



HAL
open science

Global optimization based on noisy evaluations: an empirical study of two statistical approaches

Emmanuel Vazquez, Julien Villemonteix, Maryan Sidorkiewicz, Eric Walter

► To cite this version:

Emmanuel Vazquez, Julien Villemonteix, Maryan Sidorkiewicz, Eric Walter. Global optimization based on noisy evaluations: an empirical study of two statistical approaches. *Journal of Physics: Conference Series*, 2008, 135 (1), pp.012100. 10.1088/1742-6596/135/1/012100 . hal-00278188v2

HAL Id: hal-00278188

<https://centralesupelec.hal.science/hal-00278188v2>

Submitted on 17 Mar 2009

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Global optimization based on noisy evaluations : An empirical study of two statistical approaches

Emmanuel Vazquez¹, Julien Villemonteix^{1,2}, Maryan Sidorkiewicz² and Éric Walter³

1. SUPELEC, 91192 Gif-sur-Yvette, France
2. RENAULT S.A., France
3. LABORATOIRE DES SIGNAUX ET SYSTÈMES,
CNRS, SUPELEC, UNIV PARIS-SUD 91192 Gif-sur-Yvette, France

e-mail : emmanuel.vazquez@supelec.fr

2008 J. Phys. : Conf. Ser. 135 012100 (8pp)

doi :10.1088/1742-6596/135/1/012100

<http://www.iop.org/EJ/abstract/1742-6596/135/1/012100>

Abstract. The optimization of the output of complex computer codes has often to be achieved with a small budget of evaluations. Algorithms dedicated to such problems have been developed and compared, such as the Expected Improvement algorithm (EI) or the Informational Approach to Global Optimization (IAGO). However, the influence of noisy evaluation results on the outcome of these comparisons has often been neglected, despite its frequent appearance in industrial problems. In this paper, empirical convergence rates for EI and IAGO are compared when an additive noise corrupts the result of an evaluation. IAGO appears more efficient than EI and various modifications of EI designed to deal with noisy evaluations.

Keywords. Global optimization ; computer simulations ; kriging ; Gaussian process ; noisy evaluations.