas linear models are fitted around all other evaluated points. Candidate points for evaluation are obtained by optimizing these models. Random points are generated when the number of points at hand is insufficient to fit the models. Additional points from unexplored areas are selected for evaluation. The user provides a resolution vector that confines the search to its multiples, thereby defining a grid of candidate points. Smaller resolution vectors result in grids with more points.

3.3 Stochastic global search algorithms

This section presents approaches that rely on critical non-deterministic algorithmic steps. Some of these algorithms occasionally allow intermediate moves to lesser quality points than the solution currently at hand. The literature on stochastic algorithms is very extensive, especially on the applications side, since their implementation is rather straightforward compared to deterministic algorithms.

3.3.1 Hit-and-run algorithms

Proposed independently by Boneh and Golan [21] and Smith [130], each iteration of hit-and-run algorithms compares the current iterate x with a randomly generated candidate. The current iterate is updated only if the candidate is an improving point. The generation of candidates is based on two random components. A direction d is generated using a uniform distribution over the unit sphere. For the given d, a step s is generated from a uniform distribution over the set of steps S in a way that $x + ds$ is feasible. Bélisle et al. [17] generalized hit-and-run algorithms by allowing arbitrary distributions to generate both the direction d and step s, and proved convergence to a global optimum under mild conditions for continuous optimization problems.

3.3.2 Simulated annealing

At iteration k, simulated annealing generates a new trial point $\hat{x}$ that is compared to the incumbent x^k and accepted with a probability function [95]:

$$\mathrm{P}(\hat{x}|x_k) = \begin{cases} \exp[-\frac{f(\hat{x})-f(x_k)}{T_k}] & \text{if } f(\hat{x}) > f(x_k) \\ 1 & \text{if } f(\hat{x}) \leq f(x_k). \end{cases}$$

As a result, unlike hit-and-run algorithms, simulated annealing allows moves to points with objective function values worse than the incumbent. The probability P depends on the "temperature" parameter T_k; the sequence $\{T_k\}$ is referred to as the cooling schedule. Cooling schedules are decreasing sequences that converge to 0 sufficiently slow to permit the algorithm to escape from local optima.

Initially proposed to handle combinatorial optimization problems [78], the algorithm was later extended to continuous problems [17]. Asymptotic convergence results to a global optimum have been presented [1] but there is no guarantee that a good solution will be obtained in a finite number of iterations [121]. Interesting finite-time performance aspects are discussed in [27, 104].

3.3.3 Genetic algorithms

Genetic algorithms, often referred to as evolutionary algorithms, were introduced by Holland [58] and resemble natural selection and reproduction processes governed by rules that assure the survival of the fittest in large populations. Individuals (points) are associated with identity genes that define a fitness measure (objective function value). A set of individuals form a population, which adapts and mutates following probabilistic rules that utilize the fitness function. Bethke [18] extended genetic algorithms to continuous problems by representing continuous variables by an approximate binary decomposition. Liepins and Hilliard [86] suggested that population sizes should be between 50 and 100 to prevent failures due to bias by the highest fitness individuals. Recent developments in this class of algorithms introduce new techniques to update the covariance matrix of the distribution used to sample new points. Hansen [56] proposed a covariance matrix adaptation method which adapts the resulting search distribution to the contours of the objective function by updating the covariance matrix deterministically using information from evaluated points. The resulting distribution draws new sample points with higher probability in expected promising areas.

3.3.4 Particle swarm algorithms

Particle swarm optimization is a population-based algorithm introduced by Kennedy and Eberhart [77,44] that maintains at each iteration a swarm of particles (set of points) with a velocity vector associated with each particle. A new set of particles is produced from the previous swarm using rules that take into account particle swarm parameters (inertia, cognition, and social) and randomly generated weights. Particle swarm optimization has enjoyed recent interest resulting in hybrid algorithms that combine the global scope of the particle swarm search with the faster local convergence of the Nelder-Mead simplex algorithm [46] or GSS methods [138].

4 Historical overview and some algorithmic insights

A timeline in the history of innovation in the context of derivative-free algorithms is provided in Figure 1, while Table 1 lists works that have received over 1000 citations each. As seen in Figure 1, early works appeared sparingly between 1960 and 1990. The Hooke-Jeeves and Nelder-Mead algorithms were the dominant approaches in the 1960s and 1970s, and continue to be popular. Stochastic algorithms were introduced in the 1970s and 1980s and have been the most cited. There was relatively little theory behind the deterministic algorithms until the 1990s. Over the last two decades, the emphasis in derivative-free optimization has shifted towards the theoretical understanding of existing algorithms as well as the development of approaches based on surrogate models. The understanding that management of the geometry of

Publication	Year appeared	Citations[1]
Hooke and Jeeves [64]	1961	2281
Nelder and Mead [99]	1965	13486
Brent [25]	1973	2019
Holland [58]	1975	31494
Kirkpatrick et al. [78]	1983	23053
Eberhart and Kennedy [44,77]	1995	20369

1. From Google Scholar on 20 December 2011.

Table 1 Citations of most cited works in derivative-free algorithms

surrogate models has a considerable impact on the performance of the underlying algorithms led to the development of several new competing techniques. As seen in Figure 1, these developments have led to a renewed interest in derivative-free optimization.

4.1 Algorithmic insights

The above classification of algorithms to direct and model based, as well as deterministic and stochastic was based on each algorithm's predominant characteristics. Many of the software implementations of these algorithms rely on hybrids that involve characteristics from more than one of the major algorithmic categories. Yet, in all cases, every iteration of a derivative-free method can be viewed as a process the main purpose of which is to determine the next point(s) to evaluate. Information used to make this determination is obtained from a subset of the set of previously evaluated points, ranging from an empty subset to a single previously evaluated point to all previously evaluated points. Different priorities are assigned to potential next points and the selection of the next point(s) to evaluate largely depends on whether the algorithm partitions the search space into subsets. We thus consider algorithms as belonging to two major groups:

1. *Algorithms that do not partition the search space.* In this case, the selection step uses information from a subset of points and the next point to be evaluated may be located anywhere in the search space. An example of methods using information from a single point is simulated annealing. In this algorithm, each iteration uses the incumbent to generate a new point through a randomization process. Examples of methods using information from multiple previously evaluated points are genetic algorithms, RBF methods, the poll step in pattern search methods, and the Nelder-Mead algorithm. In genetic algorithms, for instance, each iteration considers a set of evaluated points and generates new points through multiple randomization processes. RBF methods generate the next point by optimizing a model of the function created using information from all previously evaluated points. In generating set search methods, each iteration evaluates points around the current iterate in directions generated and ordered using information

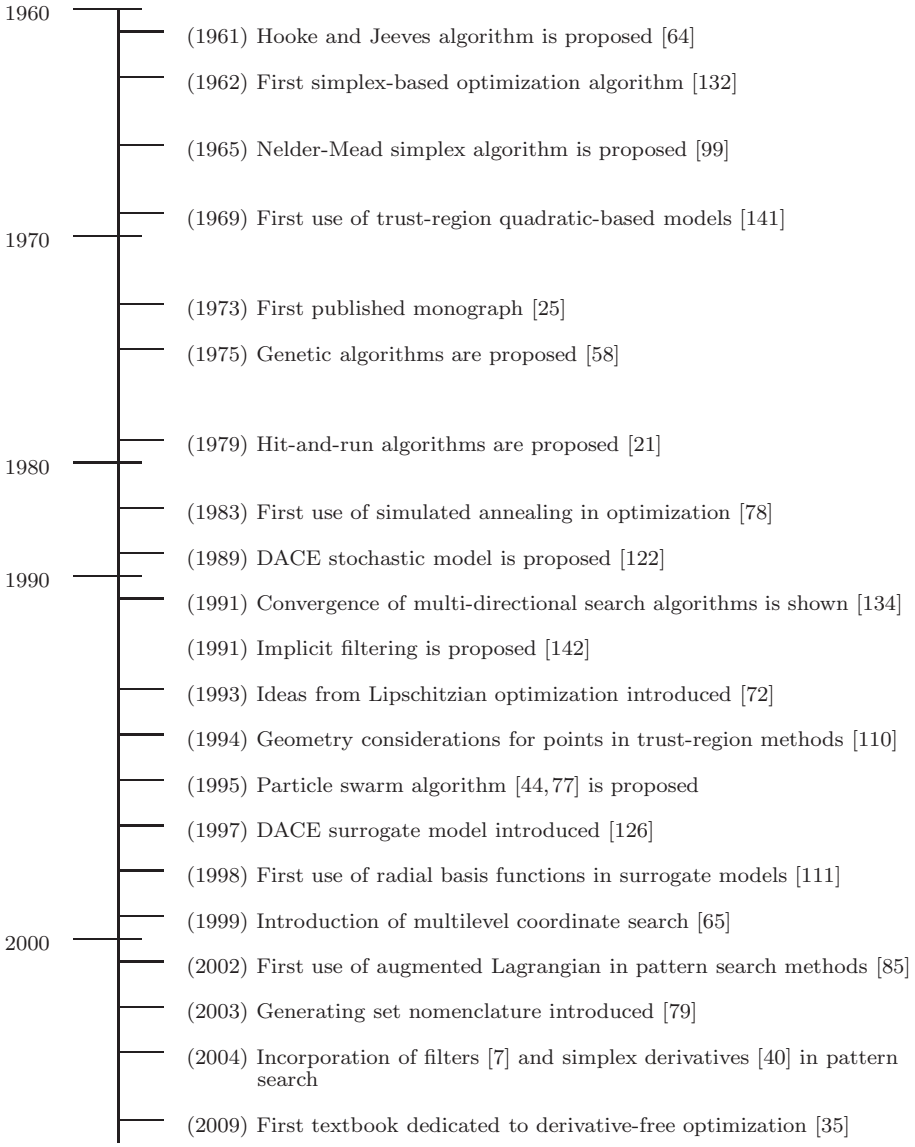

Fig. 1 Timeline of innovation in derivative-free optimization

from previously evaluated points. These directions are usually required to be positive spanning sets in order to guarantee convergence via a sequence of positive steps over these directions. MADS methods use information from previously evaluated points to produce the best search directions out of an infinite set of search directions. Finally, the Nelder-Mead algorithm

generates the next point by considering information of the geometry and objective values of a set of previously evaluated points.

2. *Algorithms that partition the search space.* In this case, partition elements are assigned priorities used later to select the most promising partition elements. The methods that rely on partitioning include direct methods, such as DIRECT, the model-based trust-region algorithms, the largely direct approach of MCS, which also incorporates model-based local search, and approaches akin to branch-and-bound. In DIRECT, the partitions are generated in a way that evaluated points lie at the center of partition elements. MCS, on the other hand allows evaluated points on the boundary of partition elements. While DIRECT does not use an explicit model of f and MCS involves local quadratic models of f, branch-and-bound combines partitioning with models of the gradient of f. Finally, trust-region methods use information from multiple previously evaluated points. These methods partition the space to two subsets that change over the course of the algorithm: a region of interest (the trust region) in the neighborhood of the current iterate and its complement. The next point to be evaluated is typically obtained by optimizing an interpolating model using information from a subset of previously evaluated points.

5 Derivative-free optimization software

The purpose of this and the following two sections is to examine the status of software implementations of the algorithms reviewed above. The software implementations for which results are presented here have been under development and/or released since 1998. They are all capable of dealing with black-box functions in a non-intrusive way, i.e., the source code of the optimization problem to be solved is assumed to be unavailable or impractical to modify. Table 2 lists the solvers considered, along with their main characteristics. Each solver is discussed in detail in the sequel. The column 'Bounds' refers to the ability of solvers to handle bounds on variables. Possible entries for this column are "no" for solvers that do not allow bounds; "required" for solvers that require bounds on all variables; and "optional" otherwise. The column 'Constraints' refers to the ability of solvers to handle linear algebraic constraints and general constraints that are available as a black-box executable but not in functional form.

5.1 `ASA`

Adaptive Simulated Annealing (`ASA`) [68] is a C implementation developed for unconstrained optimization problems. `ASA` departs from traditional simulated annealing in that it involves a generating probability density function with fatter tails than the typical Boltzmann distribution. This allows `ASA` to possibly escape from local minima by considering points far away from the current

Solver	URL	Version	Language	Bounds	Constraints
ASA	www.ingber.com	26.30	C	required	no
BOBYQA	Available by email from mjdp@cam.ac.uk	2009	Fortran	required	no
CMA-ES	www.lri.fr/~hansen/cmaesintro.html	3.26beta	Matlab	optional	no
DAKOTA/DIRECT	www.cs.sandia.gov/dakota/	4.2	C++	required	yes
DAKOTA/EA	www.cs.sandia.gov/dakota/	4.2	C++	required	yes
DAKOTA/PATTERN	www.cs.sandia.gov/dakota/	4.2	C++	required	yes
DAKOTA/SOLIS-WETS	www.cs.sandia.gov/dakota/	4.2	C++	required	yes
DFO	projects.coin-or.org/Dfo	2.0	Fortran	required	yes
FMINSEARCH	www.mathworks.com	1.1.6.2	Matlab	no	no
GLOBAL	www.inf.u-szeged.hu/~csendes	1.0	Matlab	required	no
HOPSPACK	software.sandia.gov/trac/hopspack	2.0	C++	optional	yes
IMFIL	www4.ncsu.edu/~ctk/imfil.html	1.01	Matlab	required	yes
MCS	www.mat.univie.ac.at/~neum/software/mcs/	2.0	Matlab	required	no
NEWUOA	Available by email from mjdp@cam.ac.uk	2004	Fortran	no	no
NOMAD	www.gerad.ca/nomad/	3.3	C++	optional	yes
PSWARM	www.norg.uminho.pt/aivaz/pswarm/	1.3	Matlab	required	yes*
SID-PSM	www.mat.uc.pt/sid-psm/	1.1	Matlab	optional	yes*
SNOBFIT	www.mat.univie.ac.at/~neum/software/snobfit/	2.1	Matlab	required	no
TOMLAB/GLCCLUSTER	tomopt.com	7.3	Matlab	required	yes
TOMLAB/LGO	www.pinterconsulting.com/	7.3	Matlab	required	yes
TOMLAB/MULTIMIN	tomopt.com	7.3	Matlab	required	yes
TOMLAB/OQNLP	tomopt.com	7.3	Matlab	required	yes

* Handles linear constraints only.

Table 2 Derivative-free solvers considered in this paper

iterate. Separate temperature parameters are assigned for each variable and they are updated as the optimization progresses.

5.2 BOBYQA

Bound Optimization BY Quadratic Approximation (BOBYQA) is a Fortran implementation of Powell's model-based algorithm [115]. BOBYQA is an extension of the NEWUOA algorithm to bounded problems with additional considerations on the set of rules that maintain the set of interpolating points.

5.3 CMA-ES

Covariance Matrix Adaptation Evolution Strategy (CMA-ES) [55] is a genetic algorithm implemented in multiple languages including C, Matlab, and Python. Mutation is performed by a perturbation with expected value zero and a covariance matrix which is iteratively updated to guide the search towards areas with expected lower objective values [56].

5.4 DAKOTA solvers

Design Analysis Kit for Optimization and Terascale Applications (DAKOTA) [45] is a project at Sandia National Laboratories. DAKOTA's initial scope was to create a toolkit of black-box optimization methods. The scope was later expanded to include additional optimization methods and other engineering applications, including design of experiments, and nonlinear least squares.

DAKOTA contains a collection of optimization software packages featuring the COLINY library [124] that includes, among others, the following solvers that we tested:

1. DAKOTA/EA: an implementation of various genetic algorithms;
2. DAKOTA/DIRECT: an implementation of the DIRECT algorithm;
3. DAKOTA/PATTERN: various pattern search methods; and
4. DAKOTA/SOLIS-WETS: greedy search, comparing the incumbent with points generated from a multivariate normal distribution.

5.5 DFO

Derivative Free Optimization (DFO) [28,125] is an open-source Fortran implementation of the trust-region-based algorithm originally developed by Conn et al. [31,32] and expanded by Conn et al. [33]. DFO is a local optimization method designed to handle very expensive function evaluations for small-dimensional problems with fewer than 50 variables. Given a set of points, DFO identifies the point with the best objective found and builds a quadratic model by interpolating a selected subset of points. The resulting model is optimized within a trust region centered at the best point. Our computational experiments used the open-source Fortran software IPOPT [29] to solve the trust-region subproblems.

5.6 FMINSEARCH

FMINSEARCH is an implementation of the Nelder-Mead simplex-based method of Lagarias et al. [81]. This code is included as a Matlab built-in function in the Optimization Toolbox and handles unconstrained optimization problems.

5.7 GLOBAL

GLOBAL [37] is a Matlab implementation of a multistart stochastic method proposed by Boender et al. [20]. GLOBAL draws random uniformly distributed points in a space of interest, selects a sample, and applies a clustering procedure. The derivative-free local search solver UNIRANDI [69], based on random direction generation and linear search, is used from points outside the cluster.

5.8 HOPSPACK

Hybrid Optimization Parallel Search PACKage (HOPSPACK) [108] is a parallel processing framework implemented in C++ that includes a GSS local solver. The user is allowed to perform an asynchronous parallel optimization run using simultaneously the embedded GSS local solver, along with user-provided solvers.

5.9 IMFIL

IMFIL [74] is a Matlab implementation of the implicit filtering algorithm [142, 50].

5.10 MCS

Multilevel coordinate search (MCS) [101] is a Matlab implementation of the algorithm proposed by Huyer and Neumaier [65] for global optimization of bound-constrained problems.

5.11 NEWUOA

NEWUOA [114] is a Fortran implementation of Powell's model-based algorithm for derivative-free optimization [113]. The inputs to NEWUOA include initial and lower bounds for the trust-region radius, and the number of function values to be used for interpolating the quadratic model.

5.12 NOMAD

NOMAD [6,82] is a C++ implementation of the LTMADS [11] and ORTHO-MADS [8] methods with the extreme barrier [11], filter [2] and progressive barrier [12] approaches to handle general constraints. It is designed to solve nonlinear, nonsmooth, noisy optimization problems. NOMAD's termination criterion allows for a combination of the number of points evaluated, minimum mesh size, and the acceptable number of consecutive trials that fail to improve the incumbent.

A related implementation, NOMADm [3], is a collection of Matlab functions that solve bound-constrained, linear or nonlinear optimization problems with continuous, discrete, and categorical variables.

5.13 PSWARM

PSWARM [137] is a C implementation of the particle swarm pattern search method [138]. Its search step performs global search based on the particle swarm algorithm. Its poll step relies on a coordinate search method. The poll directions coincide with positive and negative unit vectors of all variable axes.

PSWARM allows the user to compile and use the solver as a stand-alone software or as a custom AMPL solver. A related Matlab implementation PSwarmM is also available [137].

5.14 SID-PSM

SID-PSM [41] is a Matlab implementation of a pattern search method with the poll step guided by simplex derivatives [40]. The search step relies on the optimization of quadratic surrogate models [39]. SID-PSM is designed to solve unconstrained and constrained problems.

5.15 SNOBFIT

SNOBFIT is a Matlab implementation of the branch-and-fit algorithm proposed by Huyer and Neumaier [66].

5.16 TOMLAB solvers

TOMLAB [60] is a Matlab environment that provides access to several derivative-free optimization solvers, the following of which were tested:

1. TOMLAB/GLCCLUSTER [60, pp.109-111]: an implementation of the DIRECT algorithm [71] hybridized with clustering techniques [59];
2. TOMLAB/LGO [107]: a suite of global and local nonlinear solvers [106] that implements a combination of Lipschitzian-based branch-and-bound with deterministic and stochastic local search (several versions of LGO are available, for instance under Maple, and may offer different features than TOMLAB/LGO);
3. TOMLAB/MULTIMIN [60, pp.148–151]: a multistart algorithm; and
4. TOMLAB/OQNLP [62]: a multistart approach that performs searches using a local NLP solver from starting points chosen by a scatter search algorithm.

5.17 Additional solvers considered

In addition to the above solvers for which detailed results are presented in the sequel, we experimented with several solvers for which results are not presented here. These solvers were:

1. PRAXIS: an implementation of the minimization algorithm of Brent [25];

2. TOMLAB/GLBSOLVE [60, pp.106–108]: an implementation of the DIRECT algorithm [72], specifically designed to handle box-bounded problems;
3. TOMLAB/GLCSOLVE [60, pp.118–122]: an implementation of an extended version of the DIRECT algorithm [72] that can handle integer variables and linear or nonlinear constraints;
4. TOMLAB/EGO [61, pp. 11–24]: an implementation of the EGO algorithm [126, 73] modified to handle linear and nonlinear constraints;
5. TOMLAB/RBFSOLVE [61, pp.5–10]: an implementation of the radial basis function [19,53] that can handle box-constrained global optimization problems.

The PRAXIS solver is one of the first derivative-free optimization solvers developed. This solver had below average performance and has not been updated since its release in 1973. Results for the above four TOMLAB solvers are not included in the comparisons since these solvers have been designed with the expectation for the user to provide a reasonably small bounding box for the problem variables [59].

6 Illustrative example: camel6

To illustrate and contrast the search strategies that are employed by different algorithms, Figure 2 shows how the different solvers progress for camel6. This two-dimensional test problem, referred to as the 'six-hump camel back function,' exhibits six local minima, two of which are global minima. In the graphs of Figure 2, red and blue are used to represent high and low objective function values, respectively. Global minima are located at $[-0.0898, 0.7126]$ and $[0.0898, -0.7126]$ and are marked with magenta circles. Each solver was given a limit of 2500 function evaluations and the points evaluated are marked with white crosses. Solvers that require a starting point were given the same starting point. Starting points are marked with a green circle. The trajectory of the progress of the best point is marked with a cyan line, and the final solution is marked with a yellow circle. As illustrated by these plots, solvers DAKOTA/PATTERN, DAKOTA/SOLIS-WETS, FMINSEARCH, and NEWUOA perform a local search, exploring the neighborhood of the starting point and converging to a local minimum far from the global minima. DIRECT-based methods DAKOTA/DIRECT and TOMLAB/GLCCLUSTER perform searches that concentrate evaluated points around the local minima. Indeed, the two global minima are found by these solvers.

It is clear from Figure 2 that the stochastic solvers CMA-ES, DAKOTA/EA, and PSWARM perform a rather large number of function evaluations that cover the entire search space, while local search algorithms terminate quickly after improving the solution of the starting point locally. Partitioning-based solvers seem to strike a balance by evaluating more points than local search algorithms but fewer than stochastic search approaches.

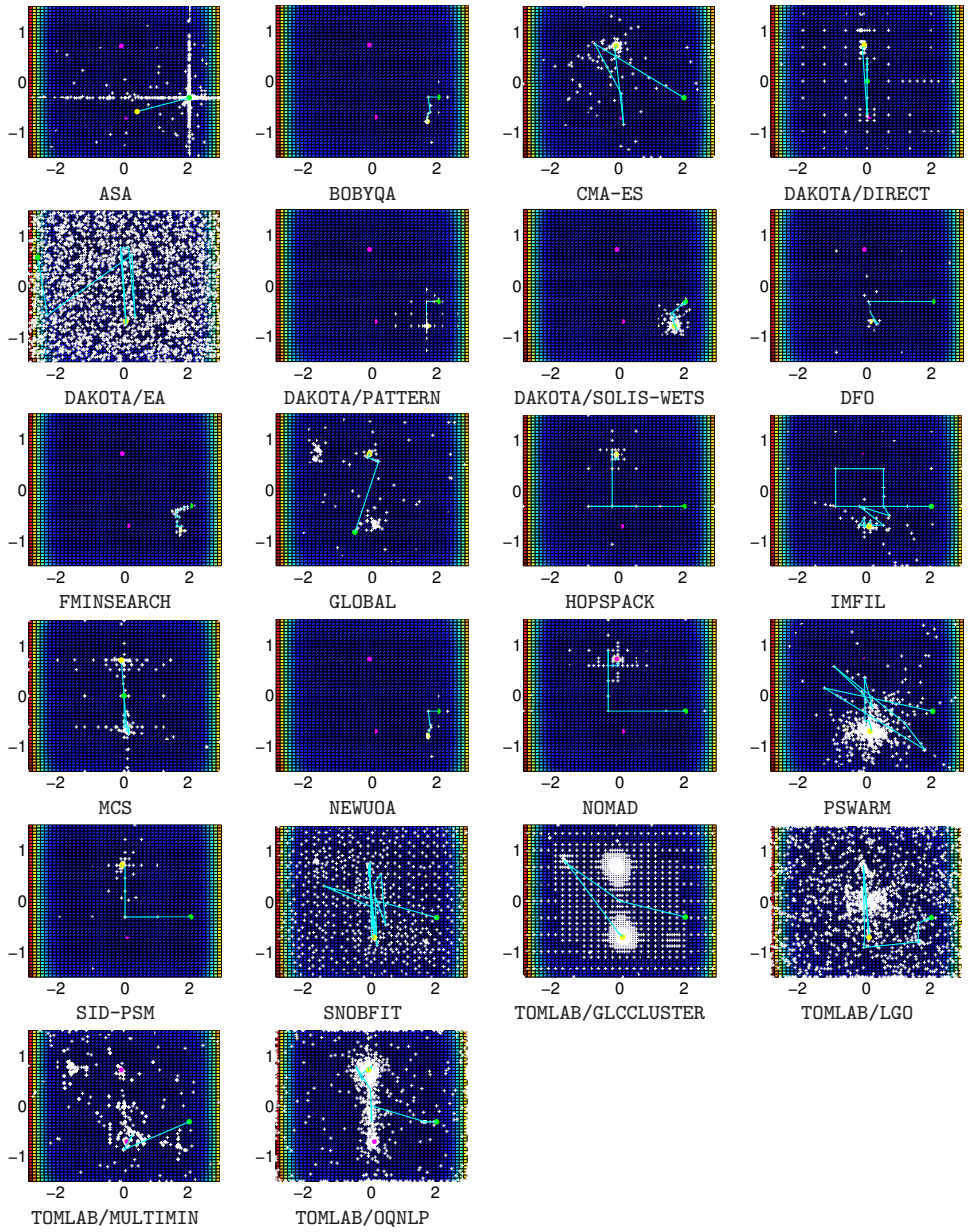

Fig. 2 Solver search progress for test problem `camel6`

7 Computational comparisons

7.1 Test problems

As most of the optimization packages tested in this study were designed for low-dimensional unconstrained problems, the problems considered were restricted to a maximum of 300 variables with bound constraints only. The solvers were tested on the following problems:

1. Richtarik's [119] piece-wise linear problems:

$$\min_x \max_i \{|\langle a_i, x\rangle| : i = 1, 2, \ldots, m\},$$

2. Nesterov's [100] quadratic test problems:

$$\min_x \frac{1}{2}\|Ax - b\|_2^2 + \|x\|_1,$$

3. a variant of Nesterov's test problems without the nonsmooth term:

$$\min_x \frac{1}{2}\|Ax - b\|_2^2,$$

4. the ARWHEAD test problem from Conn et al. [30]:

$$\min_x \sum_{i=1}^{n-1} (x_i^2 + x_n^2)^2 - 4x_i + 3,$$

5. 245 nonconvex problems from the `globallib` [51] and `princetonlib` [116],
6. and 49 nonsmooth problems from the collection of Lukšan and Vlček [89].

For the first four families of problems, instances were generated with sizes of 5, 10, 15, 20, 25, 30, 35, 40, 45, 50, 100, 200, and 300 variables. For each problem size, five random instances were generated for Richtarik's and both variants of Nesterov's problems.

We use the number of variables to classify each problem in one of four groups as shown in Table 3. The test problems of Table 3 are diverse, involving sums of squares problems, quadratic and higher degree polynomials, continuous and discontinuous functions, 32 problems with trigonometric functions, and 33 problems with exponential or logarithmic functions. A total of 239 of the test problems are convex, while 263 are non-convex. The number of variables (n) ranged from 1 to 300, with an average number of variables (n_{avg}) equal to 37.6. Figure 3 presents the distribution of problems by dimensionality and by problem class.

All test problems are available at `http://thales.cheme.cmu.edu/dfo`. The same web site provides detailed results from the application of the different solvers to the test problems.

n	Number of convex problems			Number of nonconvex problems			Total	n_{avg}
	smooth	non-smooth	total	smooth	non-smooth	total		
1–2	0	9	9	86	4	90	99	1.9
3–9	6	19	25	97	11	108	133	5.1
10–30	30	59	89	27	3	30	119	18.5
31–300	42	74	116	35	0	35	153	104.6
1–300	78	161	239	245	18	263	502	37.6

Table 3 Characteristics of test problems

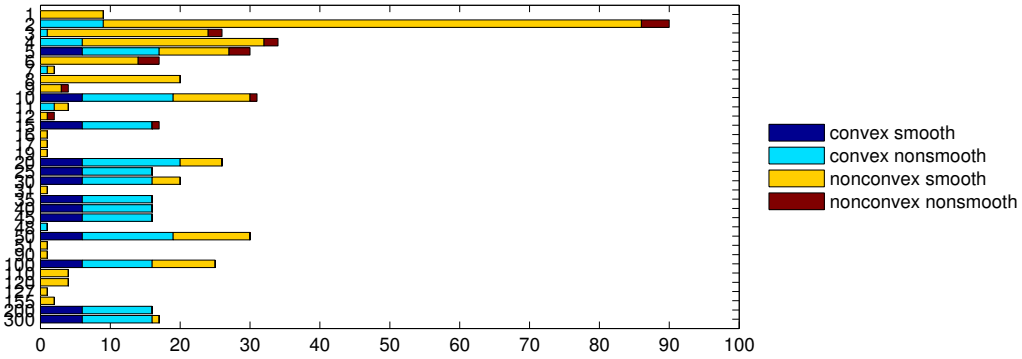

Fig. 3 Number of variables vs. number of test problems

7.2 Experimental setup and basis of solver comparisons

All computations were performed on Intel 2.13 Ghz processors running Linux and `Matlab R2010a`. The 22 solvers of Table 2 were tested using a limit of 2500 function evaluations in each run. To put this limit in perspective, 2500 function evaluations for the bioremedation model of [98], which represents a typical application of derivative-free optimization methods to expensive engineering problems, would run for about 200 CPU days.

Variable bounds are required by many of the solvers but were not available for many test problems. For problems that lacked such bounds in the problem formulation, we restricted all variables to the interval $[-10000, 10000]$ unless these bounds resulted in numerical difficulties due to overflowing. In such cases, tighter bounds were used, provided that they still included the best known solution for each problem. The same variable bounds were used for all solvers. For solvers that do not accept bounds, a large objective function value was returned for argument values outside the bounding box. This value was constant for all iterations and solvers. Whenever starting points were required, they were drawn from a uniform distribution from the box-bounded region. The same randomly generated starting points were used for all solvers. Table 4 presents the number of 'bounded' test problems that came with lower and upper bounds for all variables, the number of test problems that came

Available bounds	Number of problems: Convex smooth	Convex nonsmooth	Convex total	Nonconvex smooth	Nonconvex nonsmooth	Nonconvex total	Total
Both	0	5	5	52	3	55	60
Lower	0	72	72	9	4	13	85
None	78	84	162	184	11	195	357
Total	78	161	239	245	18	263	502

Table 4 Bounds on test problems

with lower bounds only, and 'unbounded' test problems that lacked a lower and upper bounds for at least one variable.

Only objective function values were provided to all solvers. The only exception was `SID-PSM`, which requires the gradient of the constraints. As the problems considered here were bound-constrained with no additional constraints, the gradients provided to `SID-PSM` were simply a set of unit vectors.

Many of the test problems are nonconvex and most of the solvers tested are local solvers. Even for convex problems, performance of a solver is often affected by the starting point chosen. For this reason, solvers that permitted the use of a starting point were run once from each of ten different starting points. This was possible for all solvers with the exception of `DAKOTA/DIRECT`, `DAKOTA/EA`, `GLOBAL`, and `MCS`. The latter solvers override the selection of a starting point and start from the center of the box-bounded region. This resulted in a total number of 112,448 optimization instances to be solved.

In order to assess the quality of the solutions obtained by different solvers, we compared the solutions returned by the solvers against the globally optimal solution for each problem. A solver was considered to have successfully solved a problem during a run if it returned a solution with an objective function value within 1% or 0.01 of the global optimum, whichever was larger. In other words, a solver was considered successful if it reported a solution y such that $f(y) \leq \max(1.01f(x^*), f(x^*) + 0.01$, where x^* is the globally optimal solution for the problem. To obtain global optimal solutions for the test problems, we used the general-purpose global optimization solver `BARON` [133,123] to solve as many of the test problems as possible. Unlike derivative-free solvers, `BARON` requires explicit algebraic expressions rather than function values alone. `BARON`'s branch-and-bound strategy was able to guarantee global optimality for most of the test problems, although this solver does not accept trigonometric and some other nonlinear functions. For the latter problems, `LINDOGLOBAL` [87] was used to obtain a global solution.

In comparing the quality of solutions returned, we will compare the average- as well as best-case behavior of each solver. For the average-case behavior, we compare solvers using for each solver the median objective function value of the ten different runs. For the best-case comparison, we compare the best solution found by each solver after all ten runs. Average-case behavior is presented in the figures and analyzed below unless explicitly stated otherwise.

Most instances were solved within a few minutes. Since the test problems are algebraically and computationally simple and small, the total time required for function evaluations for all runs was negligible. Most of the CPU time was spent by the solvers on processing function values and determining the sequence of iterates. A limit of 10 CPU minutes was imposed on each run. Figure 4 presents the fraction of problems of different size that were terminated at any of the 10 optimization instances after reaching the CPU time limit. As seen in this figure, no solver reached this CPU time limit for problems with up to nine variables. For problems with ten to thirty variables, only `SID-PSM` and `SNOBFIT` had to be terminated because of the time limit. These two solvers also hit the time limit for all problems with more than thirty variables, along with seven additional solvers.

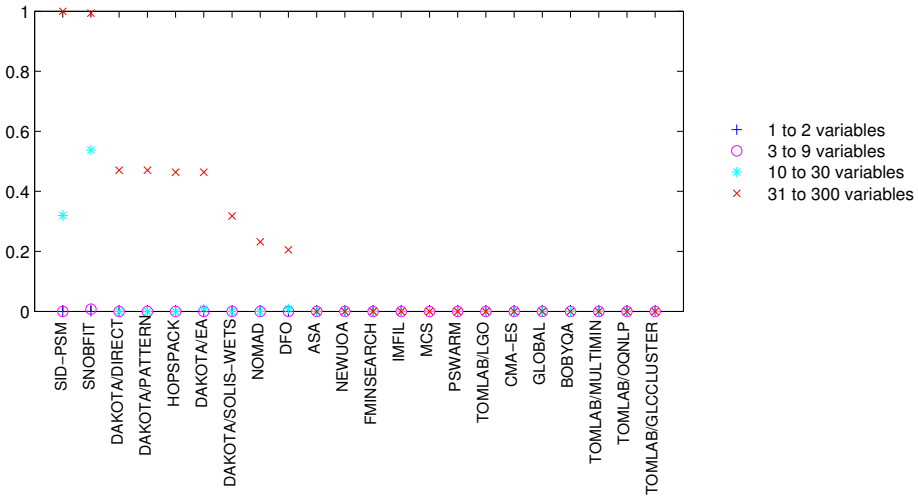

Fig. 4 Fraction of problems over the 10 CPU minute limit

7.3 Algorithmic settings

Algorithmic parameters for the codes under study should be chosen in a way that is reflective of the relative performance of the software under consideration. Unfortunately, the optimization packages tested have vastly different input parameters that may have a significant impact upon the performance of the algorithm. This presents a major challenge as a computational comparison will have to rely on a few choices of algorithmic parameters for each code. However, for expensive experiments and time-demanding simulations like the bioremedation model of [98], practitioners cannot afford to experiment with many different algorithmic options. Even for less expensive functions, most

typical users of optimization packages are not experts on the theory and implementation of the underlying algorithm and rarely explore software options. Thus, following the approach of [102] in a recent comparison of optimization codes, comparisons were carried out using the default parameter values for each package, along with identical stopping criteria and starting points across solvers. Nonetheless, all software developers were provided with early results of our experiments and given an opportunity to revise or specify their default option values.

Optimization instances in which a solver used fewer function evaluations than the imposed limit were not pursued further with that particular solver. In practice, a user could employ the remaining evaluations to restart the solver but this procedure is highly user-dependent. Our experiments did not use restart procedures in cases solvers terminated early.

7.4 Computational results for convex problems

Figure 5 presents the fraction of convex smooth problems solved by each solver to within the optimality tolerance. The horizontal axis shows the progress of the algorithm as the number of function evaluations gradually reached 2500. The best solver, `TOMLAB/GLCCLUSTER`, solved 79 % of convex smooth problems, closely followed by `MCS` which solved 76%, and `SNOBFIT`, `TOMLAB/OQNLP`, and `TOMLAB/MULTIMIN` all of which solved over 58% of the problems. The solvers `ASA`, `DAKOTA/EA`, `DAKOTA/PATTERN`, `DAKOTA/SOLIS-WETS`, `GLOBAL`, and `IMFIL` did not solve any problems within the optimality tolerance. Figure 6 presents the fraction of convex nonsmooth problems solved. At 44% and 43% of the convex nonsmooth problems solved, `TOMLAB/MULTIMIN` and `TOMLAB/GLCCLUSTER` have a significant lead over all other solvers. `TOMLAB/LGO` and `TOMLAB/OQNLP` follow with 22% and 20%, respectively. Fifteen solvers are not even able to solve 10% of the problems. It is strange that model-based solvers, which have nearly complete information for many of the tested problems, solve a small fraction of problems. However, some of these solvers are old and most of them are not extensively tested.

A somewhat different point of view is taken in Figures 7 and 8, where we present the fraction of problems for which each solver achieved a solution as good as the best solution among all solvers, without regard to the best known solution for the problems. When multiple solvers achieved the same solution, all of them were credited as having the best solution among all solvers. As before, the horizontal axis denotes the number of allowable function evaluations.

Figure 7 shows that, for convex smooth problems, `TOMLAB/MULTIMIN` has a brief lead until 200 function calls, at which point `TOMLAB/GLCCLUSTER` takes the lead, finishing with 81%. `TOMLAB/MULTIMIN` and `MCS` follow closely at around 76%. The performance of `TOMLAB/MULTIMIN`, `MCS` and `TOMLAB/OQNLP` improves with the number of allowable function evaluations. Ten solvers are below the 10% mark, while five solvers did not find a best solution for any problem for any number of function calls.

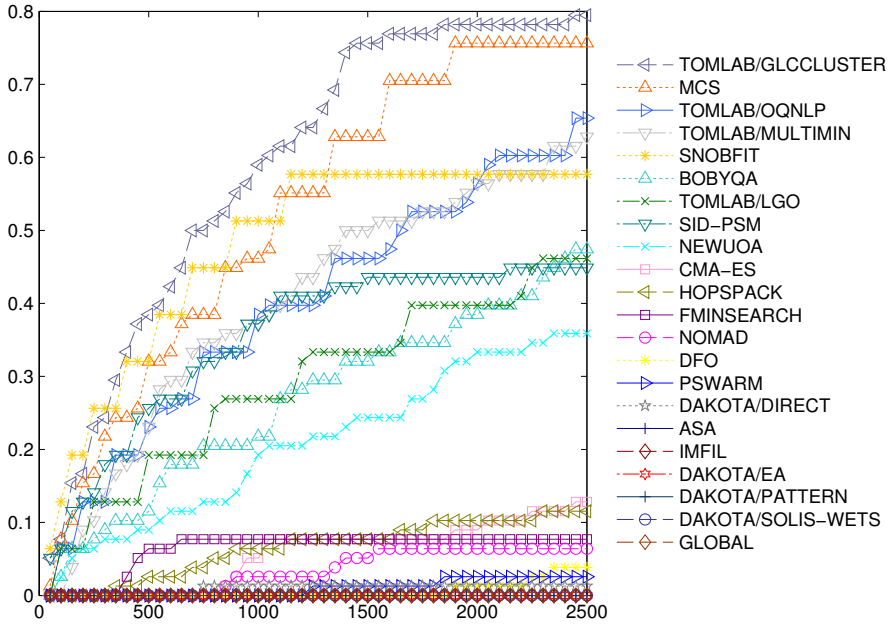

Fig. 5 Fraction of convex smooth problems solved as a function of allowable number of function evaluation

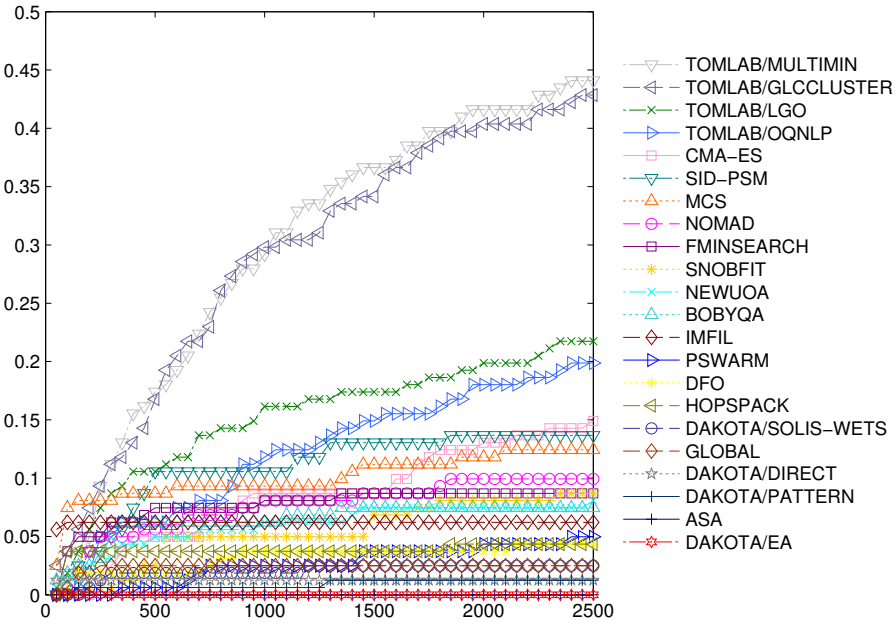

Fig. 6 Fraction of convex nonsmooth problems solved as a function of allowable number of function evaluations

Similarly, Figure 8 shows that, for convex nonsmooth problems, the solver TOMLAB/MULTIMIN leads over the entire range of function calls, ending at 2500 function evaluations with the best solution for 66% of the problems. TOMLAB/GLCCLUSTER follows with the best solution for 52% of the problems. There is a steep difference with the remaining twenty solvers, which, with the exception of TOMLAB/LGO, TOMLAB/OQNLP, CMA-ES and SID-PSM, are below the 10% mark.

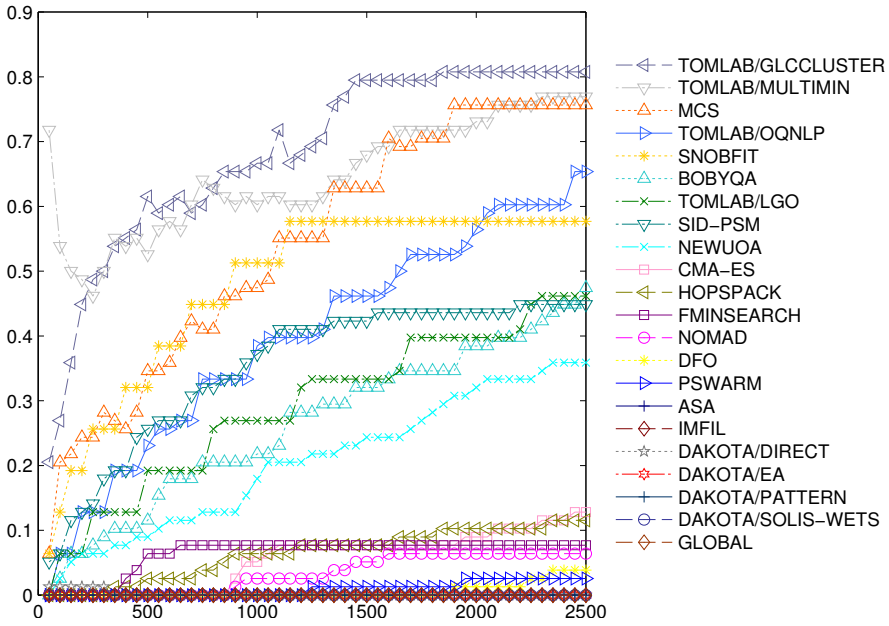

Fig. 7 Fraction of convex smooth problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers

An interesting conclusion from Figures 5–8 is that, with the exception of NEWUOA and BOBYQA for convex smooth problems, local solvers do not perform as well as global solvers do even for convex problems. By casting a wider net, global solvers are able to find better solutions than local solvers within the limit of 2500 function calls.

7.5 Computational results with nonconvex problems

Figure 9 presents the fraction of nonconvex test problems for which the solver median solution was within the optimality tolerance from the best known solution. As shown in this figure, MCS (up to 800 function evaluations and TOMLAB/MULTIMIN (beyond 800 function evaluations) attained the highest per-

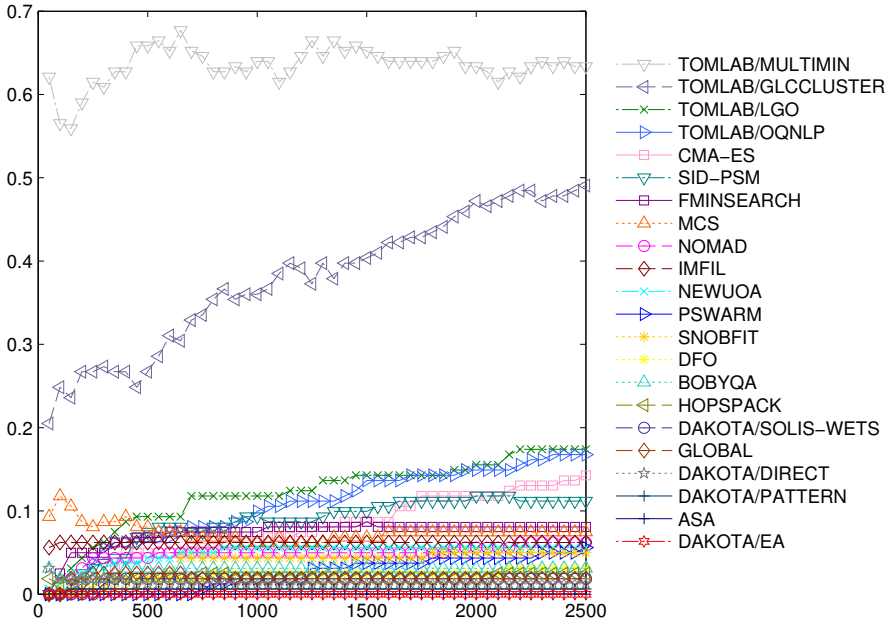

Fig. 8 Fraction of convex nonsmooth problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers

centage of global solutions, solving over 70% of the problems at 2500 function evaluations. The group of top solvers also includes `TOMLAB/GLCCLUSTER`, `TOMLAB/LGO` and `TOMLAB/OQNLP`, which found over 64% of the global solutions. Nine solvers solved over 44% of the cases, and only two solvers could not find the solution for more than 10% of the cases. `CMA-ES` returned the best results among the stochastic solvers.

At a first glance, it may appear surprising that the percentage of nonconvex smooth problems solved by certain solvers (Figure 9) exceeds the percentage of convex ones (Figure 5). Careful examination of Table 3, however, reveals that the nonconvex problems in the test set contain, on average, fewer variables.

Figure 10 presents the fraction of nonconvex nonsmooth test problems for which the solver median solution was within the optimality tolerance from the best known solution. Although these problems are expected to be the most difficult from the test set, `TOMLAB/MULTIMIN` and `TOMLAB/LGO` still managed to solve about 40% of the cases. Comparing Figures 10 and 6, we observe that the percentage of nonconvex nonsmooth problems solved by several solvers is larger than that for the convex problems. Once again, Table 3 reveals that the nonconvex nonsmooth problems are smaller, on average, than their convex counterparts.

Figures 11 and 12 present the fraction of problems for which each solver found the best solution among all solvers. As seen in these figures, after a brief lead by `MCS`, `TOMLAB/MULTIMIN` builds an increasing lead over all other solvers,

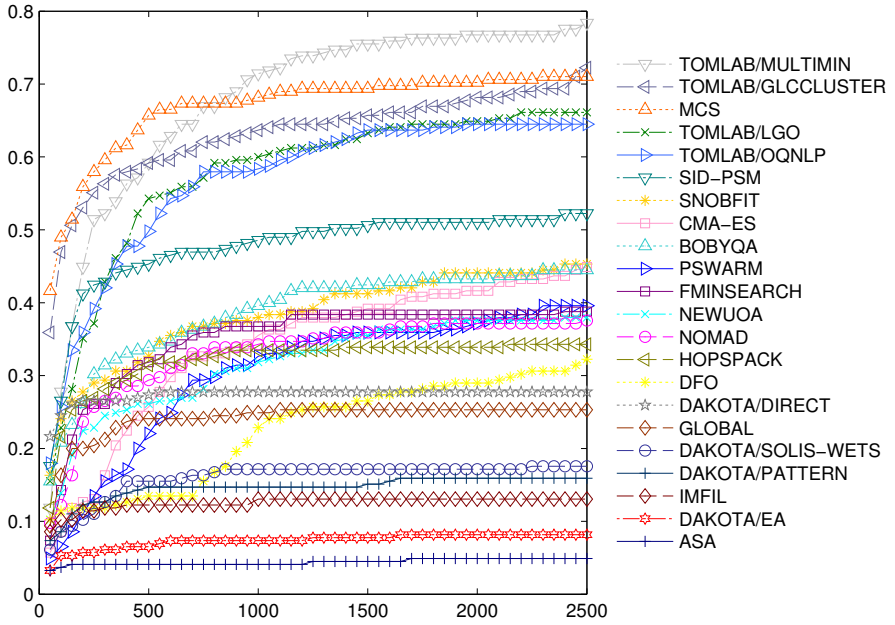

Fig. 9 Fraction of nonconvex smooth problems solved as a function of allowable number of function evaluations

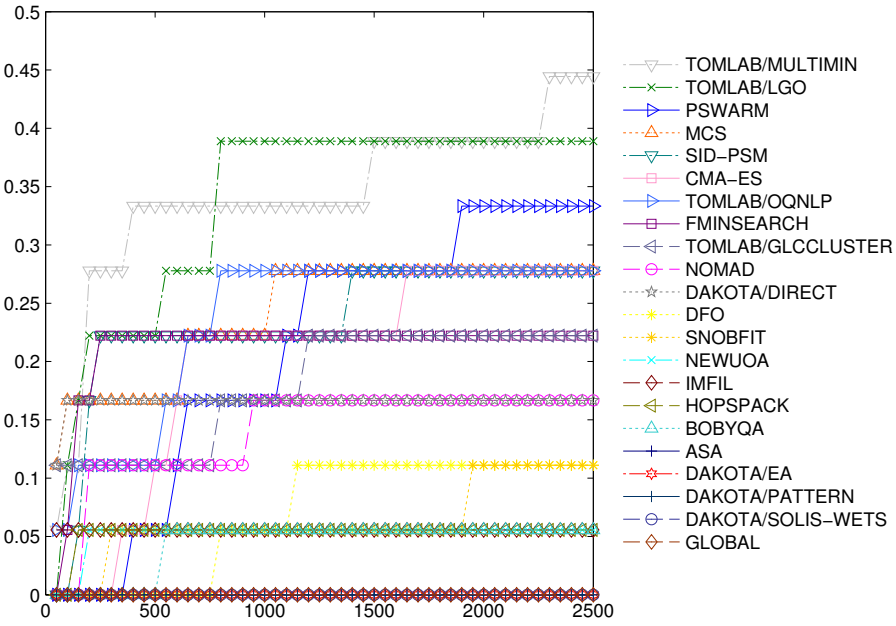

Fig. 10 Fraction of nonconvex nonsmooth problems solved as a function of allowable number of function evaluations

finding the best solutions for over 83% of the nonconvex smooth problems. `MCS` and `TOMLAB/GLCCLUSTER` follow with 71%. With a final rate of over 56% of the cases for most of the range, `TOMLAB/MULTIMIN` is dominant for nonconvex nonsmooth problems.

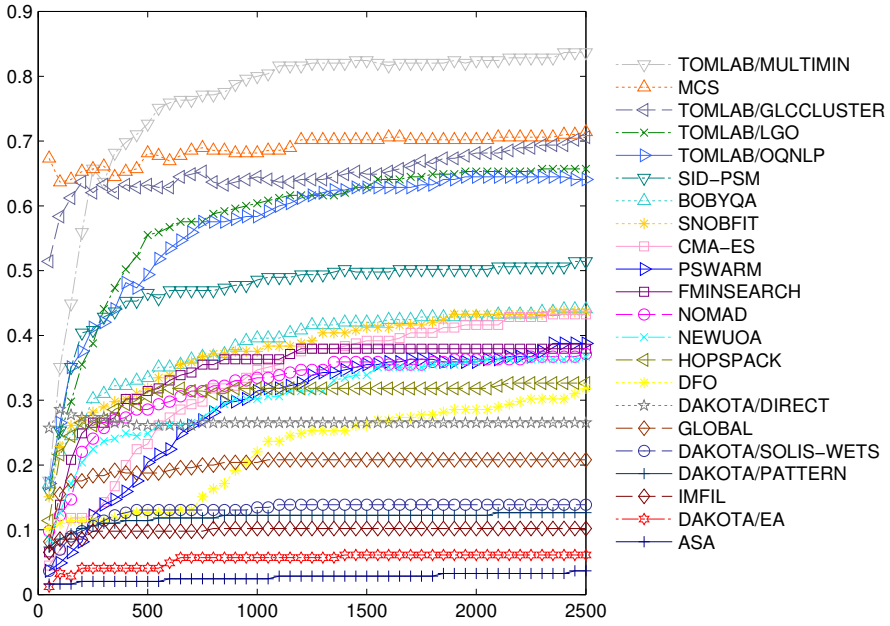

Fig. 11 Fraction of nonconvex smooth problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers tested

7.6 Improvement from starting point

An alternative benchmark, proposed by Moré and Wild [97], measures each algorithm's ability to improve a starting point. For a given $0 \leq \tau \leq 1$ and starting point x_0, a solver is considered to have successfully improved the starting point if

$$f(x_0) - f_{\text{solver}} \geq (1 - \tau)(f(x_0) - f_L),$$

where $f(x_0)$ is the objective value at the starting point, f_{solver} is the solution reported by the solver, and f_L is a lower bound on the best solution identified among all solvers. Since the global solution is known, we used it in place of f_L in evaluating this measure. We used this measure to evaluate the average-case performance of each solver, i.e., a problem was considered 'solved' by a solver

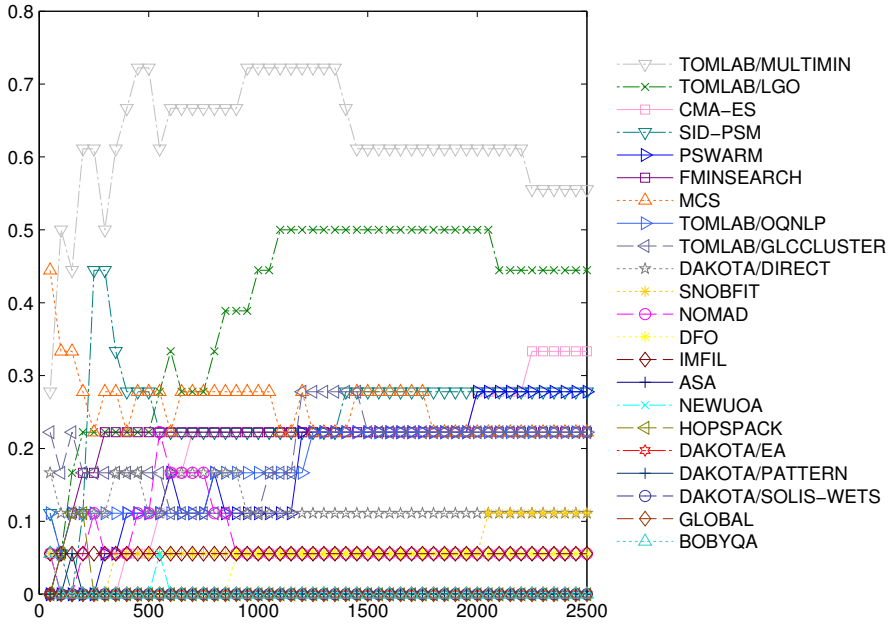

Fig. 12 Fraction of nonconvex nonsmooth problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers tested

if the median solution improved the starting point by at least a fraction of $(1 - \tau)$ of the largest possible reduction.

Figure 13 presents the fraction of convex smooth problems for which the starting point was improved by a solver as a function of the τ values. Solvers `MCS`, `DAKOTA/DIRECT`, `TOMLAB/GLCCLUSTER` and `TOMLAB/MULTIMIN` are found to improve the starting points for 100% of the problems for τ values as low as 10^{-6}. At a first look, it appears pretty remarkable that a large number of solvers can improve the starting point of 90% of the problems by 90%. Looking more closely at the specific problems at hand reveals that many of them involve polynomials and exponential terms. As a result, with a bad starting point, the objective function value is easy to improve by 90%, even though the final solution is still far from being optimal. Similarly, Figure 14 presents the results for convex nonsmooth problems. In comparison with the convex smooth problems, the convex nonsmooth problems display higher percentages and the lines do not drop dramatically. Again, this effect is probably caused by the lower dimensionality (in average) of the nonconvex problems.

Figures 15 and 16 present results for nonconvex problems. As expected, the performance for smooth problems is significantly better than for nonsmooth problems. The performance of `MCS`, `TOMLAB/LGO`, `TOMLAB/MULTIMIN` and `TOMLAB/GLCCLUSTER` is consistent, at the top group of each of the problem classes.

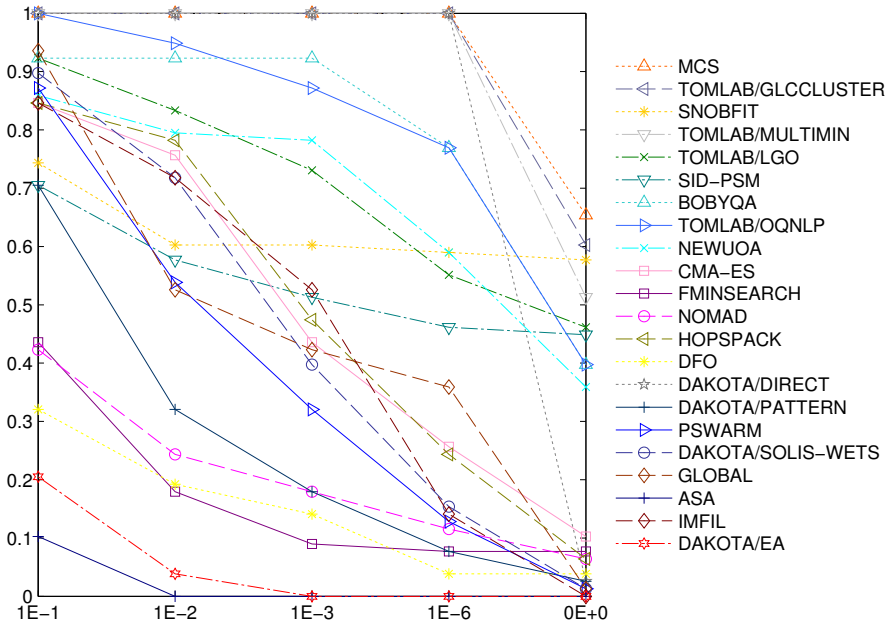

Fig. 13 Fraction of convex smooth problems for which starting points were improved within 2500 function evaluations vs. τ values

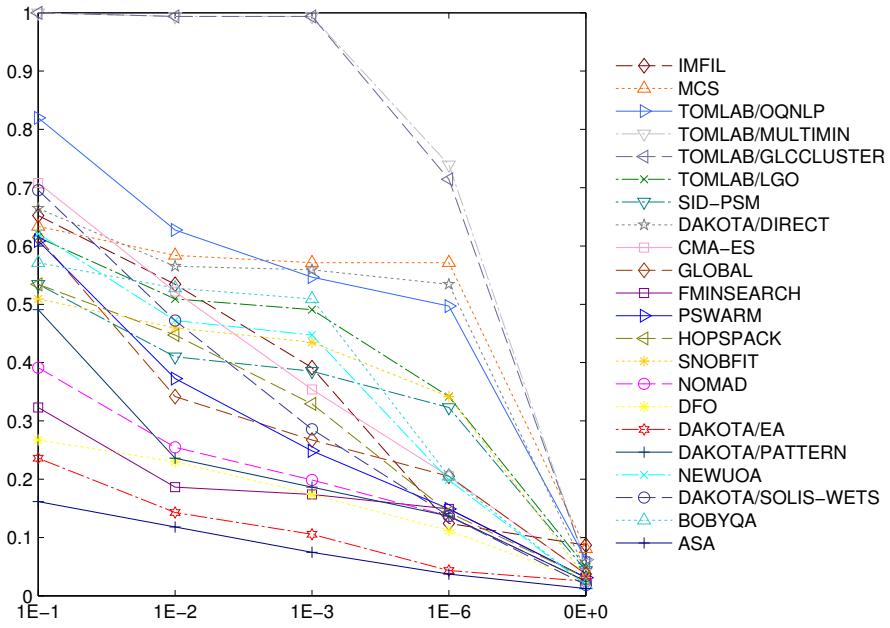

Fig. 14 Fraction of convex nonsmooth problems for which starting points were improved within 2500 function evaluations vs. τ values

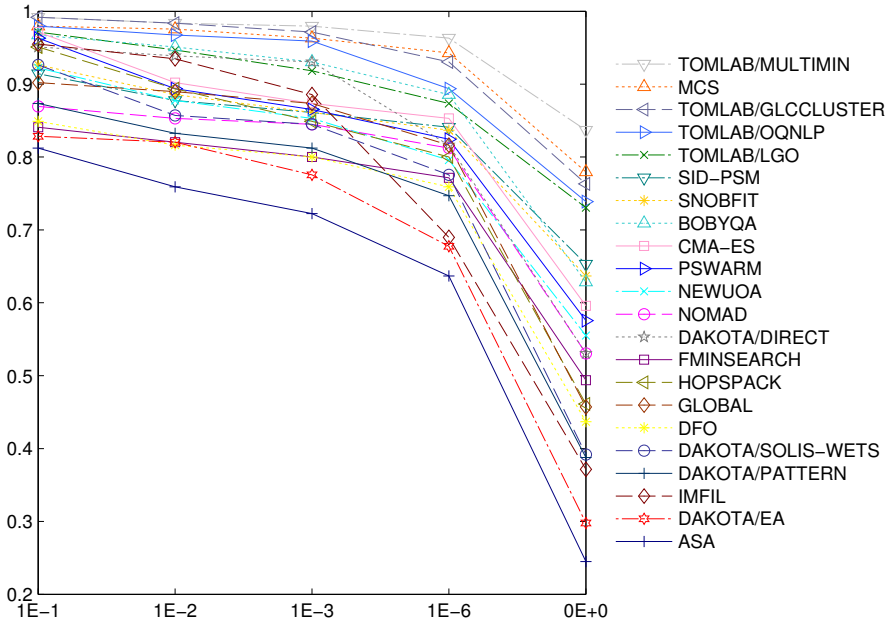

Fig. 15 Fraction of nonconvex smooth problems for which starting points were improved within 2500 function evaluations vs. τ values

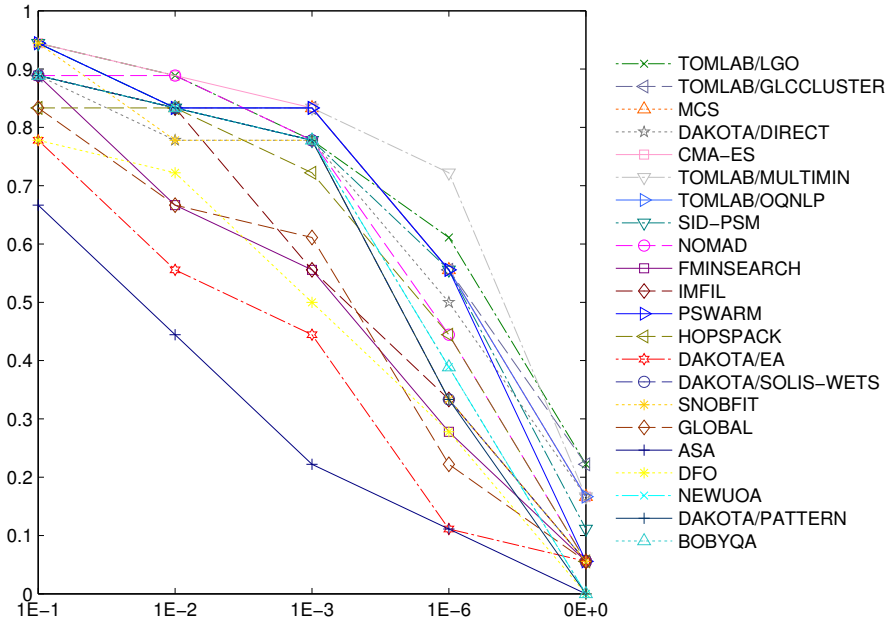

Fig. 16 Fraction of nonconvex nonsmooth problems for which starting points were improved within 2500 function evaluations vs. τ values

7.7 Minimal set of solvers

Given that no single solver seems to dominate over all others, the next question addressed is whether there exists a minimal cardinality subset of the solvers capable of collectively solving all problems or a certain fraction of all problems. In this case, a problem will be considered solved if any of the chosen solvers succeeds in solving the problem within the optimality tolerance during any one of the ten runs from randomly generated starting points. The results are shown in Figures 17-20 for all combinations of convex/nonconvex and smooth/nonsmooth problems and in Figure 21 for all problems. For different numbers of function evaluations (vertical axis), the bars in these figures show the fraction of problems (horizontal axis) that are solved by the minimal solver subset. For instance, it is seen in Figure 17 that one solver (`SNOBFIT`) is sufficient to solve nearly 13% of all convex smooth problems with 100 function evaluations. The collection of `SNOBFIT` and `TOMLAB/GLCCLUSTER` is required to solve up to nearly 15% of the problems with 100 function evaluations. No other pair of solvers is capable of solving more than 15% of these problems with 100 function evaluations. Also seen in this figure is that the minimal subset of solvers depends on the number of allowable function evaluations. `SNOBFIT` and `TOMLAB/GLCCLUSTER` are in the minimal set when 1000 function evaluations are allowed, while `SNOBFIT` is no longer necessary when more than 1000 function evaluations are allowed. For convex nonsmooth problems, `TOMLAB/MULTIMIN` enters the minimal set when 500 or more function evaluations are allowed. `TOMLAB/MULTIMIN` in combination with `TOMLAB/GLCCLUSTER` are able to solve over 52% at 2500 function evaluations. For nonconvex smooth problems, `MCS` is found in the minimal set when 500 or less function evaluations are allowed, solving 66% of the problems at 500 function evaluations. `TOMLAB/MULTIMIN` is in the minimal set of solvers when 1000 or more function evaluations are allowed. For nonconvex nonsmooth problems, `NEWUOA`, `TOMLAB/MULTIMIN`, `TOMLAB/LGO`,and then `CMA-ES` solved the largest fraction of problems.

Finally, Figure 21 shows that `TOMLAB/MULTIMIN` enters the minimal set of solvers when 500 or more function evaluations are allowed. The combination of `TOMLAB/MULTIMIN` and `TOMLAB/GLCCLUSTER` solved the largest fraction of problems over most problem classes.

7.8 Impact of problem size

In general, as the size of the problem increases, the chances of obtaining better solutions clearly decrease. As seen in Figure 22, over half of the solvers are able to solve 50% of problems with one or two variables, with `TOMLAB/GLCCLUSTER`, `TOMLAB/MULTIMIN`, `MCS`, `TOMLAB/LGO` and `TOMLAB/OQNLP` solving about 90% of the problems. Figure 23 presents results for problems with three to nine variables. Half of the solvers are able to solve only 29% of these problems, while

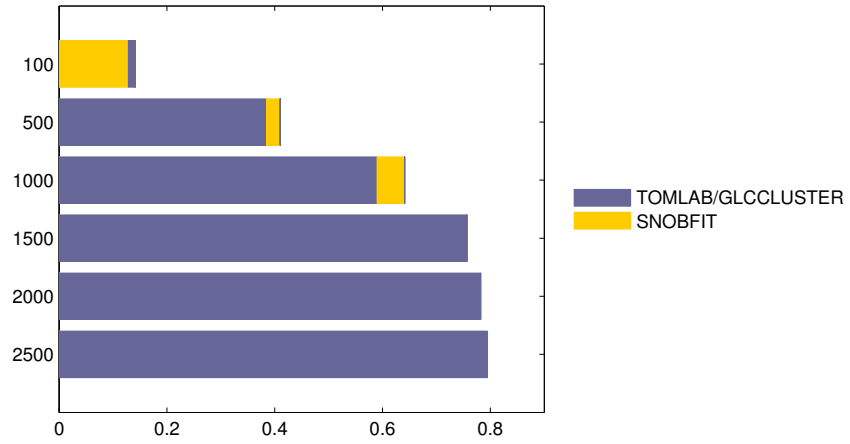

Fig. 17 Minimum number of solvers required to solve convex smooth test problems for various limits of function evaluations (best solver performance)

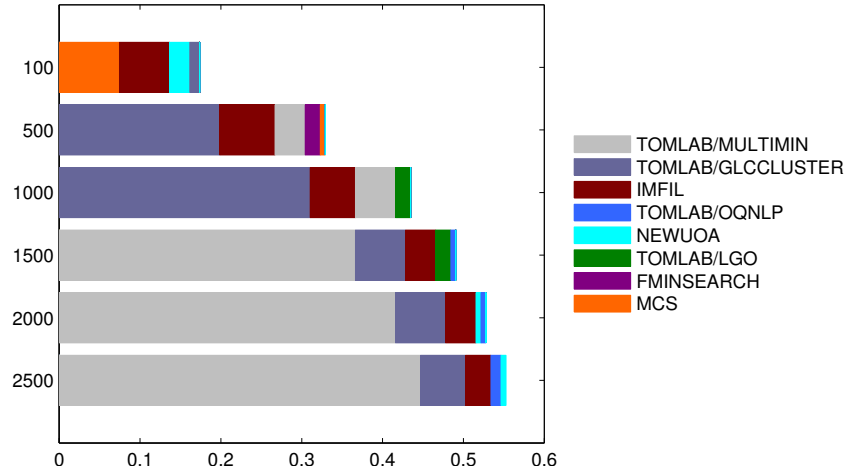

Fig. 18 Minimum number of solvers required to solve convex nonsmooth test problems for various limits of function evaluations (best solver performance)

`TOMLAB/MULTIMIN` solves about 78% of the problems, followed by `TOMLAB/LGO`, `TOMLAB/GLCCLUSTER` and `MCS`.

Results with problems with 10 to 30 variables are presented in Figure 24 and show that most of the solvers cannot solve more than 15% of these problems. Despite the decreasing trend, `TOMLAB/MULTIMIN` and `TOMLAB/GLCCLUSTER` are able to solve over 64% of these problems. Finally, results with problems with 31 to 300 variables are presented in Figure 25. The same limit of 2500 function evaluations was used even for the largest problems, in order to test

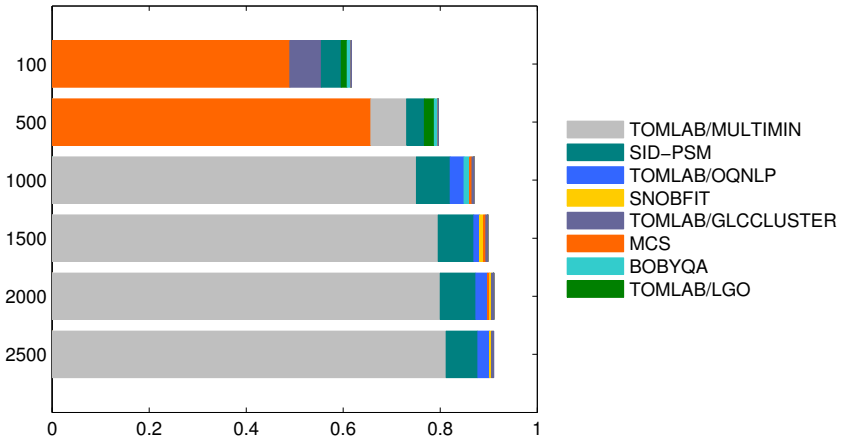

Fig. 19 Minimum number of solvers required to solve nonconvex smooth test problems for various limits of function evaluations (best solver performance)

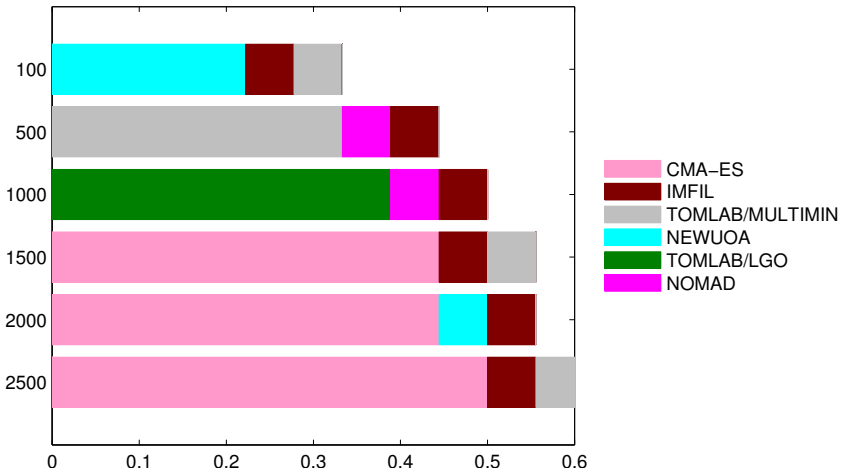

Fig. 20 Minimum number of solvers required to solve nonconvex nonsmooth test problems for various limits of function evaluations (best solver performance)

solvers for their ability to adjust to a limited budget of function evaluations. Many of the solvers are not able to solve a single problem, while again `TOMLAB/GLCCLUSTER` and `TOMLAB/MULTIMIN` are at the top solving over 28% of these problems. Once again, a notable degrading performance is displayed by all solvers as problem size increases.

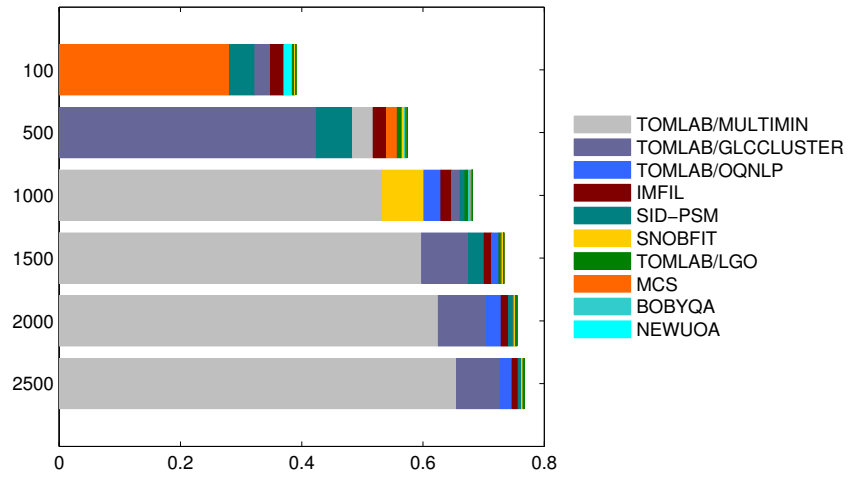

Fig. 21 Minimum number of solvers required to solve all test problems for various limits of function evaluations (best solver performance)

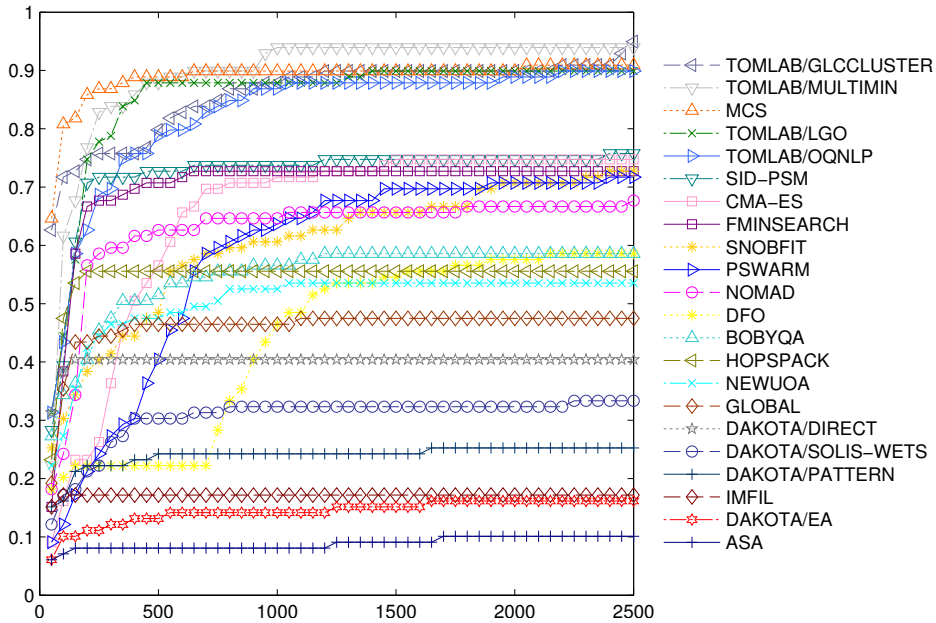

Fig. 22 Fraction of problems with one to two variables that were solved

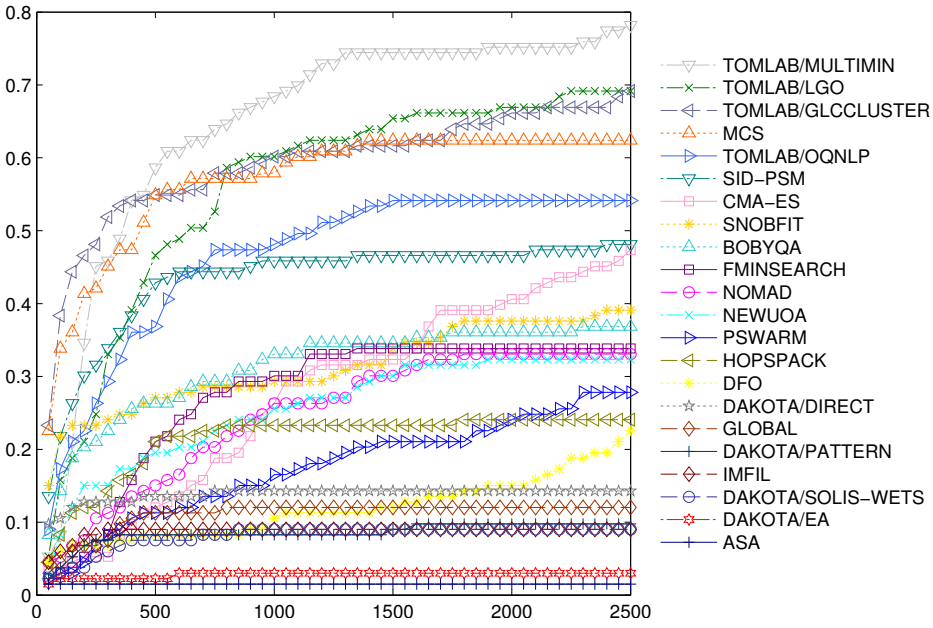

Fig. 23 Fraction of problems with three to nine variables that were solved

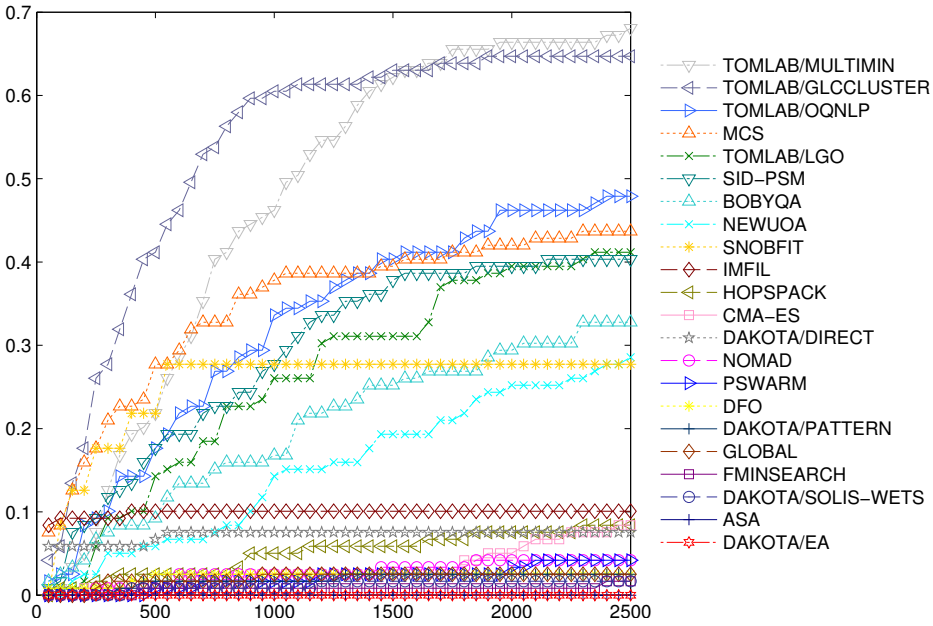

Fig. 24 Fraction of problems with 10 to 30 variables that were solved

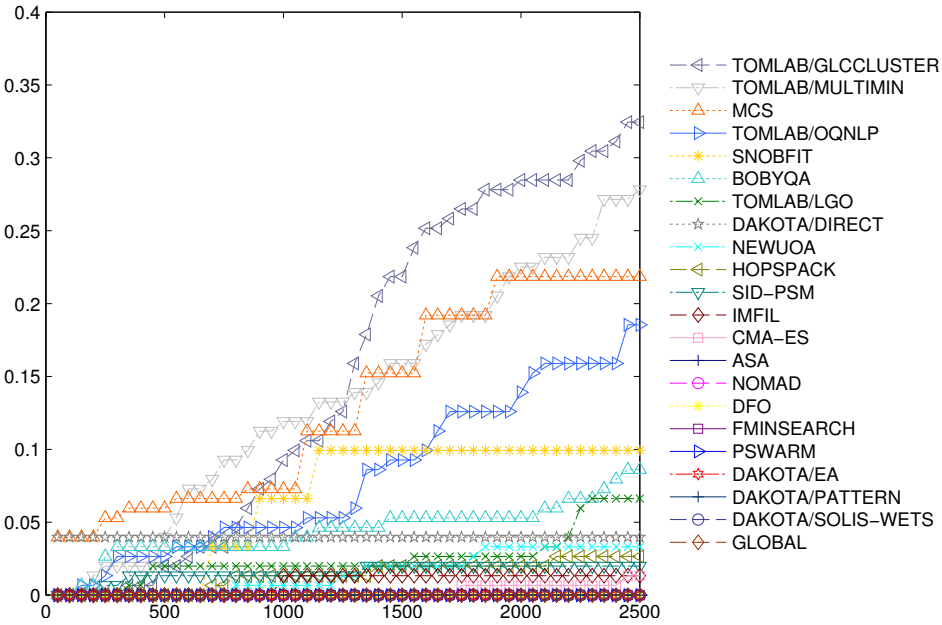

Fig. 25 Fraction of problems with 31 to 300 variables that were solved

7.9 A multi-start experiment

Whereas the results presented in the previous four figures were obtained by allowing each solver to run for 2500 iterations, the next experiment addresses the question whether it may be better to instead run each solver for 250 iterations from each of 10 different starting points. The results from this experiment are shown in Figure 26, which presents the fractions of problems solved by the solvers. Solvers `DAKOTA/DIRECT` and `MCS`, which use a predetermined starting point are started once and given a limit of 2500 function evaluations. All the other solvers were run from 10 random starting points and given a limit of 250 function evaluations per instance. The best result of the 10 instances is reported. Solvers that use a predetermined starting point rank at the top of the solvers for problems with more than 10 variables. `MCS` is found to lead all solvers by a significant margin for problems with more than two variables.

7.10 Variance of the results

The previous graphs were presented in terms of median and best results among ten problem instances for each solver. Here, we discuss the variance of the results, as solver performance is dependent on starting point and random seeds used in the computations. Since the difference in scales of the global solutions and the range of values of the objective function of the test problems prevent

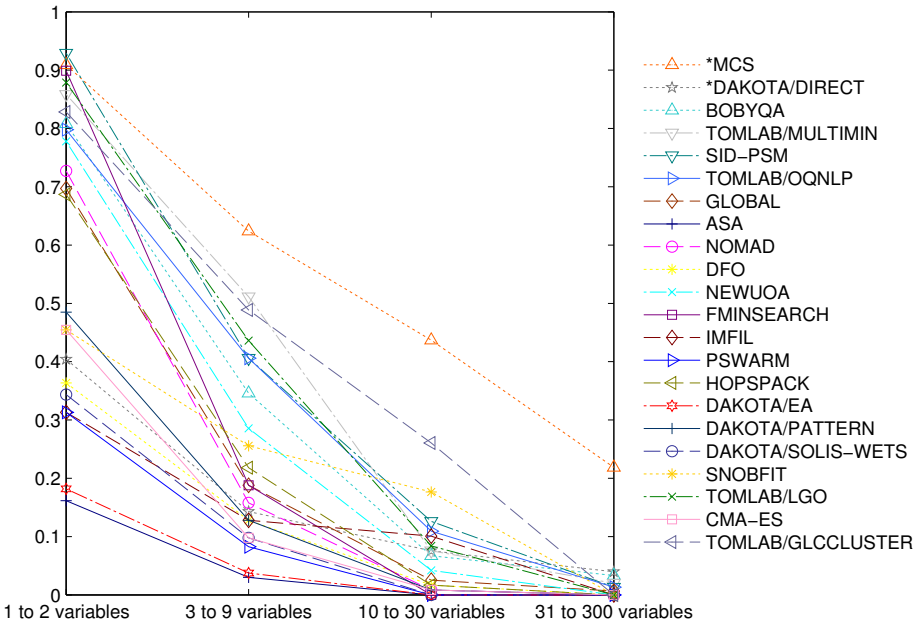

Fig. 26 Fraction of problems solved in multistart experiment. Solvers marked with a $*$ were run once with a limit of 2500 function evaluations. All other solvers were run for 250 function evaluations from each of ten randomly generated starting points

a direct comparison, objective function values obtained were scaled as follows:

$$f_{\text{scaled}} = 1 - \frac{f_{\text{solver}} - f_L}{f_W - f_L},$$

where f_{solver} is a solution reported by the solver, f_L is the global solution, and f_W is the worst solution obtained by the solver among the ten runs from different starting points. The resulting f_{scaled} is in the interval $[0, 1]$ with a value of 1 corresponding to the global solution and a value of 0 corresponding to the worst solution reported by the solver.

Figure 27 displays the average scaled best, mean, median and worst results among the ten optimization instances for all test problems. `TOMLAB/GLCCLUSTER` and `TOMLAB/MULTIMIN` achieve results close to 1 and with low variability among the best, mean, median and worst results. Detailed variability graphs are presented for each solver in the on-line material.

7.11 Impact of missing bounds

As presented in Table 4, a significant number of test problems contain at least one variable without lower or upper bounds. Figure 28 presents the fraction of problems solved for problems grouped by the availability of bounds on their

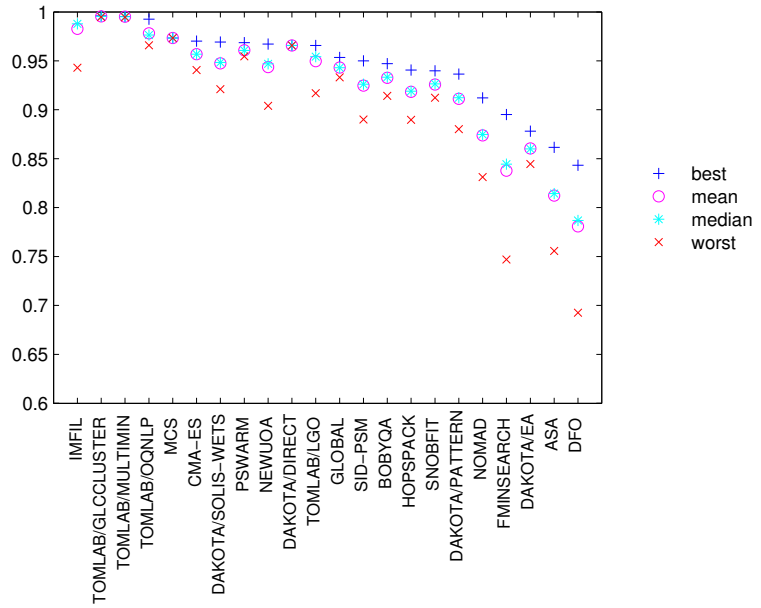

Fig. 27 Scaled results for the best, mean, median and worst result among the 10 optimization instances after 2500 function evaluations for each solver

variables. Problems with bounds on all their variables display a much higher percentage of success than the other two classes. Better results are obtained for entirely unbounded problems compared to problems with only lower bounds available. This is caused by the corresponding problem sizes (see Table 4). `CMA-ES`, `PSWARM`, `NOMAD` and `GLOBAL` are found to be most sensitive to the absence of bounds.

7.12 Refinement ability

The following experiment was designed to analyze the ability of solvers to obtain a highly accurate solution. The solvers were provided an initial solution close to a global solution of the problem and a feasible space that was asymmetric with respect to the global solution x^*. In particular, the ranges of all variables were set to $[-0.166+x^*, 0.033+x^*]$, allowing each variable a range of 0.2, unless the original problem bounds were tighter, in which case the latter were used.

Figure 29 presents the fraction of problems of different size that were solved to within the optimality tolerance. It can be noted that for problems with one or two variables, most of the solvers are able to find the global solution in over 90% of the cases. For problems with three to nine variables, only 8 solvers are able to solve more than 90% of the cases. `TOMLAB/GLCCLUSTER` solves most

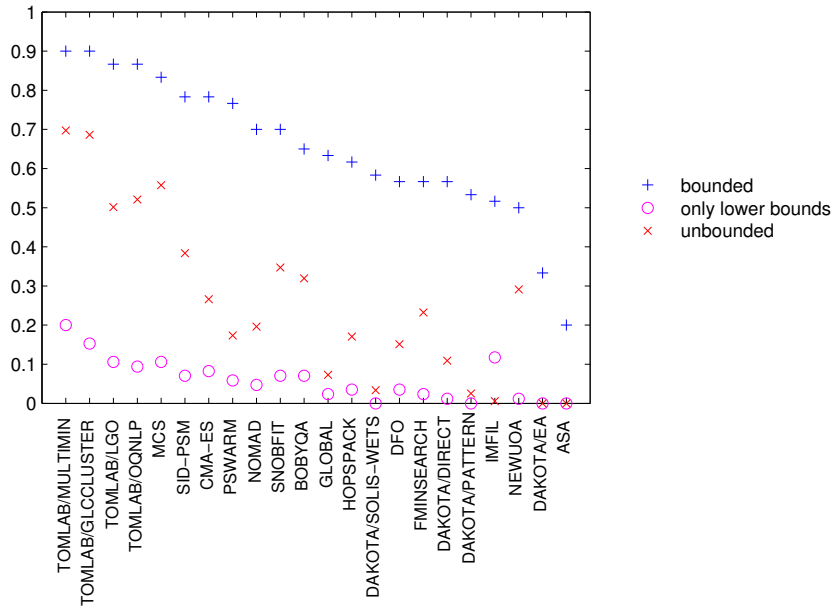

Fig. 28 Fraction of problems solved after 2500 function evaluations for classes of problems by availability of bounds on their variables

problems involving ten to thirty variables, with just over 71% of the problems, followed within 5% by five other solvers. Performance for problems with over thirty variables drops significantly for all solvers except for `TOMLAB/OQNLP`, `NEWUOA` and `BOBYQA`, which solve around 50% of the problems. Figures 30–33 present similar refinement ability results for each problem class, while the on-line supplement presents detailed graphs for each solver separately.

7.13 Solution of a test set unseen by developers

In an effort to encourage developers to improve their implementations, the above computational results were shared with developers over several rounds in the course of our study. The developers of `DAKOTA`, `IMFIL`, `SID-PSM`, and the `TOMLAB` solvers improved their codes using feedback from our results. This raises the question whether this process may have led to overtraining of the software on our test problem collection. To address this question, we solved a set of an additional 502 problems that had never been seen by the developers. These additional test problems were obtained from the original ones via a transformation of variables that preserves smoothness and convexity characteristics but otherwise changes the problems considerably, including the shape of the objective functions and location of all local solutions. In particular, the

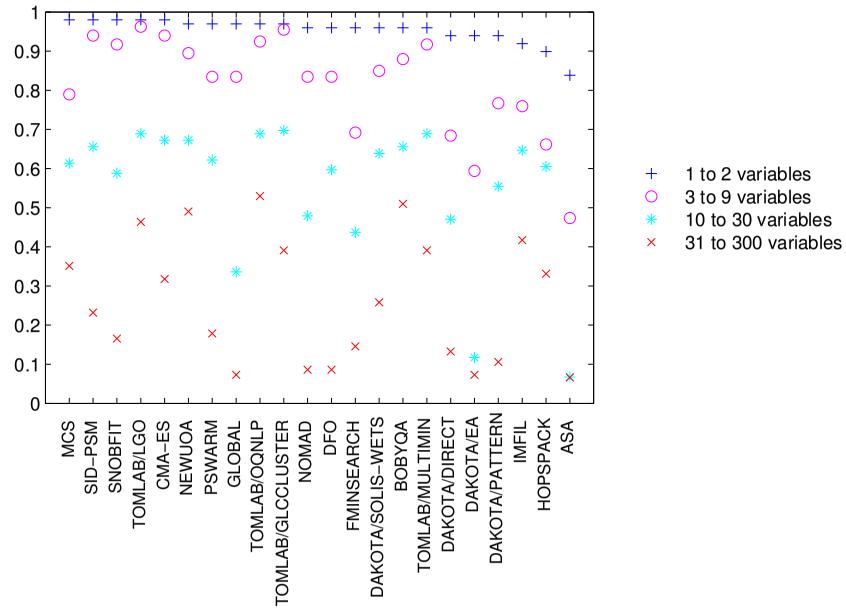

Fig. 29 Fraction of problems solved from a near-optimal solution

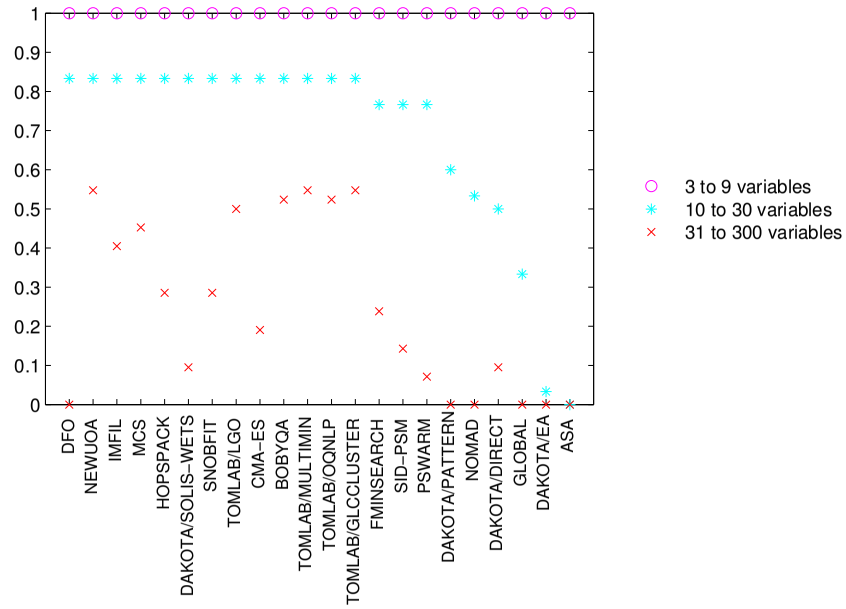

Fig. 30 Fraction of convex smooth problems solved from a near-optimal solution

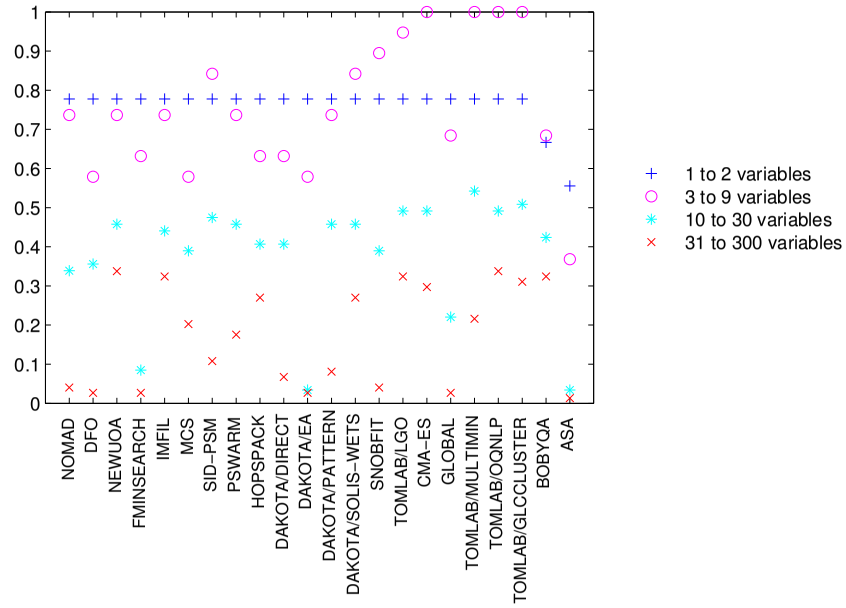

Fig. 31 Fraction of convex nonsmooth problems solved from a near-optimal solution

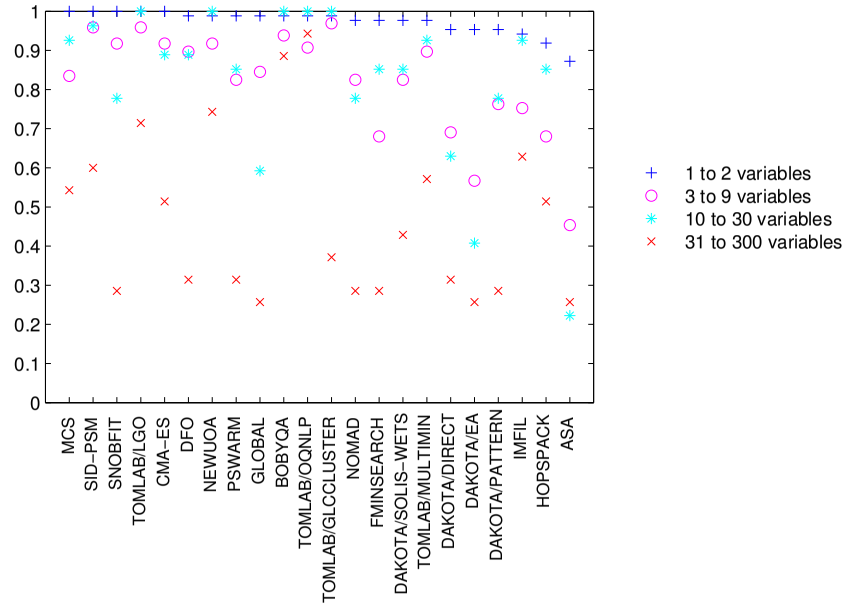

Fig. 32 Fraction of nonconvex smooth problems solved from a near-optimal solution

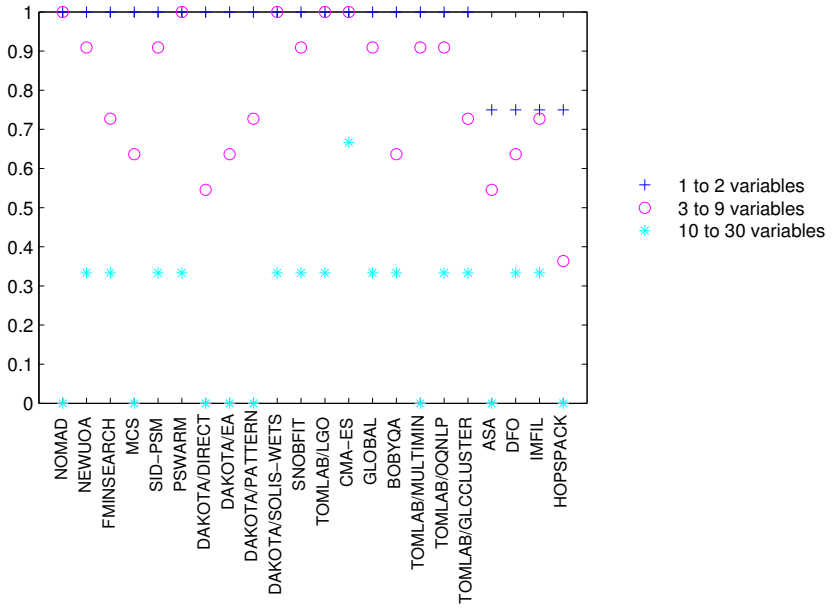

Fig. 33 Fraction of nonconvex nonsmooth problems solved from a near-optimal solution

following linear transformation was used:

$$\overline{x} = x + (1 + tu'x)u,$$

$$t = (c - 1)/u'u,$$

where u is a randomly generated vector with elements in $[0, 1)$, and c is the condition number of the transformation. We chose $c = 2$, so as to result in a variable space that is of similar size to that of the original space. The results with and without the transformation were almost identical.

8 Conclusions

While much work is still to be done, especially for the constrained case, significant progress has been made on the algorithmic and theoretical aspects of derivative-free optimization over the past two decades. Without doubt, the most important results from this activity are the recent model-based algorithms as well as proofs of global convergence for direct and model-based approaches.

A set of 22 leading software implementations of state-of-the-art derivative-free optimization algorithms were tested on a large collection of publicly available problems, whose solutions were obtained using derivative-based and global optimization algorithms. Our computational results show that attaining the

best solutions even for small problems is a challenge for most current derivative-free solvers. The solvers TOMLAB/MULTIMIN, TOMLAB/GLCCLUSTER, MCS and TOMLAB/LGO, on average, provide the best solutions among all the solvers tested. However, computational results show that there is no single solver whose performance dominates that of all others. In addition, all solvers provided the best solution possible for at least some of the test problems. Although no subset of solvers suffices to solve all problems, our results suggest that the combination of the commercial TOMLAB/MULTIMIN and TOMLAB/GLCCLUSTER with the free MCS and SNOBFIT is sufficient to provide the best results in most cases. Problem dimensionality and nonsmoothness were found to rapidly increase the complexity of the search and decrease performance for all solvers. Finally, from a starting point close to a solution, TOMLAB/OQNLP, NEWUOA and TOMLAB/MULTIMIN showed the fastest convergence towards the solution. Missing bounds on the variables are found to affect significantly the performance of all solvers, particularly the stochastic ones.

The issues of explicit or hidden constraints and noise in the objective function calculation have not been addressed in this paper. These issues are complex and warrant further study on their own. In this direction, we performed experiments with applications for which the objective function was a true black-box that was not available in algebraic form. The results from these experiments suggest that the solvers identified as best herein indeed suffice to address a variety of true black-box application problems. These results are detailed elsewhere [13,120,43,144,128,26,139].

Acknowledgments

This work was supported over a period of seven years by the Joint NSF/NIGMS Initiative to Support Research in the Area of Mathematical Biology under NIH award GM072023, National Energy Technology Laboratory's on-going research in CO_2 capture under the RES contract DE-FE-0004000, and the National Science Foundation under award CBET-1033661. The quality of this paper benefited significantly from discussions with the authors of the software listed in Table 2. Their constructive comments and suggestions on several drafts of this paper are far too many to be acknowledged individually.

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Noname manuscript No.
(will be inserted by the editor)

Derivative-free optimization: A review of algorithms and comparison of software implementations

Material for On-line Supplement

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Received: date / Accepted: date

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1 Fraction of problems solved as a function of allowable number of function evaluations

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.018	0.020	0.020	0.022	0.024	0.024
BOBYQA	0.112	0.203	0.249	0.283	0.297	0.317
CMA-ES	0.042	0.145	0.217	0.239	0.269	0.297
DAKOTA/DIRECT	0.129	0.143	0.147	0.147	0.147	0.147
DAKOTA/EA	0.026	0.032	0.036	0.038	0.040	0.040
DAKOTA/PATTERN	0.042	0.074	0.074	0.078	0.082	0.082
DAKOTA/SOLIS-WETS	0.042	0.082	0.090	0.092	0.092	0.094
DFO	0.058	0.072	0.125	0.145	0.159	0.181
FMINSEARCH	0.084	0.197	0.225	0.235	0.235	0.237
GLOBAL	0.082	0.125	0.129	0.131	0.131	0.131
HOPSPACK	0.118	0.171	0.187	0.191	0.197	0.201
IMFIL	0.078	0.135	0.149	0.159	0.165	0.175
MCS	0.281	0.404	0.442	0.482	0.508	0.514
NEWUOA	0.076	0.159	0.207	0.237	0.261	0.269
NOMAD	0.062	0.165	0.203	0.217	0.229	0.231
PSWARM	0.032	0.112	0.173	0.199	0.211	0.225
SID-PSM	0.139	0.303	0.337	0.367	0.371	0.378
SNOBFIT	0.137	0.219	0.283	0.315	0.335	0.343
TOMLAB/GLCCLUSTER	0.257	0.406	0.504	0.556	0.592	0.622
TOMLAB/LGO	0.131	0.337	0.400	0.430	0.456	0.478
TOMLAB/MULTIMIN	0.145	0.392	0.512	0.578	0.610	0.637
TOMLAB/OQNLP	0.137	0.303	0.392	0.440	0.470	0.490

Table 1 Fraction of all problems solved as a function of allowable number of function evaluation

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.026	0.115	0.218	0.321	0.385	0.474
CMA-ES	0.000	0.000	0.051	0.077	0.090	0.128
DAKOTA/DIRECT	0.000	0.000	0.013	0.013	0.013	0.013
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.000	0.000	0.013	0.038
FMINSEARCH	0.000	0.064	0.077	0.077	0.077	0.077
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.026	0.064	0.077	0.103	0.115
IMFIL	0.000	0.077	0.128	0.179	0.179	0.205
MCS	0.077	0.321	0.462	0.628	0.756	0.756
NEWUOA	0.026	0.090	0.192	0.244	0.333	0.359
NOMAD	0.000	0.000	0.026	0.051	0.064	0.064
PSWARM	0.000	0.000	0.000	0.013	0.026	0.026
SID-PSM	0.064	0.256	0.372	0.436	0.436	0.449
SNOBFIT	0.128	0.321	0.513	0.577	0.577	0.577
TOMLAB/GLCCLUSTER	0.077	0.385	0.590	0.756	0.782	0.795
TOMLAB/LGO	0.064	0.192	0.269	0.333	0.397	0.462
TOMLAB/MULTIMIN	0.000	0.231	0.372	0.500	0.564	0.628
TOMLAB/OQNLP	0.064	0.231	0.385	0.462	0.564	0.654

Table 2 Fraction of convex smooth problems solved as a function of allowable number of function evaluations

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.019	0.062	0.062	0.075	0.075	0.075
CMA-ES	0.000	0.050	0.087	0.087	0.130	0.149
DAKOTA/DIRECT	0.012	0.012	0.012	0.012	0.012	0.012
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.006	0.006	0.012	0.012	0.012
DAKOTA/SOLIS-WETS	0.000	0.019	0.019	0.025	0.025	0.025
DFO	0.006	0.019	0.037	0.037	0.037	0.043
FMINSEARCH	0.037	0.075	0.081	0.087	0.087	0.087
GLOBAL	0.006	0.025	0.025	0.025	0.025	0.025
HOPSPACK	0.037	0.037	0.037	0.037	0.043	0.043
IMFIL	0.000	0.019	0.031	0.037	0.043	0.050
MCS	0.075	0.087	0.093	0.112	0.118	0.124
NEWUOA	0.012	0.050	0.062	0.075	0.075	0.081
NOMAD	0.006	0.056	0.081	0.087	0.099	0.099
PSWARM	0.000	0.006	0.025	0.037	0.043	0.050
SID-PSM	0.000	0.106	0.106	0.130	0.137	0.137
SNOBFIT	0.000	0.025	0.050	0.068	0.081	0.087
TOMLAB/GLCCLUSTER	0.037	0.168	0.298	0.342	0.404	0.429
TOMLAB/LGO	0.019	0.106	0.161	0.174	0.199	0.217
TOMLAB/MULTIMIN	0.019	0.174	0.292	0.366	0.416	0.441
TOMLAB/OQNLP	0.000	0.062	0.118	0.149	0.180	0.199

Table 3 Fraction of convex nonsmooth problems solved as a function of allowable number of function evaluations

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.037	0.041	0.041	0.045	0.049	0.049
BOBYQA	0.208	0.339	0.396	0.424	0.433	0.445
CMA-ES	0.086	0.257	0.355	0.392	0.416	0.449
DAKOTA/DIRECT	0.245	0.273	0.278	0.278	0.278	0.278
DAKOTA/EA	0.053	0.065	0.073	0.078	0.082	0.082
DAKOTA/PATTERN	0.086	0.147	0.147	0.151	0.159	0.159
DAKOTA/SOLIS-WETS	0.086	0.155	0.171	0.171	0.171	0.176
DFO	0.114	0.135	0.229	0.265	0.290	0.322
FMINSEARCH	0.143	0.318	0.367	0.384	0.384	0.388
GLOBAL	0.163	0.241	0.249	0.253	0.253	0.253
HOPSPACK	0.216	0.314	0.335	0.339	0.339	0.343
IMFIL	0.155	0.233	0.237	0.237	0.245	0.253
MCS	0.490	0.657	0.682	0.694	0.702	0.710
NEWUOA	0.139	0.261	0.318	0.355	0.376	0.380
NOMAD	0.122	0.294	0.343	0.359	0.371	0.376
PSWARM	0.065	0.220	0.327	0.359	0.371	0.396
SID-PSM	0.265	0.453	0.486	0.506	0.510	0.522
SNOBFIT	0.241	0.327	0.380	0.412	0.441	0.453
TOMLAB/GLCCLUSTER	0.469	0.592	0.637	0.657	0.682	0.722
TOMLAB/LGO	0.229	0.543	0.600	0.633	0.649	0.661
TOMLAB/MULTIMIN	0.278	0.592	0.714	0.755	0.767	0.784
TOMLAB/OQNLP	0.257	0.498	0.584	0.637	0.645	0.645

Table 4 Fraction of nonconvex smooth problems solved as a function of allowable number of function evaluations

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.000	0.000	0.056	0.056	0.056	0.056
CMA-ES	0.000	0.111	0.222	0.222	0.278	0.278
DAKOTA/DIRECT	0.167	0.167	0.167	0.167	0.167	0.167
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.056	0.111	0.111	0.111
FMINSEARCH	0.056	0.222	0.222	0.222	0.222	0.222
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.056	0.056	0.056	0.056	0.056
IMFIL	0.056	0.111	0.111	0.111	0.111	0.111
MCS	0.167	0.167	0.222	0.278	0.278	0.278
NEWUOA	0.000	0.056	0.056	0.056	0.056	0.056
NOMAD	0.000	0.111	0.167	0.167	0.167	0.167
PSWARM	0.000	0.056	0.167	0.278	0.333	0.333
SID-PSM	0.000	0.222	0.222	0.278	0.278	0.278
SNOBFIT	0.000	0.056	0.056	0.056	0.111	0.111
TOMLAB/GLCCLUSTER	0.111	0.111	0.167	0.222	0.222	0.222
TOMLAB/LGO	0.111	0.222	0.389	0.389	0.389	0.389
TOMLAB/MULTIMIN	0.111	0.333	0.333	0.389	0.389	0.444
TOMLAB/OQNLP	0.056	0.111	0.278	0.278	0.278	0.278

Table 5 Fraction of nonconvex nonsmooth problems solved as a function of allowable number of function evaluations

2 Fraction of problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.008	0.010	0.012	0.014	0.016	0.018
BOBYQA	0.118	0.191	0.237	0.265	0.279	0.299
CMA-ES	0.034	0.131	0.205	0.239	0.265	0.289
DAKOTA/DIRECT	0.149	0.135	0.137	0.137	0.137	0.137
DAKOTA/EA	0.016	0.020	0.028	0.030	0.030	0.030
DAKOTA/PATTERN	0.042	0.058	0.062	0.062	0.062	0.064
DAKOTA/SOLIS-WETS	0.034	0.070	0.072	0.074	0.074	0.074
DFO	0.056	0.068	0.118	0.137	0.151	0.173
FMINSEARCH	0.078	0.193	0.221	0.233	0.231	0.231
GLOBAL	0.076	0.100	0.106	0.108	0.108	0.108
HOPSPACK	0.112	0.159	0.171	0.173	0.177	0.185
IMFIL	0.074	0.108	0.124	0.129	0.133	0.139
MCS	0.392	0.422	0.436	0.472	0.492	0.498
NEWUOA	0.070	0.149	0.193	0.221	0.243	0.253
NOMAD	0.060	0.157	0.185	0.201	0.207	0.213
PSWARM	0.024	0.104	0.163	0.195	0.203	0.221
SID-PSM	0.133	0.301	0.331	0.351	0.359	0.365
SNOBFIT	0.131	0.213	0.279	0.307	0.319	0.323
TOMLAB/GLCCLUSTER	0.416	0.510	0.554	0.590	0.629	0.645
TOMLAB/LGO	0.139	0.339	0.390	0.422	0.448	0.464
TOMLAB/MULTIMIN	0.470	0.679	0.717	0.743	0.743	0.753
TOMLAB/OQNLP	0.141	0.303	0.382	0.430	0.458	0.476

Table 6 Fraction of problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.026	0.115	0.218	0.321	0.385	0.474
CMA-ES	0.000	0.000	0.051	0.077	0.090	0.128
DAKOTA/DIRECT	0.013	0.000	0.000	0.000	0.000	0.000
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.000	0.000	0.013	0.038
FMINSEARCH	0.000	0.064	0.077	0.077	0.077	0.077
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.026	0.064	0.077	0.103	0.115
IMFIL	0.000	0.077	0.128	0.167	0.167	0.192
MCS	0.205	0.346	0.474	0.628	0.756	0.756
NEWUOA	0.026	0.090	0.179	0.244	0.321	0.359
NOMAD	0.000	0.000	0.026	0.051	0.064	0.064
PSWARM	0.000	0.000	0.000	0.013	0.026	0.026
SID-PSM	0.064	0.256	0.372	0.423	0.436	0.449
SNOBFIT	0.128	0.321	0.513	0.577	0.577	0.577
TOMLAB/GLCCLUSTER	0.269	0.615	0.667	0.795	0.808	0.808
TOMLAB/LGO	0.064	0.192	0.269	0.333	0.397	0.462
TOMLAB/MULTIMIN	0.538	0.526	0.603	0.679	0.731	0.769
TOMLAB/OQNLP	0.064	0.231	0.385	0.462	0.564	0.654

Table 7 Fraction of convex smooth problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.019	0.031	0.031	0.031	0.031	0.031
CMA-ES	0.000	0.050	0.062	0.087	0.118	0.143
DAKOTA/DIRECT	0.019	0.012	0.012	0.012	0.012	0.012
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.006	0.006	0.006	0.006	0.006
DAKOTA/SOLIS-WETS	0.000	0.019	0.019	0.019	0.019	0.019
DFO	0.006	0.019	0.025	0.025	0.025	0.031
FMINSEARCH	0.025	0.068	0.075	0.087	0.081	0.081
GLOBAL	0.000	0.025	0.019	0.019	0.019	0.019
HOPSPACK	0.012	0.019	0.019	0.019	0.019	0.025
IMFIL	0.000	0.006	0.025	0.025	0.037	0.043
MCS	0.118	0.081	0.062	0.068	0.075	0.075
NEWUOA	0.012	0.043	0.056	0.056	0.056	0.056
NOMAD	0.000	0.043	0.050	0.050	0.056	0.062
PSWARM	0.000	0.000	0.019	0.037	0.043	0.056
SID-PSM	0.000	0.075	0.087	0.099	0.112	0.106
SNOBFIT	0.000	0.019	0.043	0.043	0.050	0.050
TOMLAB/GLCCLUSTER	0.261	0.311	0.410	0.441	0.509	0.522
TOMLAB/LGO	0.019	0.093	0.118	0.143	0.155	0.174
TOMLAB/MULTIMIN	0.615	0.677	0.646	0.665	0.640	0.640
TOMLAB/OQNLP	0.000	0.068	0.099	0.137	0.149	0.168

Table 8 Fraction of convex nonsmooth problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.016	0.020	0.024	0.029	0.033	0.037
BOBYQA	0.220	0.335	0.396	0.420	0.429	0.441
CMA-ES	0.069	0.233	0.347	0.392	0.416	0.433
DAKOTA/DIRECT	0.282	0.261	0.265	0.265	0.265	0.265
DAKOTA/EA	0.033	0.041	0.057	0.061	0.061	0.061
DAKOTA/PATTERN	0.086	0.114	0.122	0.122	0.122	0.127
DAKOTA/SOLIS-WETS	0.069	0.131	0.135	0.139	0.139	0.139
DFO	0.110	0.127	0.220	0.261	0.286	0.318
FMINSEARCH	0.139	0.314	0.363	0.380	0.380	0.380
GLOBAL	0.155	0.188	0.204	0.208	0.208	0.208
HOPSPACK	0.216	0.306	0.318	0.318	0.318	0.327
IMFIL	0.143	0.180	0.188	0.188	0.188	0.188
MCS	0.637	0.682	0.682	0.702	0.702	0.714
NEWUOA	0.127	0.249	0.302	0.339	0.359	0.367
NOMAD	0.122	0.286	0.335	0.359	0.363	0.371
PSWARM	0.049	0.204	0.314	0.355	0.359	0.388
SID-PSM	0.253	0.465	0.486	0.498	0.502	0.514
SNOBFIT	0.229	0.318	0.376	0.412	0.433	0.437
TOMLAB/GLCCLUSTER	0.584	0.633	0.645	0.649	0.682	0.706
TOMLAB/LGO	0.249	0.555	0.604	0.629	0.653	0.657
TOMLAB/MULTIMIN	0.351	0.727	0.800	0.824	0.824	0.837
TOMLAB/OQNLP	0.265	0.494	0.584	0.629	0.645	0.641

Table 9 Fraction of nonconvex smooth problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.000	0.000	0.000	0.000	0.000	0.000
CMA-ES	0.000	0.056	0.222	0.222	0.278	0.333
DAKOTA/DIRECT	0.111	0.111	0.111	0.111	0.111	0.111
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.056	0.056	0.056	0.056
FMINSEARCH	0.056	0.222	0.222	0.222	0.222	0.222
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.056	0.000	0.000	0.000	0.000	0.000
IMFIL	0.111	0.167	0.111	0.111	0.111	0.111
MCS	0.333	0.278	0.278	0.278	0.222	0.222
NEWUOA	0.000	0.000	0.000	0.000	0.000	0.000
NOMAD	0.000	0.111	0.056	0.056	0.056	0.056
PSWARM	0.000	0.111	0.111	0.222	0.278	0.278
SID-PSM	0.000	0.278	0.222	0.278	0.278	0.278
SNOBFIT	0.000	0.056	0.056	0.056	0.056	0.111
TOMLAB/GLCCLUSTER	0.167	0.167	0.111	0.222	0.222	0.222
TOMLAB/LGO	0.056	0.222	0.444	0.500	0.500	0.444
TOMLAB/MULTIMIN	0.500	0.722	0.722	0.611	0.611	0.556
TOMLAB/OQNLP	0.056	0.111	0.167	0.222	0.222	0.222

Table 10 Fraction of nonconvex nonsmooth problems, as a function of allowable number of function evaluations, for which a solver found the best solution among all solvers

3 Fraction of problems, as a function of τ values, for which starting points were improved within 2500 function evaluations

	τ				
Solver	1E-1	1E-2	1E-3	1E-6	0E+0
ASA	0.488	0.424	0.384	0.327	0.124
BOBYQA	0.831	0.807	0.789	0.631	0.375
CMA-ES	0.867	0.757	0.637	0.542	0.325
DAKOTA/DIRECT	0.865	0.823	0.817	0.743	0.283
DAKOTA/EA	0.540	0.472	0.428	0.349	0.155
DAKOTA/PATTERN	0.725	0.562	0.512	0.432	0.201
DAKOTA/SOLIS-WETS	0.847	0.711	0.594	0.458	0.201
DFO	0.578	0.528	0.486	0.422	0.227
FMINSEARCH	0.614	0.512	0.480	0.446	0.265
GLOBAL	0.813	0.649	0.600	0.528	0.239
HOPSPACK	0.797	0.731	0.620	0.490	0.247
IMFIL	0.811	0.757	0.719	0.562	0.257
MCS	0.869	0.849	0.839	0.819	0.514
NEWUOA	0.815	0.733	0.709	0.558	0.333
NOMAD	0.647	0.568	0.532	0.474	0.279
PSWARM	0.835	0.669	0.582	0.490	0.295
SID-PSM	0.761	0.679	0.651	0.606	0.406
SNOBFIT	0.765	0.701	0.681	0.622	0.412
TOMLAB/GLCCLUSTER	0.992	0.984	0.978	0.859	0.492
TOMLAB/LGO	0.849	0.787	0.747	0.643	0.452
TOMLAB/MULTIMIN	0.994	0.984	0.982	0.888	0.512
TOMLAB/OQNLP	0.930	0.851	0.809	0.735	0.448

Table 11 Fraction of problems, as a function of τ values, for which starting points were improved within 2500 function evaluations

			τ		
Solver	1E-1	1E-2	1E-3	1E-6	0E+0
ASA	0.103	0.000	0.000	0.000	0.000
BOBYQA	0.923	0.923	0.923	0.769	0.397
CMA-ES	0.846	0.756	0.436	0.256	0.103
DAKOTA/DIRECT	1.000	1.000	1.000	1.000	0.026
DAKOTA/EA	0.205	0.038	0.000	0.000	0.000
DAKOTA/PATTERN	0.705	0.321	0.179	0.077	0.026
DAKOTA/SOLIS-WETS	0.897	0.718	0.397	0.154	0.013
DFO	0.321	0.192	0.141	0.038	0.038
FMINSEARCH	0.436	0.179	0.090	0.077	0.077
GLOBAL	0.936	0.526	0.423	0.359	0.013
HOPSPACK	0.846	0.782	0.474	0.244	0.064
IMFIL	0.769	0.769	0.705	0.385	0.013
MCS	1.000	1.000	1.000	1.000	0.654
NEWUOA	0.859	0.795	0.782	0.590	0.359
NOMAD	0.423	0.244	0.179	0.115	0.064
PSWARM	0.872	0.538	0.321	0.128	0.013
SID-PSM	0.705	0.577	0.513	0.462	0.449
SNOBFIT	0.744	0.603	0.603	0.590	0.577
TOMLAB/GLCCLUSTER	1.000	1.000	1.000	1.000	0.603
TOMLAB/LGO	0.923	0.833	0.731	0.551	0.462
TOMLAB/MULTIMIN	1.000	1.000	1.000	1.000	0.513
TOMLAB/OQNLP	1.000	0.949	0.872	0.769	0.397

Table 12 Fraction of convex smooth problems, as a function of τ values, for which starting points were improved within 2500 function evaluations

			τ		
Solver	1E-1	1E-2	1E-3	1E-6	0E+0
ASA	0.161	0.118	0.075	0.037	0.012
BOBYQA	0.571	0.528	0.509	0.205	0.019
CMA-ES	0.708	0.522	0.354	0.205	0.037
DAKOTA/DIRECT	0.665	0.565	0.559	0.534	0.043
DAKOTA/EA	0.236	0.143	0.106	0.043	0.025
DAKOTA/PATTERN	0.491	0.236	0.186	0.137	0.025
DAKOTA/SOLIS-WETS	0.696	0.472	0.286	0.137	0.019
DFO	0.267	0.230	0.174	0.112	0.025
FMINSEARCH	0.323	0.186	0.174	0.149	0.031
GLOBAL	0.615	0.342	0.267	0.205	0.037
HOPSPACK	0.534	0.447	0.329	0.143	0.031
IMFIL	0.615	0.522	0.472	0.248	0.043
MCS	0.634	0.584	0.571	0.571	0.081
NEWUOA	0.621	0.472	0.447	0.199	0.019
NOMAD	0.391	0.255	0.199	0.137	0.025
PSWARM	0.609	0.373	0.248	0.149	0.031
SID-PSM	0.534	0.410	0.385	0.323	0.043
SNOBFIT	0.509	0.460	0.435	0.342	0.031
TOMLAB/GLCCLUSTER	1.000	0.994	0.994	0.714	0.056
TOMLAB/LGO	0.615	0.509	0.491	0.342	0.050
TOMLAB/MULTIMIN	1.000	0.994	0.994	0.739	0.056
TOMLAB/OQNLP	0.820	0.627	0.547	0.497	0.062

Table 13 Fraction of convex nonsmooth problems, as a function of τ values, for which starting points were improved within 2500 function evaluations

Solver	τ 1E-1	1E-2	1E-3	1E-6	0E+0
ASA	0.812	0.759	0.722	0.637	0.245
BOBYQA	0.967	0.951	0.931	0.886	0.629
CMA-ES	0.971	0.902	0.873	0.853	0.596
DAKOTA/DIRECT	0.951	0.939	0.931	0.816	0.531
DAKOTA/EA	0.829	0.820	0.776	0.678	0.298
DAKOTA/PATTERN	0.873	0.833	0.812	0.747	0.388
DAKOTA/SOLIS-WETS	0.927	0.857	0.845	0.776	0.392
DFO	0.849	0.816	0.800	0.759	0.437
FMINSEARCH	0.841	0.820	0.800	0.771	0.494
GLOBAL	0.902	0.890	0.873	0.816	0.457
HOPSPACK	0.951	0.894	0.849	0.800	0.461
IMFIL	0.947	0.902	0.882	0.833	0.490
MCS	0.980	0.976	0.963	0.943	0.780
NEWUOA	0.922	0.878	0.853	0.796	0.555
NOMAD	0.869	0.853	0.845	0.812	0.531
PSWARM	0.963	0.894	0.865	0.824	0.576
SID-PSM	0.914	0.878	0.861	0.841	0.653
SNOBFIT	0.927	0.886	0.861	0.837	0.637
TOMLAB/GLCCLUSTER	0.992	0.984	0.971	0.931	0.763
TOMLAB/LGO	0.971	0.947	0.918	0.873	0.731
TOMLAB/MULTIMIN	0.992	0.984	0.980	0.963	0.837
TOMLAB/OQNLP	0.980	0.967	0.959	0.894	0.739

Table 14 Fraction of nonconvex smooth problems, as a function of τ values, for which starting points were improved within 2500 function evaluations

Solver	τ 1E-1	1E-2	1E-3	1E-6	0E+0
ASA	0.667	0.444	0.222	0.111	0.000
BOBYQA	0.889	0.833	0.778	0.389	0.000
CMA-ES	0.944	0.889	0.833	0.556	0.167
DAKOTA/DIRECT	0.889	0.778	0.778	0.500	0.167
DAKOTA/EA	0.778	0.556	0.444	0.111	0.056
DAKOTA/PATTERN	0.889	0.833	0.778	0.333	0.000
DAKOTA/SOLIS-WETS	0.889	0.833	0.778	0.333	0.056
DFO	0.778	0.722	0.500	0.278	0.000
FMINSEARCH	0.889	0.667	0.556	0.278	0.056
GLOBAL	0.833	0.667	0.611	0.222	0.056
HOPSPACK	0.833	0.833	0.722	0.444	0.056
IMFIL	0.889	0.833	0.778	0.444	0.056
MCS	0.889	0.833	0.833	0.556	0.167
NEWUOA	0.889	0.833	0.778	0.389	0.000
NOMAD	0.889	0.889	0.778	0.444	0.056
PSWARM	0.944	0.833	0.833	0.556	0.056
SID-PSM	0.944	0.833	0.778	0.556	0.111
SNOBFIT	0.944	0.778	0.778	0.333	0.056
TOMLAB/GLCCLUSTER	0.889	0.833	0.833	0.556	0.222
TOMLAB/LGO	0.944	0.889	0.778	0.611	0.222
TOMLAB/MULTIMIN	0.944	0.833	0.833	0.722	0.167
TOMLAB/OQNLP	0.944	0.833	0.833	0.556	0.167

Table 15 Fraction of nonconvex nonsmooth problems, as a function of τ values, for which starting points were improved within 2500 function evaluations

4 Minimum number of solvers required to solve test problems for various limits of function evaluations (best solver performance)

In the following tables, a zero value indicates that the corresponding solver is not part of the minimum number of solvers. A nonzero value indicates the percentage of problems solved by the solver. The sum of nonzero entries across a column provides the percentage of problems that can be solved by the minimal set of solvers for the corresponding number of function evaluations.

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.000	0.002	0.004	0.000	0.000	0.000
CMA-ES	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/DIRECT	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.000	0.000	0.000	0.000
FMINSEARCH	0.000	0.000	0.000	0.000	0.000	0.000
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.000	0.000	0.000	0.000	0.000
IMFIL	0.004	0.006	0.012	0.012	0.014	0.014
MCS	0.281	0.018	0.002	0.002	0.002	0.000
NEWUOA	0.014	0.000	0.000	0.000	0.000	0.000
NOMAD	0.000	0.000	0.000	0.000	0.000	0.000
PSWARM	0.000	0.000	0.000	0.000	0.000	0.000
SID-PSM	0.042	0.060	0.006	0.026	0.006	0.004
SNOBFIT	0.002	0.004	0.068	0.002	0.002	0.002
TOMLAB/GLCCLUSTER	0.026	0.424	0.016	0.078	0.080	0.072
TOMLAB/LGO	0.004	0.008	0.006	0.004	0.002	0.002
TOMLAB/MULTIMIN	0.000	0.034	0.534	0.598	0.625	0.655
TOMLAB/OQNLP	0.000	0.002	0.028	0.012	0.024	0.020

Table 16 Minimum number of solvers required to solve test problems for various limits of function evaluations (best solver performance)

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.000	0.000	0.000	0.000	0.000	0.000
CMA-ES	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/DIRECT	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.000	0.000	0.000	0.000
FMINSEARCH	0.000	0.000	0.000	0.000	0.000	0.000
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.000	0.000	0.000	0.000	0.000
IMFIL	0.000	0.000	0.000	0.000	0.000	0.000
MCS	0.000	0.000	0.000	0.000	0.000	0.000
NEWUOA	0.000	0.000	0.000	0.000	0.000	0.000
NOMAD	0.000	0.000	0.000	0.000	0.000	0.000
PSWARM	0.000	0.000	0.000	0.000	0.000	0.000
SID-PSM	0.000	0.000	0.000	0.000	0.000	0.000
SNOBFIT	0.128	0.026	0.051	0.000	0.000	0.000
TOMLAB/GLCCLUSTER	0.013	0.385	0.590	0.756	0.782	0.795
TOMLAB/LGO	0.000	0.000	0.000	0.000	0.000	0.000
TOMLAB/MULTIMIN	0.000	0.000	0.000	0.000	0.000	0.000
TOMLAB/OQNLP	0.000	0.000	0.000	0.000	0.000	0.000

Table 17 Minimum number of solvers required to solve convex smooth test problems for various limits of function evaluations (best solver performance)

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.000	0.000	0.000	0.000	0.000	0.000
CMA-ES	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/DIRECT	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.000	0.000	0.000	0.000
FMINSEARCH	0.000	0.000	0.000	0.000	0.000	0.000
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.000	0.000	0.000	0.000	0.000
IMFIL	0.006	0.025	0.037	0.043	0.043	0.043
MCS	0.075	0.006	0.000	0.000	0.000	0.000
NEWUOA	0.025	0.000	0.000	0.000	0.000	0.000
NOMAD	0.000	0.000	0.000	0.000	0.000	0.000
PSWARM	0.000	0.000	0.000	0.000	0.000	0.000
SID-PSM	0.000	0.000	0.000	0.000	0.000	0.000
SNOBFIT	0.000	0.000	0.000	0.000	0.000	0.000
TOMLAB/GLCCLUSTER	0.012	0.199	0.311	0.062	0.062	0.056
TOMLAB/LGO	0.000	0.012	0.012	0.012	0.000	0.000
TOMLAB/MULTIMIN	0.000	0.037	0.056	0.366	0.416	0.447
TOMLAB/OQNLP	0.000	0.000	0.000	0.006	0.006	0.012

Table 18 Minimum number of solvers required to solve convex nonsmooth test problems for various limits of function evaluations (best solver performance)

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.008	0.008	0.012	0.000	0.000	0.000
CMA-ES	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/DIRECT	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.000	0.000	0.000	0.000
FMINSEARCH	0.000	0.000	0.000	0.000	0.000	0.000
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.000	0.000	0.000	0.000	0.000
IMFIL	0.000	0.000	0.000	0.000	0.000	0.000
MCS	0.490	0.657	0.004	0.004	0.004	0.000
NEWUOA	0.000	0.000	0.000	0.000	0.000	0.000
NOMAD	0.000	0.000	0.000	0.000	0.000	0.000
PSWARM	0.000	0.000	0.000	0.000	0.000	0.000
SID-PSM	0.041	0.037	0.069	0.073	0.073	0.065
SNOBFIT	0.000	0.000	0.000	0.008	0.004	0.004
TOMLAB/GLCCLUSTER	0.065	0.000	0.004	0.004	0.004	0.004
TOMLAB/LGO	0.012	0.020	0.000	0.000	0.000	0.000
TOMLAB/MULTIMIN	0.000	0.073	0.751	0.796	0.800	0.812
TOMLAB/OQNLP	0.000	0.000	0.029	0.012	0.024	0.024

Table 19 Minimum number of solvers required to solve nonconvex smooth test problems for various limits of function evaluations (best solver performance)

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.000	0.000	0.000	0.000	0.000	0.000
CMA-ES	0.000	0.000	0.000	0.444	0.444	0.500
DAKOTA/DIRECT	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.000	0.000	0.000	0.000
FMINSEARCH	0.000	0.000	0.000	0.000	0.000	0.000
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.000	0.000	0.000	0.000	0.000
IMFIL	0.056	0.056	0.056	0.056	0.056	0.056
MCS	0.000	0.000	0.000	0.000	0.000	0.000
NEWUOA	0.222	0.000	0.000	0.000	0.056	0.000
NOMAD	0.000	0.056	0.056	0.000	0.000	0.000
PSWARM	0.000	0.000	0.000	0.000	0.000	0.000
SID-PSM	0.000	0.000	0.000	0.000	0.000	0.000
SNOBFIT	0.000	0.000	0.000	0.000	0.000	0.000
TOMLAB/GLCCLUSTER	0.000	0.000	0.000	0.000	0.000	0.000
TOMLAB/LGO	0.000	0.000	0.389	0.000	0.000	0.000
TOMLAB/MULTIMIN	0.056	0.333	0.000	0.056	0.000	0.056
TOMLAB/OQNLP	0.000	0.000	0.000	0.000	0.000	0.000

Table 20 Minimum number of solvers required to solve nonconvex nonsmooth test problems for various limits of function evaluations (best solver performance)

5 Fraction of problems solved as a function of problem size

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.071	0.081	0.081	0.091	0.101	0.101
BOBYQA	0.343	0.515	0.566	0.586	0.586	0.586
CMA-ES	0.162	0.566	0.717	0.747	0.747	0.747
DAKOTA/DIRECT	0.384	0.404	0.404	0.404	0.404	0.404
DAKOTA/EA	0.101	0.131	0.141	0.152	0.162	0.162
DAKOTA/PATTERN	0.162	0.242	0.242	0.242	0.253	0.253
DAKOTA/SOLIS-WETS	0.172	0.303	0.323	0.323	0.323	0.333
DFO	0.202	0.222	0.465	0.545	0.576	0.586
FMINSEARCH	0.384	0.707	0.727	0.727	0.727	0.727
GLOBAL	0.354	0.465	0.465	0.475	0.475	0.475
HOPSPACK	0.475	0.556	0.556	0.556	0.556	0.556
IMFIL	0.263	0.343	0.343	0.343	0.343	0.343
MCS	0.808	0.889	0.899	0.899	0.899	0.909
NEWUOA	0.273	0.475	0.525	0.535	0.535	0.535
NOMAD	0.242	0.626	0.646	0.657	0.667	0.677
PSWARM	0.121	0.404	0.636	0.697	0.707	0.717
SID-PSM	0.394	0.727	0.737	0.747	0.747	0.758
SNOBFIT	0.303	0.485	0.606	0.657	0.707	0.727
TOMLAB/GLCCLUSTER	0.717	0.798	0.879	0.899	0.899	0.949
TOMLAB/LGO	0.444	0.879	0.879	0.899	0.899	0.899
TOMLAB/MULTIMIN	0.616	0.879	0.939	0.939	0.939	0.939
TOMLAB/OQNLP	0.434	0.788	0.869	0.879	0.889	0.899

Table 21 Fraction of problems with one to two variables that were solved

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.015	0.015	0.015	0.015	0.015	0.015
BOBYQA	0.143	0.263	0.331	0.346	0.361	0.368
CMA-ES	0.038	0.120	0.263	0.323	0.406	0.474
DAKOTA/DIRECT	0.105	0.135	0.143	0.143	0.143	0.143
DAKOTA/EA	0.023	0.023	0.030	0.030	0.030	0.030
DAKOTA/PATTERN	0.038	0.083	0.083	0.090	0.098	0.098
DAKOTA/SOLIS-WETS	0.030	0.075	0.090	0.090	0.090	0.090
DFO	0.060	0.083	0.105	0.120	0.150	0.226
FMINSEARCH	0.030	0.211	0.301	0.338	0.338	0.338
GLOBAL	0.045	0.113	0.120	0.120	0.120	0.120
HOPSPACK	0.083	0.211	0.233	0.233	0.241	0.241
IMFIL	0.083	0.203	0.203	0.203	0.203	0.203
MCS	0.338	0.549	0.579	0.624	0.624	0.624
NEWUOA	0.083	0.195	0.256	0.301	0.323	0.323
NOMAD	0.053	0.150	0.263	0.301	0.331	0.331
PSWARM	0.030	0.113	0.165	0.211	0.241	0.278
SID-PSM	0.218	0.429	0.459	0.466	0.466	0.481
SNOBFIT	0.218	0.271	0.293	0.338	0.376	0.391
TOMLAB/GLCCLUSTER	0.383	0.549	0.602	0.617	0.662	0.692
TOMLAB/LGO	0.158	0.466	0.602	0.654	0.669	0.692
TOMLAB/MULTIMIN	0.083	0.586	0.684	0.744	0.752	0.782
TOMLAB/OQNLP	0.173	0.368	0.481	0.541	0.541	0.541

Table 22 Fraction of problems with three to nine variables that were solved

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.025	0.092	0.168	0.252	0.294	0.328
CMA-ES	0.000	0.008	0.025	0.025	0.050	0.084
DAKOTA/DIRECT	0.059	0.067	0.076	0.076	0.076	0.076
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.017	0.017	0.025	0.025	0.025
DAKOTA/SOLIS-WETS	0.000	0.008	0.008	0.017	0.017	0.017
DFO	0.008	0.025	0.025	0.025	0.025	0.025
FMINSEARCH	0.000	0.008	0.008	0.008	0.008	0.017
GLOBAL	0.000	0.017	0.025	0.025	0.025	0.025
HOPSPACK	0.008	0.025	0.050	0.059	0.076	0.084
IMFIL	0.017	0.042	0.084	0.118	0.126	0.151
MCS	0.084	0.277	0.378	0.395	0.420	0.437
NEWUOA	0.000	0.059	0.143	0.193	0.252	0.286
NOMAD	0.000	0.008	0.025	0.034	0.042	0.042
PSWARM	0.000	0.008	0.017	0.025	0.034	0.042
SID-PSM	0.017	0.176	0.277	0.378	0.395	0.403
SNOBFIT	0.084	0.218	0.277	0.277	0.277	0.277
TOMLAB/GLCCLUSTER	0.059	0.412	0.605	0.630	0.647	0.647
TOMLAB/LGO	0.008	0.143	0.261	0.311	0.395	0.412
TOMLAB/MULTIMIN	0.008	0.218	0.462	0.622	0.664	0.681
TOMLAB/OQNLP	0.025	0.176	0.336	0.403	0.462	0.479

Table 23 Fraction of problems with 10 to 30 variables that were solved

	Iterations					
Solver	100	200	500	1000	2000	2500
ASA	0.000	0.000	0.000	0.000	0.000	0.000
BOBYQA	0.000	0.033	0.033	0.053	0.053	0.086
CMA-ES	0.000	0.000	0.000	0.000	0.007	0.013
DAKOTA/DIRECT	0.040	0.040	0.040	0.040	0.040	0.040
DAKOTA/EA	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/PATTERN	0.000	0.000	0.000	0.000	0.000	0.000
DAKOTA/SOLIS-WETS	0.000	0.000	0.000	0.000	0.000	0.000
DFO	0.000	0.000	0.000	0.000	0.000	0.000
FMINSEARCH	0.000	0.000	0.000	0.000	0.000	0.000
GLOBAL	0.000	0.000	0.000	0.000	0.000	0.000
HOPSPACK	0.000	0.000	0.013	0.020	0.020	0.026
IMFIL	0.000	0.013	0.026	0.033	0.046	0.060
MCS	0.040	0.060	0.073	0.152	0.219	0.219
NEWUOA	0.000	0.000	0.007	0.020	0.033	0.033
NOMAD	0.000	0.000	0.000	0.000	0.000	0.000
PSWARM	0.000	0.000	0.000	0.000	0.000	0.000
SID-PSM	0.000	0.013	0.013	0.020	0.020	0.020
SNOBFIT	0.000	0.000	0.066	0.099	0.099	0.099
TOMLAB/GLCCLUSTER	0.000	0.020	0.093	0.219	0.285	0.325
TOMLAB/LGO	0.000	0.020	0.020	0.020	0.026	0.066
TOMLAB/MULTIMIN	0.000	0.040	0.119	0.159	0.225	0.278
TOMLAB/OQNLP	0.000	0.026	0.046	0.093	0.139	0.185

Table 24 Fraction of problems with 31 to 300 variables that were solved

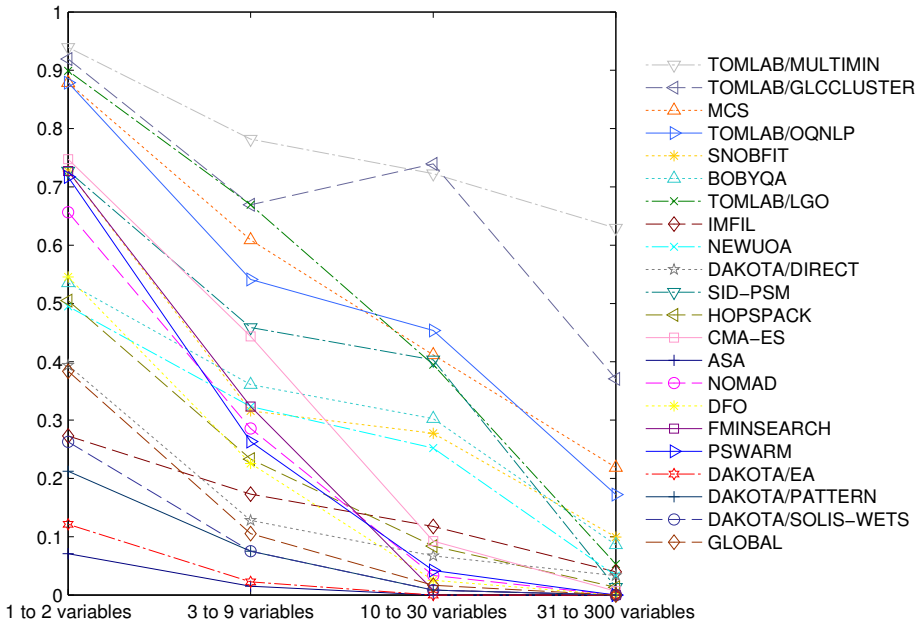

Fig. 1 Fraction of all problems, as a function of problem size, for which a solver found the best solution among all solvers

6 Best, mean, median and worst results over 10 runs and after 2500 function evaluations

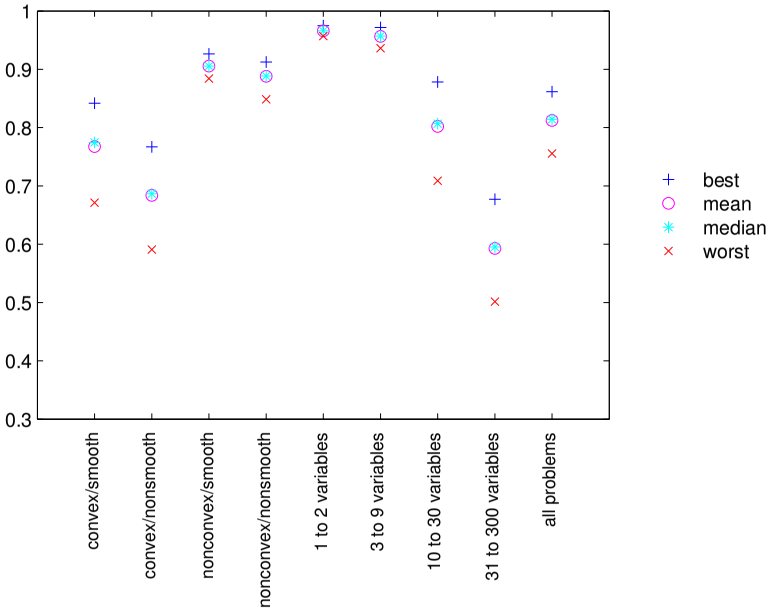

Fig. 2 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver ASA

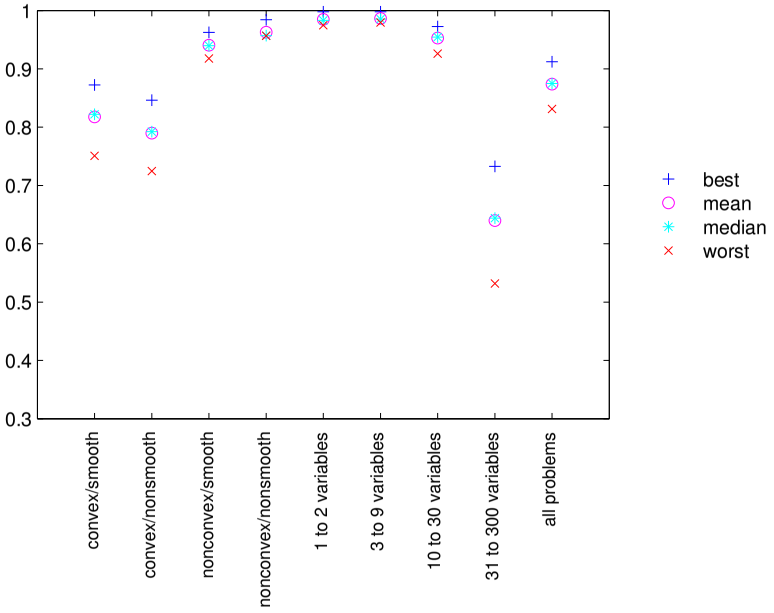

Fig. 3 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver NOMAD

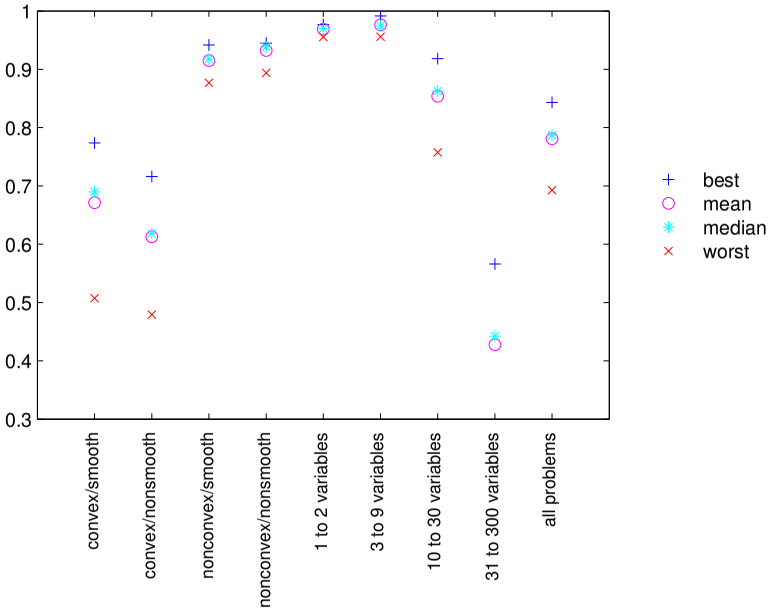

Fig. 4 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver DFO

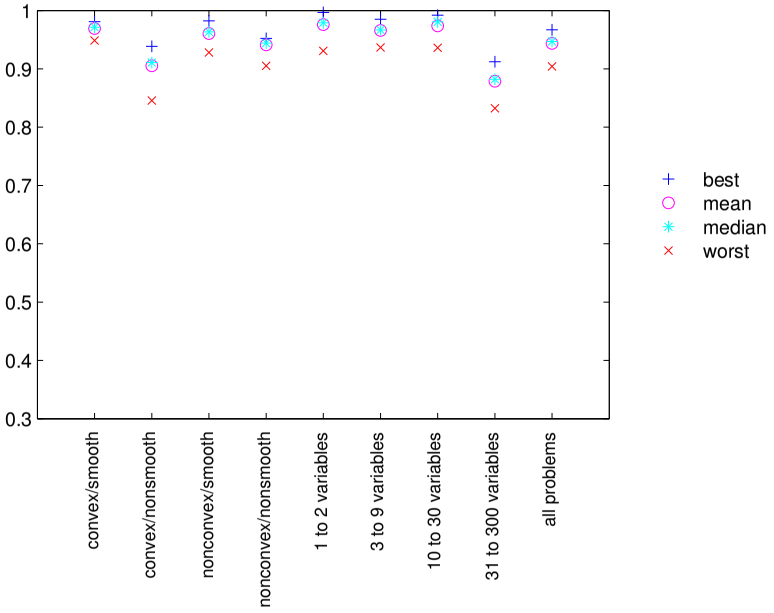

Fig. 5 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver NEWUOA

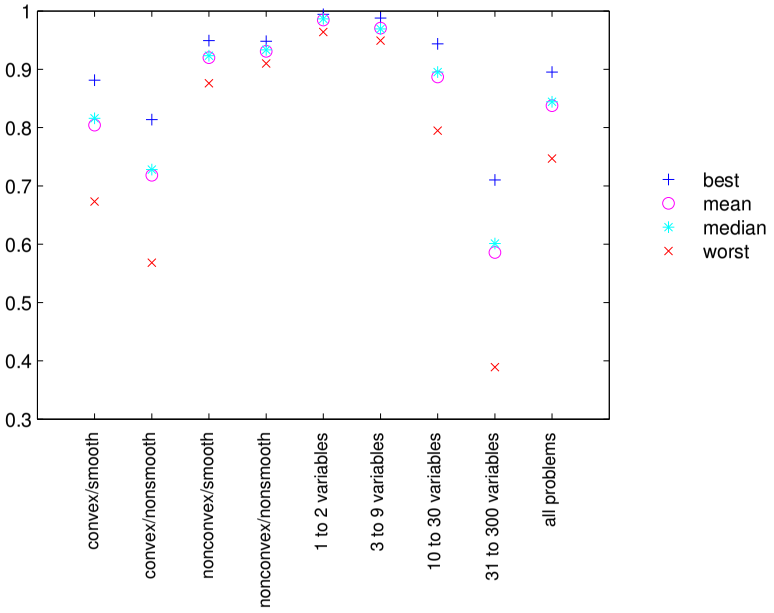

Fig. 6 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver FMINSEARCH

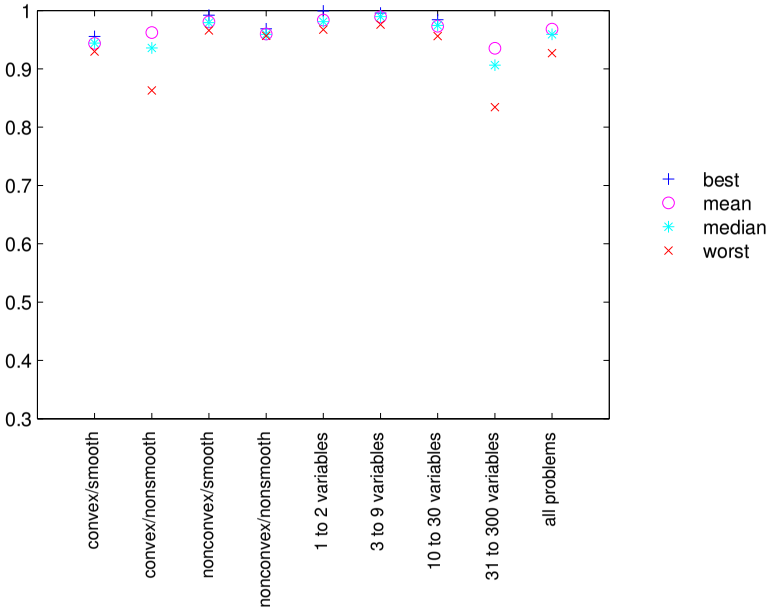

Fig. 7 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver IMFIL

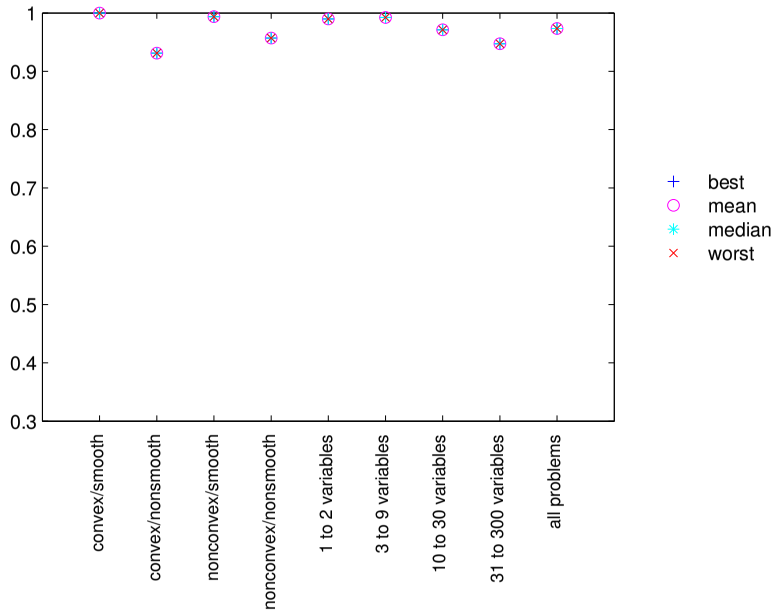

Fig. 8 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver MCS

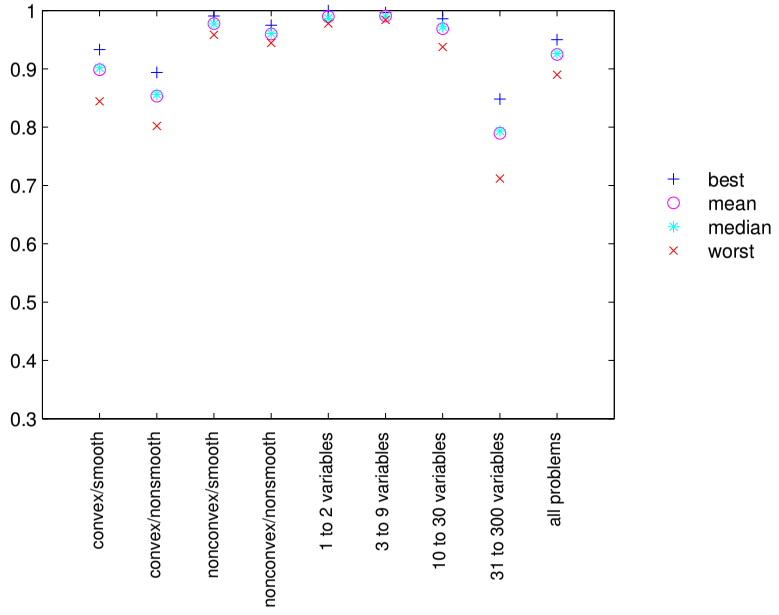

Fig. 9 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver SID-PSM

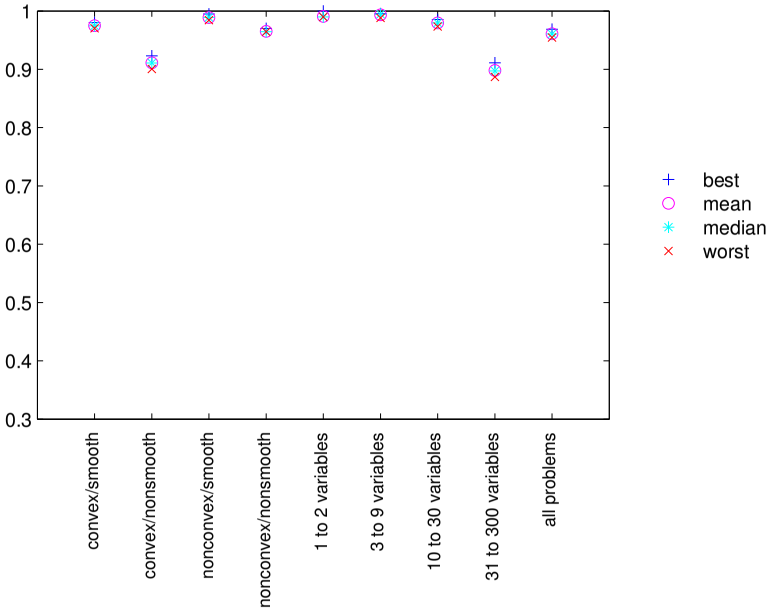

Fig. 10 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver PSWARM

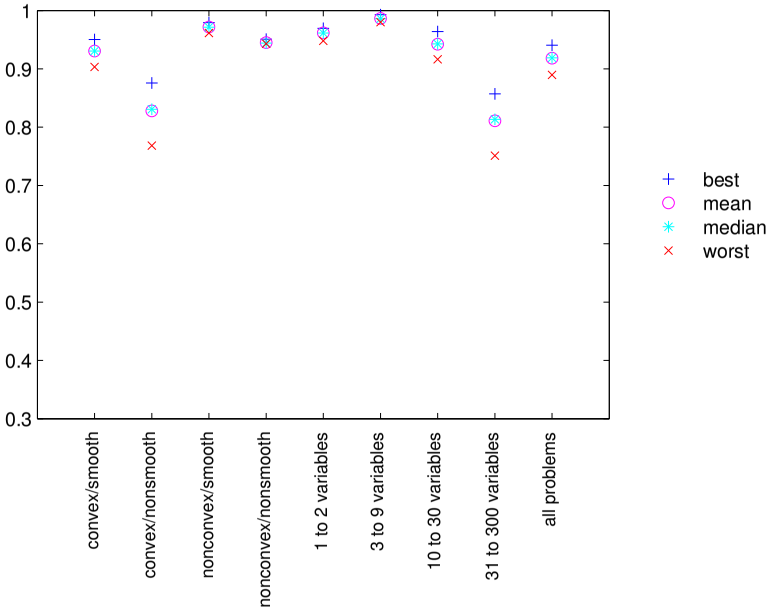

Fig. 11 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver HOPSPACK

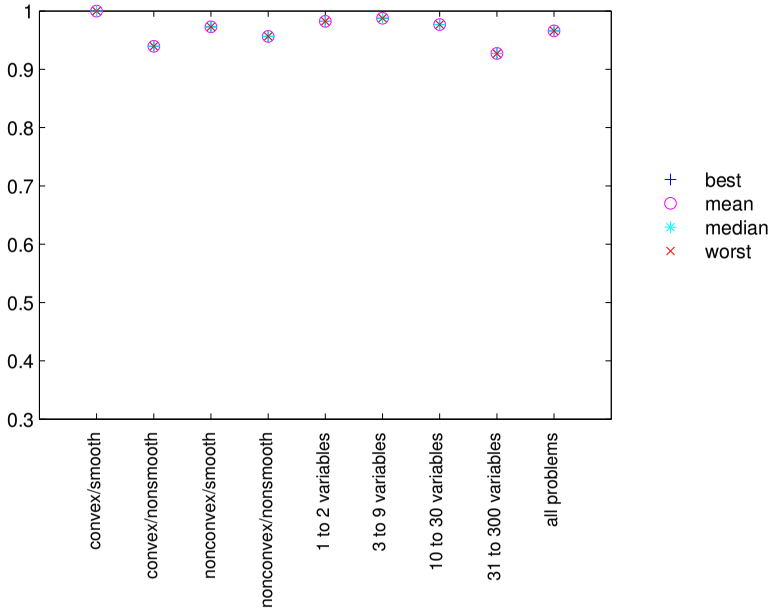

Fig. 12 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver DAKOTA/DIRECT

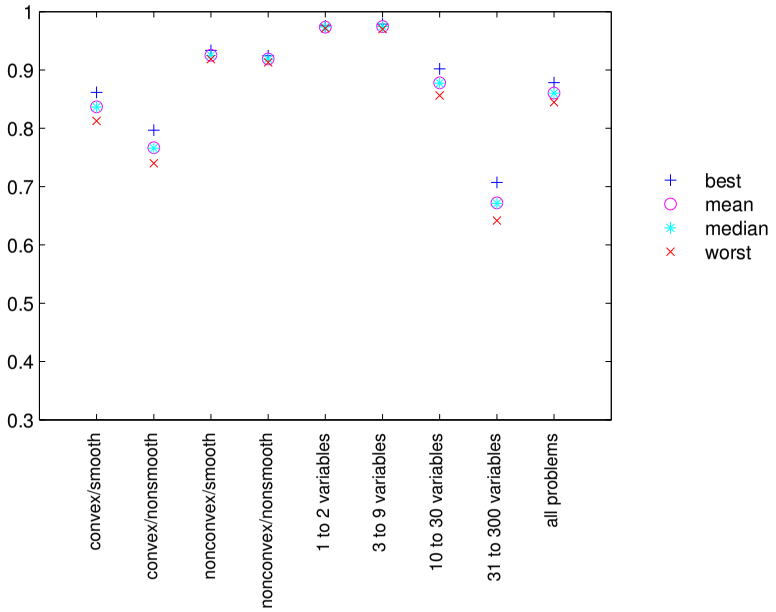

Fig. 13 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver DAKOTA/EA

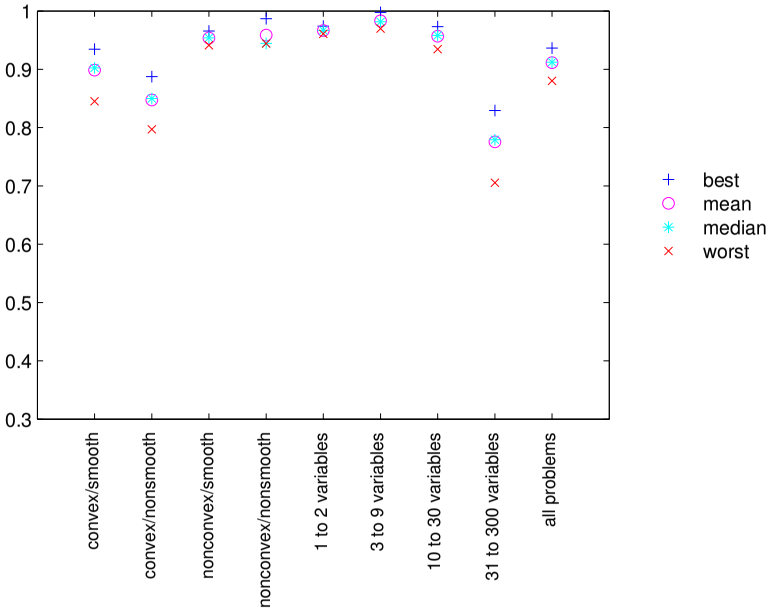

Fig. 14 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver DAKOTA/PATTERN

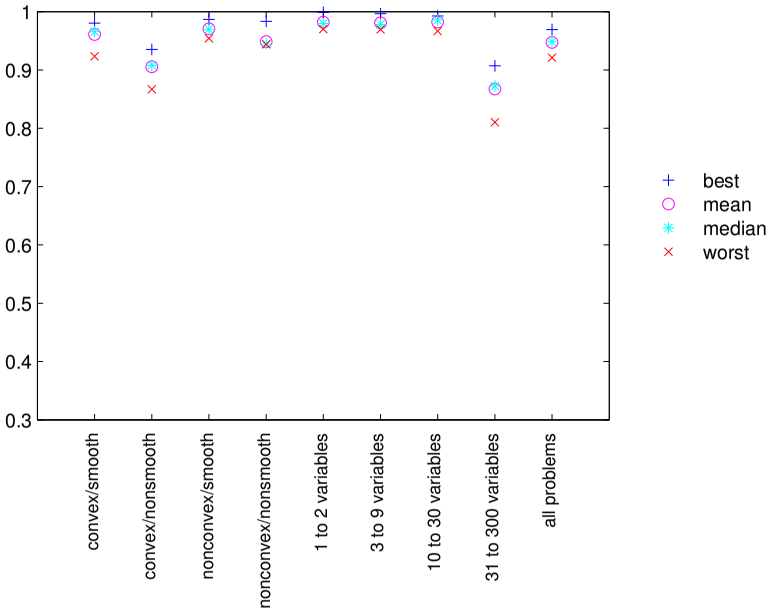

Fig. 15 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver DAKOTA/SOLIS-WETS

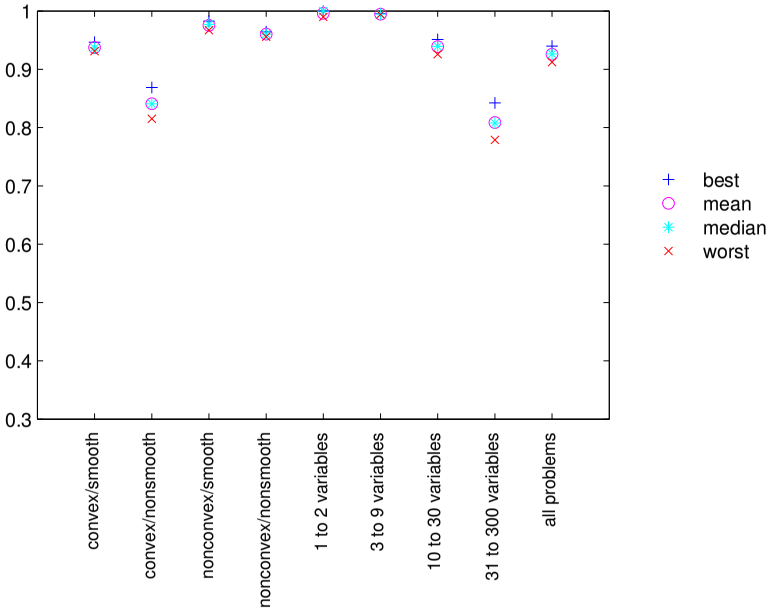

Fig. 16 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver SNOBFIT

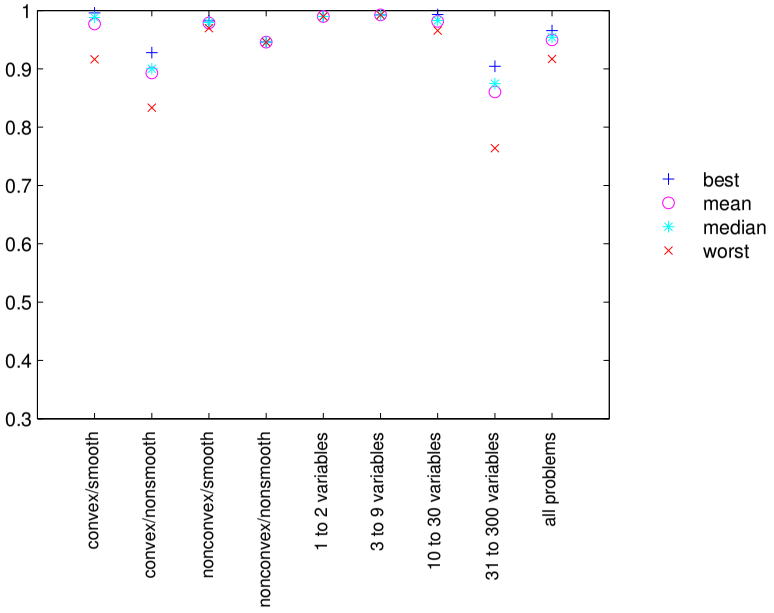

Fig. 17 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver TOMLAB/LGO

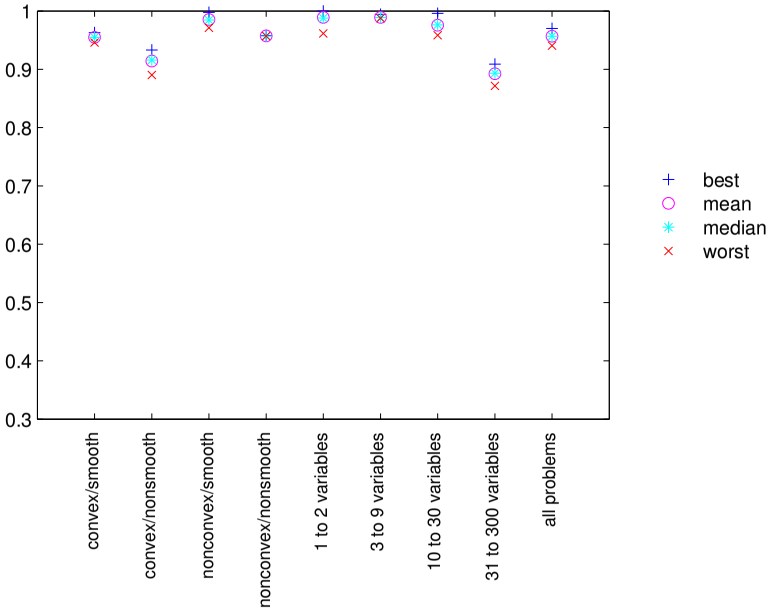

Fig. 18 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver CMA-ES

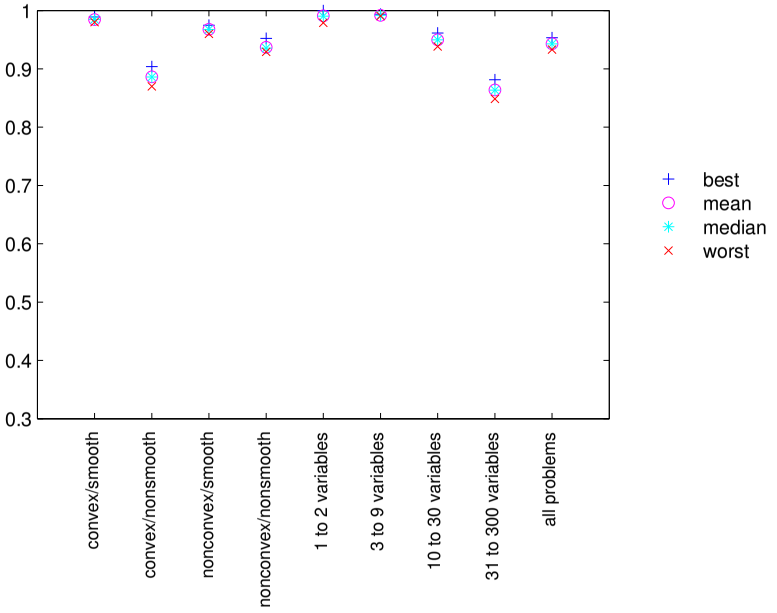

Fig. 19 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver GLOBAL

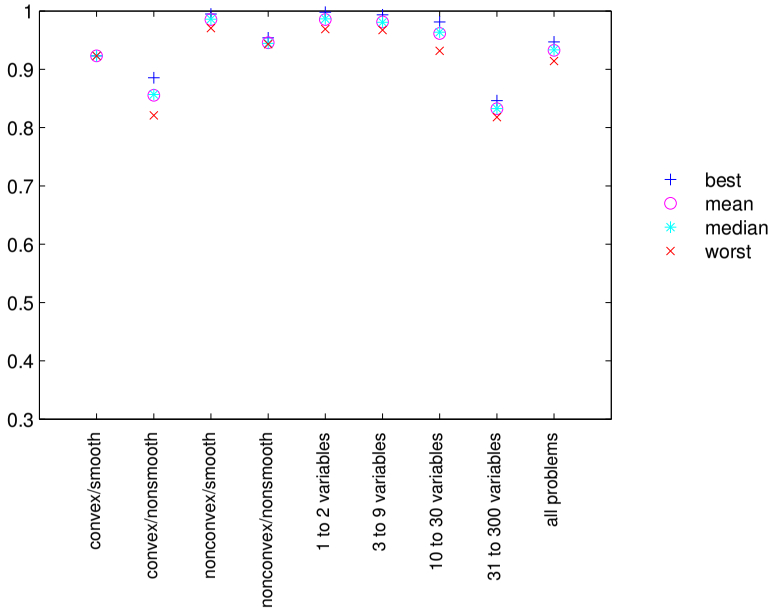

Fig. 20 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver BOBYQA

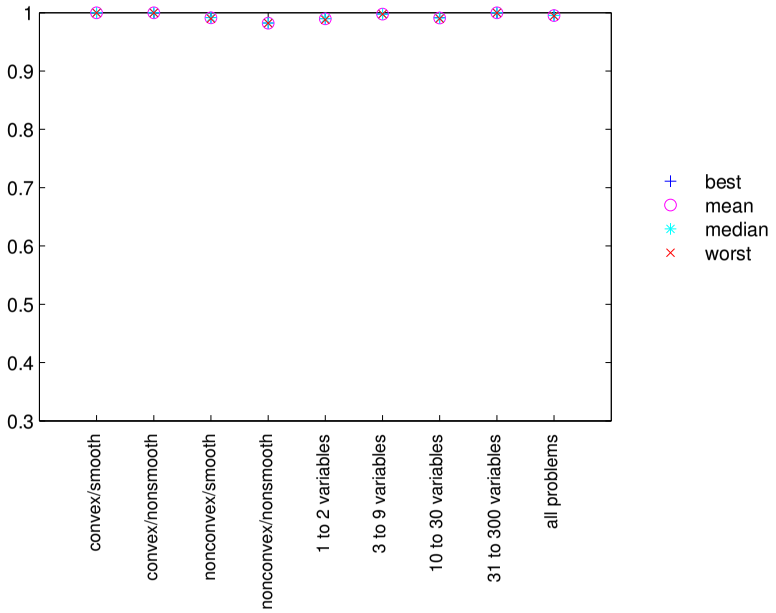

Fig. 21 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver TOMLAB/MULTIMIN

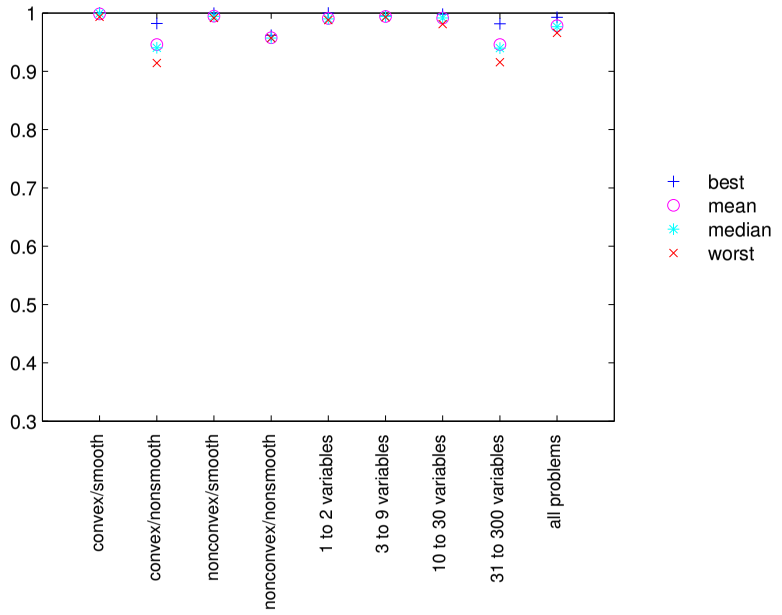

Fig. 22 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver TOMLAB/OQNLP

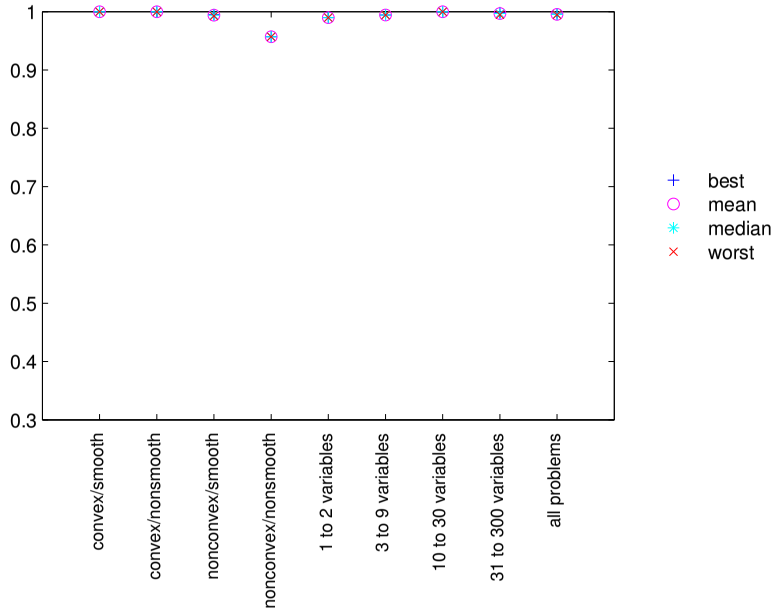

Fig. 23 Best, mean, median and worst results over 10 runs and after 2500 function evaluations for solver TOMLAB/GLCCLUSTER

7 Refinement ability.

Solver	Number of variables			
	1 to 2 variables	3 to 9 variables	10 to 30 variables	31 to 300 variables
ASA	0.838	0.474	0.067	0.066
BOBYQA	0.960	0.880	0.655	0.510
CMA-ES	0.980	0.940	0.672	0.318
DAKOTA/DIRECT	0.939	0.684	0.471	0.132
DAKOTA/EA	0.939	0.594	0.118	0.073
DAKOTA/PATTERN	0.939	0.767	0.555	0.106
DAKOTA/SOLIS-WETS	0.960	0.850	0.639	0.258
DFO	0.960	0.835	0.597	0.086
FMINSEARCH	0.960	0.692	0.437	0.146
GLOBAL	0.970	0.835	0.336	0.073
HOPSPACK	0.899	0.662	0.605	0.331
IMFIL	0.949	0.872	0.756	0.477
MCS	0.980	0.789	0.613	0.351
NEWUOA	0.970	0.895	0.672	0.490
NOMAD	0.960	0.835	0.479	0.086
PSWARM	0.970	0.835	0.622	0.179
SID-PSM	0.980	0.940	0.655	0.232
SNOBFIT	0.980	0.917	0.588	0.166
TOMLAB/GLCCLUSTER	0.970	0.955	0.697	0.391
TOMLAB/LGO	0.980	0.962	0.689	0.464
TOMLAB/MULTIMIN	0.960	0.917	0.689	0.391
TOMLAB/OQNLP	0.970	0.925	0.689	0.530

Table 25 Fraction of all problems solved from a near-optimal solution

Solver	Number of variables			
	1 to 2 variables	3 to 9 variables	10 to 30 variables	31 to 300 variables
ASA	0.000	1.000	0.000	0.000
BOBYQA	0.000	1.000	0.833	0.524
CMA-ES	0.000	1.000	0.833	0.190
DAKOTA/DIRECT	0.000	1.000	0.500	0.095
DAKOTA/EA	0.000	1.000	0.033	0.000
DAKOTA/PATTERN	0.000	1.000	0.600	0.000
DAKOTA/SOLIS-WETS	0.000	1.000	0.833	0.095
DFO	0.000	1.000	0.833	0.000
FMINSEARCH	0.000	1.000	0.767	0.238
GLOBAL	0.000	1.000	0.333	0.000
HOPSPACK	0.000	1.000	0.833	0.286
IMFIL	0.000	1.000	0.833	0.524
MCS	0.000	1.000	0.833	0.452
NEWUOA	0.000	1.000	0.833	0.548
NOMAD	0.000	1.000	0.533	0.000
PSWARM	0.000	1.000	0.767	0.071
SID-PSM	0.000	1.000	0.767	0.143
SNOBFIT	0.000	1.000	0.833	0.286
TOMLAB/GLCCLUSTER	0.000	1.000	0.833	0.548
TOMLAB/LGO	0.000	1.000	0.833	0.500
TOMLAB/MULTIMIN	0.000	1.000	0.833	0.548
TOMLAB/OQNLP	0.000	1.000	0.833	0.524

Table 26 Fraction of convex smooth problems solved from a near-optimal solution

Solver	Number of variables			
	1 to 2 variables	3 to 9 variables	10 to 30 variables	31 to 300 variables
ASA	0.556	0.368	0.034	0.014
BOBYQA	0.667	0.684	0.424	0.324
CMA-ES	0.778	1.000	0.492	0.297
DAKOTA/DIRECT	0.778	0.632	0.407	0.068
DAKOTA/EA	0.778	0.579	0.034	0.027
DAKOTA/PATTERN	0.778	0.737	0.458	0.081
DAKOTA/SOLIS-WETS	0.778	0.842	0.458	0.270
DFO	0.778	0.579	0.356	0.027
FMINSEARCH	0.778	0.632	0.085	0.027
GLOBAL	0.778	0.684	0.220	0.027
HOPSPACK	0.778	0.632	0.407	0.270
IMFIL	0.778	0.737	0.627	0.378
MCS	0.778	0.579	0.390	0.203
NEWUOA	0.778	0.737	0.458	0.338
NOMAD	0.778	0.737	0.339	0.041
PSWARM	0.778	0.737	0.458	0.176
SID-PSM	0.778	0.842	0.475	0.108
SNOBFIT	0.778	0.895	0.390	0.041
TOMLAB/GLCCLUSTER	0.778	1.000	0.508	0.311
TOMLAB/LGO	0.778	0.947	0.492	0.324
TOMLAB/MULTIMIN	0.778	1.000	0.542	0.216
TOMLAB/OQNLP	0.778	1.000	0.492	0.338

Table 27 Fraction of convex nonsmooth problems solved from a near-optimal solution

Solver	Number of variables			
	1 to 2 variables	3 to 9 variables	10 to 30 variables	31 to 300 variables
ASA	0.872	0.454	0.222	0.257
BOBYQA	0.988	0.938	1.000	0.886
CMA-ES	1.000	0.918	0.889	0.514
DAKOTA/DIRECT	0.953	0.691	0.630	0.314
DAKOTA/EA	0.953	0.567	0.407	0.257
DAKOTA/PATTERN	0.953	0.763	0.778	0.286
DAKOTA/SOLIS-WETS	0.977	0.825	0.852	0.429
DFO	0.988	0.897	0.889	0.314
FMINSEARCH	0.977	0.680	0.852	0.286
GLOBAL	0.988	0.845	0.593	0.257
HOPSPACK	0.919	0.680	0.852	0.514
IMFIL	0.965	0.897	1.000	0.629
MCS	1.000	0.835	0.926	0.543
NEWUOA	0.988	0.918	1.000	0.743
NOMAD	0.977	0.825	0.778	0.286
PSWARM	0.988	0.825	0.852	0.314
SID-PSM	1.000	0.959	0.963	0.600
SNOBFIT	1.000	0.918	0.778	0.286
TOMLAB/GLCCLUSTER	0.988	0.969	1.000	0.371
TOMLAB/LGO	1.000	0.959	1.000	0.714
TOMLAB/MULTIMIN	0.977	0.897	0.926	0.571
TOMLAB/OQNLP	0.988	0.907	1.000	0.943

Table 28 Fraction of nonconvex smooth problems solved from a near-optimal solution

Solver	Number of variables			
	1 to 2 variables	3 to 9 variables	10 to 30 variables	31 to 300 variables
ASA	0.750	0.545	0.000	0.000
BOBYQA	1.000	0.636	0.333	0.000
CMA-ES	1.000	1.000	0.667	0.000
DAKOTA/DIRECT	1.000	0.545	0.000	0.000
DAKOTA/EA	1.000	0.636	0.000	0.000
DAKOTA/PATTERN	1.000	0.727	0.000	0.000
DAKOTA/SOLIS-WETS	1.000	1.000	0.333	0.000
DFO	0.750	0.636	0.333	0.000
FMINSEARCH	1.000	0.727	0.333	0.000
GLOBAL	1.000	0.909	0.333	0.000
HOPSPACK	0.750	0.364	0.000	0.000
IMFIL	1.000	0.818	0.333	0.000
MCS	1.000	0.636	0.000	0.000
NEWUOA	1.000	0.909	0.333	0.000
NOMAD	1.000	1.000	0.000	0.000
PSWARM	1.000	1.000	0.333	0.000
SID-PSM	1.000	0.909	0.333	0.000
SNOBFIT	1.000	0.909	0.333	0.000
TOMLAB/GLCCLUSTER	1.000	0.727	0.333	0.000
TOMLAB/LGO	1.000	1.000	0.333	0.000
TOMLAB/MULTIMIN	1.000	0.909	0.000	0.000
TOMLAB/OQNLP	1.000	0.909	0.333	0.000

Table 29 Fraction of nonconvex nonsmooth problems solved from a near-optimal solution