

# Technical Appendix for “Expected Hypervolume Improvement Is a Particular Hypervolume Improvement”

## A. PROOFS

### A.1 The Proof of Theorem 2

**Theorem 2.** Given  $A = \{\mathbf{f}^{(1)}, \dots, \mathbf{f}^{(n)}\} \subset \mathbb{R}^m$ ,  $\boldsymbol{\mu} \in \mathbb{R}^{qm}$ ,  $\boldsymbol{\Sigma} \in \mathcal{S}_{++}^{qm \times qm}$  in the  $q$ EHVI problem. For each index set  $I \subset \{1, \dots, q\}$ , define  $\hat{A}(I) = \{\hat{\mathbf{f}}^{(1)}(I), \dots, \hat{\mathbf{f}}^{(n)}(I)\} \subset \mathbb{R}^m$ ,  $\hat{\mathbf{r}}(I) \in \mathbb{R}^m$  by

$$\hat{\mathbf{r}}_j(I) = q\text{MinEI}(0, \boldsymbol{\mu}_I^{(j)}, \boldsymbol{\Sigma}_{I \times I}^{(j)}), \forall 1 \leq j \leq m$$

and for  $1 \leq i \leq n, 1 \leq j \leq m$ ,

$$\hat{\mathbf{f}}_j^{(i)}(I) = \hat{\mathbf{r}}_j(I) - q\text{MinEI}(\mathbf{f}_j^{(i)}, \boldsymbol{\mu}_I^{(j)}, \boldsymbol{\Sigma}_{I \times I}^{(j)}),$$

where  $\boldsymbol{\mu}_I^{(j)}, \boldsymbol{\Sigma}_{I \times I}^{(j)}$  are the mean and covariance matrix of  $(\mathbf{y}_j^{(i)})_{i \in I}$  (see the definition of  $q$ EHVI), respectively. Then,

$$q\text{EHVI}(A; \boldsymbol{\mu}, \boldsymbol{\Sigma}) = \sum_{I \subset \{1, \dots, q\}} (-1)^{|I|+1} \text{HVI}(\{\hat{\mathbf{r}}(I)\}, \hat{A}(I)).$$

*Proof.* For  $\{\mathbf{y}^{(i)}\}_{i=1}^q \sim \mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma})$  in the  $q$ EHVI problem, define

$$\mathbf{Y} := (\mathbf{y}_1^{(1)}, \dots, \mathbf{y}_1^{(q)}, \mathbf{y}_2^{(1)}, \dots, \mathbf{y}_2^{(q)}, \dots, \mathbf{y}_m^{(1)}, \dots, \mathbf{y}_m^{(q)}).$$

Then,  $\mathbf{Y} \sim \mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma})$  after rearranging some rows and columns of  $\boldsymbol{\mu}, \boldsymbol{\Sigma}$ . We still use  $\boldsymbol{\mu}, \boldsymbol{\Sigma}$  without causing confusion.

Further, we define

$$\mathbf{Y}^{(i)} := (\mathbf{y}_i^{(1)}, \dots, \mathbf{y}_i^{(q)}), \forall 1 \leq i \leq m.$$

Then,  $\mathbf{Y} = (\mathbf{Y}^{(1)}, \dots, \mathbf{Y}^{(m)})$ . Under the assumption that different objective functions are mutually independent,  $\{\mathbf{Y}^{(i)}\}_{i=1}^m$  are mutually independent. Therefore,

$$\xi_{\boldsymbol{\mu}, \boldsymbol{\Sigma}}(z_1^{(1)}, \dots, z_m^{(q)}) = \prod_{i=1}^m \xi_{\boldsymbol{\mu}_{(i-1)m+1:im}, \boldsymbol{\Sigma}_{(i-1)m+1:im \times (i-1)m+1:im}}(z_i^{(1)}, \dots, z_i^{(q)}).$$

Let  $\boldsymbol{\mu}^{(i)} := \boldsymbol{\mu}_{(i-1)m+1:im}$  and  $\boldsymbol{\Sigma}^{(i)} := \boldsymbol{\Sigma}_{(i-1)m+1:im \times (i-1)m+1:im}$ ,  $\forall 1 \leq i \leq m$ . Then,

$$\xi_{\boldsymbol{\mu}, \boldsymbol{\Sigma}}(z_1^{(1)}, \dots, z_m^{(q)}) = \prod_{i=1}^m \xi_{\boldsymbol{\mu}^{(i)}, \boldsymbol{\Sigma}^{(i)}}(z_i^{(1)}, \dots, z_i^{(q)}).$$

In the following, we formulate  $q$ EHVI as a repeated integral:

$$\begin{aligned} q\text{EHVI}(A; \boldsymbol{\mu}, \boldsymbol{\Sigma}) &= \int_{\mathbb{R}^{qm}} \text{HVI}(\{\mathbf{z}^{(1)}, \dots, \mathbf{z}^{(q)}\}, A) \xi_{\boldsymbol{\mu}, \boldsymbol{\Sigma}}(z_1^{(1)}, \dots, z_m^{(q)}) dz_1^{(1)} \dots dz_m^{(q)} \\ &= \int_{\mathbb{R}^{qm}} \left[ \int_{\mathbb{R}^m} \mathbf{1}_{\cup_{i=1}^q [\mathbf{0}, \mathbf{z}^{(i)}] \setminus \cup_{i=1}^n [\mathbf{0}, \mathbf{f}^{(i)}]}(\mathbf{w}) d\mathbf{w} \right] \xi_{\boldsymbol{\mu}, \boldsymbol{\Sigma}}(z_1^{(1)}, \dots, z_m^{(q)}) dz_1^{(1)} \dots dz_m^{(q)}. \end{aligned} \quad (\text{S1})$$

Using the inclusion-exclusion principle, we have

$$\mathbf{1}_{\cup_{i=1}^q [\mathbf{0}, \mathbf{z}^{(i)}]}(\mathbf{w}) = \sum_{I=\{j_1, \dots, j_s\} \subset S:=\{1, \dots, q\}} (-1)^{|I|+1} \mathbf{1}_{[\mathbf{0}, \mathbf{z}^*(I)]}(\mathbf{w})$$

where  $\mathbf{z}^*(I)$  means the element-wise minimum of points in  $\{\mathbf{z}^{(i)}\}_{i \in I}$ , that is,

$$\mathbf{z}^*(I) = (\min_{i \in I} \{z_1^{(i)}\}, \min_{i \in I} \{z_2^{(i)}\}, \dots, \min_{i \in I} \{z_m^{(i)}\}).$$

Then,

$$\begin{aligned} \mathbf{1}_{\cup_{i=1}^q [\mathbf{0}, \mathbf{z}^{(i)}] \setminus \cup_{i=1}^n [\mathbf{0}, \mathbf{f}^{(i)}]}(\mathbf{w}) &= \sum_{I=\{j_1, \dots, j_s\} \subset S} (-1)^{|I|+1} \mathbf{1}_{[\mathbf{0}, \mathbf{z}^*(I)] \setminus \cup_{i=1}^n [\mathbf{0}, \mathbf{f}^{(i)}]}(\mathbf{w}) \\ &= \sum_{I=\{j_1, \dots, j_s\} \subset S} (-1)^{|I|+1} \begin{cases} 1, & \mathbf{z}^*(I) \in [\mathbf{w}, +\infty) \text{ and } \mathbf{w} \in [\mathbf{0}, +\infty) \setminus \cup_{i=1}^n [\mathbf{0}, \mathbf{f}^{(i)}] \\ 0, & \text{otherwise} \end{cases}. \end{aligned} \quad (\text{S2})$$

Applying similar proofs as in **Theorem 1**,  $q\text{EHVI}$  can be computed by:

$$\begin{aligned}
& \sum_{I=\{j_1, \dots, j_s\} \subset S} (-1)^{|I|+1} \int_{\Psi} \left[ \int_{\mathbb{R}^{qm}} \begin{cases} \xi_{\mu, \Sigma}(z_1^{(1)}, \dots, z_m^{(q)}) dz_1^{(1)} \cdots dz_m^{(q)}, & \min_{1 \leq k \leq s} \{z_i^{(j_k)}\} \geq w_i, \forall 1 \leq i \leq m \\ 0, & \text{otherwise} \end{cases} \right] dw_1 \cdots dw_m \\
&= \sum_{I=\{j_1, \dots, j_s\} \subset S} (-1)^{|I|+1} \int_{\Psi} \left[ \int_{\mathbb{R}^{qm}} \prod_{i=1}^m \begin{cases} \xi_{\mu^{(i)}, \Sigma^{(i)}}(z_i^{(1)}, \dots, z_i^{(q)}) dz_i^{(1)} \cdots dz_i^{(q)}, & \min_{1 \leq k \leq s} \{z_i^{(j_k)}\} \geq w_i \\ 0, & \text{otherwise} \end{cases} \right] dw_1 \cdots dw_m \quad (\text{S3}) \\
&= \sum_{I=\{j_1, \dots, j_s\} \subset S} (-1)^{|I|+1} \int_{\Psi} \prod_{i=1}^m \left[ \int_{\mathbb{R}^q} \begin{cases} \xi_{\mu^{(i)}, \Sigma^{(i)}}(z_i^{(1)}, \dots, z_i^{(q)}) dz_i^{(1)} \cdots dz_i^{(q)}, & \min_{1 \leq k \leq s} \{z_i^{(j_k)}\} \geq w_i \\ 0, & \text{otherwise} \end{cases} \right] dw_i
\end{aligned}$$

where  $\Psi := [\mathbf{0}, +\infty) \setminus \cup_{i=1}^n [\mathbf{0}, \mathbf{f}^{(i)}]$ .

Define  $\hat{\mathbf{w}}(I) \in \mathbb{R}^m$  depended on  $I$  such that for  $1 \leq j \leq m$ ,

$$\begin{aligned}
\hat{w}_j(I) &= \int_{w_j}^{+\infty} \left[ \int_{\mathbb{R}^q} \begin{cases} \xi_{\mu^{(j)}, \Sigma^{(j)}}(z_j^{(1)}, \dots, z_j^{(q)}) dz_j^{(1)} \cdots dz_j^{(q)}, & \min_{1 \leq k \leq s} \{z_j^{(j_k)}\} \geq t \\ 0, & \text{otherwise} \end{cases} \right] dt \\
&= \int_{\mathbb{R}^q} \left[ \int_{w_j}^{+\infty} \begin{cases} 1 dt, & t \leq \min_{1 \leq k \leq s} \{z_j^{(j_k)}\} \\ 0 dt, & \text{otherwise} \end{cases} \right] \xi_{\mu^{(j)}, \Sigma^{(j)}}(z_j^{(1)}, \dots, z_j^{(q)}) dz_j^{(1)} \cdots dz_j^{(q)} \\
&= \int_{\mathbb{R}^q} \left( \min_{1 \leq k \leq s} \{z_j^{(j_k)}\} - w_j \right)_+ \xi_{\mu^{(j)}, \Sigma^{(j)}}(z_j^{(1)}, \dots, z_j^{(q)}) dz_j^{(1)} \cdots dz_j^{(q)} \quad (\text{S4}) \\
&= \mathbb{E}_{\mu^{(j)}, \Sigma^{(j)}} \left[ \left( \min_{1 \leq k \leq s} \{z_j^{(j_k)}\} - w_j \right)_+ \right] \\
&= q\text{MinEI} \left( w_j, \mu_I^{(j)}, \Sigma_{I \times I}^{(j)} \right).
\end{aligned}$$

Then,  $\hat{w}_j(I)$  is a strictly decreasing function of  $w_j$  and

$$d\hat{w}_j(I) = - \left[ \int_{\mathbb{R}^q} \begin{cases} \xi_{\mu^{(j)}, \Sigma^{(j)}}(z_j^{(1)}, \dots, z_j^{(q)}) dz_j^{(1)} \cdots dz_j^{(q)}, & \min_{1 \leq k \leq s} \{z_j^{(j_k)}\} \geq w_j \\ 0, & \text{otherwise} \end{cases} \right] dw_j. \quad (\text{S5})$$

Transforming the coordinate system in Equation (S3) from  $\mathbf{w}$  to  $\hat{\mathbf{w}}(I)$  for each  $I \subset S$ , we can obtain:

$$\begin{aligned}
q\text{EHVI}(A; \mu, \Sigma) &= \sum_{I=\{j_1, \dots, j_s\} \subset S} (-1)^{|I|+1} \int_{\hat{\Psi}(I)} \prod_{j=1}^m d\hat{w}_j(I) \\
&= \sum_{I=\{j_1, \dots, j_s\} \subset S} (-1)^{|I|+1} \lambda_m(\hat{\Psi}(I)) \quad (\text{S6}) \\
&= \sum_{I=\{j_1, \dots, j_s\} \subset S} (-1)^{|I|+1} \text{HVI}(\{\hat{\mathbf{r}}(I)\}, \hat{A}(I))
\end{aligned}$$

where  $\hat{\Psi}(I) := [\mathbf{0}, \hat{\mathbf{r}}(I)] \setminus \cup_{i=1}^n [\mathbf{0}, \mathbf{f}^{(i)}(I)]$  and  $\hat{A}(I) = \{\hat{\mathbf{f}}^{(1)}(I), \dots, \hat{\mathbf{f}}^{(n)}(I)\}$  with

$$\hat{\mathbf{r}}_j(I) = q\text{MinEI}(0, \mu_I^{(j)}, \Sigma_{I \times I}^{(j)}), \forall 1 \leq j \leq m$$

and

$$\hat{\mathbf{f}}_j^{(i)}(I) = \hat{\mathbf{r}}_j(I) - q\text{MinEI}(\mathbf{f}_j^{(i)}, \mu_I^{(j)}, \Sigma_{I \times I}^{(j)}), \forall 1 \leq i \leq n, 1 \leq j \leq m.$$

□

## A.2 Some Details for **Corollary 2** and **Corollary 4**

For **Corollary 2**, we provide an explicit construction of reducing an arbitrary HVI of one single point to an EHVI problem. Given an arbitrary HVI of one single point:

$$\begin{aligned}
\text{HVI}(\{\mathbf{z}\}, A) &= \lambda_m([\mathbf{0}, \mathbf{z}] \setminus \cup_{i=1}^n [\mathbf{0}, \mathbf{f}^{(n)}]) \\
&= \lambda_m([\mathbf{0}, \mathbf{z}] \setminus \cup_{i=1}^n \{[\mathbf{0}, \mathbf{z}] \cap [\mathbf{0}, \mathbf{f}^{(n)}]\}).
\end{aligned}$$

Define  $\mathbf{f}_{|\mathbf{z}}^{(i)} := (\min\{\mathbf{z}_1, \mathbf{f}_1^{(i)}\}, \dots, \min\{\mathbf{z}_m, \mathbf{f}_m^{(i)}\})$  as the element-wise minimum of  $\mathbf{f}^{(i)}$  and  $\mathbf{z}$  for  $1 \leq i \leq n$ . Then,  $(\mathbf{f}_{|\mathbf{z}}^{(i)})_j \leq \mathbf{z}_j, \forall 1 \leq i \leq n, 1 \leq j \leq m$ , and

$$\text{HVI}(\{\mathbf{z}\}, A) = \text{HVI}\left(\{\mathbf{z}\}, \left\{\mathbf{f}_{|\mathbf{z}}^{(1)}, \dots, \mathbf{f}_{|\mathbf{z}}^{(n)}\right\}\right).$$

As a result, we can always construct an EHVI problem whose result is equal to the right hand side of the above equation, according to **Theorem 1** and the inverse of EI function. This suggests that an algorithm for EHVI leads to an algorithm for HVI of one single point with the same time complexity.

For **Corollary 4**, if treating  $q$  as a variable, based on **Lemma 1**, the cost of computing c.d.f.'s of  $k$ -variate in our formulation is of  $O(mnT_k)$ , where for all  $1 \leq k \leq q$ ,  $T_k := k \binom{q}{k} + k^2 \binom{q}{k+1}$  is the number of c.d.f.'s to be computed for  $k$ -variate normal distributions. The detailed values of  $T_k$  are listed as follows.

TABLE S1  
THE ASYMPTOTIC VALUE OF  $T_k$  AS  $q \rightarrow \infty$

$k$	1	2	$\dots$	$\frac{q}{2}$	$\dots$	$q-1$	$q$
$T_k$	$q^2$	$q^3$	$\dots$	$q^{\frac{3}{2}} 2^q$	$\dots$	$q^2$	$q$

## B. EXPERIMENTAL RESULTS

We provide all the experimental results in Tables S2-S7. The Wilcoxon rank sum test is conducted on the running time with a significance level of 0.01, where the symbols '+', ' $\approx$ ' and '-' denote that the result of other algorithms is significantly faster, statistically similar and significantly slower than our  $q$ EHVI-HVI, respectively. We have the following observations:

- Our  $q$ EHVI-HVI is much more efficient for computing EHVI and gradient of EHVI than DBB and  $q$ DBB-MC. The larger  $m$  and  $n$  are, the more significant its advantages become.
- For  $q$ EHVI ( $q = 2$ ), our  $q$ EHVI-HVI is generally faster than  $q$ DBB-MC using 128 samples for  $m \geq 3$ .
- For  $q$ EHVI ( $q = 4$ ),  $q$ EHVI-HVI is slower than  $q$ DBB-MC using 128 samples when  $m \leq 5$ , but faster for  $m \geq 6$ .
- For  $q$ EHVI ( $q = 6$ ),  $q$ EHVI-HVI is significantly slower than  $q$ DBB-MC in many experiments, except the case that  $m$  is quite large ( $m \geq 8$ ).
- The accuracy of  $q$ DBB-MC using 128 samples may not provide satisfactory results, especially for small values of  $m$ . It is recommended to use more samples when  $m$  is small.

TABLE S2

RESULTS OF COMPUTING EHVI AND GRADIENT OF EHVI IN THE CASE OF  $n = 10$ . THE AVERAGE RUNNING TIME (IN SECONDS) AND STANDARD DEVIATION (IN BRACKETS BELOW) ARE SUMMERIZED. THE SYMBOLS '+', ' $\approx$ ', '-' (IN BRACKETS ON THE RIGHT) MEAN THAT ONE OTHER ALGORITHM IS SIGNIFICANTLY FASTER, STATISTICALLY SIMILAR AND SIGNIFICANTLY SLOWER THAN  $q$ EHVI-HVI, RESPECTIVELY, UNDER THE WILCOXON RANK SUM TEST WITH A SIGNIFICANCE LEVEL OF 0.01. THE ERROR OF  $q$ DBB-MC IS THE AVERAGE RELATIVE ERROR BETWEEN  $q$ DBB-MC AND THE EXACT METHOD DBB, IN WHICH THE BRACKETS UNDER  $q$ DBB-MC IS THE NUMBER OF SAMPLES USED, WHILE THAT OF  $q$ EHVI-HVI IS THE MAXIMUM RELATIVE ERROR BETWEEN  $q$ EHVI-HVI AND DBB

$d$			2	3	4	5	6	7	8
EHVI	Time	$q$ DBB-MC (128)	0.0040 (–) (0.0006)	0.0237 (–) (0.0024)	0.063 (–) (0.044)	0.169 (–) (0.010)	1.059 (–) (0.029)	6.794 (–) (0.061)	33.818 (–) (0.184)
		$q$ DBB-MC (1280)	0.0043 (–) (0.0004)	0.0229 (–) (0.0028)	0.065 (–) (0.044)	0.200 (–) (0.029)	1.078 (–) (0.021)	6.861 (–) (0.183)	34.137 (–) (2.119)
		$q$ DBB-MC (12800)	0.0061 (–) (0.0007)	0.0262 (–) (0.0027)	0.074 (–) (0.052)	0.216 (–) (0.012)	1.223 (–) (0.030)	7.231 (–) (0.089)	35.028 (–) (2.026)
		DBB	0.0027 (–) (0.0002)	0.020 (–) (0.002)	0.058 (–) (0.016)	0.203 (–) (0.018)	1.095 (–) (0.041)	6.982 (–) (0.066)	34.138 (–) (0.188)
		$q$ EHVI-HVI	0.0023 (0.0006)	0.0054 (0.0004)	0.010 (0.001)	0.015 (0.003)	0.015 (0.002)	0.038 (0.004)	0.063 (0.007)
	Error	$q$ DBB-MC (128)	0.2120 (0.1730)	0.0660 (0.0502)	0.060 (0.059)	0.034 (0.028)	0.030 (0.021)	0.031 (0.029)	0.017 (0.016)
		$q$ DBB-MC (1280)	0.0269 (0.0239)	0.0092 (0.0078)	0.007 (0.006)	0.006 (0.005)	0.005 (0.003)	0.003 (0.002)	0.002 (0.002)
		$q$ DBB-MC (12800)	0.0033 (0.0024)	0.0009 (0.0006)	0.001 (0.001)	0.001 (0.000)	0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
		$q$ EHVI-HVI	<2e-14	<1e-14	<1e-14	<1e-14	<1e-14	<2e-14	<3e-14
Gradient of EHVI	Time	$q$ DBB-MC (128)	0.0054 (–) (0.0007)	0.0244 (–) (0.0017)	0.061 (–) (0.007)	0.186 (–) (0.009)	1.074 (–) (0.026)	6.859 (–) (0.053)	33.873 (–) (0.146)
		$q$ DBB-MC (1280)	0.0076 (–) (0.0012)	0.0279 (–) (0.0021)	0.079 (–) (0.014)	0.198 (–) (0.011)	1.155 (–) (0.026)	7.130 (–) (0.221)	34.356 (–) (0.189)
		$q$ DBB-MC (12800)	0.0127 (–) (0.0010)	0.0393 (–) (0.0019)	0.127 (–) (0.021)	0.364 (–) (0.021)	2.022 (–) (0.035)	9.708 (–) (0.320)	57.007 (–) (1.583)
		DBB	0.0040 (–) (0.0003)	0.022 (–) (0.002)	0.083 (–) (0.015)	0.180 (–) (0.032)	1.139 (–) (0.025)	7.134 (–) (0.112)	34.638 (–) (0.141)
		$q$ EHVI-HVI	0.0036 (0.0003)	0.0091 (0.0006)	0.034 (0.003)	0.067 (0.025)	0.108 (0.018)	0.185 (0.070)	0.441 (0.192)
	Error	$q$ DBB-MC (128)	0.2274 (0.1310)	0.0886 (0.0527)	0.049 (0.028)	0.085 (0.041)	0.042 (0.021)	0.033 (0.020)	0.025 (0.011)
		$q$ DBB-MC (1280)	0.0287 (0.0176)	0.0123 (0.0068)	0.008 (0.005)	0.014 (0.008)	0.006 (0.003)	0.005 (0.003)	0.003 (0.002)
		$q$ DBB-MC (12800)	0.0038 (0.0022)	0.0014 (0.0008)	0.001 (0.000)	0.002 (0.001)	0.001 (0.000)	0.001 (0.000)	0.000 (0.000)
		$q$ EHVI-HVI	<7e-15	<6e-15	<6e-15	<2e-14	<7e-15	<1e-14	<7e-15

TABLE S3

RESULTS OF COMPUTING EHVI IN THE CASE OF  $n > 10$ . THE AVERAGE RUNNING TIME (IN SECONDS) AND STANDARD DEVIATION (IN BRACKETS BELOW) ARE SUMMERIZED. THE SYMBOLS '+', '≈', '-' (IN BRACKETS ON THE RIGHT) MEAN THAT ONE OTHER ALGORITHM IS SIGNIFICANTLY FASTER, STATISTICALLY SIMILAR AND SIGNIFICANTLY SLOWER THAN  $qEHVI-HVI$ , RESPECTIVELY, UNDER THE WILCOXON RANK SUM TEST WITH A SIGNIFICANCE LEVEL OF 0.01. THE ERROR OF  $qDBB-MC$  IS THE AVERAGE RELATIVE ERROR BETWEEN  $qDBB-MC$  AND THE EXACT METHOD DBB, WHILE THAT OF  $qEHVI-HVI$  IS THE MAXIMUM RELATIVE ERROR BETWEEN  $qEHVI-HVI$  AND DBB. TESTED ALGORITHMS ARE TERMINATED IF THEY SPEND MORE THAN 100 SECONDS. IN THIS CASE, THE RELATIVE ERROR IS NOT APPLICABLE

$d$			2	3	4	5	6	7	8
$n = 20$	Time	DBB	0.0035 (−) (0.0005)	0.033 (−) (0.003)	0.120 (−) (0.009)	0.536 (−) (0.010)	3.992 (−) (0.237)	42.866 (−) (1.370)	>100
		$qDBB-MC$	0.0026 (−) (0.0004)	0.0321 (−) (0.0025)	0.117 (−) (0.004)	0.532 (−) (0.012)	3.945 (−) (0.162)	42.806 (−) (1.309)	>100
		$qEHVI-HVI$	0.0023 (0.0002)	0.0075 (0.0008)	0.015 (0.001)	0.032 (0.002)	0.053 (0.013)	0.164 (0.046)	0.455 (0.080)
	Error	$qDBB-MC$	0.3702 (0.0189)	0.0715 (0.0040)	0.028 (0.003)	0.067 (0.007)	0.074 (0.005)	0.012 (0.003)	N/A
		$qEHVI-HVI$	<2e-14	<6e-15	<2e-14	<1e-14	<3e-14	<3e-14	N/A
$n = 40$	Time	DBB	0.0036 (−) (0.0005)	0.063 (−) (0.003)	0.236 (−) (0.008)	1.671 (−) (0.049)	20.970 (−) (0.678)	>100	>100
		$qDBB-MC$	0.0026 (−) (0.0002)	0.0610 (−) (0.0027)	0.236 (−) (0.012)	1.665 (−) (0.043)	21.073 (−) (0.560)	>100	>100
		$qEHVI-HVI$	0.0024 (0.0003)	0.0121 (0.0008)	0.029 (0.002)	0.087 (0.012)	0.227 (0.026)	0.713 (0.091)	2.132 (0.245)
	Error	$qDBB-MC$	0.2326 (0.0251)	0.0708 (0.0037)	0.029 (0.004)	0.067 (0.007)	0.074 (0.005)	N/A	N/A
		$qEHVI-HVI$	<1e-14	<9e-15	<2e-14	<1e-14	<2e-14	N/A	N/A
$n = 80$	Time	DBB	0.0041 (−) (0.0008)	0.126 (−) (0.006)	0.579 (−) (0.016)	4.445 (−) (0.081)	>100	>100	>100
		$qDBB-MC$	0.0030 (−) (0.0004)	0.1245 (−) (0.0061)	0.578 (−) (0.021)	4.432 (−) (0.083)	>100	>100	>100
		$qEHVI-HVI$	0.0026 (0.0004)	0.0204 (0.0015)	0.057 (0.003)	0.202 (0.008)	0.828 (0.046)	3.277 (0.224)	6.749 (0.262)
	Error	$qDBB-MC$	0.2599 (0.0186)	0.0711 (0.0040)	0.029 (0.005)	0.068 (0.006)	N/A	N/A	N/A
		$qEHVI-HVI$	<1e-14	<7e-15	<1e-14	<1e-14	N/A	N/A	N/A

TABLE S4

RESULTS OF COMPUTING GRADIENT OF EHVI IN THE CASE OF  $n > 10$ . THE AVERAGE RUNNING TIME (IN SECONDS) AND STANDARD DEVIATION (IN BRACKETS BELOW) ARE SUMMERIZED. THE SYMBOLS '+', '≈', '-' (IN BRACKETS ON THE RIGHT) MEAN THAT ONE OTHER ALGORITHM IS SIGNIFICANTLY FASTER, STATISTICALLY SIMILAR AND SIGNIFICANTLY SLOWER THAN  $qEHVI-HVI$ , RESPECTIVELY, UNDER THE WILCOXON RANK SUM TEST WITH A SIGNIFICANCE LEVEL OF 0.01. THE ERROR OF  $qDBB-MC$  IS THE AVERAGE RELATIVE ERROR OF THE DISTANCE BETWEEN GRADIENTS PROVIDED BY  $qDBB-MC$  AND THE EXACT METHOD DBB, WHILE THAT OF  $qEHVI-HVI$  IS THE MAXIMUM RELATIVE ERROR BETWEEN  $qEHVI-HVI$  AND DBB. TESTED ALGORITHMS ARE TERMINATED IF THEY SPEND MORE THAN 100 SECONDS. IN THIS CASE, THE RELATIVE ERROR IS NOT APPLICABLE

$d$			2	3	4	5	6	7	8
$n = 20$	Time	DBB	0.0050 (−) (0.0005)	0.0369 (−) (0.0019)	0.124 (−) (0.004)	0.565 (−) (0.044)	4.046 (−) (0.160)	43.344 (−) (0.620)	> 100
		$qDBB-MC$	0.0037 (−) (0.0003)	0.0350 (−) (0.0022)	0.119 (−) (0.003)	0.559 (−) (0.053)	4.017 (−) (0.177)	43.765 (−) (1.699)	> 100
		$qEHVI-HVI$	0.0035 (0.0004)	0.0144 (0.0011)	0.066 (0.004)	0.158 (0.021)	0.397 (0.053)	0.878 (0.073)	2.140 (1.449)
	Error	$qDBB-MC$	0.3137 (0.1618)	0.0923 (0.0361)	0.043 (0.017)	0.034 (0.016)	0.057 (0.026)	0.027 (0.014)	N/A
		$qEHVI-HVI$	<8e-15	<6e-15	<1e-14	<1e-14	<1e-14	<1e-14	N/A
$n = 40$	Time	DBB	0.0054 (−) (0.0006)	0.0661 (−) (0.0020)	0.246 (−) (0.008)	1.828 (−) (0.233)	21.462 (−) (0.684)	> 100	> 100
		$qDBB-MC$	0.0039 (−) (0.0005)	0.0620 (−) (0.0010)	0.240 (−) (0.008)	1.747 (−) (0.158)	21.476 (−) (0.703)	> 100	> 100
		$qEHVI-HVI$	0.0037 (0.0004)	0.0276 (0.0007)	0.146 (0.019)	0.479 (0.045)	1.634 (0.117)	3.392 (0.125)	9.082 (0.432)
	Error	$qDBB-MC$	0.3414 (0.1463)	0.1002 (0.0390)	0.043 (0.019)	0.037 (0.020)	0.054 (0.028)	N/A	N/A
		$qEHVI-HVI$	<1e-14	<1e-14	<1e-14	<1e-14	<2e-14	N/A	N/A
$n = 80$	Time	DBB	0.0062 (−) (0.0006)	0.1299 (−) (0.0055)	0.670 (−) (0.141)	4.978 (−) (0.500)	> 100	> 100	> 100
		$qDBB-MC$	0.0041 (−) (0.0004)	0.1237 (−) (0.0044)	0.651 (−) (0.131)	5.207 (−) (0.504)	> 100	> 100	> 100
		$qEHVI-HVI$	0.0038 (0.0003)	0.0744 (0.0156)	0.392 (0.057)	1.333 (0.212)	8.844 (5.320)	25.066 (8.029)	73.635 (6.348)
	Error	$qDBB-MC$	0.3439 (0.1600)	0.0942 (0.0390)	0.042 (0.018)	0.038 (0.013)	N/A	N/A	N/A
		$qEHVI-HVI$	<6e-15	<2e-14	<3e-14	<2e-14	N/A	N/A	N/A

TABLE S5

RESULTS OF COMPUTING  $qEHVI$  IN THE CASE OF  $q = 2$ . THE AVERAGE RUNNING TIME (IN SECONDS) AND STANDARD DEVIATION (IN BRACKETS BELOW) ARE SUMMERIZED. THE SYMBOLS '+', '≈', '-' (IN BRACKETS ON THE RIGHT) MEAN THAT ONE OTHER ALGORITHM IS SIGNIFICANTLY FASTER, STATISTICALLY SIMILAR AND SIGNIFICANTLY SLOWER THAN  $qEHVI$ -HVI, RESPECTIVELY, UNDER THE WILCOXON RANK SUM TEST WITH A SIGNIFICANCE LEVEL OF 0.01. THE BRACKETS UNDER  $qDBB$ -MC IS THE NUMBER OF SAMPLES USED. THE ERROR OF  $qDBB$ -MC IS THE RELATIVE ERROR BETWEEN RESULTS OF  $qDBB$ -MC AND  $qEHVI$ -HVI. TESTED ALGORITHMS ARE TERMINATED IF THEY SPEND MORE THAN 100 SECONDS OR THEY REQUIRE TOO MUCH MEMORY. IN THIS CASE, THE RELATIVE ERROR IS NOT APPLICABLE

$d$			2	3	4	5	6	7	8
$n = 10$	Time	$qDBB$ -MC (128)	0.0050 (+) (0.0046)	0.0213 (+) (0.0015)	0.055 (−) (0.004)	0.172 (−) (0.038)	1.196 (−) (0.025)	7.421 (−) (0.253)	34.092 (−) (0.409)
		$qDBB$ -MC (1280)	0.0129 (−) (0.0047)	0.0242 (+) (0.0021)	0.061 (−) (0.007)	0.191 (−) (0.020)	1.153 (−) (0.022)	7.359 (−) (0.180)	35.229 (−) (0.426)
		$qDBB$ -MC (12800)	0.0127 (−) (0.0013)	0.0400 (−) (0.0055)	0.089 (−) (0.007)	0.245 (−) (0.006)	1.619 (−) (0.032)	8.584 (−) (0.114)	38.421 (−) (1.128)
		$qEHVI$ -HVI	0.0118 (0.0018)	0.0247 (0.0014)	0.037 (0.002)	0.066 (0.004)	0.090 (0.009)	0.109 (0.017)	0.220 (0.042)
	Error	$qDBB$ -MC (128)	0.1373 (0.1037)	0.0514 (0.0144)	0.119 (0.019)	0.037 (0.016)	0.034 (0.024)	0.021 (0.015)	0.022 (0.006)
		$qDBB$ -MC (1280)	0.0250 (0.0121)	0.0084 (0.0064)	0.005 (0.002)	0.003 (0.001)	0.004 (0.003)	0.003 (0.002)	0.004 (0.003)
		$qDBB$ -MC (12800)	0.0033 (0.0010)	0.0011 (0.0006)	0.001 (0.000)	0.001 (0.000)	0.000 (0.000)	0.000 (0.000)	0.000 (0.000)
$n = 20$	Time	$qDBB$ -MC (128)	0.0045 (+) (0.0004)	0.0346 (≈) (0.0029)	0.122 (−) (0.005)	0.560 (−) (0.050)	3.843 (−) (0.069)	41.714 (−) (0.541)	>100
		$qDBB$ -MC (1280)	0.0071 (+) (0.0006)	0.0397 (−) (0.0043)	0.135 (−) (0.007)	0.602 (−) (0.024)	3.927 (−) (0.055)	41.282 (−) (0.193)	>100
		$qDBB$ -MC (12800)	0.0168 (−) (0.0019)	0.0686 (−) (0.0101)	0.233 (−) (0.010)	0.880 (−) (0.030)	5.242 (−) (0.047)	Out of memory	>100
		$qEHVI$ -HVI	0.0123 (0.0023)	0.0347 (0.0035)	0.066 (0.004)	0.113 (0.005)	0.217 (0.038)	0.478 (0.048)	1.210 (0.157)
	Error	$qDBB$ -MC (128)	0.1285 (0.1053)	0.0510 (0.0158)	0.119 (0.016)	0.037 (0.017)	0.030 (0.019)	0.036 (0.007)	N/A
		$qDBB$ -MC (1280)	0.0251 (0.0124)	0.0098 (0.0079)	0.004 (0.002)	0.003 (0.001)	0.004 (0.003)	0.005 (0.003)	N/A
		$qDBB$ -MC (12800)	0.0033 (0.0013)	0.0012 (0.0007)	0.001 (0.000)	0.001 (0.000)	0.000 (0.000)	N/A	N/A
$n = 40$	Time	$qDBB$ -MC (128)	0.0049 (+) (0.0004)	0.0690 (−) (0.0069)	0.263 (−) (0.043)	1.725 (−) (0.115)	20.597 (−) (0.688)	>100	>100
		$qDBB$ -MC (1280)	0.0087 (+) (0.0009)	0.0724 (−) (0.0034)	0.273 (−) (0.014)	1.822 (−) (0.060)	21.961 (−) (2.388)	>100	>100
		$qDBB$ -MC (12800)	0.0238 (−) (0.0038)	0.1210 (−) (0.0070)	0.448 (−) (0.015)	3.343 (−) (0.132)	Out of memory	>100	>100
		$qEHVI$ -HVI	0.0123 (0.0017)	0.0482 (0.0021)	0.116 (0.009)	0.345 (0.021)	0.864 (0.221)	2.442 (0.301)	4.892 (0.619)
	Error	$qDBB$ -MC (128)	0.1436 (0.1151)	0.0498 (0.0149)	0.118 (0.017)	0.038 (0.014)	0.021 (0.006)	N/A	N/A
		$qDBB$ -MC (1280)	0.0233 (0.0110)	0.0080 (0.0062)	0.004 (0.002)	0.003 (0.001)	0.006 (0.005)	N/A	N/A
		$qDBB$ -MC (12800)	0.0035 (0.0011)	0.0013 (0.0006)	0.001 (0.000)	0.001 (0.000)	N/A	N/A	N/A
$n = 80$	Time	$qDBB$ -MC (128)	0.0060 (+) (0.0005)	0.1272 (−) (0.0062)	0.607 (−) (0.056)	4.747 (−) (0.349)	>100	>100	>100
		$qDBB$ -MC (1280)	0.0107 (+) (0.0007)	0.1400 (−) (0.0068)	0.661 (−) (0.036)	4.848 (−) (0.111)	>100	>100	>100
		$qDBB$ -MC (12800)	0.0395 (−) (0.0046)	0.2396 (−) (0.0120)	1.211 (−) (0.043)	13.985 (−) (1.718)	>100	>100	>100
		$qEHVI$ -HVI	0.0155 (0.0055)	0.0842 (0.0057)	0.213 (0.021)	1.034 (0.248)	2.735 (0.323)	10.564 (4.881)	22.249 (1.760)
	Error	$qDBB$ -MC (128)	0.1503 (0.1098)	0.0522 (0.0195)	0.114 (0.018)	0.033 (0.019)	N/A	N/A	N/A
		$qDBB$ -MC (1280)	0.0233 (0.0116)	0.0101 (0.0062)	0.005 (0.002)	0.003 (0.001)	N/A	N/A	N/A
		$qDBB$ -MC (12800)	0.0037 (0.0012)	0.0011 (0.0007)	0.001 (0.000)	0.001 (0.000)	N/A	N/A	N/A

TABLE S6

RESULTS OF COMPUTING  $qEHVI$  IN THE CASE OF  $q = 4$ . THE AVERAGE RUNNING TIME (IN SECONDS) AND STANDARD DEVIATION (IN BRACKETS BELOW) ARE SUMMERIZED. THE SYMBOLS '+', '≈', '-' (IN BRACKETS ON THE RIGHT) MEAN THAT ONE OTHER ALGORITHM IS SIGNIFICANTLY FASTER, STATISTICALLY SIMILAR AND SIGNIFICANTLY SLOWER THAN  $qEHVI$ -HVI, RESPECTIVELY, UNDER THE WILCOXON RANK SUM TEST WITH A SIGNIFICANCE LEVEL OF 0.01. THE BRACKETS UNDER  $qDBB$ -MC IS THE NUMBER OF SAMPLES USED. THE ERROR OF  $qDBB$ -MC IS THE RELATIVE ERROR BETWEEN RESULTS OF  $qDBB$ -MC AND  $qEHVI$ -HVI. TESTED ALGORITHMS ARE TERMINATED IF THEY SPEND MORE THAN 100 SECONDS OR THEY REQUIRE TOO MUCH MEMORY. IN THIS CASE, THE RELATIVE ERROR IS NOT APPLICABLE

$d$			2	3	4	5	6	7	8
$n = 10$	Time	$qDBB$ -MC (128)	0.0060 (+) (0.0007)	0.0239 (+) (0.0046)	0.056 (+) (0.002)	0.165 (+) (0.007)	1.138 (+) (0.015)	6.903 (−) (0.094)	34.296 (−) (0.493)
		$qDBB$ -MC (1280)	0.0188 (+) (0.0018)	0.0501 (+) (0.0046)	0.121 (+) (0.007)	0.316 (+) (0.023)	1.257 (−) (0.024)	7.772 (−) (0.199)	35.332 (−) (0.246)
		$qDBB$ -MC (12800)	0.0480 (+) (0.0042)	0.0952 (+) (0.0045)	0.221 (+) (0.010)	0.707 (+) (0.022)	3.178 (−) (0.043)	61.591 (−) (4.819)	Out of memory
		$qEHVI$ -HVI	0.4135 (0.0239)	0.6607 (0.0369)	0.844 (0.048)	1.038 (0.057)	1.212 (0.074)	1.967 (0.115)	2.468 (0.139)
	Error	$qDBB$ -MC (128)	0.0449 (0.0377)	0.0486 (0.0308)	0.057 (0.031)	0.014 (0.011)	0.029 (0.023)	0.012 (0.009)	0.013 (0.010)
		$qDBB$ -MC (1280)	0.0250 (0.0196)	0.0104 (0.0073)	0.011 (0.008)	0.005 (0.004)	0.004 (0.003)	0.005 (0.003)	0.005 (0.004)
		$qDBB$ -MC (12800)	0.0047 (0.0031)	0.0019 (0.0012)	0.001 (0.001)	0.001 (0.001)	0.001 (0.001)	0.001 (0.001)	N/A
$n = 20$	Time	$qDBB$ -MC (128)	0.0071 (+) (0.0006)	0.0377 (+) (0.0022)	0.129 (+) (0.010)	0.571 (+) (0.035)	4.027 (−) (0.147)	41.695 (−) (0.489)	>100
		$qDBB$ -MC (1280)	0.0272 (+) (0.0024)	0.0822 (+) (0.0035)	0.258 (+) (0.015)	0.845 (+) (0.027)	5.003 (−) (0.356)	59.128 (−) (41.148)	>100
		$qDBB$ -MC (12800)	0.0663 (+) (0.0044)	0.1542 (+) (0.0055)	0.624 (+) (0.024)	2.660 (−) (0.045)	86.728 (−) (6.273)	Out of memory	>100
		$qEHVI$ -HVI	0.5108 (0.0185)	0.8839 (0.0794)	1.253 (0.081)	1.797 (0.146)	3.231 (0.200)	4.234 (2.181)	8.994 (0.343)
	Error	$qDBB$ -MC (128)	0.0502 (0.0445)	0.0530 (0.0364)	0.059 (0.034)	0.013 (0.009)	0.013 (0.011)	0.013 (0.009)	N/A
		$qDBB$ -MC (1280)	0.0237 (0.0199)	0.0140 (0.0123)	0.009 (0.007)	0.006 (0.005)	0.005 (0.004)	0.005 (0.004)	N/A
		$qDBB$ -MC (12800)	0.0036 (0.0025)	0.0018 (0.0017)	0.002 (0.001)	0.001 (0.001)	0.001 (0.001)	N/A	N/A
$n = 40$	Time	$qDBB$ -MC (128)	0.0081 (+) (0.0006)	0.0707 (+) (0.0102)	0.254 (+) (0.014)	1.761 (+) (0.058)	20.490 (−) (0.516)	>100	>100
		$qDBB$ -MC (1280)	0.0401 (+) (0.0033)	0.1434 (+) (0.0047)	0.438 (+) (0.027)	3.021 (+) (1.607)	25.012 (−) (0.943)	>100	>100
		$qDBB$ -MC (12800)	0.0981 (+) (0.0033)	0.2743 (+) (0.0071)	1.360 (+) (0.039)	26.916 (−) (5.220)	Out of memory	>100	>100
		$qEHVI$ -HVI	0.6943 (0.0376)	1.3151 (0.1547)	1.988 (0.194)	3.916 (1.927)	6.756 (0.568)	13.444 (0.551)	33.460 (1.943)
	Error	$qDBB$ -MC (128)	0.0507 (0.0424)	0.0616 (0.0316)	0.054 (0.030)	0.012 (0.010)	0.017 (0.011)	N/A	N/A
		$qDBB$ -MC (1280)	0.0227 (0.0190)	0.0112 (0.0086)	0.007 (0.006)	0.008 (0.007)	0.003 (0.003)	N/A	N/A
		$qDBB$ -MC (12800)	0.0034 (0.0032)	0.0018 (0.0013)	0.002 (0.001)	0.001 (0.001)	N/A	N/A	N/A
$n = 80$	Time	$qDBB$ -MC (128)	0.0104 (+) (0.0008)	0.1349 (+) (0.0068)	0.641 (+) (0.074)	4.754 (+) (0.272)	>100	>100	>100
		$qDBB$ -MC (1280)	0.0665 (+) (0.0040)	0.2467 (+) (0.0107)	0.995 (+) (0.055)	6.746 (+) (3.363)	>100	>100	>100
		$qDBB$ -MC (12800)	0.1716 (+) (0.0045)	0.6833 (+) (0.0265)	3.486 (≈) (0.061)	Out of memory	>100	>100	>100
		$qEHVI$ -HVI	1.0711 (0.0912)	2.2128 (0.3439)	3.663 (0.400)	8.026 (3.073)	17.757 (0.971)	52.321 (1.360)	>100
	Error	$qDBB$ -MC (128)	0.0545 (0.0457)	0.0645 (0.0364)	0.063 (0.030)	0.014 (0.011)	N/A	N/A	N/A
		$qDBB$ -MC (1280)	0.0253 (0.0203)	0.0121 (0.0092)	0.010 (0.008)	0.005 (0.005)	N/A	N/A	N/A
		$qDBB$ -MC (12800)	0.0038 (0.0031)	0.0017 (0.0015)	0.001 (0.001)	N/A	N/A	N/A	N/A

TABLE S7

RESULTS OF COMPUTING  $qEHVI$  IN THE CASE OF  $q = 6$ . THE AVERAGE RUNNING TIME (IN SECONDS) AND STANDARD DEVIATION (IN BRACKETS BELOW) ARE SUMMERIZED. THE SYMBOLS '+', '≈', '-' (IN BRACKETS ON THE RIGHT) MEAN THAT ONE OTHER ALGORITHM IS SIGNIFICANTLY FASTER, STATISTICALLY SIMILAR AND SIGNIFICANTLY SLOWER THAN  $qEHVI$ -HVI, RESPECTIVELY, UNDER THE WILCOXON RANK SUM TEST WITH A SIGNIFICANCE LEVEL OF 0.01. THE BRACKETS UNDER  $qDBB$ -MC IS THE NUMBER OF SAMPLES USED. THE ERROR OF  $qDBB$ -MC IS THE RELATIVE ERROR BETWEEN RESULTS OF  $qDBB$ -MC AND  $qEHVI$ -HVI. TESTED ALGORITHMS ARE TERMINATED IF THEY SPEND MORE THAN 100 SECONDS OR THEY REQUIRE TOO MUCH MEMORY. IN THIS CASE, THE RELATIVE ERROR IS NOT APPLICABLE

$d$			2	3	4	5	6	7	8
$n = 10$	Time	$qDBB$ -MC (128)	0.0110 (+) (0.0023)	0.0319 (+) (0.0024)	0.117 (+) (0.012)	0.223 (+) (0.019)	1.151 (+) (0.067)	6.918 (+) (0.048)	36.437 (−) (18.344)
		$qDBB$ -MC (1280)	0.0279 (+) (0.0032)	0.0614 (+) (0.0048)	0.123 (+) (0.004)	0.327 (+) (0.014)	1.871 (+) (0.038)	Out of memory	Out of memory
		$qDBB$ -MC (12800)	0.1051 (+) (0.0029)	0.2558 (+) (0.0208)	0.629 (+) (0.019)	2.033 (+) (0.069)	88.911 (−) (5.454)	Out of memory	Out of memory
		$qEHVI$ -HVI	8.9377 (1.1694)	14.4453 (0.9963)	17.047 (1.240)	21.349 (1.030)	27.029 (2.252)	28.260 (1.966)	33.133 (9.638)
	Error	$qDBB$ -MC (128)	0.1737 (0.1531)	0.0608 (0.0396)	0.042 (0.033)	0.035 (0.023)	0.023 (0.019)	0.027 (0.022)	0.016 (0.012)
		$qDBB$ -MC (1280)	0.0297 (0.0232)	0.0147 (0.0085)	0.008 (0.007)	0.006 (0.005)	0.004 (0.003)	N/A	N/A
		$qDBB$ -MC (12800)	0.0051 (0.0039)	0.0021 (0.0014)	0.002 (0.001)	0.001 (0.001)	0.001 (0.001)	N/A	N/A
$n = 20$	Time	$qDBB$ -MC (128)	0.0141 (+) (0.0011)	0.0637 (+) (0.0042)	0.190 (+) (0.021)	0.669 (+) (0.016)	4.100 (+) (0.039)	43.711 (+) (5.800)	>100
		$qDBB$ -MC (1280)	0.0405 (+) (0.0037)	0.1009 (+) (0.0090)	0.282 (+) (0.012)	1.153 (+) (0.020)	6.644 (+) (0.120)	Out of memory	>100
		$qDBB$ -MC (12800)	0.1597 (+) (0.0037)	0.4484 (+) (0.0344)	2.412 (+) (0.112)	Out of memory	Out of memory	Out of memory	>100
		$qEHVI$ -HVI	11.9476 (1.3227)	19.4322 (1.3155)	25.466 (2.103)	31.210 (2.612)	46.463 (4.861)	54.649 (10.433)	71.731 (4.583)
	Error	$qDBB$ -MC (128)	0.1881 (0.1244)	0.0779 (0.0535)	0.036 (0.029)	0.031 (0.027)	0.024 (0.017)	0.015 (0.009)	N/A
		$qDBB$ -MC (1280)	0.0340 (0.0237)	0.0132 (0.0086)	0.007 (0.006)	0.007 (0.005)	0.004 (0.003)	N/A	N/A
		$qDBB$ -MC (12800)	0.0058 (0.0049)	0.0023 (0.0020)	0.002 (0.001)	N/A	N/A	N/A	N/A
$n = 40$	Time	$qDBB$ -MC (128)	0.0188 (+) (0.0050)	0.1332 (+) (0.0693)	0.327 (+) (0.015)	1.943 (+) (0.064)	20.821 (+) (0.158)	>100	>100
		$qDBB$ -MC (1280)	0.0622 (+) (0.0138)	0.2009 (+) (0.0932)	0.544 (+) (0.013)	3.830 (+) (0.209)	Out of memory	>100	>100
		$qDBB$ -MC (12800)	0.3006 (+) (0.1072)	1.1282 (+) (0.5041)	4.165 (+) (0.561)	Out of memory	Out of memory	>100	>100
		$qEHVI$ -HVI	18.6394 (4.4472)	31.6869 (4.3929)	40.343 (3.328)	50.573 (4.313)	74.137 (9.218)	>100	>100
	Error	$qDBB$ -MC (128)	0.1496 (0.1294)	0.0649 (0.0502)	0.050 (0.037)	0.033 (0.022)	0.028 (0.020)	N/A	N/A
		$qDBB$ -MC (1280)	0.0307 (0.0236)	0.0110 (0.0093)	0.008 (0.005)	0.005 (0.004)	N/A	N/A	N/A
		$qDBB$ -MC (12800)	0.0056 (0.0036)	0.0023 (0.0013)	0.002 (0.002)	N/A	N/A	N/A	N/A
$n = 80$	Time	$qDBB$ -MC (128)	0.0218 (+) (0.0017)	0.1598 (+) (0.0109)	0.799 (+) (0.316)	5.196 (+) (0.129)	>100	>100	>100
		$qDBB$ -MC (1280)	0.1457 (+) (0.0131)	0.3933 (+) (0.0222)	1.670 (+) (0.706)	17.004 (+) (2.571)	>100	>100	>100
		$qDBB$ -MC (12800)	0.6428 (+) (0.0193)	2.3412 (+) (0.0962)	58.120 (+) (3.613)	Out of memory	>100	>100	>100
		$qEHVI$ -HVI	31.0208 (3.1915)	47.9797 (4.9003)	73.826 (7.427)	>100	>100	>100	>100
	Error	$qDBB$ -MC (128)	0.0726 (0.0630)	0.0564 (0.0470)	0.044 (0.040)	N/A	N/A	N/A	N/A
		$qDBB$ -MC (1280)	0.0256 (0.0163)	0.0176 (0.0141)	0.008 (0.007)	N/A	N/A	N/A	N/A
		$qDBB$ -MC (12800)	0.0045 (0.0040)	0.0024 (0.0016)	0.002 (0.001)	N/A	N/A	N/A	N/A