DM811
HEURISTICS AND LOCAL SEARCH ALGORITHMS
FOR COMBINATORIAL OPTIMZATION

Lecture 14

Experimental Analysis

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slides partly based on
McGeoch's lectures
at the summer school in Lipari, 2008

Outline

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Building an experimental environment

You will need these files for your project:

- The code that implements the algorithm. (Several versions.)
- The input:
  Instances for the algorithm, parameters to guide the algorithm, instructions for reporting.
- The output:
  The result, the performance measurements, perhaps animation data.
- The journal:
  A record of your experiments and findings.
- Analysis tools:
  statistics, data analysis, visualization, report.

How will you organize them? How will you make them work together?

Example

Input and reporting controls on command line

```
mssh -i instance.in -o output.sol -l run.log > data.out
```

Output on stdout self-describing

```
#stat instance.in 30 90
seed: 9897868
Parameter1: 30
Parameter2: A
Read instance. Time: 0.016001
begin try 1
best 0 col 22 time 0.004000 iter 0 par_iter 0
best 3 col 21 time 0.004000 iter 0 par_iter 0
best 1 col 21 time 0.004000 iter 0 par_iter 0
best 0 col 21 time 0.004000 iter 1 par_iter 1
best 6 col 20 time 0.004000 iter 3 par_iter 1
best 4 col 20 time 0.004000 iter 4 par_iter 2
best 2 col 20 time 0.004000 iter 6 par_iter 4
exit iter 7 time 1.000062
end try 1
```


Example

If one program that implements many heuristics

- re-compile for new versions but take old versions with a journal in archive.
- use command line parameters to choose among the heuristics
- C: `getopt`, `getopt_long`, `opag` (option parser generator)
  Java: package `org.apache.commons.cli`

  ```
  mssh -i instance.in -o output.sol -l run.log --solver 2-opt > data.out
  ```
- use identifying labels in naming file outputs

Example

- So far: one run per instance. Multiple runs, multiple instances and multiple algorithms ➨ unix script (eg, bash one line program, perl, php)
- Data analysis: Select line identifier from output file, combine, send to grasp scripts.
  Example

  ```
  grep #stat | cut -f 2 -d " "
  ```
- Data in form of matrix or data frame goes directly into R imported by `read.table()`, untouched by human hands

  ```
  alg instance     run sol time
  ROS le450_15a.col 3 21 0.00267
  ROS le450_15b.col 3 21 0
  ROS le450_15d.col 3 31 0.00267
  RLF le450_15a.col 3 17 0.00533
  RLF le450_15b.col 3 16 0.008
  ...
  ```
- Visualization: Select animation commands from output file, send to animation tool.

Outline

Program Profiling

- Check the correctness of your solutions many times
- Plot the development of
  - best visited solution quality
  - current solution quality

  over time and compare with other features of the algorithm.

Code Optimization

- Profile time consumption per program components
  - under Linux: `gprof`
    1. add flag `-pg` in compilation
    2. run the program
    3. `gprof gmon.out > a.txt`
  - Java VM profilers (plugin for eclipse)

– Can't control / isolate components of interest.
– All profilers will affect runtime.
– Library function calls not shown.
– Timing is not so accurate (based on interval counts), especially for quick functions. Function times rarely add up to whole.
– Doesn't work with multithreaded, multicore programs.

Where do speedups come from?

Where can maximum speedup be achieved?
How much speedup should you expect?

Code Tuning

- Caution: proceed carefully! Let the optimizing compiler do its work!
- Expression Rules: Recode for smaller instruction counts.
- Loop and procedure rules: Recode to avoid loop or procedure call overhead.
- Hidden costs of high-level languages
- String comparisons in C: proportional to length of the string, not constant
- Object construction / de-allocation: very expensive
- Matrix access: row-major order $\neq$ column-major order
- Exploit algebraic identities

Where Speedups Come From?

McGeoch reports conventional wisdom, based on studies in the literature.

- Concurrency is tricky: bad -7x to good 500x
- Classic algorithms: to 1trillion and beyond
- Data-aware: up to 100x
- Memory-aware: up to 20x
- Algorithm tricks: up to 200x
- Code tuning: up to 10x
- Change platforms: up to 10x

Relevant Literature

Bentley, **Writing Efficient Programs; Programming Pearls** (Chapter 8 Code Tuning)

Kernighan and Pike, **The Practice of Programming** (Chapter 7 Performance).
Shirazi, **Java Performance Tuning**, O'Reilly

McCluskey, **Thirty ways to improve the performance of your Java program.** Manuscript and website: `www.glenmcci.com/jperf`

Randal E. Bryant e David R. O'Hallaron: **Computer Systems: A Programmer's Perspective**, Prentice Hall, 2003, (Chapter 5)