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Control Parameter 'Limit'**

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# On the Importance of the Artificial Bee Colony Control Parameter 'Limit'

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Artificial Bee Colony (ABC) is a successful meta-heuristic algorithm that has been greatly utilised by researchers. Through our practical experience of ABC, we have noticed that the recommended formula 'limit' =  $n_e \cdot D$  may not be the best choice for different problems. In this work, a set of experiments using horizontal and vertical approaches has been designed and executed with the aim of observing the effect of 'limit' on ABC. The results have been statistical analysed using Null Hypothesis Significance Testing (NHST) as well as the Chess Rating System for Evolutionary Algorithms (CRS4EAs), which is a novel approach for comparing meta-heuristic algorithms. It is shown that the recommended formula is not the best setting for different problems and approaches. Hence, the control parameter 'limit' should be tuned or controlled. The other important result of this study is to show that CRS4EAs is comparable but also shows benefits over NHST.

**KEYWORDS:** ABC, control parameter setting, sensitivity analysis, significance testing, chess rating system for evolutionary algorithms.

## 1. Introduction

Comparisons between different meta-heuristic algorithms [5] are inevitably necessary within the field of Evolutionary Computation (EC). Although the scientific testing [20] approach, the aim of which is to learn about which kinds of problems and why one algorithm performs better, is preferred over the horse racing approach [12], [23], [45], the aim of which is to outperform other algorithms, the latter approach still prevails during current EC experimental practices. However, even in the scientific testing approach, simply understanding parameter interactions and placing emphasis on the analysis of robustness may not be enough if an algorithm under investigation performs badly. Hence, there is still a need for comparing the performances of the algorithms under investigation using the currently best available algorithms [9].

This paper deals with the Artificial Bee Colony (ABC) algorithm [25], [26], [39], which is a swarm intelligence algorithm that accomplishes optimisation tasks through social cooperation among bees (i.e., individuals) – employed bees exploit food source and share food source information to onlooker bees; onlooker bees probabilistically choose and exploit food source based on the provided information; and scout bees explore new food source when current ones are exhausted. ABC exhibits remarkable balance between exploitation and exploration [8] (raw data for experiments presented in this paper are available in [47]). This balance between exploitation (employed bee phase and onlooker bee phase) and exploration (scout bee phase) is controlled by population size ( $SN$ ) and ‘limit’, respectively. The formula ‘limit’ =  $n_e * D$  (‘limit’ is the threshold for determining whether a scout bee should be introduced or not,  $n_e$  is the number of employed bees,  $D$  is the dimension of a problem) was recommended in a very influential paper [26]. As ABC is a very successful algorithm, it has been used extensively over recent years [28], [29]. The suggested formula for setting the ‘limit’ control parameter is indeed mostly used (e.g., [2]). We came across only a few studies where the ‘limit’ was set at a certain fixed number (e.g., 10 in [38], [55], 30 in [53], 40 in [56], 50 in [44], 100 in [22], [52], 200 in [34], [57]), or better where the ‘limit’ was tuned [35]. When experimenting using ABC we have noticed its sensitiveness to ‘limit’ control parameter and that its relationship between

population size ( $SN = 2 * n_e$ ) and the dimension of a problem ( $D$ ) is not straightforward. However, this was just our speculation driven by practical experience with ABC. Hence, we decided to perform extensive statistical analysis of ABC and support it by stronger conclusions, using the Null Hypothesis Significance Testing (NHST) [41] and Chess Rating System for Evolutionary Algorithms (CRS4EAs) [48]. For finding the significant differences with NHST, the Wilcoxon’s test [51] was a more appropriate test with the post-hoc analysis supported by the Holm’s test [19]. Both the Wilcoxon’s test and CRS4EAs compare the results pairwise but whilst the Wilcoxon’s comparison concentrates only on  $1 \times k$  comparison, the comparison in CRS4EAs allows  $k \times k$  comparison and the detections of significant differences amongst all algorithms. Note that when attempting to apply statistical  $k \times k$  comparison, the more appropriate test would be the Friedman test [13], [14]. However, as the number of problems is really small and the goal was to analyse different ‘limit’ settings regarding different problems, the Friedman test could not be taken into consideration [50]. Hence, the choice of Wilcoxon’s test with post-hoc Holm’s test is shown as an appropriate one. Even though CRS4EAs allows  $k \times k$  comparison and Wilcoxon’s test allows only  $1 \times k$  comparison, the analysis of CRS4EAs was applied as  $1 \times k$  comparison, as well as assuring that both methods are applied equally. Our results show that ABC’s performance is very sensitive to a control parameter ‘limit’, which is often independent regarding the population size. Whilst the ‘limit’ depends on dimension  $D$ , it is much more dependent on the problem under investigation. Although, the characteristics of a problem might drastically change when changing dimension  $D$  and can become a completely different problem (e.g., an optimisation function becomes multi-modal instead of uni-modal or vice versa, and the fitness-distance correlation is changed from high to low correlation or vice versa [7]). Hence, dimension  $D$  can be seen as part of a problem as well.

The main contributions of this paper are:

- Sensitivity analysis is applied for the first time on ABC control parameters using vertical and horizontal approaches showing that control parameter  $SN$  is much more robust than control

parameter 'limit', which must be carefully set for the best results;

- \_ An example of how from sensitivity analysis one might conclude that a suggested formula for setting control parameters is not most appropriate; Deep statistical investigations about setting ABC control parameter 'limit' as a full factorial design using NHST and CRS4EAs showing that the recommended formula for setting the control parameter 'limit' regarding population size  $SN$  and the dimension of the problem  $D$  is not the best for every problem and approach;
- \_ For the first time, it is shown that even the control parameter 'limit' depends on the available maximum number of fitness evaluations, and that ABC convergence using the suggested formula is not amongst the fastest; and
- \_ First application of CRS4EAs as  $1 \times k$  comparison showing its applicability and suitability as a feasible replacement of NHST.

The main conclusion from this study is that ABC does not always perform best when under the setting 'limit' =  $n_e * D$ . Hence, the 'limit' control parameter should be tuned or controlled.

However, such a conclusion should not come as a surprise in EC and confirms already established knowledge within the meta-heuristic field. Namely, fixed formulae for setting a control parameter usually lead to poor performances when applying to different problems. However, a systematic mapping study from [39] shows that this formula is indeed very frequently used indicating that still many researchers believe that some fixed formulae can be a robust choice. Our speculation is that this dichotomy between theory and practice exists due to lack of ABC studies showing that such a parameter setting is not the best. In this respect, our work can be seen as remedying this situation for ABC. There should be no excuse not to perform tuning on control parameter 'limit' anymore. The other important conclusion from this study is that CRS4EAs is comparable with NHST but CRS4EAs also showed many benefits during experimentation where a greater number of experiments needed to be conducted. When executing one tournament in CRS4EAs, all the necessary data for analysis are obtained and calculated, whilst for NHST there are always additional tests required. Having so many

different situations and approaches, the results analysed by CRS4EAs are far quicker and easier than with NHST.

The paper is organized as follows. Section 2 describes the conducted experiment in detail. This section is divided into three major parts: in Section 2.1 the sensitivity analysis is conducted for one optimisation problem; in Section 2.2 the results of experiment are analysed with NHST and the results reported regarding the different approaches; in Section 2.3 the results of the experiment are analysed with CRS4EAs and results are again reported regarding the different approaches. Section 3 displays the results of tuning the parameters of ABC on different dimensionalities of one optimisation problem. Section 4 discusses other similar researches as presented in the past. Lastly, Section 5 concludes the paper. All the algorithms, figures and tables are also placed online at <https://lpm.feri.um.si/research/abc/>.

## 2. Experiment

The amount of exploration [8] of ABC is controlled by the control parameter 'limit'. ABC is exploring the search space more often when the 'limit' is set at a small number, and vice versa by exploiting the search space when the 'limit' is set to a higher number (Algorithm 1). The amount of exploration and exploitation depends on the problem and even on the evolution stage [8]. Hence, it is difficult to quantify. The formula 'limit' =  $n_e * D$  [26] suggests that higher-dimensional problems require less exploration (higher dimension increases 'limit', which in turn decreases exploration), and that bigger population size increases exploitation, which is indeed correct for ABC. However, the relationship between population size and the needed amount of exploration is unclear, as well as the fact that higher-dimensional problems might require more exploration. Overall, the suggested formula was not intuitive for us and we decided to further explore the relationships between population size  $SN$  ( $SN = 2 * n_e$ ), dimension  $D$ , and control parameter 'limit'. Our experiment was divided into two parts. In the first part, the importance of  $SN$ ,  $D$ , and 'limit' to ABC was investigated by performing sensitivity analysis [33], which showed that indeed the most influential one amongst the aforementioned factors is 'limit'. In the second part of the experiment,

emphasis was given to the ABC control parameter ‘limit’, where different settings were statistically analysed by NHST and CRS4EAs.

During the experiment, we used the same benchmark functions as in the original ABC work [26]. Although this benchmark suite contained only five numerical benchmark functions: (1) multi-modal, non-separable Schaffer function  $f_1$ , (2) uni-modal, separable Sphere function  $f_2$ , (3) multi-modal, non-separable Griewank function  $f_3$ , (4) multi-modal, separable Rastrigin function  $f_4$ , and (5) uni-modal, non-separable Rosenbrock function  $f_5$ , it was enough to arrive at appropriate conclusions. Even this small benchmark suite confirmed our hypothesis and there was no need to perform the experiment on more comprehensive benchmarks. On the other hand, whenever a statistical formula is suggested, it should be tested on comprehensive sets of benchmarks that can really support it on a vast number of different optimisation problems. For example, Piotrowski in [43] suggested that both the problems, minimisation and maximisation should be used on the same benchmark functions since a good performance of a meta-heuristic algorithm on the minimisation of some function does not also guarantee a good performance on the maximisation of the same function, and vice versa.

We extended Karaboga’s experiment [26] by performing a full factorial design on this benchmark suite using the following factors and their values:  $SN = \{24, 50, 100\}$ ,  $D = \{2, 5, 10, 30, 50\}$ , and ‘limit’ =  $\{0, 100, 250, 500, 750, 1000, 1250, 1500, \infty\}$ . Hence, altogether there were  $3 * 5 * 9 = 135$  different combinations tested using 100 independent runs, whilst using both vertical and horizontal approaches [18] when performing the experiments.

In the first case, known also as ‘the fixed-cost approach’, we measured the quality of a solution reached by a pre-defined number of fitness evaluations (100,000 and 250,000 fitness evaluations for each combination). In the second case, also known as ‘the fixed-target approach’, we measured the number of fitness evaluations needed to find a (sub-)optimal solution ( $10^{-6}$  and  $10^{-12}$ ). The horizontal approach would have stopped the algorithm if a (sub-)optimal solution could not be found over 1,000,000 fitness evaluations.

## 2.1. Sensitivity Analysis

In this subsection, the results of the first part of the experiment are presented showing the importance of  $SN, D$ , and ‘limit’ to the performance of ABC. Sensitiv-

ity analysis [33] is shown only for  $f_1$  due to its similarity of results on  $f_2 - f_5$ . The other reason is that the emphasis of this study was given to the second part of the experiment, where different settings of ‘limit’ were statistically analysed, and in the third part where the results were analysed using a novel method for pairwise comparison, CRS4EAs.

The aim of sensitivity analysis was to show the robustness of a meta-heuristic algorithm against different settings of control parameters. By performing a sensitivity analysis, we could find those control parameters (if any) that are very sensitive, as well of those (if any) which are very robust. In the former case, a proper setting of a control parameter is crucial for obtaining good performance of a meta-heuristic algorithm, whilst in the latter case, similar performance can be achieved regardless of the different settings of such non-sensitive control parameters. An obvious question may arise as to why the dimensionality of problem  $D$  was included within our sensitivity analysis as a factor as it is not a control parameter but  $D$  should be considered as part of the optimisation problem? As the formula ‘limit’ =  $n_e * D$  [26] suggested a particular correlation between ‘limit’ and two other variables: population size and dimensionality of a problem, such a correlation should probably be indicated by sensitivity analysis as well. If at least one of these factors is insensitive, then the suggested formula [26] might not capture the relationships amongst the factors too well. As shown in the continuation, this was indeed the case.

In Tables 1(a) and 1(b), the experimental results of  $f_1$  are presented when using the vertical approach with 100,000 and 250,000 maximum number of fitness evaluations (MaxFEs in the tables appeared later), respectively. In Tables 2(a) and 2(b), the experimental results of  $f_1$  are presented when using the horizontal approach in order to find a (sub-)optimal solution at  $10^{-6}$  and at  $10^{-12}$ , respectively. The best results are highlighted by a light grey colour.

The difference between Tables 1(a) and 1(b) shows that 250,000 fitness evaluations were almost always enough for  $f_1$  to find the exact solution; except for high dimensions  $D = 30$  and  $D = 50$ , or when ‘limit’ = 0 (high exploration) and ‘limit’ =  $\infty$  (no exploration). The Karaboga’s setting of ‘limit’  $L_k$  was always the better performer regarding the mean value when 250,000 fitness evaluations were available (Table 1(b)), whilst when only 100,000 were available (Table 1(a)), the

**Algorithm 1:** The pseudo-code of algorithm *ABC*

```

Data: Set the control parameters of the ABC algorithm
SN: Population size
limit: Maximum number of trials for abandoning a source
MFE: Maximum number of fitness evaluations
begin
    //Initialization;
    num_eval  $\leftarrow$  0;
    for s = 1 to SN do
        X(s)  $\leftarrow$  random solution by Eq. 1 [26];
        fs  $\leftarrow$  f(X(s));
        trial(s)  $\leftarrow$  0;
        num_eval ++;
    end
    repeat
        //Employed Bees Phase;
        for s = 1 to SN do
            x'  $\leftarrow$  a new solution produced by Eq. 2 [26];
            f(x')  $\leftarrow$  evaluate new solution;
            num_eval ++;
            if f(x') < fs then
                X(s)  $\leftarrow$  x'; fs  $\leftarrow$  f(x'); trial(s)  $\leftarrow$  0;
            else
                trial(s)  $\leftarrow$  trial(s) + 1;
            end
            if num_eval == MFE then
                Memorize the best solution achieved so far and exit main repeat;
            end
        end
        Calculate the probability values pi for the solutions using fitness values by Eqs. 3 and 4 [26];
        //Onlooker bee phase;
        s  $\leftarrow$  1; t  $\leftarrow$  1;
        repeat
            r  $\leftarrow$  rand(0, 1);
            if r < p(s) then
                t  $\leftarrow$  t + 1;
                x'  $\leftarrow$  a new solution produced by Eq. 2 [26];
                f(x')  $\leftarrow$  evaluate new solution;
                num_eval ++;
                if f(x') < fs then
                    X(s)  $\leftarrow$  x'; fs  $\leftarrow$  f(x'); trial(s)  $\leftarrow$  0;
                else
                    trial(s)  $\leftarrow$  trial(s) + 1;
                end
                if num_eval == MFE then
                    Memorize the best solution achieved so far and exit main repeat;
                end
            end
            s  $\leftarrow$  (s mod SN) + 1;
        until t = SN;
        //Scout Bee Phase;
        mi  $\leftarrow$  {s : trial(s) = max(trial)};
        if trial(mi)  $\geq$  limit then
            X(mi)  $\leftarrow$  random solution by Eq. 1 [26];
            fmi  $\leftarrow$  f(X(mi));
            num_eval ++;
            trial(mi)  $\leftarrow$  0;
            if num_eval == MFE then
                Memorize the best solution achieved so far and exit main repeat;
            end
        end
        Memorize the best solution achieved so far;
    until num_eval = MFE;
end

```

Table 1

Mean values (Mean) and standard deviation values (SD) for the vertical approach to problem  $f_1$

Table with 11 columns (Lk, L0, L100, L250, L500, L750, L1000, L1250, L1500, L2000) and 20 rows of Mean and SD data for various problem sizes (SN=24, D=2, SN=24, D=5, SN=24, D=10, SN=24, D=30, SN=24, D=50, SN=50, SN=50, D=2, SN=50, D=5, SN=50, D=10, SN=50, D=30, SN=50, D=50, SN=100, SN=100, D=2, SN=100, D=5, SN=100, D=10, SN=100, D=30, SN=100, D=50).

(a) Vertical approach,  $f_1$ , MaxFEs = 100,000

Table with 11 columns (Lk, L0, L100, L250, L500, L750, L1000, L1250, L1500, L2000) and 20 rows of Mean and SD data for various problem sizes (SN=24, D=2, SN=24, D=5, SN=24, D=10, SN=24, D=30, SN=24, D=50, SN=50, SN=50, D=2, SN=50, D=5, SN=50, D=10, SN=50, D=30, SN=50, D=50, SN=100, SN=100, D=2, SN=100, D=5, SN=100, D=10, SN=100, D=30, SN=100, D=50).

(b) Vertical approach,  $f_1$ , MaxFEs = 250,000

Table 2

Mean values (Mean) and standard deviation values (SD) for the horizontal approach to problem  $f_1$

Table with 11 columns (Lk, L0, L100, L250, L500, L750, L1000, L1250, L1500, L2000) and 20 rows of Mean and SD data for various problem sizes (SN=24, D=2, SN=24, D=5, SN=24, D=10, SN=24, D=30, SN=24, D=50, SN=50, SN=50, D=2, SN=50, D=5, SN=50, D=10, SN=50, D=30, SN=50, D=50, SN=100, SN=100, D=2, SN=100, D=5, SN=100, D=10, SN=100, D=30, SN=100, D=50).

(a) Horizontal approach,  $f_1$ , (sub-)optimal solution  $10^{-6}$

Table with 11 columns (Lk, L0, L100, L250, L500, L750, L1000, L1250, L1500, L2000) and 20 rows of Mean and SD data for various problem sizes (SN=24, D=2, SN=24, D=5, SN=24, D=10, SN=24, D=30, SN=24, D=50, SN=50, SN=50, D=2, SN=50, D=5, SN=50, D=10, SN=50, D=30, SN=50, D=50, SN=100, SN=100, D=2, SN=100, D=5, SN=100, D=10, SN=100, D=30, SN=100, D=50).

(b) Horizontal approach,  $f_1$ , (sub-)optimal solution  $10^{-12}$

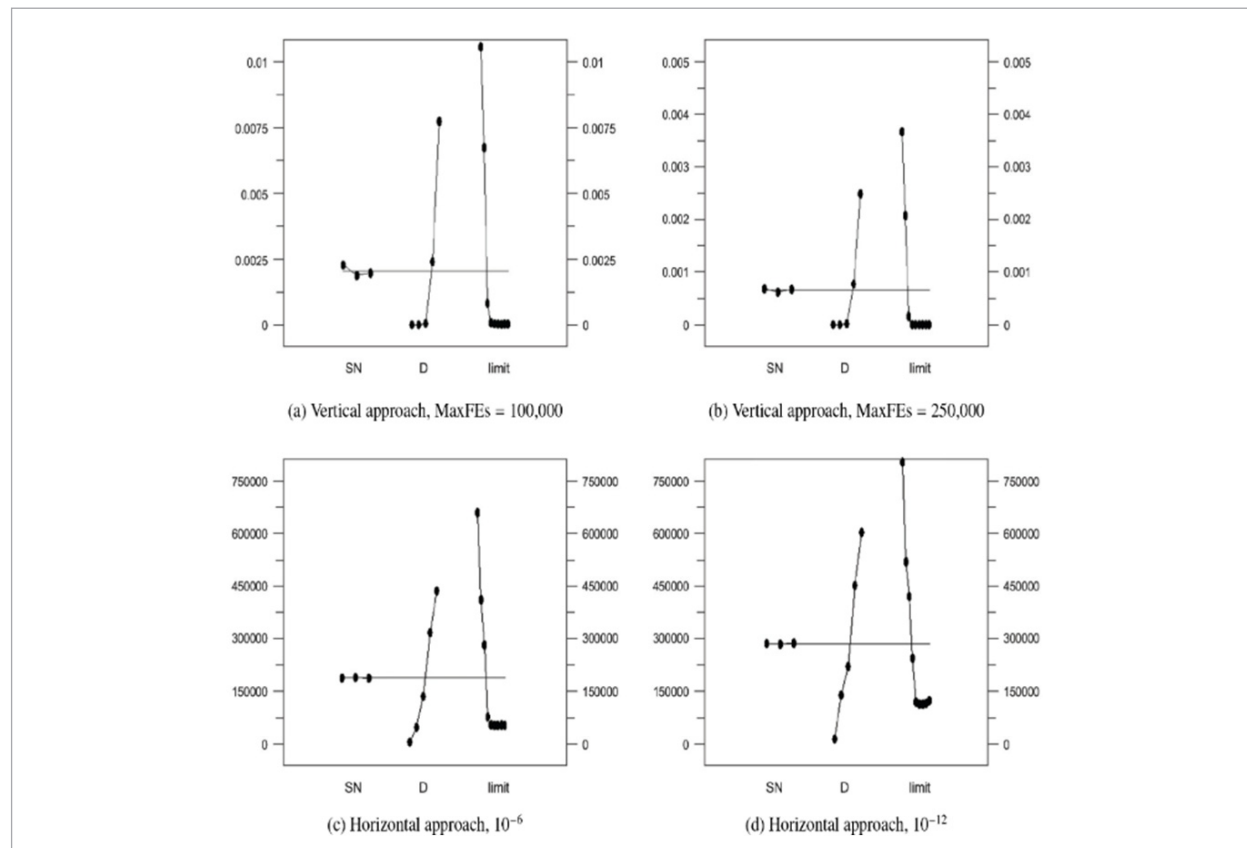
other fixed ‘limit’ values performed better; in most cases (8 out of 15), the better performing value being  $L_{250}$ . A meticulous reader may notice that those problems with higher dimensions always required more fitness evaluations in order to reach a sub-optimal solution (Tables 2(a) and 2(b)), which was an expected property. Less expectedly, the population size did not have a big influence on this property. For example, to reach  $10^{-6}$ , the following average numbers of fitness evaluations were needed at  $L_{1000}$ :  $5.65\text{E}+03$  ( $SN = 100, D = 2$ ),  $5.60\text{E}+03$  ( $SN = 50, D = 2$ ), and  $5.31\text{E}+03$  ( $SN = 24, D = 2$ ), whilst  $8.14\text{E}+04$  ( $SN = 100, D = 30$ ),  $8.17\text{E}+04$  ( $SN = 50, D = 30$ ), and  $8.22\text{E}+04$  ( $SN = 24, D = 30$ ). In order to reach  $10^{-12}$ , twice as many fitness evaluations were roughly needed compared to  $10^{-6}$ . Again, an increase in the number of fitness evaluations was expected, although the magnitude of the increase was

hard to predict. From these tables, as well as based on the results for  $f_2$  to  $f_5$  (not shown in this paper), we noticed that setting the ‘limit’ was a difficult task. It can be observed that setting the control parameter ‘limit’ using the formula from [26] obtained good results only for the vertical approach with 250,000 fitness evaluations. If only one experiment were applied, the wrong conclusions could be drawn. In other cases, a clear winner was hard to discover (if it existed at all). However, we could not define a rule for setting ‘limit’ based on these results as the statistical significance had not yet been examined.

Figure 1 shows the sensitivity analyses for the (a) vertical approach with a maximum number of 100,000 fitness evaluations; (b) vertical approach with a maximum number of 250,000 fitness evaluations; (c) horizontal approach with (sub-)optimal solution  $10^{-6}$ ; (d)

**Figure 1**

Sensitivity analyses of  $f_1$  using horizontal and vertical approaches



horizontal approach with (sub-)optimal solution  $10^{-12}$ . The X-axis represents the parameter settings of  $SN$  (3 settings: 100, 50, 24 from left to right),  $D$  (5 settings: 2, 5, 10, 30, 50 from left to right), and 'limit' (9 settings: 0, 100, 250, 500, 750, 1000, 1250, 1500,  $\infty$  from left to right). The Y-axis represents the sensitivities of three parameters in terms of the average of better solutions found and the average number of fitness evaluations needed to reach (sub-)optimal solution amongst 100 runs for vertical and horizontal approaches, respectively.

As can be observed,  $SN$  had minimal effect. Changing  $SN$  amongst 24, 50, and 100 did not make too much difference. Conversely, 'limit' and  $D$  played important roles when determining the performance of the ABC algorithm. All the figures indicated that 'limit' was more sensitive than  $D$  because, in terms of the Y-axis, the range of 'limit' was longer than  $D$ . Conversely,  $D$  is not the ABC control parameter but the property of the problem. Hence, amongst ABC control parameters the size of the population ( $SN$ ) was much more robust than control parameter 'limit', indicating that much more emphasis should be given to properly setting it.

All four graphs in Figure 1 show remarkable similarities, and although they show that ABC is very sensitive to 'limit', an important question is: "Are differences in setting 'limit' also statistically significant?" Hence, we performed NHST and CRS4EAs analyses on the obtained results. Furthermore, all four graphs in Figure 1 clearly indicate that there exists no linear relationship between 'limit', population size  $SN$ , and dimension  $D$ , as suggested by formula [26].

## 2.2. Null Hypothesis Significance Testing

Karaboga's suggestion of 'limit' value  $L_k = n_e * D = (SN/2) * D$  [26] was compared to the set of fixed 'limit' values 'limit' = {0, 100, 250, 500, 750, 1000, 1250, 1500,

$\infty$ } for  $SN = \{24, 50, 100\}$  and  $D = \{2, 5, 10, 30, 50\}$ . The whole experiment was divided into four sections (see Table 3). In the first two sections, we measured the quality of a solution reached by a pre-defined number of fitness evaluations (100,000 and 250,000), which is also known as the vertical or 'the fixed-cost' approach. In the other two sections, we measured the number of fitness evaluations needed to find a (sub-)optimal solution ( $10^{-6}$  and  $10^{-12}$ ), which is also known as the horizontal or 'the fixed-target' approach. The horizontal approach would have stopped the algorithm if a (sub-)optimal solution could not be found over 1,000,000 fitness evaluations. The number of independent runs was in all cases  $n = 100$ . By using the vertical approach only the quality of the final solution was taken into consideration but not the convergence. Fast convergence is also a desirable property of meta-heuristic algorithms, which can be captured using the horizontal approach. Convergence can also be analysed by using the vertical approach and additional Page's trend statistics, as shown in [10].

The obtained results (readers can find the raw data in [47]) were analysed using Null Hypothesis Significance Testing [41] for multiple comparisons. The non-parametric Wilcoxon's test [51] was used because the distribution of the data was unknown. In Wilcoxon's test, the results  $L_k$  obtained over  $n=100$  runs for particular settings  $SN$ ,  $D$  and problem  $f_i$  were pairwise compared to the results of another fixed 'limit' value obtained over  $n = 100$  runs for the same settings  $SN$ ,  $D$  and problem  $f_i$ . The differences between the corresponding outcomes were ranked and the  $p$  value was calculated regarding to the sum of positive ranks (whenever  $L_k$  was better) and the sum of negative ranks (whenever  $L_k$  was worse). As several multiple Wilcoxon's tests were conducted on the same data and we wished to control the Type-I-Error, the post-hoc procedure known as the Holm test [19] was applied to each such comparison. In Holm's procedure,  $p$  values (there is  $k = 9$  of them) obtained using Wilcoxon's test were ordered from the most significant (smallest  $p$  value, i.e.,  $p_1$ ) to the least significant (largest  $p$  value, i.e.,  $p_k$ ).  $p_1$  was then compared to  $\alpha/(k-1)$ , and if it was smaller, the hypothesis (which states that  $L_k$  and 'limit' setting linked to  $p_1$  are equal) was rejected.  $p_2$  was compared to  $\alpha/(k-2)$ ,  $p_3$  to  $\alpha/(k-3)$  and so on, until the value  $j$  for which  $p_j$  was not smaller than  $\alpha/(k-j)$  was found. When such a  $j$  was

**Table 3**

Description of all four parts of the experiment

Section	Approach	Termination condition	Measurement
Experiment 1	vertical	number of fitness evaluations is 100,000	quality of solution
Experiment 2	vertical	number of fitness evaluations is 250,000	quality of solution
Experiment 3	horizontal	(sub-)optimal solution $10^{-6}$ and maximum of fitness evaluations is 1,000,000	number of fitness evaluations
Experiment 4	horizontal	(sub-)optimal solution $10^{-12}$ and maximum of fitness evaluations is 1,000,000	number of fitness evaluations



found, the procedure stopped and all the remaining hypotheses were retained. All the results from the presented experiments were analysed under a significance level of  $\alpha = 0.05$ . The results of these analyses are presented in Tables 5-21. In each table, Karaboga's 'limit' value  $L_k$  is compared to other fixed values of 'limit' ( $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ ).  $L_k$  was either better ( $>$ ), equal ( $=$ ), or worse ( $<$ ) than any fixed value of 'limit'. The decision whether  $L_k$  was better or worse depended on the sums of the positive and negative ranks from the Wilcoxon's test. Whenever the difference between the two values was significant under the Holm test, there is a star symbol (\*) behind the 'limit' value. Whenever Karaboga's 'limit' value  $L_k$  was worse than at least one other fixed 'limit' value, the cell in the table is highlighted in light grey colour. Since  $L_k$  was different for different settings of  $SN$  and  $D$ , its values are displayed in Table 4.

**Table 4**

Values of 'limit'  $L_k = (SN/2)^*D$

	D=2	D=5	D=10	D=30	D=50	D=100	D=200	D=300
SN=24	$L_K = 24$	$L_K = 60$	$L_K = 120$	$L_K = 360$	$L_K = 600$	$L_K = 1200$	$L_K = 2400$	$L_K = 3600$
SN=50	$L_K = 30$	$L_K = 125$	$L_K = 250$	$L_K = 750$	$L_K = 1250$	$L_K = 2500$	$L_K = 5000$	$L_K = 7500$
SN=100	$L_K = 100$	$L_K = 250$	$L_K = 500$	$L_K = 1500$	$L_K = 2500$	$L_K = 5000$	$L_K = 10000$	$L_K = 15000$

**2.2.1. Experiment 1: Vertical Approach with MaxFEs = 100,000**

Tables 5-9 show the differences found between  $L_k$  and the other 9 fixed 'limit' values on all 5 optimisa-

tion problems. While  $L_k$  was in most cases better than some fixed 'limit' values, there were some values for which  $L_k$  was worse, sometimes even significantly. In particular, for  $f_1$ :  $SN = 24$  and  $D = 5$  where  $L_k$  was significantly worse than  $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ ;  $SN = 24$  and  $D = 10$  where  $L_k$  was significantly worse than  $L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ ;  $SN = 100$  and  $D = 10$  where  $L_k$  was significantly worse than  $L_{250}$ ;  $SN = 24$  and  $D = 30$  where  $L_k$  was significantly worse than  $L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ . For  $f_5$ :  $SN = 24$  and  $D = 5$  where  $L_k$  was significantly worse than  $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ ;  $SN = 50$  and  $D = 5$  where  $L_k$  was significantly worse than  $L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ ;  $SN = 100$  and  $D = 5$  where  $L_k$  was significantly worse than  $L_{1500}$ ;  $SN = 24$  and  $D = 10$  where  $L_k$  was significantly worse than  $L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ . Hence,  $L_k$  had significantly better alternatives for problems  $f_1$  and  $f_5$ , whilst for  $f_2, f_3$ , and  $f_4$  the found differences were not significant. The differences between  $L_k$  and some other fixed 'limit' values for  $f_1$  were significant when the population size  $SN$  equaled 24, and dimension  $D$  equaled 5, 10, or 30. So for this problem and small population size,  $L_k$  would not be a better choice. For  $f_5$ ,  $L_k$  had significantly better alternatives whenever dimension  $D$  equaled 5, and for dimension  $D = 10$  and small population size  $SN = 24$ . However, for all five problems,  $L_k$  had better alternatives (however, these alternatives were not significantly better) when dimension  $D$  was bigger (10, 30, or 50) and population size  $SN$  had different values.

**Table 5**

$f_1$ , vertical approach, MaxFEs = 100,000, NHST

	SN=24	SN=50	SN=100	
<b>D=2</b>	$L_K >$	$L_0^*, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K >$	$L_0^*, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K =$	$L_{100}, L_{250}, L_{750}$	$L_K =$	$L_{100}, L_{250}, L_{500}, L_{750}, L_{1500}$
	$L_K <$		$L_K <$	
<b>D=5</b>	$L_K >$	$L_0^*$	$L_K >$	$L_0^*, L_{750}, L_{1000}, L_{1250}, L_{1500}$
	$L_K =$		$L_K =$	$L_{100}, L_{250}$
	$L_K <$	$L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K <$	
<b>D=10</b>	$L_K >$	$L_0^*, L_{100}^*$	$L_K >$	$L_0^*, L_{100}^*, L_{500}, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$
	$L_K =$		$L_K =$	$L_{250}$
	$L_K <$	$L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K <$	
<b>D=30</b>	$L_K >$	$L_0^*, L_{100}^*, L_{250}^*$	$L_K >$	$L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1000}$
	$L_K =$		$L_K =$	$L_{750}$
	$L_K <$	$L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K <$	$L_{1250}, L_{1500}, L_{\infty}$
<b>D=50</b>	$L_K >$	$L_0^*, L_{100}^*, L_{250}^*, L_{500}^*$	$L_K >$	$L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{1000}$
	$L_K =$		$L_K =$	$L_{1250}$
	$L_K <$	$L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K <$	$L_{750}, L_{1500}, L_{\infty}$

**Table 6**

$f_2$ , vertical approach, MaxFEs = 100,000, NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{100}, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$
	$L_K =$	$L_K =$	$L_K = L_{100}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=5</b>	$L_K > L_0^*, L_{100}, L_{500}, L_{750}^*, L_{1000}, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$
	$L_K =$	$L_K =$	$L_K = L_{250}$
	$L_K < L_{250}$	$L_K <$	$L_K <$
<b>D=10</b>	$L_K > L_0^*, L_{250}, L_{1000}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$
	$L_K =$	$L_K = L_{250}$	$L_K = L_{500}$
	$L_K < L_{100}, L_{750}, L_{\infty}$	$L_K <$	$L_K < L_{100}, L_{500}, L_{1500}$
<b>D=30</b>	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{500}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{750}, L_{1250}, L_{\infty}$
	$L_K =$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K < L_{250}, L_{1500}$	$L_K < L_{100}, L_{1000}, L_{1250}, L_{1500}$	$L_K < L_{500}, L_{1000}$
<b>D=50</b>	$L_K > L_0^*, L_{1000}$	$L_K > L_0^*, L_{100}, L_{250}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{1000}, L_{1500}$
	$L_K =$	$L_K = L_{1250}$	$L_K =$
	$L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{500}$	$L_K < L_{500}, L_{750}, L_{1250}, L_{\infty}$

**Table 7**

$f_3$ , vertical approach, MaxFEs = 100,000, NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*$	$L_K > L_0^*$	$L_K > L_0^*$
	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=5</b>	$L_K > L_0^*, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{750}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{750}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}$	$L_K = L_{100}, L_{250}, L_{500}, L_{1000}$	$L_K = L_{100}, L_{250}, L_{500}, L_{1000}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=10</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{500}$	$L_K > L_0^*, L_{750}$
	$L_K =$	$L_K = L_{250}, L_{750}, L_{1000}, L_{1500}$	$L_K = L_{500}$
	$L_K < L_{100}, L_{1250}, L_{\infty}$	$L_K < L_{100}, L_{1250}, L_{\infty}$	$L_K < L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=30</b>	$L_K > L_0^*, L_{100}, L_{1500}$	$L_K > L_0^*, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{750}^*, L_{1000}, L_{1250}, L_{\infty}$
	$L_K =$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K < L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$	$L_K < L_{100}, L_{1500}$	$L_K < L_{500}$
<b>D=50</b>	$L_K > L_0^*, L_{100}, L_{750}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K =$	$L_K = L_{1250}$	$L_K =$
	$L_K < L_{250}, L_{500}, L_{1000}, L_{\infty}$	$L_K <$	$L_K < L_{750}$

**Table 8**

$f_4$ , vertical approach, MaxFEs = 100,000, NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*$	$L_K > L_0^*$	$L_K > L_0^*$
	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=5</b>	$L_K > L_0^*$	$L_K > L_0^*$	$L_K > L_0^*$
	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=10</b>	$L_K > L_0^*$	$L_K > L_0^*$	$L_K > L_0^*$
	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=30</b>	$L_K > L_0^*, L_{100}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{1000}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{\infty}$
	$L_K =$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K < L_{250}, L_{750}$	$L_K < L_{100}, L_{250}, L_{500}, L_{1250}, L_{\infty}$	$L_K < L_{500}, L_{750}, L_{1000}, L_{1250}$
<b>D=50</b>	$L_K > L_0^*$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}$
	$L_K =$	$L_K = L_{1250}$	$L_K =$
	$L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{1500}$	$L_K < L_{100}, L_{1000}, L_{\infty}$





On the other hand, for  $f_1$  and  $f_4$ ,  $L_k$  was never the absolute best value, meaning that there was always a better or at least equal 'limit' value. For  $f_2, f_3$ , and  $f_5$  that was not the case, as  $L_k$  was in some cases better than all 9 fixed 'limit' values. In particular, for  $f_2$ :  $SN = 24$  and  $D = 2$ ,  $SN = 50$  and  $D = 2$ , and  $SN = 50$  and  $D = 5$ . For  $f_3$ :  $SN = 24$  and  $D = 10$ . For  $f_5$ :  $SN = 24$  and  $D = 2$ , and  $SN = 50$  and  $D = 2$ . This, however, does not mean that the 'limit' values that could be better than  $L_k$  for these problems and settings do not exist; it only means that  $L_k$  was better for these problems and settings than these 9 fixed 'limit' values.

### 2.2.2. Experiment 2: Vertical Approach with $MaxFEs = 250,000$

In this section, there were more fitness evaluations available, and  $L_k$  was almost always better than or equal to other settings. This means that when large enough fitness evaluations were available,  $L_k$  was an appropriate choice regardless of the population size and dimension of a problem (for the benchmark suite under investigation). Only for problem  $f_5$ , which is harder than the other four problems,  $L_k$  was in two cases worse than some other settings. Firstly for  $SN = 24$  and  $D = 5$  and secondly for  $SN = 24$  and  $D = 10$ . These differences, however, were never significant. All the differences are shown in Tables 10-14. These findings suggest that setting a control parameter 'limit' depends on the available maximum number of fitness evaluations.

### 2.2.3. Experiment 3: Horizontal Approach - $10^{-6}$ - $MaxFEs = 1,000,000$

During the horizontal approach where we measured the number of function evaluations needed to reach a (sub-)optimal solution,  $L_k$  had the better alternatives in almost all cases. For  $f_1$ , these better alternatives were available for the small population size  $SN = 24$  and for the bigger population size  $SN = 100$ , whereas for  $SN = 50$ ,  $L_k$  was worse only for  $D = 5$  and better for all other dimension values. For  $f_2$ ,  $L_k$  was worse than all the population sizes and dimension values, except for  $SN = 50$  and  $D = 10$ ,  $SN = 100$  and  $D = 10$ ,  $SN = 100$  and  $D = 50$ , and  $SN = 100$  and  $D = 50$ . For  $f_3$  and  $f_4$ ,  $L_k$  always had a better alternative and was always worse than at least one other 'limit' value, regardless of the population size and dimension of a problem. Lastly, for  $f_5$  and small dimension  $D = 2$  (and any population size values),  $L_k$  had better alternatives, whilst for other dimensions and population sizes all 'limit' values performed the same. This happened due to the fact that none of these 'limit' values had found the (sub-)optimal solution  $10^{-6}$  after

1,000,000 fitness evaluations. For  $D = 2$ , some 'limit' values found (sub-)optimal solutions during some runs, and therefore they performed better than  $L_k$ . Whilst there were a lot of differences found between  $L_k$  and other 'limit' values, these differences were rarely significant. There were only two problems for which  $L_k$  was significantly worse than some other 'limit' values. First was  $f_1$  when  $L_k$  was significantly worse for small population size  $SN = 24$  for all dimensions. The other was  $f_4$  when  $L_k$  was significantly worse than all other 'limit' values except  $L_0$  for small population size  $SN = 24$  and small dimension  $D = 2$ . These differences are shown in Tables 15-19.

### 2.2.4. Experiment 4: Horizontal Approach $10^{-12}$ - $MaxFEs = 1,000,000$

In this section, the (sub-)optimal solution was set at  $10^{-12}$ , which was a harder problem than finding (sub-)optimal solution  $10^{-6}$ . Again,  $L_k$  almost always had a better alternative. For  $f_1$  better 'limit' values were found for small population size  $SN = 24$  regardless of dimension  $D$  and for the bigger population size  $SN = 100$  where the dimension was greater than  $D = 2$ , whilst for  $SN = 50$ ,  $L_k$  had better alternatives for small dimensions  $D = 2$  and  $D = 5$  and bigger dimension  $D = 50$ . For  $f_2$ ,  $L_k$  had better alternatives regardless of the population size and dimension values. The same went for  $f_3$ , except when the population size was  $SN = 50$  and dimension  $D = 5$ , where  $L_k$  was better than the other fixed 'limit' values. For  $f_4$ ,  $L_k$  was better than the other fixed 'limit' values when dimension  $D = 30$ , whilst for other dimensions (regardless of population size value) there were better alternatives. For  $f_5$ , all 'limit' values were the same during performances, which was due to the fact that none of them found the (sub-)optimal solution  $10^{-12}$  after 1,000,000 fitness evaluations. These differences are shown in Tables 20-24.

### 2.2.5. Experiment 5: Large Dimensions

In this section, the horizontal approach with (sub-)optimal solution set at  $10^{-6}$  was repeated for larger dimensions,  $D = \{100, 200, 300\}$ , since we have expected that the recommended formulae might perform even worse for large dimensions (such very large optimisation problems are now common for some benchmark suites [32]). Again, fixed 'limit' values,  $L = \{0, 1000, 2000, 3000, 4000, 5000, 6000, 7000, 8000, 9000, 10000, 11000, 12000, 13000, 14000, 15000, \infty\}$  were compared to Karaboga's setting  $L_k$ . Found differences are shown in Tables 25-29. As in previous four experiments, this

**Table 15**

$f_1$ , horizontal approach,  $10^{-6}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}^*$	$L_K > L_0, L_{250}$
	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}^*, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{1500}, L_{\infty}^*$	$L_K = L_{100}, L_{250}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K > L_0^*$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}^*, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{750}, L_{1000}, L_{1500}$
	$L_K = L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K = L_{750}$	$L_K = L_{250}, L_{1000}, L_{1250}, L_{\infty}$
<b>D=10</b>	$L_K > L_0^*, L_{100}^*$	$L_K > L_0^*, L_{100}^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}^*, L_{250}, L_{750}, L_{1000}^*, L_{1250}, L_{1500}, L_{\infty}$
	$L_K = L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K = L_{250}$	$L_K = L_{500}, L_{1000}, L_{1250}, L_{\infty}$
<b>D=30</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}$
	$L_K = L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K = L_{750}$	$L_K = L_{1500}, L_{1000}, L_{1250}, L_{\infty}$
<b>D=50</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}$
	$L_K = L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K = L_{1250}$	$L_K = L_{1000}, L_{1250}, L_{1500}, L_{\infty}$

**Table 16**

$f_2$ , horizontal approach,  $10^{-6}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{250}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$	$L_K > L_0^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{250}$
	$L_K = L_{100}, L_{500}, L_{1500}$	$L_K = L_{100}, L_{250}$	$L_K = L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K > L_0^*, L_{750}$	$L_K > L_0^*, L_{1000}$	$L_K > L_0^*, L_{500}, L_{1000}, L_{1250}$
	$L_K = L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{250}$	$L_K = L_{250}, L_{1000}, L_{1250}, L_{\infty}$
<b>D=10</b>	$L_K > L_0^*, L_{250}, L_{750}$	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K = L_{100}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{250}$	$L_K = L_{500}, L_{1000}, L_{1250}, L_{\infty}$
<b>D=30</b>	$L_K > L_0^*, L_{500}, L_{750}$	$L_K > L_0^*, L_{100}, L_{500}, L_{1000}, L_{1500}$	$L_K > L_0^*, L_{750}, L_{1250}$
	$L_K = L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{750}$	$L_K = L_{1500}, L_{1000}, L_{1250}, L_{\infty}$
<b>D=50</b>	$L_K > L_0^*, L_{1250}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K = L_{1250}$	$L_K = L_{1500}, L_{1000}, L_{1250}, L_{\infty}$

**Table 17**

$f_3$ , horizontal approach,  $10^{-6}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}$	$L_K > L_0^*$
	$L_K = L_{1250}$	$L_K = L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{750}, L_{1000}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K = L_{250}, L_{1250}, L_{\infty}$	$L_K = L_{500}, L_{\infty}$	$L_K = L_{250}, L_{100}, L_{500}, L_{750}$
<b>D=10</b>	$L_K > L_0^*, L_{100}, L_{750}, L_{1000}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{1500}$
	$L_K = L_{250}, L_{500}, L_{1250}, L_{\infty}$	$L_K = L_{250}, L_{1000}, L_{1250}$	$L_K = L_{500}, L_{100}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$
<b>D=30</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{\infty}$	$L_K > L_0^*, L_{500}$	$L_K > L_0^*, L_{500}, L_{1250}$
	$L_K = L_{1250}, L_{1500}$	$L_K = L_{750}, L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{1500}, L_{100}, L_{250}, L_{750}, L_{1000}, L_{\infty}$
<b>D=50</b>	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{750}, L_{1000}$
	$L_K = L_{100}$	$L_K = L_{1250}, L_{250}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K = L_{500}, L_{1250}, L_{1500}, L_{\infty}$

**Table 18**

$f_4$ , horizontal approach,  $10^{-6}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*$	$L_K > L_0^*, L_{1000}$	$L_K > L_0^*, L_{250}, L_{750}, L_{1500}, L_{\infty}$
	$L_K =$	$L_K =$	$L_K = L_{100}$
	$L_K < L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{500}, L_{1000}, L_{1250}$
<b>D=5</b>	$L_K > L_0^*, L_{100}, L_{500}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$
	$L_K =$	$L_K =$	$L_K = L_{250}$
	$L_K < L_{250}, L_{750}, L_{1000}, L_{1250}$	$L_K < L_{500}, L_{750}, L_{\infty}$	$L_K < L_{1500}$
<b>D=10</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$
	$L_K =$	$L_K = L_{250}$	$L_K = L_{500}$
	$L_K < L_{500}, L_{750}, L_{1250}$	$L_K < L_{100}, L_{500}, L_{750}$	$L_K < L_{100}, L_{1250}$
<b>D=30</b>	$L_K > L_0^*, L_{750}$	$L_K > L_0^*, L_{250}, L_{500}, L_{1000}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1250}$
	$L_K =$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K < L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{100}, L_{1250}, L_{\infty}$	$L_K < L_{250}, L_{1000}, L_{\infty}$
<b>D=50</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$	$L_K > L_0^*, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1250}$
	$L_K =$	$L_K = L_{1250}$	$L_K =$
	$L_K < L_{1500}$	$L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500},$	$L_K < L_{750}, L_{1000}, L_{1500}, L_{\infty}$

**Table 19**

$f_5$ , horizontal approach,  $10^{-6}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$	$L_K = L_0, L_{100}, L_{500}, L_{1250}, L_{1500},$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K < L_{\infty}$	$L_K < L_{250}, L_{750}, L_{1000}, L_{\infty}$	$L_K < L_0, L_{1000}$
<b>D=5</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=10</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=30</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=50</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$

**Table 20**

$f_1$ , horizontal approach,  $10^{-12}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{500}, L_{1250}$	$L_K > L_0^*, L_{100}, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}, L_{\infty}^*$	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K =$	$L_K =$	$L_K = L_{100}$
	$L_K < L_{100}, L_{250}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K < L_{1500}$	$L_K <$
<b>D=5</b>	$L_K > L_0^*$	$L_K > L_0^*, L_{250}, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K =$	$L_K =$	$L_K = L_{250}$
	$L_K < L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K < L_{100}$	$L_K < L_{100}$
<b>D=10</b>	$L_K > L_0^*, L_{100}^*$	$L_K > L_0^*, L_{100}^*, L_{500}, L_{750}^*, L_{1000}, L_{1250}, L_{1500}, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{750}, L_{1000}^*, L_{1250}, L_{1500}, L_{\infty}$
	$L_K =$	$L_K = L_{250}$	$L_K = L_{500}$
	$L_K < L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K <$	$L_K < L_{250}$
<b>D=30</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{\infty}$
	$L_K =$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K < L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K <$	$L_K < L_{500}, L_{750}, L_{1000}, L_{1250}$
<b>D=50</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}, L_{1250}, L_{1500}, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}, L_{\infty}$
	$L_K =$	$L_K = L_{1250}$	$L_K =$
	$L_K < L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{1500}$	$L_K < L_{1000}, L_{1250}, L_{1500}$

**Table 21**

$f_2$ , horizontal approach,  $10^{-12}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*$	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$	$L_K > L_0^*$
	$L_K =$	$L_K =$	$L_K = L_{100}$
	$L_K < L_{100}, L_{250}, L_{500}, L_{750}^*, L_{1000}^*, L_{1250}, L_{1500}, L_{\infty}^*$	$L_K < L_{100}, L_{1500}$	$L_K < L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{\infty}$	$L_K > L_0^*, L_{500}, L_{750}$	$L_K > L_0^*, L_{1000}, L_{1500}$
	$L_K =$	$L_K =$	$L_K = L_{250}$
	$L_K < L_{1000}, L_{1500}$	$L_K < L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{100}, L_{500}, L_{750}, L_{1250}, L_{\infty}$
<b>D=10</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{750}, L_{1000}$
	$L_K =$	$L_K = L_{250}$	$L_K = L_{500}$
	$L_K < L_{1000}$	$L_K < L_{1250}$	$L_K < L_{100}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=30</b>	$L_K > L_0^*, L_{250}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{\infty}$
	$L_K =$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K < L_{100}, L_{500}, L_{1250}$	$L_K < L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{750}$
<b>D=50</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{\infty}$	$L_K > L_0^*, L_{250}$
	$L_K =$	$L_K = L_{1250}$	$L_K =$
	$L_K < L_{500}, L_{750}, L_{\infty}$	$L_K < L_{1500}$	$L_K < L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$

**Table 22**

$f_3$ , horizontal approach,  $10^{-12}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{100}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{500}, L_{750}$
	$L_K =$	$L_K =$	$L_K = L_{100}$
	$L_K < L_{250}, L_{500}, L_{750}, L_{1250}$	$L_K < L_{\infty}$	$L_K < L_{250}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K > L_0^*, L_{250}, L_{500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{1250}, L_{\infty}$
	$L_K =$	$L_K =$	$L_K = L_{250}$
	$L_K < L_{100}, L_{750}, L_{1000}, L_{1250}, L_{1500}$	$L_K < L_{100}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{100}, L_{500}, L_{750}, L_{1000}, L_{1500}$
<b>D=10</b>	$L_K > L_0^*, L_{100}, L_{750}, L_{1000}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{500}$	$L_K > L_0^*, L_{100}, L_{1250}, L_{\infty}$
	$L_K =$	$L_K = L_{250}$	$L_K = L_{500}$
	$L_K < L_{250}, L_{500}, L_{\infty}$	$L_K < L_{100}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{250}, L_{750}, L_{1000}, L_{1500}$
<b>D=30</b>	$L_K > L_0^*, L_{250}, L_{500}$	$L_K > L_0^*, L_{250}, L_{1250}$	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1250}$
	$L_K =$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K < L_{100}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{100}, L_{500}, L_{1000}, L_{1500}, L_{\infty}$	$L_K < L_{100}, L_{1000}, L_{\infty}$
<b>D=50</b>	$L_K > L_0^*, L_{500}, L_{750}, L_{\infty}$	$L_K > L_0^*, L_{750}$	$L_K > L_0^*, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K =$	$L_K = L_{1250}$	$L_K =$
	$L_K < L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}$	$L_K < L_{100}, L_{250}, L_{500}, L_{1000}, L_{1500}, L_{\infty}$	$L_K < L_{100}, L_{250}, L_{500}$

**Table 23**

$f_4$ , horizontal approach,  $10^{-12}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$
	$L_K =$	$L_K =$	$L_K = L_{100}$
	$L_K < L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K < L_{750}, L_{1500}$	$L_K < L_{1250}$
<b>D=5</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}$	$L_K > L_0^*, L_{100}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0^*$
	$L_K =$	$L_K =$	$L_K = L_{250}$
	$L_K < L_{1500}, L_{\infty}$	$L_K < L_{250}, L_{500}, L_{1250}$	$L_K < L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=10</b>	$L_K > L_0^*, L_{100}, L_{500}, L_{1500}$	$L_K > L_0^*$	$L_K > L_0^*, L_{100}, L_{750}, L_{1250}$
	$L_K =$	$L_K = L_{250}$	$L_K = L_{500}$
	$L_K < L_{250}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$	$L_K < L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{250}, L_{1000}, L_{1500}, L_{\infty}$
<b>D=30</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}^*, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$
	$L_K =$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=50</b>	$L_K > L_0^*, L_{100}, L_{500}, L_{1000}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{500}, L_{1000}, L_{1500}$	$L_K > L_0^*, L_{100}$
	$L_K =$	$L_K = L_{1250}$	$L_K =$
	$L_K < L_{250}, L_{750}, L_{1250}, L_{\infty}$	$L_K < L_{250}, L_{750}, L_{\infty}$	$L_K < L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$



**Table 24**

$f_5$ , horizontal approach,  $10^{-12}$ , NHST

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K <$	$L_K <$	$L_K <$
	$L_K >$	$L_K >$	$L_K >$
<b>D=10</b>	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=30</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
<b>D=50</b>	$L_K <$	$L_K <$	$L_K <$
	$L_K >$	$L_K >$	$L_K >$
	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$

**Table 25**

$f_1$ , horizontal approach,  $10^{-6}$ , large dimension, NHST

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K =$ $L_0^*, L_{1000}^*$	$L_K =$ $L_0^*, L_{1000}^*, L_{8000}$	$L_K =$ $L_0^*, L_{1000}^*, L_{2000}, L_{7000}, L_{13000}, L_{15000},$ $L_{\infty}$
<b>D=200</b>	$L_K <$	$L_K <$	$L_K <$
	$L_K >$	$L_K >$	$L_K >$
<b>D=300</b>	$L_K =$ $L_{2000}^*, L_{3000}^*, L_{4000}^*, L_{5000}^*, L_{6000}^*,$ $L_{7000}^*, L_{8000}^*, L_{9000}^*, L_{10000}^*, L_{11000}^*,$ $L_{12000}^*, L_{13000}^*, L_{14000}^*, L_{15000}^*, L_{\infty}^*$	$L_K =$ $L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000},$ $L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000},$ $L_{14000}, L_{15000}, L_{\infty}$	$L_K =$ $L_{5000}$ $L_{3000}, L_{4000}, L_{6000}, L_{8000}, L_{9000}, L_{10000},$ $L_{11000}, L_{12000}, L_{14000}$
	$L_K >$	$L_K >$	$L_K >$
<b>D=100</b>	$L_K =$ $L_0^*, L_{1000}^*, L_{2000}^*$	$L_K =$ $L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}, L_{4000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000},$ $L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K =$ $L_{10000}$ $L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000},$ $L_{11000}, L_{13000}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=200</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K =$ $L_{3000}, L_{4000}^*, L_{5000}^*, L_{6000}^*, L_{7000}^*,$ $L_{8000}^*, L_{9000}^*, L_{10000}^*, L_{11000}^*,$ $L_{12000}^*, L_{13000}^*, L_{14000}^*, L_{15000}^*, L_{\infty}^*$	$L_K =$ $L_{5000}$	$L_K =$ $L_{10000}$ $L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000},$ $L_{11000}, L_{13000}$
<b>D=300</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K =$ $L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}^*$	$L_K =$ $L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}^*, L_{4000},$ $L_{5000}, L_{8000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{15000}, L_{\infty}$	$L_K =$ $L_{15000}$ $L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}^*, L_{4000},$ $L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{11000},$ $L_{14000}, L_{\infty}$
<b>D=100</b>	$L_K <$	$L_K <$	$L_K <$
	$L_K =$ $L_{4000}, L_{5000}^*, L_{6000}^*, L_{7000}^*, L_{8000}^*,$ $L_{9000}^*, L_{10000}^*, L_{11000}^*, L_{12000}^*,$ $L_{13000}^*, L_{14000}^*, L_{15000}^*, L_{\infty}^*$	$L_K =$ $L_{6000}, L_{7000}, L_{9000}, L_{14000}$	$L_K =$ $L_{10000}, L_{12000}, L_{13000}$

**Table 26**

$f_2$ , horizontal approach,  $10^{-6}$ , large dimension, NHST

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K >$	$L_K >$	$L_K >$
	$L_K =$ $L_0^*, L_{4000}, L_{7000}, L_{8000}, L_{13000}, L_{\infty}$	$L_K =$ $L_0^*, L_{1000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{8000}, L_{12000}, L_{\infty}$	$L_K =$ $L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{6000},$ $L_{7000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_{\infty}$
<b>D=200</b>	$L_K <$	$L_K <$	$L_K <$
	$L_K >$	$L_K >$	$L_K >$
<b>D=300</b>	$L_K =$ $L_{1000}, L_{2000}, L_{3000}, L_{5000}, L_{6000}, L_{9000},$ $L_{10000}, L_{11000}, L_{12000}, L_{14000}, L_{15000}$	$L_K =$ $L_{2000}, L_{7000}, L_{9000}, L_{10000}, L_{11000},$ $L_{13000}, L_{14000}, L_{15000}$	$L_K =$ $L_{8000}$
	$L_K >$	$L_K >$	$L_K >$
<b>D=100</b>	$L_K =$ $L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000},$ $L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000},$ $L_{14000}, L_{15000}, L_{\infty}$	$L_K =$ $L_0^*, L_{1000}$	$L_K =$ $L_0^*, L_{1000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=200</b>	$L_K =$ $L_{12000}, L_{13000}$	$L_K =$ $L_{5000}$	$L_K =$ $L_{10000}$ $L_{2000}, L_{3000}, L_{4000}, L_{6000}, L_{7000}, L_{8000},$ $L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000},$ $L_{14000}, L_{15000}, L_{\infty}$
	$L_K >$	$L_K >$	$L_K >$
<b>D=300</b>	$L_K =$ $L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{8000},$ $L_{9000}$	$L_K =$ $L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{8000}, L_{9000},$ $L_{10000}, L_{11000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K =$ $L_{15000}$ $L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000},$ $L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000},$ $L_{12000}, L_{13000}, L_{14000}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=100</b>	$L_K =$ $L_{5000}, L_{6000}, L_{7000}, L_{10000}, L_{11000},$ $L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K =$ $L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{12000}, L_{13000}$	$L_K =$ $L_{15000}$
	$L_K <$	$L_K <$	$L_K <$

**Table 27**

$f_3$ , horizontal approach,  $10^{-6}$ , large dimension, NHST

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$
<b>D=200</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$
<b>D=300</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$

**Table 28**

$f_4$ , horizontal approach,  $10^{-6}$ , large dimension, NHST

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$
<b>D=200</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$
<b>D=300</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$

**Table 29**

$f_5$ , horizontal approach,  $10^{-6}$ , large dimension, NHST

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$
<b>D=200</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$
<b>D=300</b>	$L_K >$ $L_K =$	$L_K >$ $L_K =$	$L_K >$ $L_K =$
	$L_K <$	$L_K <$	$L_K <$

experiment showed that there are other ‘limit’ values that perform better than  $L_k$ , for certain problems ( $f_1$ ) even significantly. In almost all  $D$  and  $SN$  settings and problems, at least one better performing ‘limit’ value was found (the only exceptions are  $f_1$ ,  $SN = 50$ , and  $D = 200$  and  $f_2$ ,  $SN = 100$ , and  $D = 300$ ). For  $f_5$ , none of the ‘limit’ values reached optimal solution, since all settings performed equally. By comparing Tables 25-29 with Tables 15-19, it can be observed that with higher dimensions  $L_k$  setting becomes less appropriate.

### 2.2.6. Discussion

The analysis with NHST supported our concerns about setting a fixed ‘limit’ value regarding the suggested formula  $L_k = n_e * D = (SN/2) * D$ . When a smaller number of fitness evaluations (e.g., 100,000) were available,  $L_k$  was the appropriate choice only for small dimensions ( $D = 2$ , rarely for  $D = 5$  or  $D = 10$ ) amongst all the five presented problems. When dimension got bigger, more appropriate alternatives could be chosen. On the other hand, when sufficiently large enough numbers of fitness evaluations were available (e.g., 250,000),  $L_k$  was a significantly better choice than the presented fixed ‘limit’ values for all the presented problems, dimensions, and values of population size. This does not necessarily mean that a better value than  $L_k$  does not exist but it was not defined in our set of fixed ‘limit’ values.

When it was of interest in finding a (sub-)optimal solution (i.e.,  $10^{-6}$ ) and a larger number of fitness evaluations were available (i.e., 1,000,000),  $L_k$  has better alternatives for the all presented problems, dimensions, and values of population size. The only time  $L_k$  seemed to be like an appropriate choice was for problem  $f_1$  (multi-modal, non-separable problem) when population size equaled 50 and for problem  $f_5$  (uni-modal, non-separable problem) for which ABC did not reach the given (sub-)optimal solution over 1,000,000 fitness evaluations regardless of the ‘limit’ value. When the value of this (sub-)optimal solution was even more precise (i.e.,  $10^{-12}$ ) there were better alternatives than  $L_k$  even for problem  $f_1$ . In summary, it was shown that even within this small benchmark suite used in our study setting ‘limit’ is very problem dependent (e.g., see Tables 5-9 for results on  $f_1 - f_5$ ).

In many cases, better settings existed (even significantly better) than setting ‘limit’ according to the suggested formula. The results also heavily depended on the number of available fitness evaluations, indi-

cating that ABC convergence with  $L_k$  is not amongst the fastest. The results from the horizontal approach further supported this claim.

### 2.3. Chess Rating System for Evolutionary Algorithms (CRS4EAs)

The Chess Rating System for Evolutionary Algorithms (CRS4EAs) [48] is a novel method for the comparing and ranking of evolutionary algorithms. In this method, each participating algorithm plays the role of a chess player. The comparison between two players is treated as one game that can have only one out of three outcomes: win, lose, or draw. Two algorithms play a draw whenever the difference in their solutions is smaller than predefined  $\varepsilon$ . Otherwise, the algorithm with the solution closer to the optimum of an optimisation problem wins and the other loses. A pairwise comparison between the solutions of all participating algorithms on all optimisation problems over all independent runs is treated as one tournament. After the tournament has been conducted, the rating  $R$ , rating deviation  $RD$ , and rating interval  $RI$  for each of the players are calculated regarding the formula from the Glicko-2 rating system [16], [17]. Rating is an absolute power of a player that is supported by rating deviation. The higher the rating deviation, the less reliable the player’s rating. Rating interval is formed from rating and rating deviation. It can be said with 95% probability that a player’s rating  $R$  belongs to an interval  $[R-2RD, R+2RD]$ . Regarding these rating intervals, the algorithms can then be compared and if their intervals do not overlap, the algorithms are considered significantly different. The result of one such tournament is a leaderboard from which all these data can be read and interpreted. When players enter a tournament their rating power equals 1500, and their rating deviation equals 350, which is the maximum available rating deviation value. The more games the algorithms play, the smaller become the rating deviation values, and the minimum value usually used in CRS4EAs comparisons equals 50.

In this analysis, players were presented as ABC algorithms with different ‘limit’ value settings. A tournament was executed for each combination of  $SN$  and  $D$  values for each optimisation problem separately to allow fair comparison with NHST’s Wilcoxon’s test. The results of both analyses (NHST’s and CRS4EAs’) were very similar, however, there were some differ-

ences. Even though, both the Wilcoxon’s test and CRS4EAs compared all runs pairwise, the results of the Wilcoxon’s test were more relative and the results of CRS4EAs’ more absolute. The Wilcoxon’s test took into consideration only wins and losses against  $L_k$ , which were reflected in the  $p$  value. CRS4EAs, on the other hand, conducted a tournament between 10 players ( $L_k, L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$ ) where runs were pairwise compared. In regard to these wins, losses, and draws, a rating was calculated and not only were the games against  $L_k$  taken into consideration but games against all opponents. This is the main reason behind the differences between the results of both methods. However, to point out once again: in both approaches, the results were compared as  $1 \times k$  comparison as CRS4EAs being appropriate for both types of comparisons –  $1 \times k$  and  $k \times k$ . There was also a difference in effort put into executing both methods. In CRS4EAs when the ratings of pairwise comparison were obtained, there was no need for further calculations and testing, whilst when  $p$  values are calculated with a statistical test, a post-hoc test, such as the Holm test, is always necessary due to the repetitive comparisons of  $L_k$  with other settings.

The experiment was again divided into 4 parts for CRS4EAs analysis. Each part of the experiment took a different approach just as the ones shown in Table 3. For a more straightforward comparison, the reports of rating deviations and rating intervals were omitted in the tables with results, even though they were calculated and used in detecting significant differences. The  $\varepsilon$  for determining the draw was set to  $10^{-20}$  as results were compared up to 20 decimals places in the Wilcoxon’s test as well. A less precise  $\varepsilon$  would affect the detected differences and there would be greater differences in NHST and CRS4EAs analyses. The minimum rating deviation value was set at 50 and the maximum rating deviation value at 350. Glicko-2 also calculates some other measurements we omitted during this analysis, as they were unimportant in this analysis. The other CRS4EAs’ parameters used in formulae for calculating rating and rating deviation were determined regarding the Glicko-2 rating system. Readers can find more on this topic and definitions of these parameters in [26].

**2.3.1. Experiment 1: Vertical Approach with MaxFEs = 100,000**

Tables 30(a) – 30(e) showed the ratings obtained for every setting of  $SN$  and  $D$  for all 5 minimisation prob-

lems. All the players reached the minimum rating deviation value of 50 rating points. The best player of each setting (shown in one row) is marked in light grey background colour. For example, from Table 30 ( $SN = 24, D = 10$ ), it can be observed that the highest rating of 1768 points was obtained using  $L_{250}$  followed by  $L_{500}$  (1693 points),  $L_{1000}$  (1631 points),  $L_{750}$  (1628 points),  $L_{1500}$  (1603 points),  $L_{1250}$  (1597 points),  $L_\infty$  (1588 points),  $L_k$  (1394 points),  $L_{100}$  (1116 points), and  $L_0$  (982 points). The difference in rating between the winner  $L_{250}$  (1768 points) and  $L_k$  (1394 points) was more than 200 points (4RD) and hence statistically significant. Overall, these tables show that  $L_k$  was not always the more appropriate value for ‘limit’ – especially for  $f_s$ . However, observing the ratings and when calculating the rating intervals as  $[R-100, R+100]$  where 100 is  $2^*RD_{min} = 2^*50$ , the differences were rarely significant.

Tables 31-35 show more clearly the differences found between  $L_k$  and the other 9 fixed ‘limit’ values on all 5 optimisation problems. Whenever the difference was significant, the star symbol (\*) has been placed after

**Table 30**  
Vertical approach, MaxFEs = 100,000

	$L_K$	$L_0$	$L_{100}$	$L_{250}$	$L_{500}$	$L_{750}$	$L_{1000}$	$L_{1250}$	$L_{1500}$	$L_\infty$
SN=24 D=2	1562	1029	1562	1562	1557	1562	1557	1546	1540	1525
SN=24 D=5	1478	981	1578	1578	1573	1578	1553	1563	1558	1559
SN=24 D=10	1394	982	1116	1768	1693	1628	1631	1597	1603	1588
SN=24 D=30	1518	1012	1072	1265	1650	1717	1705	1690	1680	1690
SN=24 D=50	1619	1033	1074	1247	1508	1693	1726	1713	1694	1693
SN=50 D=2	1558	1018	1558	1558	1558	1558	1553	1542	1558	1541
SN=50 D=5	1571	981	1571	1571	1566	1545	1561	1561	1540	1535
SN=50 D=10	1745	981	1122	1745	1697	1614	1582	1591	1547	1622
SN=50 D=30	1682	1021	1074	1301	1635	1682	1691	1696	1675	1725
SN=50 D=50	1688	1073	1094	1249	1577	1705	1684	1688	1710	1719
SN=100 D=2	1565	1051	1565	1565	1565	1554	1543	1549	1543	1543
SN=100 D=5	1569	981	1575	1569	1575	1559	1564	1543	1559	1575
SN=100 D=10	1637	981	1113	1711	1637	1579	1643	1611	1601	1624
SN=100 D=30	1705	1021	1083	1278	1666	1710	1679	1721	1705	1636
SN=100 D=50	1650	1060	1060	1247	1530	1645	1711	1718	1660	1717

(a) Vertical approach,  $f_1$ , MaxFEs = 100,000

	$L_K$	$L_0$	$L_{100}$	$L_{250}$	$L_{500}$	$L_{750}$	$L_{1000}$	$L_{1250}$	$L_{1500}$	$L_\infty$
SN=24 D=2	1827	981	1795	1648	1556	1495	1455	1447	1451	1344
SN=24 D=5	1689	981	1654	1689	1599	1601	1620	1422	1362	1383
SN=24 D=10	1566	981	1576	1538	1579	1574	1555	1542	1521	1569
SN=24 D=30	1574	981	1577	1588	1495	1583	1545	1547	1582	1528
SN=24 D=50	1525	981	1611	1542	1537	1570	1527	1540	1567	1600
SN=50 D=2	1779	981	1767	1627	1596	1532	1456	1475	1429	1358
SN=50 D=5	1725	981	1648	1640	1574	1603	1600	1420	1370	1441
SN=50 D=10	1596	981	1583	1596	1573	1542	1566	1543	1544	1573
SN=50 D=30	1544	981	1584	1561	1562	1544	1542	1570	1618	1538
SN=50 D=50	1600	981	1560	1591	1578	1555	1578	1516	1600	1543
SN=100 D=2	1793	981	1793	1677	1610	1497	1553	1511	1529	1349
SN=100 D=5	1741	981	1679	1741	1602	1616	1525	1492	1462	1401
SN=100 D=10	1542	981	1617	1529	1542	1560	1571	1540	1578	1583
SN=100 D=30	1573	981	1574	1556	1608	1534	1590	1574	1573	1512
SN=100 D=50	1544	981	1544	1539	1555	1570	1515	1599	1552	1600

(b) Vertical approach,  $f_2$ , MaxFEs = 100,000

	$L_K$	$L_0$	$L_{100}$	$L_{250}$	$L_{500}$	$L_{750}$	$L_{1000}$	$L_{1250}$	$L_{1500}$	$L_\infty$
SN=24 D=2	1557	991	1557	1557	1557	1557	1557	1557	1557	1557
SN=24 D=5	1564	981	1564	1564	1564	1564	1564	1543	1533	1559
SN=24 D=10	1580	981	1554	1570	1554	1554	1544	1570	1544	1549
SN=24 D=30	1517	981	1514	1604	1569	1578	1546	1616	1547	1528
SN=24 D=50	1558	981	1539	1577	1576	1554	1610	1532	1505	1568
SN=50 D=2	1557	986	1557	1557	1557	1557	1557	1557	1557	1557
SN=50 D=5	1566	981	1566	1566	1566	1561	1566	1540	1540	1546
SN=50 D=10	1560	981	1596	1560	1549	1560	1560	1570	1560	1565
SN=50 D=30	1569	981	1603	1551	1571	1569	1544	1566	1599	1516
SN=50 D=50	1568	981	1545	1536	1608	1536	1561	1568	1569	1596
SN=100 D=2	1563	996	1563	1563	1563	1563	1563	1563	1563	1563
SN=100 D=5	1572	981	1572	1572	1572	1567	1572	1551	1562	1551
SN=100 D=10	1555	981	1575	1565	1555	1544	1575	1575	1560	1570
SN=100 D=30	1635	981	1558	1593	1621	1508	1540	1532	1635	1532
SN=100 D=50	1592	981	1540	1547	1570	1623	1552	1510	1548	1535

(c) Vertical approach,  $f_3$ , MaxFEs = 100,000

	$L_K$	$L_0$	$L_{100}$	$L_{250}$	$L_{500}$	$L_{750}$	$L_{1000}$	$L_{1250}$	$L_{1500}$	$L_\infty$
SN=24 D=2	1558	981	1558	1558	1558	1558	1558	1558	1558	1558
SN=24 D=5	1558	981	1558	1558	1558	1558	1558	1558	1558	1558
SN=24 D=10	1558	981	1558	1558	1558	1558	1558	1558	1558	1558
SN=24 D=30	1569	981	1544	1580	1502	1596	1555	1570	1573	1530
SN=24 D=50	1527	981	1576	1574	1573	1572	1518	1532	1539	1608
SN=50 D=2	1558	981	1558	1558	1558	1558	1558	1558	1558	1558
SN=50 D=5	1558	981	1558	1558	1558	1558	1558	1558	1558	1558
SN=50 D=10	1565	981	1565	1565	1565	1565	1565	1565	1565	1565
SN=50 D=30	1566	981	1593	1534	1610	1566	1529	1564	1516	1608
SN=50 D=50	1595	981	1553	1538	1549	1547	1599	1595	1586	1553
SN=100 D=2	1564	986	1564	1564	1564	1564	1564	1564	1564	1564
SN=100 D=5	1565	981	1565	1565	1565	1565	1565	1565	1565	1565
SN=100 D=10	1565	981	1565	1565	1565	1565	1565	1565	1565	1565
SN=100 D=30	1570	981	1543	1561	1574	1587	1575	1566	1570	1543
SN=100 D=50	1576	981	1597	1551	1550	1516	1597	1521	1512	1600

(d) Vertical approach,  $f_4$ , MaxFEs = 100,000

	$L_K$	$L_0$	$L_{100}$	$L_{250}$	$L_{500}$	$L_{750}$	$L_{1000}$	$L_{1250}$	$L_{1500}$	$L_\infty$
SN=24 D=2	1563	1502	1512	1521	1509	1510	1471	1503	1532	1375
SN=24 D=5	1261	982	1371	1498	1598	1612	1637	1650	1672	1719
SN=24 D=10	1423	981	1359	1538	1518	1702	1612	1620	1619	1628
SN=24 D=30	1558	981	1521	1602	1593	1570	1583	1528	1551	1514
SN=24 D=50	1536	981	1570	1567	1574	1537	1553	1521	1551	1611
SN=50 D=2	1509	1505	1495	1537	1509	1516	1409	1525	1490	1505
SN=50 D=5	1419	982	1322	1475	1589	1615	1673	1621	1644	1659
SN=50 D=10	1551	981	1340	1551	1557	1582	1667	1641	1565	1616
SN=50 D=30	1606	981	1571	1551	1597	1606	1513	1579	1532	1569
SN=50 D=50	1532	981	1631	1484	1609	1606	1553	1532	1512	1591
SN=100 D=2	1512	1535	1512	1514	1560	1534	1503	1482	1422	1439
SN=100 D=5	1487	982	1327	1487	1580	1613	1613	1630	1636	1631
SN=100 D=10	1616	981	1349	1534	1616	1614	1547	1644	1597	1618
SN=100 D=30	1593	981	1593	1534	1588	1538	1614	1527	1593	1531
SN=100 D=50	1487	981	1589	1597	1544	1560	1530	1576	1583	1553

(e) Vertical approach,  $f_5$ , MaxFEs = 100,000

Table 31

$f_1$ , vertical approach, MaxFEs = 100,000, CRS4EAs

	SN=24	SN=50	SN=100
D=2	$L_K > L_0^*, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_\infty$ $L_K = L_{100}, L_{250}, L_{750}$ $L_K < L_{100}, L_{250}, L_{500}, L_{750}$	$L_K > L_0^*, L_{1000}, L_{1250}, L_\infty$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1500}$ $L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1500}$	$L_K > L_0^*, L_{1000}, L_{1250}, L_{1500}, L_\infty$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}$ $L_K < L_{100}, L_{250}, L_{500}, L_{750}$
D=5	$L_K > L_0^*$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$ $L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K > L_0^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$ $L_K = L_{100}, L_{250}$ $L_K < L_{100}, L_{250}$	$L_K > L_0^*, L_{750}, L_{1000}, L_{1250}, L_{1500}$ $L_K = L_{250}$ $L_K < L_{100}, L_{500}, L_\infty$
D=10	$L_K > L_0^*, L_{100}^*$ $L_K = L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_\infty$ $L_K < L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_\infty$	$L_K > L_0^*, L_{100}^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$ $L_K = L_{250}$ $L_K < L_{250}$	$L_K > L_0^*, L_{100}^*, L_{750}, L_{1250}, L_{1500}, L_\infty$ $L_K = L_{500}$ $L_K < L_{250}, L_{1000}$
D=30	$L_K > L_0^*, L_{100}^*, L_{250}^*$ $L_K = L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$ $L_K < L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1500}$ $L_K = L_{750}$ $L_K < L_{1000}, L_{1250}, L_\infty$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1000}, L_{1500}, L_\infty$ $L_K = L_{750}$ $L_K < L_{750}, L_{1250}$
D=50	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}$ $L_K = L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$ $L_K < L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1000}$ $L_K = L_{1250}$ $L_K < L_{750}, L_{1500}, L_\infty$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{750}$ $L_K = L_{1000}, L_{1250}, L_{1500}, L_\infty$ $L_K < L_{1000}, L_{1250}, L_{1500}, L_\infty$

'limit' value, and whenever the  $L_k$  had better alternative(s) the background of table cell has been highlighted in light grey colour. Similar to the NHST approach, CRS4EAs also found significant difference only for  $f_1$  and  $f_5$ . In particular, for  $f_1$ : SN = 24 and D = 10 where  $L_k$  was significantly worse than  $L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ . For  $f_5$ : SN = 24 and D = 5 where  $L_k$  was significantly worse than  $L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$ ; SN = 50 and D = 5 where  $L_k$  was significantly worse than  $L_{1000}, L_{1250}, L_{1500}, L_\infty$ ; SN = 24 and D = 10 where  $L_k$  was significantly worse than  $L_{750}, L_\infty$ . However, when comparing the detected significant differences between NHST and CRS4EAs (compare Tables 5-9 with Tables 31-35), CRS4EAs appears more conservative than NHST. Whilst the differences were presented for the same settings, in CRS4EAs these differences were hardly ever significant.

For all five problems,  $L_k$  had almost always better alternatives (but not significant) when dimension D was greater (10, 30, or 50).

### 2.3.2. Experiment 2: Vertical Approach with MaxFEs = 250,000

Tables 36(a)-36(e) show the ratings obtained for every setting of SN and D on all 5 minimisation problems. All players reached the minimum rating deviation value of 50 rating points. The best player of each setting (shown in one row) is marked in light grey background colour. These tables show that  $L_k$  was almost always the more appropriate value for 'limit'.  $f_5$  was the only problem for which better alternatives were found for some SN and D settings. Moreover,  $L_k$  was just as in NHST analysis – the significantly better choice in most cases.

**Table 32**

$f_2$ , vertical approach, MaxFEs = 100,000, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}^*, L_{750}^*, L_{1000}^*,$ $L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}, L_{750}^*, L_{1000}^*,$ $L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K >$ $L_0^*, L_{250}, L_{500}, L_{750}^*, L_{1000}^*, L_{1250}^*,$ $L_{1500}^*, L_{\infty}^*$
	$L_K =$	$L_K =$	$L_K =$ $L_{100}$
	$L_K <$	$L_K <$	$L_K <$ $L_{100}$
<b>D=5</b>	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000},$ $L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000},$ $L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K >$ $L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}^*, L_{1250}^*,$ $L_{1500}^*, L_{\infty}^*$
	$L_K =$	$L_K =$	$L_K =$ $L_{250}$
	$L_K <$	$L_K <$	$L_K <$ $L_{250}$
<b>D=10</b>	$L_K >$ $L_0^*, L_{250}, L_{1000}, L_{1250}, L_{1500},$	$L_K >$ $L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K >$ $L_0^*, L_{250}, L_{1250}$
	$L_K =$ $L_{100}, L_{500}, L_{750}, L_{\infty}$	$L_K =$ $L_{250}$	$L_K =$ $L_{500}$
	$L_K <$ $L_{100}, L_{500}, L_{750}, L_{\infty}$	$L_K <$ $L_{250}$	$L_K <$ $L_{100}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$
<b>D=30</b>	$L_K >$ $L_0^*, L_{500}, L_{1000}, L_{1250}, L_{\infty}$	$L_K >$ $L_0^*, L_{1000}, L_{\infty}$	$L_K >$ $L_0^*, L_{250}, L_{750}, L_{\infty}$
	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1500}$	$L_K =$ $L_{750}$	$L_K =$ $L_{1500}$
	$L_K <$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1500}$	$L_K <$ $L_{100}, L_{250}, L_{500}, L_{1250}, L_{1500}$	$L_K <$ $L_{100}, L_{500}, L_{1000}, L_{1250}$
<b>D=50</b>	$L_K >$ $L_0^*$	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500},$ $L_{1250},$	$L_K >$ $L_0^*, L_{250}, L_{1000}$
	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{1250},$	$L_K =$ $L_{100}$
	$L_K <$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K <$	$L_K <$ $L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$

**Table 33**

$f_3$ , vertical approach, MaxFEs = 100,000, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K >$ $L_0^*$	$L_K >$ $L_0^*$	$L_K >$ $L_0^*$
	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=5</b>	$L_K >$ $L_0^*, L_{1250}, L_{1500}, L_{\infty}$	$L_K >$ $L_0^*, L_{750}, L_{1250}, L_{1500}, L_{\infty}$	$L_K >$ $L_0^*, L_{750}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{1000}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{1000}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=10</b>	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K >$ $L_0^*, L_{500}$	$L_K >$ $L_0^*, L_{750}$
	$L_K =$	$L_K =$ $L_{250}, L_{750}, L_{1000}, L_{1500}$	$L_K =$ $L_{500}$
	$L_K <$	$L_K <$ $L_{100}, L_{1250}, L_{\infty}$	$L_K <$ $L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=30</b>	$L_K >$ $L_0^*, L_{100}$	$L_K >$ $L_0^*, L_{250}, L_{1000}, L_{1250}, L_{\infty}$	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{\infty}$
	$L_K =$	$L_K =$ $L_{750}$	$L_K =$ $L_{1500}$
	$L_K <$ $L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K <$ $L_{100}, L_{500}, L_{1500}$	$L_K <$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
<b>D=50</b>	$L_K >$ $L_0^*$	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{750}, L_{1000}$	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
	$L_K =$ $L_{250}, L_{500}, L_{1000}, L_{\infty}$	$L_K =$ $L_{1250}$	$L_K =$ $L_{750}$
	$L_K <$ $L_{250}, L_{500}, L_{1000}, L_{\infty}$	$L_K <$ $L_{500}, L_{1500}, L_{\infty}$	$L_K <$ $L_{750}$

**Table 34**

$f_4$ , vertical approach, MaxFEs = 100,000, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K >$ $L_0^*$	$L_K >$ $L_0^*$	$L_K >$ $L_0^*$
	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=5</b>	$L_K >$ $L_0^*$	$L_K >$ $L_0^*$	$L_K >$ $L_0^*$
	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=10</b>	$L_K >$ $L_0^*$	$L_K >$ $L_0^*$	$L_K >$ $L_0^*$
	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250},$ $L_{1500}, L_{\infty}$
	$L_K <$	$L_K <$	$L_K <$
<b>D=30</b>	$L_K >$ $L_0^*, L_{100}, L_{500}, L_{1000}, L_{\infty}$	$L_K >$ $L_0^*, L_{250}, L_{1000}, L_{1250}, L_{1500}$	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{1250}, L_{\infty}$
	$L_K =$ $L_{250}, L_{750}, L_{1250}, L_{1500}$	$L_K =$ $L_{750}$	$L_K =$ $L_{1500}$
	$L_K <$ $L_{250}, L_{750}, L_{1250}, L_{1500}$	$L_K <$ $L_{100}, L_{500}, L_{\infty}$	$L_K <$ $L_{500}, L_{750}, L_{1000},$
<b>D=50</b>	$L_K >$ $L_0^*, L_{1000}$	$L_K >$ $L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1500}, L_{\infty}$	$L_K >$ $L_0^*, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}$
	$L_K =$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$	$L_K =$ $L_{1250}$	$L_K =$ $L_{100}$
	$L_K <$ $L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$	$L_K <$ $L_{1000}$	$L_K <$ $L_{100}, L_{1000}, L_{\infty}$



Tables 37-41 show more clearly the differences found between  $L_k$  and other 9 fixed ‘limit’ values on all 5 optimisation problems. As mentioned before, the better alternatives were found only for problem  $f_5$ , when the dimensions were either 5 or 10 but the ‘limit’ values were not significantly better than  $L_k$ . As in NHST analysis, the CRS4EAs also showed that whenever sufficiently larger numbers of function evaluations were available, Karaboga’s ‘limit’ setting was an appropriate choice. In this approach, both methods, NHST and CRS4EAs, appeared equally conservative (compare Tables 10-14 with Tables 37-41).

**2.3.3. Experiment 3: Horizontal Approach -  $10^{-6}$  - MaxFEs = 1,000,000**

In the horizontal approach, there were fixed ‘limit’ values that found (sub-)optimal solutions in fewer

fitness evaluations than  $L_k$  for all optimisation problems. Tables 42(a)-42(e) show the ratings for every optimisation problem and every setting of SN and D. All ‘limit’ values reached the minimum rating deviation value of 50 rating points and the better rating values are again highlighted with light grey colour.

For  $f_2$ , better alternatives than  $L_k$  were available for the smaller population size  $SN = 24$  and for the greater population size  $SN = 100$ , whereas for  $SN = 50$ ,  $L_k$  was only worse for  $D = 5$  and  $D = 50$  and better for all other dimension values. For  $f_3$ ,  $L_k$  was the worst value for all population sizes and dimensions, except for  $SN=50$  and  $D=10$ ,  $SN = 100$  and  $D = 10$ ,  $SN = 50$  and  $D = 30$ , and  $SN = 50$  and  $D = 50$ . For  $f_4$ ,  $L_k$  was the better value only for  $SN=24$  and  $D=2$  and  $SN=24$  and  $D = 50$ , but for other settings there were better alternatives. For  $f_5$ ,  $L_k$  always had a better alternative and was always worse than at

**Table 37**

$f_1$ , vertical approach, MaxFEs = 250,000, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ $L_K < L_{1500}$
<b>D=5</b>	$L_K > L_0^*, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{1000}, L_{1250}, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1500}$ $L_K < L_{1500}$
<b>D=10</b>	$L_K > L_0^*, L_{100}^*, L_{1250}, L_{\infty}$ $L_K = L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{100}^*, L_{1250}, L_{\infty}$ $L_K = L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{100}^*, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{250}, L_{500}, L_{750}$ $L_K < L_{1500}$
<b>D=30</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}^*$ $L_K = L_{1250}, L_{1500}, L_{\infty}^*$ $L_K < L_{1250}, L_{1500}, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}^*$ $L_K = L_{750}$ $L_K < L_{750}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}^*$ $L_K = L_{1500}$ $L_K < L_{1500}$
<b>D=50</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}$ $L_K < L_{1250}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}$ $L_K < L_{1250}$

**Table 38**

$f_2$ , vertical approach, MaxFEs = 250,000, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{100}$ $L_K < L_{100}$
<b>D=5</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{250}$ $L_K < L_{250}$
<b>D=10</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{250}$ $L_K < L_{250}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{500}$ $L_K < L_{500}$
<b>D=30</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{750}$ $L_K < L_{750}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1500}$ $L_K < L_{1500}$
<b>D=50</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}$ $L_K < L_{1250}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K = L_{1250}$ $L_K < L_{1250}$







was always worse than at least one other ‘limit’ value, except when  $SN = 50$  and  $D = 5$ . For  $f_4$ ,  $L_k$  always had a better alternative and was always worse than at least one other ‘limit’ value, except when  $SN = 24$  and  $D = 30$  and  $SN = 100$  and  $D = 30$ . Lastly, for  $f_5$ , all ‘limit’ values performed the same. This happened due to the fact that none of these ‘limit’ values found the (sub-)optimal solution  $10^{-12}$  in 1,000,000 fitness evaluations. Whilst there were a lot of differences found between  $L_k$  and other ‘limit’ values, these differences were rarely significant. There were only two problems for which  $L_k$  was significantly worse than some other ‘limit’ values. The first was  $f_1$  where  $L_k$  was significantly worse for small population size  $SN = 24$  and dimensions  $D = \{5, 10, 30, 50\}$ . The other was problem  $f_4$  where  $L_k$  was significantly worse for small population size  $SN = 24$  and small dimension  $D = 2$ . CRS4EAs again appeared as more conservative than NHST (compare Tables 20-24 with Tables 49-53).

### 2.3.5. Experiment 5: Large Dimensions

In this section, the horizontal approach with (sub-) optimal solution set at  $10^{-6}$  was repeated for larger dimensions,  $D = \{100, 200, 300\}$ . Again, fixed ‘limit’ values,  $L = \{0, 1000, 2000, 3000, 4000, 5000, 6000, 7000, 8000, 9000, 10000, 11000, 12000, 13000, 14000, 15000, \infty\}$ , were compared to Karaboga’s setting  $L_k$ . Obtained ratings are shown in Table 54 and found differences are shown in Tables 55-59. As in previous four experiments, this experiment showed that there are other ‘limit’ values that perform better than  $L_k$ , for certain problems ( $f_j$ ) even significantly. In majority of  $D$  and  $SN$  settings and problems, at least one better performing ‘limit’ value was found. For  $f_5$  none of the ‘limit’ values reached optimal solution, since all settings performed equally. By comparing Tables 55-59 with Tables 43-47, it can be observed that with higher dimensions  $L_k$  setting becomes less appropriate.

**Table 43**

$f_1$ , horizontal approach,  $10^{-6}$ , CRS4EAs

	SN=24	SN=50	SN=100
	$L_K > L_0$	$L_K > L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0$
<b>D=2</b>	$L_K = L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_K < L_{1500}, L_{\infty}$	$L_K = L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
	$L_K > L_0^*$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{1000}, L_{1500}$
<b>D=5</b>	$L_K = L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}^*, L_{1500}, L_{\infty}$	$L_K = L_K < L_{750}$	$L_K = L_K < L_{250}, L_{750}, L_{100}, L_{500}, L_{1250}, L_{\infty}$
	$L_K > L_0^*, L_{100}$	$L_K > L_0^*, L_{100}^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}^*, L_{250}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=10</b>	$L_K = L_K < L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_K < L_{250}$	$L_K = L_K < L_{500}$
	$L_K > L_0^*, L_{100}^*, L_{250}^*$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}$
<b>D=30</b>	$L_K = L_K < L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_K < L_{750}$	$L_K = L_K < L_{1500}$
	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*$
<b>D=50</b>	$L_K = L_K < L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_K < L_{1250}, L_{1000}$	$L_K = L_K < L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$

**Table 44**

$f_2$ , horizontal approach,  $10^{-6}$ , CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{250}, L_{1000}, L_{1250}, L_{\infty}$	$L_K > L_0^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_K = L_{100}$
	$L_K = L_K < L_{100}, L_{500}, L_{750}, L_{1500}$	$L_K = L_K < L_{100}, L_{250}$	$L_K < L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K > L_0^*, L_{750}, L_{1000}, L_{\infty}$	$L_K > L_0^*, L_{1000}$	$L_K > L_0, L_{100}, L_{500}, L_{1000}, L_{1250}, L_{1500}$
	$L_K = L_{1500}$	$L_K = L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_K < L_{250}$
	$L_K < L_{100}, L_{250}, L_{500}, L_{1250}$	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_{750}, L_{\infty}$
	$L_K > L_0^*, L_{250}^*$	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0, L_{100}, L_{250}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=10</b>	$L_K = L_K < L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_K < L_{250}$	$L_K = L_K < L_{500}$
	$L_K > L_0^*, L_{500}, L_{750}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K < L_0^*, L_{750}, L_{1250}$
<b>D=30</b>	$L_K = L_K < L_{100}, L_{250}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_K < L_{750}$	$L_K = L_{1500}$
	$L_K > L_0^*, L_{1250}$	$L_K < L_K < L_0^*, L_{100}, L_{250}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K < L_{100}, L_{250}, L_{500}, L_{1000}, L_{\infty}$
<b>D=50</b>	$L_K = L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$	$L_K = L_K < L_{500}, L_{1250}$	$L_K > L_0, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
			$L_K = L_K < L_{100}$





=  $n_e * D$ . Hence, the ‘limit’ control parameter should be tuned or controlled. Therefore, this section displays the results of ABC tuning in contrast to the suggested ‘limit’ setting and to the statistical analysis in Section 2.

Tuning is a process of finding those parameter values for which the meta-heuristic algorithm performs the

best for selected sets of problems  $F$ . A combination of different parameter values is called configuration. One of the more common and easy-to-apply tuning methods is F-Race [4], which empirically evaluates a set of parameter values and discards the bad ones as soon as statistically sufficient evidence – supported by the Friedman test [13], [14] – is gathered against them.

**Table 49**

$f_1$ , horizontal approach,  $10^{-12}$ , CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{1250}$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}, L_{\infty}$ $L_K < L_0^*$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$ $L_K = L_{1500}$ $L_K < L_0^*, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{100}$ $L_K < L_0^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K = L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_0^*, L_{100}^*$	$L_K = L_{100}$ $L_K < L_{100}$	$L_K = L_{250}$ $L_K < L_{100}$
<b>D=10</b>	$L_K > L_0^*, L_{100}^*$ $L_K = L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$ $L_K < L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}^*$	$L_K > L_0^*, L_{100}^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{250}$ $L_K < L_{250}$	$L_K > L_0^*, L_{100}^*, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{500}$ $L_K < L_{250}$
<b>D=30</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*$ $L_K = L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}$ $L_K < L_{500}^*, L_{750}^*, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{750}$ $L_K < L_{750}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}, L_{\infty}$ $L_K = L_{1500}$ $L_K < L_{750}, L_{1000}, L_{1250}$
<b>D=50</b>	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*$ $L_K = L_{750}, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}$ $L_K < L_{750}, L_{1000}^*, L_{1250}^*, L_{1500}^*, L_{\infty}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}, L_{\infty}$ $L_K = L_{1000}, L_{1250}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{100}^*, L_{250}^*, L_{500}^*, L_{750}, L_{\infty}$ $L_K = L_{1000}, L_{1250}, L_{1500}$ $L_K < L_{1000}, L_{1250}, L_{1500}$

**Table 50**

$f_2$ , horizontal approach,  $10^{-12}$ , CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K < L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{1500}$ $L_K < L_{100}, L_{250}, L_{1500}$	$L_K > L_0^*$ $L_K = L_{100}$ $L_K < L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$
<b>D=5</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{\infty}$ $L_K = L_{1000}, L_{1500}$ $L_K < L_{1000}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{\infty}$ $L_K = L_{1250}, L_{1500}$ $L_K < L_{1250}, L_{1500}$	$L_K > L_0^*, L_{1500}$ $L_K = L_{250}$ $L_K < L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{\infty}$
<b>D=10</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{1000}$ $L_K < L_{1000}$	$L_K = L_{250}$ $L_K < L_{100}, L_{1000}, L_{1250}$ $L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{750}$ $L_K < L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K = L_{500}$ $L_K < L_{100}, L_{1250}, L_{1500}, L_{\infty}$ $L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{\infty}$ $L_K = L_{1500}$ $L_K < L_{750}$
<b>D=30</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{100}, L_{500}$ $L_K < L_{100}, L_{500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{\infty}$ $L_K = L_{1250}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{\infty}$ $L_K = L_{750}, L_{1500}$ $L_K < L_{750}, L_{1500}$
<b>D=50</b>	$L_K > L_0^*, L_{100}, L_{250}, L_{1000}, L_{1500}$ $L_K = L_{500}, L_{750}, L_{1250}, L_{\infty}$ $L_K < L_{500}, L_{750}, L_{1250}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{\infty}$ $L_K = L_{1250}$ $L_K < L_{1500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{\infty}$ $L_K = L_{750}, L_{1500}$ $L_K < L_{750}, L_{1500}$

**Table 51**

$f_3$ , horizontal approach,  $10^{-12}$ , CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*, L_{1500}, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}$ $L_K < L_0, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ $L_K = L_{\infty}$ $L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1000}$ $L_K = L_{100}$ $L_K < L_{1250}, L_{1500}, L_{\infty}$ $L_K > L_0, L_{100}, L_{\infty}$
<b>D=5</b>	$L_K = L_{100}, L_{750}$ $L_K < L_{100}, L_{750}$	$L_K = L_{100}, L_{250}, L_{1250}, L_{\infty}$ $L_K < L_{100}, L_{1000}, L_{1500}, L_{\infty}$	$L_K = L_{250}$ $L_K < L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}$
<b>D=10</b>	$L_K > L_0^*, L_{100}, L_{750}, L_{1000}, L_{1250}, L_{1500}$ $L_K = L_{250}, L_{500}, L_{\infty}$ $L_K < L_{250}, L_{500}, L_{\infty}$	$L_K > L_0, L_{500}, L_{750}, L_{1250}$ $L_K = L_{250}$ $L_K < L_{100}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0, L_{100}, L_{250}, L_{1250}, L_{\infty}$ $L_K = L_{500}$ $L_K < L_{750}, L_{1000}, L_{1500}$
<b>D=30</b>	$L_K > L_0^*, L_{250}, L_{500}$ $L_K = L_{100}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K < L_0^*, L_{750}, L_{\infty}$	$L_K > L_0^*, L_{250}, L_{1250}, L_{\infty}$ $L_K = L_{750}$ $L_K < L_{100}, L_{500}, L_{1000}, L_{1500}$	$L_K > L_0^*, L_{250}, L_{500}, L_{1250}$ $L_K = L_{1500}$ $L_K < L_{100}, L_{750}, L_{1000}, L_{\infty}$
<b>D=50</b>	$L_K > L_0^*, L_{750}, L_{\infty}$ $L_K = L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}$ $L_K < L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{750}$ $L_K = L_{1250}$ $L_K < L_{100}, L_{250}, L_{500}, L_{1000}, L_{1500}, L_{\infty}$	$L_K > L_0, L_{100}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_{\infty}$ $L_K = L_{1250}$ $L_K < L_{250}, L_{500}$

**Table 52**

$f_4$ , horizontal approach,  $10^{-12}$ , CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0^*$	$L_K > L_0^*, L_750, L_{1500}$	$L_K > L_0^*, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1500}, L_\infty$
	$L_K = L_{100}^*, L_{250}^*, L_{500}, L_{750}, L_{1000}^*, L_{1250}, L_{1500}, L_\infty^*$	$L_K = L_{100}, L_{250}, L_{500}, L_{1000}, L_{1250}, L_\infty$	$L_K = L_{100}$
	$L_K < L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_\infty$	$L_K < L_0^*, L_{100}, L_{1000}, L_{1500}, L_\infty$	$L_K < L_{1250}$
<b>D=5</b>	$L_K = L_{1500}$	$L_K = L_{250}, L_{500}, L_{750}, L_{1250}$	$L_K = L_{250}$
	$L_K > L_0^*, L_{100}, L_{500}, L_{750}, L_{1500}, L_\infty$	$L_K > L_0^*$	$L_K > L_0^*, L_{100}, L_{750}, L_{1250}$
<b>D=10</b>	$L_K = L_{250}, L_{1000}, L_{1250}$	$L_K = L_{250}$	$L_K = L_{500}$
	$L_K < L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K < L_{100}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K < L_{250}, L_{1000}, L_{1500}, L_\infty$
	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1250}, L_{1500}$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_\infty$
<b>D=30</b>	$L_K = L_{1500}$	$L_K = L_{750}$	$L_K = L_{1500}$
	$L_K < L_0^*, L_{100}, L_{1500}$	$L_K < L_{1000}, L_\infty$	$L_K < L_{1500}$
<b>D=50</b>	$L_K = L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_\infty$	$L_K > L_0^*, L_{100}, L_{250}, L_{500}, L_{1000}, L_{1500}, L_\infty$	$L_K > L_0^*$
		$L_K = L_{1250}$	$L_K = L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$

**Table 53**

$f_5$ , horizontal approach,  $10^{-12}$ , CRS4EAs

	SN=24	SN=50	SN=100
<b>D=2</b>	$L_K > L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K > L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K > L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$
	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$
<b>D=5</b>	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$
	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$
<b>D=10</b>	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$
	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$
<b>D=30</b>	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$
	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$
<b>D=50</b>	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$	$L_K = L_0, L_{100}, L_{250}, L_{500}, L_{750}, L_{1000}, L_{1250}, L_{1500}, L_\infty$
	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$	$L_K < L_{1500}, L_\infty$

Before the tuning procedure starts, the user has to define the initial set  $P$  of all configurations that will be tested, number of initial races  $r$ , significance level  $\alpha$  under which the statistical tests will be applied, and maximum number of executions. In each iteration, all configurations from  $P$  will be executed on one random problem from the set  $F$  over  $n_f$  independent runs. After that, if the number of iterations is greater than  $r$ , a Friedman test will be applied to see if there are significant differences amongst all configurations in  $P$ . If the Friedman test shows that there are significant differences, a post-hoc test, such as Holm test [19] is applied between the best performing configuration (the one with the smallest Friedman rank) and other configurations. Those configurations that

are significantly worse than the best performing configuration under significance level  $\alpha$  are removed from set  $P$ . This procedure is repeated until the maximum number of executions is reached or only one configuration remains in  $P$  (Algorithm 2). As already described, one execution is treated as the execution of one configuration on one problem from  $F$  over  $n_f$  independent runs.

To test the suggested formula for parameter ‘limit’ further, we tuned parameters  $SN$  and ‘limit’ for different dimensions  $D$  on problem  $f_1$  with vertical approach and maximum number of fitness evaluations 100,000. The number of independent runs  $n_f = 25$ , the number of initial races  $r = 5$ , significance level  $\alpha = 0.05$ , and maximum number of executions





**Table 55**

$f_{13}$ , horizontal approach,  $10^{-6}$ , large dimension, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K > L_0^*, L_{1000}$	$L_K > L_0^*, L_{1000}^*$	$L_K > L_0^*, L_{1000}^*, L_{2000}, L_{10000}, L_{13000}, L_{\infty}$
	$L_K =$ $L_K < L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}^*, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K =$ $L_K < L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K = L_{5000}$ $L_K < L_{3000}, L_{4000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{11000}, L_{12000}, L_{14000}, L_{15000}$
<b>D=200</b>	$L_K > L_0^*, L_{1000}^*, L_{2000}$	$L_K > L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}, L_{4000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K > L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}, L_{6000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$
	$L_K =$ $L_K < L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}^*, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K = L_{5000}$ $L_K < L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K = L_{10000}$ $L_K < L_{4000}, L_{5000}, L_{7000}, L_{8000}, L_{9000}, L_{11000}$
<b>D=300</b>	$L_K > L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}$	$L_K > L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K > L_0^*, L_{1000}^*, L_{2000}^*, L_{3000}^*, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{11000}, L_{12000}, L_{14000}, L_{\infty}$
	$L_K =$ $L_K < L_{4000}, L_{5000}, L_{6000}, L_{7000}^*, L_{8000}^*, L_{9000}, L_{10000}, L_{11000}^*, L_{12000}, L_{13000}, L_{14000}^*, L_{15000}, L_{\infty}$	$L_K =$ $L_K < L_{6000}, L_{7000}, L_{9000}, L_{15000}$	$L_K = L_{15000}$ $L_K < L_{10000}, L_{13000}$

**Table 56**

$f_{12}$ , horizontal approach,  $10^{-6}$ , large dimension, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{\infty}$	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{8000}, L_{10000}, L_{11000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K > L_0^*, L_{2000}, L_{3000}, L_{4000}, L_{6000}, L_{10000}, L_{11000}, L_{13000}, L_{15000}$
	$L_K =$ $L_K < L_{2000}, L_{6000}, L_{10000}, L_{11000}, L_{14000}, L_{15000}$	$L_K =$ $L_K < L_{7000}, L_{9000}, L_{12000}, L_{15000}$	$L_K = L_{5000}$ $L_K < L_{1000}, L_{7000}, L_{8000}, L_{9000}, L_{12000}, L_{14000}, L_{\infty}$
<b>D=200</b>	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$
	$L_K =$ $L_K < L_{1000}, L_{2000}, L_{4000}, L_{6000}, L_{8000}, L_{10000}, L_{11000}, L_{13000}, L_{15000}$	$L_K = L_{5000}$ $L_K < L_{2000}, L_{4000}, L_{6000}, L_{8000}, L_{10000}, L_{11000}, L_{13000}, L_{15000}$	$L_K = L_{10000}$ $L_K < L_{1000}, L_{2000}, L_{3000}, L_{5000}, L_{6000}, L_{11000}, L_{\infty}$
<b>D=300</b>	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{5000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$
	$L_K =$ $L_K < L_{6000}, L_{7000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K =$ $L_K < L_{4000}, L_{6000}, L_{14000}$	$L_K = L_{15000}$ $L_K < L_{13000}, L_{14000}, L_{15000}$

**Table 57**

$f_{33}$ , horizontal approach,  $10^{-6}$ , large dimension, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K > L_0^*, L_{3000}, L_{8000}$	$L_K > L_0^*, L_{2000}, L_{3000}, L_{10000}$	$L_K > L_0^*, L_{1000}, L_{3000}, L_{4000}, L_{8000}, L_{10000}, L_{11000}$
	$L_K =$ $L_K < L_{1000}, L_{2000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K =$ $L_K < L_{1000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K = L_{5000}$ $L_K < L_{2000}, L_{6000}, L_{7000}, L_{9000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$
<b>D=200</b>	$L_K > L_0^*, L_{9000}$	$L_K > L_0^*$	$L_K > L_0^*, L_{3000}, L_{4000}, L_{6000}, L_{7000}, L_{11000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$
	$L_K =$ $L_K < L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K = L_{5000}$ $L_K < L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K = L_{10000}$ $L_K < L_{1000}, L_{2000}, L_{5000}, L_{8000}, L_{9000}, L_{12000}$
<b>D=300</b>	$L_K > L_0^*, L_{3000}, L_{5000}, L_{7000}, L_{8000}, L_{9000}, L_{11000}, L_{12000}, L_{13000}, L_{14000}, L_{\infty}$	$L_K > L_0^*, L_{3000}, L_{9000}, L_{11000}$	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{5000}, L_{6000}, L_{11000}, L_{12000}, L_{14000}, L_{\infty}$
	$L_K =$ $L_K < L_{1000}, L_{2000}, L_{4000}, L_{6000}, L_{10000}, L_{15000}$	$L_K =$ $L_K < L_{1000}, L_{2000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{13000}, L_{10000}, L_{12000}, L_{13000}, L_{14000}, L_{15000}, L_{\infty}$	$L_K = L_{15000}$ $L_K < L_{4000}, L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{13000}$

**Table 58**

$f_4$ , horizontal approach,  $10^{-6}$ , large dimension, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K > L_0^*, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{8000}, L_{10000}, L_K > L_0^*, L_{8000}$ $L_{11000}, L_{12000}, L_{14000}, L_\infty$	$L_K =$	$L_K > L_0^*, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{7000}, L_{8000},$ $L_{11000}, L_{13000}, L_{14000}, L_\infty$
	$L_K < L_{1000}, L_{6000}, L_{7000}, L_{9000}, L_{13000}, L_{15000}$	$L_K < L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_K < L_{6000}, L_{9000}, L_{10000}, L_{12000}, L_{15000}$ $L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000},$ $L_{15000}, L_\infty$	$L_K = L_{5000}$
<b>D=200</b>	$L_K > L_0^*, L_{3000}, L_{15000}$	$L_K > L_0^*, L_{1000}, L_{2000}, L_{4000}, L_{7000}, L_{8000}, L_{10000}, L_K > L_0^*, L_{4000}, L_{13000}$ $L_{12000}, L_{13000}, L_{14000}, L_{15000}$	$L_K = L_{10000}$
	$L_K =$ $L_K < L_{1000}, L_{2000}, L_{4000}, L_{5000}, L_{6000}, L_{7000}, L_{8000}, L_K < L_{3000}, L_{6000}, L_{9000}, L_{11000}, L_\infty$ $L_{9000}, L_{10000}, L_{11000}, L_{12000}, L_{13000}, L_{14000},$ $L_\infty$	$L_K = L_{5000}$	$L_K < L_{1000}, L_{2000}, L_{3000}, L_{5000}, L_{6000}, L_{7000}, L_{8000},$ $L_{9000}, L_{11000}, L_{12000}, L_{14000}, L_{15000}, L_\infty$
<b>D=300</b>	$L_K > L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_\infty$	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$	$L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$
	$L_K < L_{15000}$	$L_K <$	$L_K <$

**Table 59**

$f_{53}$ , horizontal approach,  $10^{-6}$ , large dimension, CRS4EAs

	SN=24	SN=50	SN=100
<b>D=100</b>	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$
	$L_K <$	$L_K <$	$L_K <$
<b>D=200</b>	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$
	$L_K <$	$L_K <$	$L_K <$
<b>D=300</b>	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$	$L_K >$ $L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000}, L_K = L_0, L_{1000}, L_{2000}, L_{3000}, L_{4000}, L_{5000}, L_{6000},$ $L_{7000}, L_{8000}, L_{9000}, L_{10000}, L_{11000}, L_{12000},$ $L_{13000}, L_{14000}, L_{15000}, L_\infty$
	$L_K <$	$L_K <$	$L_K <$

- When the dimensionality of a problem was set to  $D = 10$ , four configurations remained from the initial set  $P$ . The values of parameter  $SN$  were 30, and the values of parameter 'limit' were from 800 to 1000. Those four configurations were  $\{SN = 30, 'limit' = 800\}$ ,  $\{SN = 30, 'limit' = 1000\}$ ,  $\{SN = 30, 'limit' = 950\}$ , and  $\{SN = 30, 'limit' = 850\}$ . Following the Karaboga's formula, the ratio between 'limit' and  $SN$  when  $D = 10$  should be 5:1, meaning that 'limit' should be 5-times greater than  $SN$ . None of the configurations found by the tuning process corresponded to this formula.
- When the dimensionality of a problem was set to  $D = 30$ , 70 configurations remained from the initial set  $P$ . The values of parameter  $SN$  were from 10 to 70, and the values of parameter 'limit' were from 700 to  $\infty$ . The best performing configurations were  $\{SN = 20, 'limit' = 1450\}$ ,  $\{SN = 20, 'limit'$

- $= 1250\}$ , and  $\{SN = 20, 'limit' = 1500\}$ . Following the Karaboga's formula, the ratio between 'limit' and  $SN$  when  $D = 30$  should be 15:1, meaning that 'limit' should be 15-times greater than  $SN$ . None of the configurations found by the tuning process corresponded to this formula.
- When the dimensionality of a problem was set to  $D = 50$ , 13 configurations remained from the initial set  $P$ . The values of parameter  $SN$  were from 20 to 40, and the values of parameter 'limit' were from 1100 to  $\infty$ . The best performing configurations were  $\{SN = 20, 'limit' = \infty\}$ ,  $\{SN = 30, 'limit' = \infty\}$ , and  $\{SN = 40, 'limit' = \infty\}$ . Following the Karaboga's formula, the ratio between 'limit' and  $SN$  when  $D = 50$  should be 25:1, meaning that 'limit' should be 25-times greater than  $SN$ . None of the configurations found by the tuning process corresponded to this formula.

One would expect that these results can be compared to those in Tables 5 and 31, however as Tables 5 and 31 display the answers to different questions (as already explained above), the results and conclusions of these experiments cannot be compared directly. There are, however, some similarities between the conclusions of both sections. For example, when  $D = 10$  it can be noticed that F-Race found the following best configurations:  $SN = 30$  and 'limit' = {800, 950, 1000}. Whilst, from Tables 5 and 31 it can be noticed that configurations with  $SN = 24$  and 'limit' = {750, 1000, 1250} are significantly better statistically than  $L_k$  under NHST and CRS4EAs. Or, when  $D = 30$  it can be noticed that F-Race recommended the following best configurations:  $SN = 20$  and 'limit' = {1250, 1450, 1500}. Whilst, from Tables 5 and 31 it can be noticed that configurations with  $SN = 24$  and 'limit' = {1000, 1250, 1500} are significantly better statistically than  $L_k$  under NHST and only better, but not statistically significant, under CRS4EAs as CRS4EAs is more conservative than NHST in this experiment.

Overall, the results of ABC parameter tuning showed that the best performing configurations did not correspond to the Karaboga's formula for  $f_1$ . Similar conclusion can be derived from recent study [49] where for ABC parameter tuning F-Race, Revac, and CRS-Tuning have been used. From the best performing configurations found by F-Race, Revac, and CRS-Tuning none conform to the Karaboga formula.

## 4. Related Work

To date there have been no deep investigations about setting ABC control parameter 'limit'. The formula 'limit' =  $n_e * D$  was first proposed in the ABC introductory paper [29] and since then used in many papers (e.g., [6], [21], [24], [27], [28], [31], [54]). The effect of 'limit', as investigated by ABC inventors [29], has been studied on the same benchmark suite  $f_1, \dots, f_5$  as presented in Section 2 (actually we used the same benchmark suite as in [29]) using the following factors and their values:  $SN = \{20, 40, 100\}$ ,  $D = \{2, 5, 50\}$ , and 'limit' =  $\{0.1 * n_e * D, 0.5 * n_e * D, n_e * D, \infty\}$ . However, full factorial design has not been used since  $D = 2$  was used only for  $f_1$ ,  $D = 5$  for  $f_2$ , and  $D = 50$  for  $f_3, \dots, f_5$ . Furthermore, the only vertical approaches applied in [26] used 20,000 fitness evaluations for  $f_1, f_2$ , and 100,000

fitness evaluations for  $f_3, \dots, f_5$ . In our work, Karaboga's experiment [8] has been extended by performing a full factorial design on this benchmark suite using the following factors and their values:  $SN = \{24, 50, 100\}$ ,  $D = \{2, 5, 10, 30, 50\}$ , and 'limit' =  $\{0, 100, 250, 500, 750, 1000, 1250, 1500, \infty\}$ , whilst using two different horizontal and vertical approaches [18]. The other difference between these two studies is that 30 independent runs were used in [8], whilst 100 in our study in order to enhance its reliability.

The effect of 'limit' on ABC was briefly studied in [1] on functions  $f_1 \dots f_5$ , Ackley and Weierstrass with a vertical approach (30,000 fitness evaluations, 30 independent runs) using the following factors and their values:  $SN = \{10\}$ ,  $D = \{10\}$ , and 'limit' =  $\{10, 200, 500, 1000, 3000, 5000\}$ . It was found that 'limit' = 200 was more appropriate than other values used in this study. Again, our study can be seen as an extension of [1].

A similar study as in [1] on the effect of 'limit' has been recently performed in [30] using a variant of ABC called the quick artificial bee colony (qABC) algorithm. The vertical approach has been applied with 500,000 function evaluations and 30 independent runs on a benchmark suite containing optimisation functions  $f_2, \dots, f_5$ . The following factors and their values have been used:  $SN = \{50\}$ ,  $D = \{30\}$ , and 'limit' =  $\{10, 50, 187, 375, 750, 1500\}$ . It was found that the 'limit' = 750 is the more suitable value, which is equal to the value calculated from the formula 'limit' =  $n_e * D$ .

The Enhancing artificial bee colony (EABC) algorithm has been proposed in [15] and tested on 48 benchmark functions. The effect of 'limit' on EABC was investigated with vertical approach (150,000 function evaluations, 30 independent runs) on seven functions out of 48. The following factors and their values were used:  $SN = \{100\}$ ,  $D = \{30\}$ , and 'limit' =  $\{50, 100, 200, 400, \infty\}$ . It was reported that 'limit' = 200 was the more appropriate than other values used in that study.

All the aforementioned works exhibit partial experimentation and non-full factorial design on investigating the effect of 'limit' on ABC. However, such partial investigations were still better, in our opinion, than using a fixed setting from a study using different optimisation problem. The results from our study show that the tuning or controlling of the control parameter

'limit' is indeed needed. An example of a study where tuning on 'limit' was applied is presented in [35].

It is worth mentioning that in all of the above mentioned experiments, the better settings for 'limit' were chosen by visual inspection of the results and without any statistical testing. Our study was quite different to the aforementioned works due to the applications of NHST and CRS4EAs. In this respect, our work was similar to [42], where full factorial design and ANOVA statistical analysis were used to investigate the sensitivity of reactive tabu search (RTS) to its meta-parameters.

## 5. Conclusions

As the horse racing approach is still omnipresent, researchers have often compared their algorithms, which are well tuned for (a) particular problem(s), with some standard versions of meta-heuristic algorithms using recommended control parameter settings, which might not be appropriate for some problems used in an experiment. This situation should be avoided. In the recently published guidelines for replication and comparison of experiments in EC [9], we promoted fair comparisons amongst algorithms where all the algorithms used in the comparisons, not only the researchers' preferred, should be using the best control parameter settings. Hence, performing extensive parameter tuning or control [11] for all algorithms involved in an experiment is a prerequisite for a fairer comparison.

This paper has shown that amongst ABC control parameters 'limit' is very sensitive, whilst population size ( $SN$ ) is quite robust (at least for the benchmark suite used in this study). Hence, properly setting control parameter 'limit' should be of particular interest to every ABC user. Furthermore, it was shown in this study that ABC is not always the best performing when 'limit' =  $(SN/2)^*D$ , although it is a very competitive setting. This formula was the best for the vertical approach using 250,000 fitness evaluations for the benchmark suite used in this study. Better settings for 'limit' exist, occasionally statistically significant, for the vertical approach using 100,000 fitness evaluations, as well as for the both horizontal approaches (reaching (sub-)optimal solution at  $10^{-6}$  and  $10^{-12}$ ) for

benchmark suite used in this study. When 100,000 fitness evaluations were available,  $L_k$  was the appropriate choice only for small dimensions ( $D = 2$ , rarely for  $D = 5$  or  $D = 10$ ) amongst all the five presented problems. When the dimension becomes bigger, more appropriate alternatives could be chosen. Hence, proper setting of 'limit' also depends on the available maximum number of fitness evaluations, indicating that ABC convergence with  $L_k$  is not amongst the fastest. Furthermore, as results from the horizontal approach indicate a better ABC convergence whilst obtaining the same accuracy can be achieved with 'limit' settings other than using the recommended formulae. Moreover, setting 'limit' =  $(SN/2)^*D$  has no theoretical explanation in [26] and is based only on partial experimentation on limited number of numerical optimization. Hence, it is too risky to expect that the suggested formula in [26] would be good for other problems. Our recommendation is to perform tuning or control on ABC parameter 'limit'. These findings are valid for ABC only, and no generalisations regarding other meta-heuristic algorithms can be applied. As extensive parameter tuning using full factorial design [33] is often too expensive, researchers should use various already-available tuning approaches (e.g., F-Race [4], Revac [40], SPO [3], CRS-Tuning [49]) for setting control parameter 'limit' or investigate some parameter control approaches (e.g., driven by diversity [46], entropy [36], exploration and exploitation measures [37]), which will be part of our future work. Last but not least, it is shown that CRS4EAs is comparable to NHST, in particular to the multiple pairwise Wilcoxon's test. Both methods pairwise compare the results of an optimisation problem over all  $n$  runs. However, in one tournament, the CRS4EAs compared the results obtained by all participants (more absolute approach), whilst the Wilcoxon's test compared only results of the participants that are of the main interest (more relative approach). Thus, several Wilcoxon's tests were applied separately for each and every comparison. Additionally, for a set of Wilcoxon's tests made on the same data, a post-hoc analysis is needed to avoid inflating Type-I-Error. Nevertheless, the results of CRS4EAs can be compared amongst all participants, whilst in NHST even more additional tests would be needed in this respect. Deeper comparison among CRS4EAs and NHST is presented in our recent work [50].

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## Summary / Santrauka

Artificial Bee Colony (ABC) is a successful meta-heuristic algorithm that has been greatly utilised by researchers. Through our practical experience of ABC, we have noticed that the recommended formula 'limit' =  $n_e * D$  may not be the best choice for different problems. In this work, a set of experiments using horizontal and vertical approaches has been designed and executed with the aim of observing the effect of 'limit' on ABC. The results have been statistically analysed using Null Hypothesis Significance Testing (NHST) as well as the Chess Rating System for Evolutionary Algorithms (CRS4EAs), which is a novel approach for comparing meta-heuristic algorithms. It is shown that the recommended formula is not the best setting for different problems and approaches. Hence, the control parameter 'limit' should be tuned or controlled. The other important result of this study is to show that CRS4EAs is comparable but also shows benefits over NHST.

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Dirbtinė bičių kolonija (ABC) yra sėkmingas, mokslininkų plačiai naudojamas metaheuristinis algoritmas. Per savo praktinę ABC patirtį straipsnio autoriai pastebėjo, kad rekomenduojama formulė 'limit' =  $n_e * D$  ne visomet yra geriausias pasirinkimas tam tikroms problemoms spręsti. Su tikslu įvertinti formulės elemento 'limit' poveikį ABC, straipsnio autoriai sukūrė ir atliko eksperimentus, paremtus horizontaliais ir vertikaliais metodais. Gauti rezultatai statistiškai analizuoti naudojant hipotezės reikšmingumo testavimą (NHST) bei Šachmatų reitingų sistemą Evoliucijos algoritmui (CRS4EAs). Tai yra naujas metodas metaheuristiniams algoritams palyginti. Straipsnyje įrodoma, kad rekomenduojama formulė išties nėra geriausias skirtingų problemų ir metodų nustatymas. Taigi, kontrolės parametras 'limit' turėtų būti nustatytas arba kontroliuojamas. Kitas svarbus šio tyrimo rezultatas – parodoma, kad CRS4EAs yra palyginamas, tačiau, palyginus su NHST, yra pranašesnis.