Tuning BARON using derivative-free optimization algorithms

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Optimization solvers include many options that allow users to control different aspects of them. All previous proposed methods for tuning optimization solvers options have focused on MILP and local NLP solvers. A total of 27 derivative-free optimization algorithms are used on a set of 126 benchmark problems to find the optimal values for the options of the global optimization solver BARON. Detailed computational results will be presented.