
Daniel E Finkel
New Analysis of the DIRECT Algorithm

116 Sarabande Dr. Cary
NC 27513
`definkel@eos.ncsu.edu`
C.T. Kelley

DIRECT is a global optimization algorithm that can be effective in solving medium sized, noisy "black-box" problems with multiple local minima. In this talk, we will describe DIRECT, and present some new nonsmooth analysis of the algorithm. We will also discuss improvements to DIRECT that have been guided by the analysis.