

Foreword

Stochastic Global Optimisation Workshop, Hanmer Springs, New Zealand,
June 2001 (“LetSGO 01”)



Twenty global optimisers met for a week in the spa town of Hanmer Springs, in the foothills of the Southern Alps of New Zealand, in late June 2001. It was an experimental week, an attempt to run a true “workshop”. Prior to the workshop, five duos had prepared “Discussion” papers, backgrounding particular problems; these had appeared on the web site at www-ist.massey.ac.nz/sgo. On the morning of the first day of the workshop these were presented orally, after which participants were invited to join an active research group for the week.

Some consolidation of the original topics took place and three groups were formed. Groups tended to work every morning and evening, and relaxed in the afternoon (walking, white-water rafting, mountain biking, soaking in the hot pools). On the Friday morning each group presented their findings to the rest of the participants. This issue contains both the discussion papers and the findings papers from these three groups.

The first group looked into the problem of how to tailor a stochastic algorithm to the landscape of an objective function. The second group studied pure random search for a noisy objective function. The third group explored the application of a variety of stochastic global optimisation algorithms to real problems.

Some reflection on the week is appropriate. We really needed a month together. The enormous enthusiasm and flow of ideas generated in the time

together was hard to maintain afterwards, when all groups were scattered over the globe. The second group doubtless focused on the right sized problem; they completed their findings paper rapidly after the workshop. The other two groups had bitten off more sizeable research portions, and had to modify their goals substantially.

Thanks are due to the Marsden Fund of the Royal Society of New Zealand for making the workshop possible. Would we do it again? Of course!

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