SUPPLEMENTARY MATERIAL

- A Description of optimization algorithms: This table includes descriptions of each of the optimization algorithms tested in this article. (LaTeX tables)
- **B** Performance tables: These tables provide additional information about the performance of the different optimization algorithms. (LaTeX tables)
- **R-package for EZtune:** R-package EZtune that can implement autotuning of SVMs, GBMs, and adaboost using the Hooke-Jeeves algorithm and genetic algorithm. The package also contains Lichen and Mullein datasets used in the examples in the article. The package is currently available on CRAN and updates are available at https://github.com/jillbo1000/EZtune. (GNU zipped tar file)
- **Code and data for creating grids and performing optimization tests:** The code and data used to create the error and time response surfaces and the code for testing the optimization algorithms is available at

https://github.com/jillbo1000/autotune.

A Description of optimization algorithms

Algorithm	Type	Description
Ant Lion	Metaheuristic	Based on the hunting mechanisms
Mirjalili (2015a)		of antlions
BOBYQA	Derivative free	Derivative free optimization by
Powell (2009)		quadratic approximation
Dragonfly	Metaheuristic	Based on static and dynamic
Mirjalili (2016a)		swarming behaviors of dragonflies
Firefly	Metaheuristic	Based on fireflies use of light to
Yang (2009)		attract other fireflies
Genetic algorithm	Metaheuristic	Uses the principles of natural
Goldberg (1999)		selection in successive generations
		to find an optimal solution
Grasshopper	Metaheuristic	Mimics the behavior of
Saremi et al. (2017)		grasshopper swarms
Grey wolf	Metaheuristic	Mimics leadership hierarchy
Mirjalili et al. (2014)		and hunting methods of grey wolves
Hooke-Jeeves	Derivative free	Pattern search that does a local
Hooke and Jeeves (1961)		search to find a direction where
× /		performance improves and then
		moves in that direction making
		larger moves as long as
		improvement continues
Improved harmony search	Metaheuristic	Mimics the improvisational
Mahdavi et al. (2007)		process of musicians
L-BFGS	Quasi-Newton	Second order method that
Byrd et al. (1995)		estimates the Hessian using
-		only recent gradients
Moth flame	Metaheuristic	Based on the navigation
Mirjalili (2015b)		method of moths called
,		transverse orientation
Nelder-Mead	Derivative free	Direct search algorithm that
Kelley (1999)		generates a simplex from sample
		points, x, and uses
		values of $f(x)$ at the
		vertices to search for an
		optimal solution
Nonlinear conjugate	Gradient	The residual is replaced
gradient		by a gradient and combined
Dai and Yuan (2001)		with a line search method
Particle swarm	Metaheuristic	Based on the evolutionary

Table A.1: List of optimization algorithms used to search tuning parameter spaces with a brief description of each method.

Continued on next page

Algorithm	Type	Description
Shi and Eberhart (1998)		mechanisms that allows
		organisms to adjust their flying
		based on its own flying
		experience and the experiences
		of its companions
Sine cosine	Metaheuristic	Creates multiple initial random
Mirjalili (2016b)		possible solutions and requires
		them to fluctuate towards the
		optimal solution using a
		mathematical model based
		on sine and cosine functions
Spectral projected	Gradient	Uses the spectrum of the
gradient		underlying Hessian to
Birgin et al. (2000)		determine the step lengths
		for gradient descent
Whale	Metaheuristic	Mimics the bubble-net
Mirjalili and Lewis (2016)		hunting strategy of
		humpback whales

Table A.1 – Continued from previous page

B Performance tables

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Optimizer	Type	A balone	BostonHousing	CO2	Crime	AmesHousing	Union	Wage
Hooke-Jeeves	Resub	(7.386, 918s)	(81.7, 19s)	(72.42, 1s)	(1114, 1s)	(5.42e+09, 346s)	(264.8, 2s)	(2510, 0s)
Hooke-Jeeves	$\mathrm{CV}=10$	(4.409, 976s)	(7.941, 156s)	(16.92, 8s)	(659.5, 1s)	(8.61e+08, 1554s)	(76.46, 1s)	(343.8, 1s)
Hooke-Jeeves	$\mathrm{CV}=3$	(4.424, 353s)	(8.991, 34s)	(16.87, 2s)	(754.1, 1s)	(8.64e+08, 647s)	(75.41, 1s)	(422.1, 1s)
Hooke-Jeeves	$\mathrm{Fast}=\mathrm{TRUE}$	(4.46, 7s)	(9.886, 3s)	(23.5, 1s)	(848.6, 1s)	(9.26e+08, 25s)	(77.69, 1s)	(617.4, 1s)
Hooke-Jeeves	${ m Fast}=0.25$	(4.45, 31s)	(9.797, 2s)	(22.66, 1s)	(1053, 1s)	(9.41e+08, 40s)	(74.05, 1s)	(675.2, 1s)
Hooke-Jeeves	${ m Fast}=0.5$	(4.446, 85s)	(9.482, 5s)	(22.79, 1s)	(827.7, 1s)	(9.51e+08, 79s)	(75.61, 1s)	(526.9, 1s)
Hooke-Jeeves	${ m Fast}=0.75$	(4.459, 132s)	(9.754, 9s)	(21.94, 1s)	(793.8, 1s)	(9.40e+08, 161s)	(76.87, 1s)	(705.9, 1s)
Hooke-Jeeves	${ m Fast}=0.9$	(4.451, 174s)	(9.762, 13s)	(18.79, 1s)	(853.6, 1s)	(9.26e+08, 221s)	(79.69, 1s)	(689.1, 1s)
Hooke-Jeeves	${ m Fast}=100$	(4.462, 6s)	(10.1, 2s)	NA	NA	(9.60e+08, 18s)	NA	NA
Hooke-Jeeves	${ m Fast}=200$	(4.464, 8s)	(9.588, 4s)	NA	NA	$(9.64\mathrm{e}{+}08,\ 25\mathrm{s})$	NA	NA
Hooke-Jeeves	${ m Fast}=300$	(4.478, 11s)	(9.194, 9s)	NA	NA	(9.94e+08, 36s)	NA	NA
Hooke-Jeeves	${ m Fast}=400$	(4.454, 14s)	(9.805, 8s)	NA	NA	(9.35e+08, 48s)	NA	NA
Genetic Algorithm	Resub	(7.667, 10494s)	(39.06, 27s)	(77.76, 4s)	(1319, 3s)	(4.58e+09, 352s)	(441.4, 3s)	(2396, 2s)
Genetic Algorithm	$\mathrm{CV}=10$	(4.459, 34760s)	(7.999, 283s)	(13.32, 26s)	(611, 7s)	(8.57e+08, 1620s)	(73.09, 8s)	(323.9, 3s)
Genetic Algorithm	$\mathrm{CV}=3$	(4.514, 8307s)	(8.393, 83s)	(12.82, 8s)	(634.7, 5s)	(9.11e+08, 548s)	(76.99, 4s)	(330.5, 3s)
Genetic Algorithm	$\mathrm{Fast}=\mathrm{TRUE}$	(4.62, 40s)	(10.1, 13s)	(14.1, 4s)	(727.5, 4s)	(8.95e+08, 44s)	(83.97, 3s)	(717.1, 3s)
Genetic Algorithm	${ m Fast}=0.25$	(4.574, 252s)	(10.42, 9s)	(13.58, 4s)	(724.9, 4s)	(8.86e+08, 72s)	(116.3, 3s)	(696.8, 3s)
Genetic Algorithm	${ m Fast}=0.5$	(4.586, 973s)	(9.817, 16s)	(12.9, 5s)	(817.4, 4s)	(8.80e+08, 144s)	(77.97, 3s)	(676.3, 3s)
Genetic Algorithm	${ m Fast}=0.75$	(4.581, 2251s)	(9.963, 26s)	(16.38, 5s)	(847, 5s)	(9.54e+08, 194s)	(78.87, 3s)	(784.9, 3s)
Genetic Algorithm	${ m Fast}=0.9$	(4.67, 2659s)	(10.16, 36s)	(18.77, 5s)	(900, 4s)	(9.11e+08, 271s)	(90.47, 3s)	(626.1, 4s)
Genetic Algorithm	${ m Fast}=100$	(4.548, 32s)	(9.378, 8s)	NA	NA	(9.59e+08, 35s)	NA	NA
Genetic Algorithm	${ m Fast}=200$	(4.659, 41s)	(10.11, 11s)	NA	NA	(8.57e+08, 43s)	NA	NA
Genetic Algorithm	${ m Fast}=300$	(4.581, 53s)	(9.699, 21s)	NA	NA	(9.15e+08, 53s)	NA	NA
Genetic Algorithm	${ m Fast}=400$	(4.566, 71s)	(8.84, 29s)	NA	NA	(8.80e+08, 77s)	NA	NA
Best Grid		4.389	7.183	10.57	487.2	$7.37\mathrm{e}{+}08$	62.7	4.71e-03

Best Grid	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Genetic Algorithm	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Hooke-Jeeves	Optimizer	(cross validated M)
	$\mathrm{Fast}=400$	$\mathrm{Fast}=300$	Fast = 200	$\mathrm{Fast}=100$	${ m Fast}=0.9$	Fast = 0.75	$\mathrm{Fast}=0.5$	$\mathrm{Fast}=0.25$	Fast = TRUE	$\mathrm{CV}=3$	$\mathrm{CV}=10$	Resub	$\mathrm{Fast}=400$	$\mathrm{Fast}=300$	Fast = 200	Fast = 100	${ m Fast}=0.9$	Fast = 0.75	$\mathrm{Fast}=0.5$	$\mathrm{Fast}=0.25$	Fast = TRUE	$\mathrm{CV}=3$	$\mathrm{CV}=10$	Resub	Type	SE, computatic
4.442	(4.681, 303s)	(4.738, 273s)	(4.69, 221s)	(4.656, 169s)	(4.688, 1814s)	(4.641, 1489s)	(4.598, 1098s)	(4.588, 567s)	(4.726, 209s)	(4.581, 3549s)	(4.571, 12460s)	(5.778, 4067s)	(4.97, 199s)	(5.015, 182s)	(4.947, 161s)	(4.928, 104s)	(4.657, 1193s)	(4.583, 881s)	(4.573, 706s)	(4.721, 423s)	(4.961, 163s)	(4.579, 2515s)	(4.588, 11366s)	(5.659, 1832s)	Abalone	on time in secor
6.8	(7.834, 603s)	(8.039, 484s)	(7.968, 326s)	(8.207, 113s)	(8.379, 538s)	(7.853, 447s)	(7.808, 419s)	(8.097, 144s)	(7.965, 259s)	(7.778, 1398s)	(7.987, 5843s)	(8.082, 611s)	(8.176, 253s)	(7.728, 209s)	(8.131, 144s)	(7.923, 63s)	(8.051, 322s)	(8.206, 253s)	(7.878, 167s)	(7.889, 90s)	(8.47, 144s)	(7.664, 668s)	(7.821, 2657s)	(8.036, 468s)	BostonHousing	ıds).
4.568	NA	NA	NA	NA	(7.084, 25s)	(6.758, 20s)	(7.059, 15s)	(7.975, 2s)	(6.882, 13s)	(6.517, 53s)	(6.343, 179s)	(9.286, 34s)	NA	NA	NA	NA	(6.248, 12s)	(5.355, 10s)	(7.017, 6s)	(5.505, 1s)	(7.174, 6s)	(6.567, 25s)	(5.281, 103s)	(8.409, 13s)	CO2	C
391.7	NA	NA	NA	NA	(580.7, 22s)	(573.4, 18s)	(544.5, 12s)	NA	(580.7, 10s)	(556, 42s)	(570.2, 194s)	(594.7, 20s)	NA	NA	NA	NA	(607.4, 11s)	(628.4, 8s)	(645.6, 5s)	(569.8, 1s)	(572.8, 5s)	(550.4, 20s)	(580.2, 102s)	(570.7, 13s)	Crime	
$6.04 \mathrm{e}{+}08$	(6.86e+08, 1580s)	(7.24e+08, 1524s)	$(6.98\mathrm{e}{+}08,1052\mathrm{s})$	(7.10e+08, 469s)	(7.40e+08, 4433s)	(7.36e+08, 5229s)	(7.26e+08, 2780s)	$(6.72\mathrm{e}{+}08,1649\mathrm{s})$	(7.19e+08, 927s)	(6.58e+08, 12907s)	(7.00e+08, 58628s)	$(8.03e{+}08, 5941s)$	(7.06e+08, 981s)	(7.26e+08, 736s)	(7.00e+08, 519s)	(7.03e+08, 261s)	(7.06e+08, 2534s)	(7.09e+08, 1907s)	(6.74e+08, 1577s)	(6.67e+08, 794s)	(7.18e+08, 527s)	$(6.92\mathrm{e}{+}08, 5539\mathrm{s})$	(7.15e+08, 22685s)	(7.63e+08, 4154s)	AmesHousing	
82.86	NA	NA	NA	NA	(119.2, 10s)	(126.1, 9s)	(121.6, 4s)	(124.9, 2s)	(117.5, 6s)	(111.3, 14s)	(99.73, 48s)	(133.2, 15s)	NA	NA	NA	NA	(99.76, 4s)	(105.4, 3s)	(98.26, 2s)	(107.1, 0s)	(94.61, 2s)	(96.38, 8s)	(94.73, 37s)	(131.4, 5s)	Union	
0.0262	NA	NA	NA	NA	(2118, 7s)	NA	NA	NA	NA	NA	(1751, 36s)	NA	NA	NA	NA	NA	(1744, 3s)	NA	NA	NA	NA	NA	(1455, 39s)	(2201, 4s)	Wage	

Table B.2: Average mean squared errors from cross validation model verification and computation times in seconds for gradient boosting regression with EZtune. The best mean squared errors from the grid search are included in the table for reference. Table entries are

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Optimizer	Tvpe	BreastCancer	Ionosphere	Lichen	Mullein	Pima	Sonar
Hooke-Jeeves	Resub	(0.0455, 2s)	(0.0521, 2s)	(0.1821, 11s)	(0.0581, 6998s)	(0.3031, 7s)	(0.1327, 12s)
Hooke-Jeeves	$\mathrm{CV}=10$	(0.0312, 5s)	(0.0544, 7s)	(0.1446, 44s)	(0.0574, 70130s)	(0.2363, 26s)	(0.1197, 48s)
Hooke-Jeeves	$\mathrm{CV}=3$	(0.0338, 2s)	(0.0587, 3s)	(0.1538, 20s)	(0.0575, 18827s)	(0.2384, 10s)	(0.1274, 26s)
Hooke-Jeeves	Fast = TRUE	(0.0372, 1s)	(0.0587, 2s)	(0.1599, 4s)	(0.1748, 70s)	(0.2384, 1s)	(0.1264, 15s)
Hooke-Jeeves	${ m Fast}=0.25$	(0.0379, 1s)	(0.0581, 2s)	(0.1693, 3s)	(0.0783, 539s)	(0.2393, 1s)	(0.1274, 13s)
Hooke-Jeeves	${ m Fast}=0.5$	(0.0401, 1s)	(0.057, 2s)	(0.164, 5s)	(0.0581, 2745s)	(0.2336, 3s)	(0.1264, 15s)
Hooke-Jeeves	${ m Fast}=0.75$	(0.0379, 1s)	(0.055, 3s)	(0.1705, 8s)	(0.0576, 5128s)	(0.2534, 4s)	(0.1298, 17s)
Hooke-Jeeves	${ m Fast}=0.9$	(0.0397, 1s)	(0.0544, 2s)	(0.1681, 11s)	(0.0681, 7179s)	(0.2436, 5s)	(0.1308, 19s)
Hooke-Jeeves	${ m Fast}=100$	(0.0391, 1s)	(0.0524, 2s)	(0.1623, 3s)	(0.1645, 57s)	(0.2374, 1s)	(0.125, 15s)
Hooke-Jeeves	${ m Fast}=200$	(0.0351, 1s)	(0.0553, 2s)	(0.174, 4s)	(0.169, 64s)	(0.243, 1s)	(0.1298, 16s)
Hooke-Jeeves	${ m Fast}=300$	(0.0365, 1s)	(0.0524, 2s)	(0.16, 5s)	(0.1627, 70s)	(0.2417, 2s)	NA
Hooke-Jeeves	${ m Fast}=400$	(0.0344, 1s)	NA	(0.1582, 6s)	(0.1563, 80s)	(0.2435, 2s)	NA
Genetic Algorithm	Resub	(0.053, 8s)	(0.1598, 10s)	(0.2098, 45s)	(0.0578, 13064s)	(0.3234, 25s)	(0.3111, 58s)
Genetic Algorithm	$\mathrm{CV}=10$	(0.0321, 26s)	(0.0481, 28s)	(0.1496, 227s)	(0.0583, 175904s)	(0.2302, 248s)	(0.1212, 176s)
Genetic Algorithm	$\mathrm{CV}=3$	(0.0327, 11s)	(0.055, 15s)	(0.1494, 84s)	(0.0587, 58531s)	(0.2355, 72s)	(0.1212, 105s)
Genetic Algorithm	Fast = TRUE	(0.0347, 5s)	(0.0575, 9s)	(0.1601, 14s)	(0.1825, 137s)	(0.2322, 8s)	(0.1269, 80s)
Genetic Algorithm	${ m Fast}=0.25$	(0.0362, 4s)	(0.0584, 8s)	(0.1526, 15s)	(0.075, 1338s)	(0.2359, 6s)	(0.1298, 67s)
Genetic Algorithm	${ m Fast}=0.5$	(0.0329, 5s)	(0.0581, 9s)	(0.1487, 24s)	(0.0608, 5163s)	(0.2371, 15s)	(0.126, 76s)
Genetic Algorithm	${ m Fast}=0.75$	(0.0378, 6s)	(0.0601, 9s)	(0.1606, 38s)	(0.0587, 13604s)	(0.2384, 25s)	(0.1173, 76s)
Genetic Algorithm	${ m Fast}=0.9$	(0.0394, 6s)	(0.0655, 8s)	(0.1568, 41s)	(0.059, 13408s)	(0.244, 38s)	(0.1212, 75s)
Genetic Algorithm	${ m Fast}=100$	(0.0397, 4s)	(0.0604, 8s)	(0.1662, 11s)	(0.1898, 117s)	(0.2348, 5s)	(0.1269, 74s)
Genetic Algorithm	${ m Fast}=200$	(0.0354, 5s)	(0.0621, 10s)	(0.1539, 15s)	(0.1813, 126s)	(0.2357, 8s)	(0.1231, 64s)
Genetic Algorithm	${ m Fast}=300$	(0.0359, 4s)	(0.0644, 9s)	(0.1551, 17s)	(0.1786, 142s)	(0.2353, 12s)	NA
Genetic Algorithm	${ m Fast}=400$	(0.0329, 6s)	NA	(0.1515, 22s)	(0.1709, 202s)	(0.232, 15s)	NA
Best Grid		0.0234	0.0427	0.131	0.0682	0.2174	0.101

(cross validated erro	or rate, computs	n time in sec	conds).		N # - 11 _ 2	ר	2
Optimizer	Type	BreastCancer	Ionosphere	Lichen	Mullein	Pima	Sonar
Hooke-Jeeves	Resub	(0.0303, 30s)	(0.0681, 58s)	(0.1606, 124s)	(0.0779, 6388s)	(0.269, 47s)	(0.1341, 347s)
Hooke-Jeeves	$\mathrm{CV}=10$	(0.0313, 331s)	(0.0698, 667s)	(0.163, 1529s)	(0.0787, 54699s)	(0.2587, 372s)	(0.1279, 4171s)
Hooke-Jeeves	$\mathrm{CV}=3$	(0.0318, 79s)	(0.067, 157s)	(0.1629, 460s)	(0.0786, 11786s)	(0.2577, 107s)	(0.1308, 1081s)
Hooke-Jeeves	Fast = TRUE	(0.0319, 15s)	(0.0712, 47s)	(0.1592, 48s)	(0.1399, 115s)	(0.2665, 17s)	(0.1457, 263s)
Hooke-Jeeves	${ m Fast}=0.25$	(0.0297, 14s)	(0.0687, 23s)	(0.1617, 54s)	(0.0939, 1070s)	(0.2642, 15s)	(0.1428, 107s)
Hooke-Jeeves	${ m Fast}=0.5$	(0.0293, 21s)	(0.0675, 42s)	(0.1581, 114s)	(0.089, 2589s)	(0.2585, 23s)	(0.1288, 275s)
Hooke-Jeeves	$\mathrm{Fast}=0.75$	(0.0331, 27s)	(0.0718, 68s)	(0.163, 145s)	(0.0836, 4395s)	(0.2643, 34s)	(0.1428, 381s)
Hooke-Jeeves	${ m Fast}=0.9$	(0.0319, 27s)	(0.0672, 77s)	(0.1611, 152s)	(0.101, 3720s)	(0.2646, 47s)	(0.126, 420s)
Hooke-Jeeves	Fast = 100	(0.0309, 9s)	(0.0675, 27s)	(0.1594, 30s)	(0.1207, 99s)	(0.2651, 11s)	(0.1327, 247s)
Hooke-Jeeves	$\mathrm{Fast}=200$	(0.0312, 15s)	(0.0704, 46s)	(0.1623, 50s)	(0.1217, 137s)	(0.2604, 16s)	(0.1428, 401s)
Hooke-Jeeves	${ m Fast}=300$	(0.0318, 18s)	(0.0655, 65s)	(0.1618, 82s)	(0.1131, 166s)	(0.2613, 22s)	NA
Hooke-Jeeves	${ m Fast}=400$	(0.0306, 27s)	NA	(0.164, 106s)	(0.1062, 187s)	(0.2642, 28s)	NA
Genetic Algorithm	Resub	(0.0328, 224s)	(0.0724, 438s)	(0.1585, 1100s)	(0.0703, 17910s)	(0.2747, 266s)	(0.1524, 466s)
Genetic Algorithm	$\mathrm{CV}=10$	(0.0294, 2192s)	(0.0644, 4026s)	(0.154, 11211s)	(0.0705, 159183s)	(0.2423, 1609s)	(0.1337, 4398s)
Genetic Algorithm	$\mathrm{CV}=3$	(0.0324, 609s)	(0.0692, 820s)	(0.1574, 2654s)	(0.0712, 62064s)	(0.2401, 458s)	(0.1361, 809s)
Genetic Algorithm	Fast = TRUE	(0.0312, 104s)	(0.0695, 241s)	(0.1549, 231s)	(0.1113, 784s)	(0.2495, 80s)	(0.1394, 1152s)
Genetic Algorithm	${ m Fast}=0.25$	(0.0322, 84s)	(0.0675, 115s)	(0.156, 279s)	(0.0746, 6952s)	(0.243, 71s)	(0.1577, 373s)
Genetic Algorithm	$\mathrm{Fast}=0.5$	(0.0312, 149s)	(0.0692, 221s)	(0.1575, 712s)	(0.071, 14104s)	(0.2448, 129s)	(0.1457, 941s)
Genetic Algorithm	Fast = 0.75	(0.0322, 196s)	(0.0738, 379s)	(0.1625, 985s)	(0.0729, 36854s)	(0.2458, 190s)	(0.1481, 1900s)
Genetic Algorithm	${ m Fast}=0.9$	(0.0316, 215s)	(0.0681, 364s)	(0.1585, 1050s)	(0.0709, 34875s)	(0.2544, 222s)	(0.1495, 1875s)
Genetic Algorithm	$\mathrm{Fast}=100$	(0.0299, 58s)	(0.0652, 128s)	(0.1565, 142s)	(0.0957, 462s)	(0.2454, 41s)	(0.1375, 1155s)
Genetic Algorithm	$\mathrm{Fast}=200$	(0.0309, 103s)	(0.0709, 291s)	(0.159, 344s)	(0.1126, 735s)	(0.2402, 72s)	(0.137, 2034s)
Genetic Algorithm	$\mathrm{Fast}=300$	(0.031, 159s)	(0.0687, 387s)	(0.1558, 529s)	(0.089, 1010s)	(0.2406, 95s)	NA
Genetic Algorithm	$\mathrm{Fast}=400$	(0.0313, 210s)	NA	(0.1558, 674s)	(0.1026, 1158s)	(0.2443, 112s)	NA
Best Grid		0.022	0.0484	0.1333	0.0733	0.2214	0.0962

classification with EZtune. The best classification errors from the grid search are included in the table for reference. Table entries are Table B.4: Average classification errors from cross validation model verification and computation times in seconds for gradient boosting

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Optimizer	Type	BreastCancer	Ionosphere	Lichen	Mullein	Pima	Sonar
Hooke-Jeeves	Resub	(0.0347, 131s)	(0.0738, 207s)	(0.1689, 381s)	(0.1254, 12601s)	(0.2786, 1216s)	(0.1668, 234s)
Hooke-Jeeves	$\mathrm{CV}=10$	(0.0351, 1568s)	(0.0812, 2145s)	(0.1615, 3472s)	(0.1265, 123910s)	(0.2452, 8702s)	(0.1659, 3099s)
Hooke-Jeeves	$\mathrm{CV}=3$	(0.0344, 455s)	(0.0781, 662s)	(0.1615, 1086s)	(0.1255, 27970s)	(0.2409, 2596s)	(0.1553, 851s)
Hooke-Jeeves	$\mathrm{Fast}=\mathrm{TRUE}$	(0.0357, 114s)	(0.0755, 221s)	(0.165, 299s)	(0.1795, 528s)	(0.2518, 709s)	(0.1663, 322s)
Hooke-Jeeves	${ m Fast}=0.25$	(0.034, 114s)	(0.0789, 210s)	(0.1708, 298s)	(0.1298, 2964s)	(0.249, 672s)	(0.1582, 265s)
Hooke-Jeeves	${ m Fast}=0.5$	(0.036, 148s)	(0.0764, 198s)	(0.1638, 322s)	(0.1272, 6286s)	(0.2574, 778s)	(0.1524, 315s)
Hooke-Jeeves	${ m Fast}=0.75$	(0.0334, 163s)	(0.0789, 218s)	(0.1599, 386s)	(0.1292, 7831s)	(0.2479, 909s)	(0.1562, 302s)
Hooke-Jeeves	${ m Fast}=0.9$	(0.0354, 145s)	(0.0772, 245s)	(0.1658, 370s)	(0.1327, 9046s)	(0.2496, 940s)	(0.1471, 312s)
Hooke-Jeeves	${ m Fast}=100$	(0.0366, 108s)	(0.0778, 174s)	(0.1667, 227s)	(0.1874, 412s)	(0.2543, 595s)	(0.1591, 316s)
Hooke-Jeeves	${ m Fast}=200$	(0.034, 124s)	(0.0766, 239s)	(0.1682, 220s)	(0.1864, 445s)	(0.2491, 767s)	(0.1639, 228s)
Hooke-Jeeves	${ m Fast}=300$	(0.0351, 128s)	(0.0795, 232s)	(0.1667, 310s)	(0.1942, 427s)	(0.2418, 705s)	NA
Hooke-Jeeves	${ m Fast}=400$	(0.0348, 150s)	NA	(0.1687, 297s)	(0.1802, 523s)	(0.247, 703s)	NA
Genetic Algorithm	Resub	(0.0306, 523s)	(0.0718, 847s)	(0.1582, 1999s)	(0.1137, 51756s)	(0.276, 4191s)	(0.1404, 1070s)
Genetic Algorithm	$\mathrm{CV}=10$	(0.0327, 5165s)	(0.0704, 12083s)	(0.1635, 22474s)	(0.1282, 224020s)	NA	(0.1341, 14681s)
Genetic Algorithm	$\mathrm{CV}=3$	(0.0318, 1772s)	(0.0687, 2917s)	(0.1573, 5970s)	(0.1202, 77899s)	(0.2607, 12742s)	(0.1365, 4128s)
Genetic Algorithm	$\mathrm{Fast}=\mathrm{TRUE}$	(0.031, 568s)	(0.0724, 793s)	(0.1619, 1228s)	(0.1412, 1837s)	(0.2698, 3064s)	(0.1351, 1358s)
Genetic Algorithm	${ m Fast}=0.25$	(0.0328, 528s)	(0.0698, 738s)	(0.1587, 1305s)	(0.1265, 11429s)	(0.2642, 3588s)	(0.1413, 1120s)
Genetic Algorithm	${ m Fast}=0.5$	(0.0321, 641s)	(0.0724, 848s)	(0.1543, 1395s)	(0.1281, 21992s)	(0.2618, 3508s)	(0.1457, 1210s)
Genetic Algorithm	${ m Fast}=0.75$	(0.03, 676s)	(0.0709, 1070s)	(0.1611, 1770s)	(0.125, 35719s)	(0.2674, 4699s)	(0.1317, 1332s)
Genetic Algorithm	${ m Fast}=0.9$	(0.0316, 473s)	(0.0709, 794s)	(0.1571, 2247s)	(0.1277, 47479s)	(0.2661, 5161s)	(0.1308, 1283s)
Genetic Algorithm	${ m Fast}=100$	(0.0335, 428s)	(0.0729, 944s)	(0.1608, 933s)	(0.1383, 1337s)	(0.2745, 2580s)	(0.1418, 1099s)
Genetic Algorithm	${ m Fast}=200$	(0.0309, 466s)	(0.0721, 825s)	(0.157, 1165s)	(0.1359, 1729s)	(0.2682, 3134s)	(0.1413, 1137s)
Genetic Algorithm	${ m Fast}=300$	(0.0313, 821s)	(0.0746, 859s)	(0.1568, 1502s)	(0.1271, 2433s)	(0.2755, 3895s)	NA
Genetic Algorithm	$\mathrm{Fast}=400$	(0.0324, 807s)	NA	(0.1599, 1576s)	(0.1294, 2619s)	(0.2669, 4392s)	NA
Best Grid		0.019	0.0484	0.125	0.0814	0.2109	0.0865

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