

# Interaction between Model and Its Evolution Control in Surrogate-Assisted CMA Evolution Strategy (Supplementary Material)

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## ABSTRACT

Surrogate regression models have been shown as a valuable technique in evolutionary optimization to save evaluations of expensive black-box objective functions. Each surrogate modelling method has two complementary components: the employed model and the control of when to evaluate the model and when the true objective function, aka evolution control. They are often tightly interconnected, which causes difficulties in understanding the impact of each component on the algorithm performance. In this supplementary material for the original article *Interaction between Model and Its Evolution Control in Surrogate-Assisted CMA Evolution Strategy* [17], we report detailed results of experiments on the noiseless and noisy benchmarks of the Comparing-Continuous-Optimisers platform and a real-world simulation benchmark, all in the expensive scenario, where only a small budget of evaluations is available.

## CCS CONCEPTS

- Theory of computation → Continuous optimization; Non-convex optimization; Bio-inspired optimization;

## KEYWORDS

black-box optimization, evolutionary optimization, surrogate modelling, evolution control, CMA-ES

## 1 INTRODUCTION

In [17], we have selected three most successful surrogate-assisted variants of the Covariance Matrix Adaptation Evolution Strategy (*CMA-ES*) [5, 11], which we consider to be the state-of-the-art evolutionary black-box optimizer: lmm-CMA [1, 14], DTS-CMA-ES [2],

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and lq-CMA-ES [6]. We have analysed what exactly constitutes the *evolution control* (EC) [2–4, 12, 13, 15, 16, 18] of each of those methods, relying apart from the published descriptions also on their publicly available implementations. That allowed us to subsequently implement all possible combinations of the regression models employed in those methods with the three specific evolution control strategies, and to compare the models and their controls separately.

We have experimentally compared all combinations of the models employed in those methods

- model using *Gaussian process means* ( $\text{GP}_M^{\text{fval}}$ ) [19],
- model using *Gaussian process Probability of Improvement* ( $\text{GP}_M^{\text{Pol}}$ ),
- locally-weighted full-quadratic model ( $\text{lmm}_M$ ),
- linear-quadratic polynomial model ( $\text{lq}_M$ ),

and their evolution controls

- lmm-CMA evolution control ( $\text{lmm}_{\text{EC}}$ ),
- DTS-CMA-ES evolution control ( $\text{DTE}_{\text{EC}}$ ),
- lq-CMA-ES evolution control ( $\text{lq}_{\text{EC}}$ ).

In this material, we report detailed results of the experimental comparison of all mentioned combinations on all the noiseless and noisy single-objective COCO benchmarks [7, 9, 10]. In addition, we also show the results on the real-world benchmark simulating energy gained from energy converter buoys [20].

## 2 EXPERIMENTAL INVESTIGATION OF INTERACTIONS BETWEEN MODEL AND ITS MANAGEMENT

### 2.1 Experimental Set-up

We have performed experimental evaluation on the 24 noiseless  $f_{1-24}$  and 30 noisy  $f_{101-130}$  single-objective COCO benchmarks [7, 9, 10] in dimensions 2, 3, 5, 10, and 20, considering always 15 instances of each function. Moreover, we have also evaluated the benchmark  $f_{\text{sim}}$  simulating energy landscape based on a layout of wave energy converters [20] for 1, 2, 5, 6, 8, and 10 buoys, i.e., in dimensions 2, 4, 10, 12, 16, and 20, on all 24 combinations of the following

simulation settings: simulation frequencies 1 and 2, buoy radiiuses 2.0, 2.5, 3.2, and search space sizes [10, 10], [25, 25], [50, 50], and [100, 100]. Each algorithm had a budget of 250 function evaluations per dimension (FE/D) to reach the target distance  $\Delta f_T = 10^{-8}$  from the function optimum.

We use a budget-dependent quality measure of the compared algorithms, strongly influenced by the concept of target precision values used in the COCO framework [8]. In particular, we measure the subset of target precision values achievable by the assessed algorithm at the considered budget within an apriori selected set of target precision values. To incorporate all possible target values of tested benchmarks, we have symmetrically doubled on the logarithmic scale the size of the default set  $[10^{-8}, 10^2]$  utilized in [8], which yields the interval  $[10^{-13}, 10^7]$ . The subset of achievable target precision values is measured with a measure that we denote  $\Delta_f^\mu$ : the Lebesgue measure of the logarithmic transformation of this set, normalized to yield the maximal value 1 if all target precision values from  $[10^{-13}, 10^7]$  are achievable for the algorithm at the considered budget. We consider two evaluation budgets (% of the full budget and the full budget, i. e., 50FE/D and 250FE/D) and 12 groups of functions ( $f_{1-5}, f_{6-9}, f_{10-14}, f_{15-19}, f_{20-24}, f_{1-24}, f_{101-106}, f_{107-121}, f_{122-130}, f_{101-130}, f_{\text{sim}}$ , and  $f_{1-24,101-130,\text{sim}}$ ).

Results from experiments are presented in Figures 1–70 and also in Tables 1–71. Figures 1–70 show the dependence of the scaled best-achieved logarithms  $\Delta_f^{\log}$  of median distances  $\Delta_f^{\text{med}}$  to the optimal fitness value on the number of fitness evaluations divided by the dimension. Medians  $\Delta_f^{\text{med}}$ , 1<sup>st</sup>, and 3<sup>rd</sup> quartiles are calculated from 15 (24 for  $f_{\text{sim}}$ ) independent instances for each respective combination of algorithm, function, and dimension. The scaled logarithms of  $\Delta_f^{\text{med}}$  are calculated as

$$\Delta_f^{\log} = \frac{\log \Delta_f^{\text{med}} - \Delta_f^{\text{MIN}}}{\Delta_f^{\text{MAX}} - \Delta_f^{\text{MIN}}} \log_{10} (1/10^{-8}) + \log_{10} 10^{-8},$$

where  $\Delta_f^{\text{MIN}}$  ( $\Delta_f^{\text{MAX}}$ ) is the minimal (maximal) distance  $\log \Delta_f^{\text{med}}$  found among all the compared algorithms for the particular function  $f$  and dimension  $D$  up to 250 FE/D. The resulting values are scaled to interval  $[-8, 0]$ , where  $-8$  corresponds to  $\Delta_f^{\text{MIN}}$  and  $0$  to  $\Delta_f^{\text{MAX}}$ .

We test pairwise differences in performance measured with  $\Delta_f^\mu$  for all evolution control methods, surrogate models, and their combinations on the noisy and noiseless part of COCO framework and the simulation benchmark using the non-parametric two-sided Wilcoxon signed rank test with the Holm correction controlling the family-wise error. To better illustrate the differences of individual settings, we also count the percentage of instances at which one combination/evolution control/model had  $\Delta_f^\mu$  higher than the other. The pairwise score and the statistical significance of the pairwise differences are reported in Tables 1–71.

Results are structured as follows

- (1) noiseless functions  $f_{1-24}$  in 2, 3, 5, 10, and 20D,
  - (a) separable functions  $f_{1-5}$  in 2, 3, 5, 10, and 20D,
  - (b) functions with low and moderate conditioning  $f_{6-9}$  in 2, 3, 5, 10, and 20D,

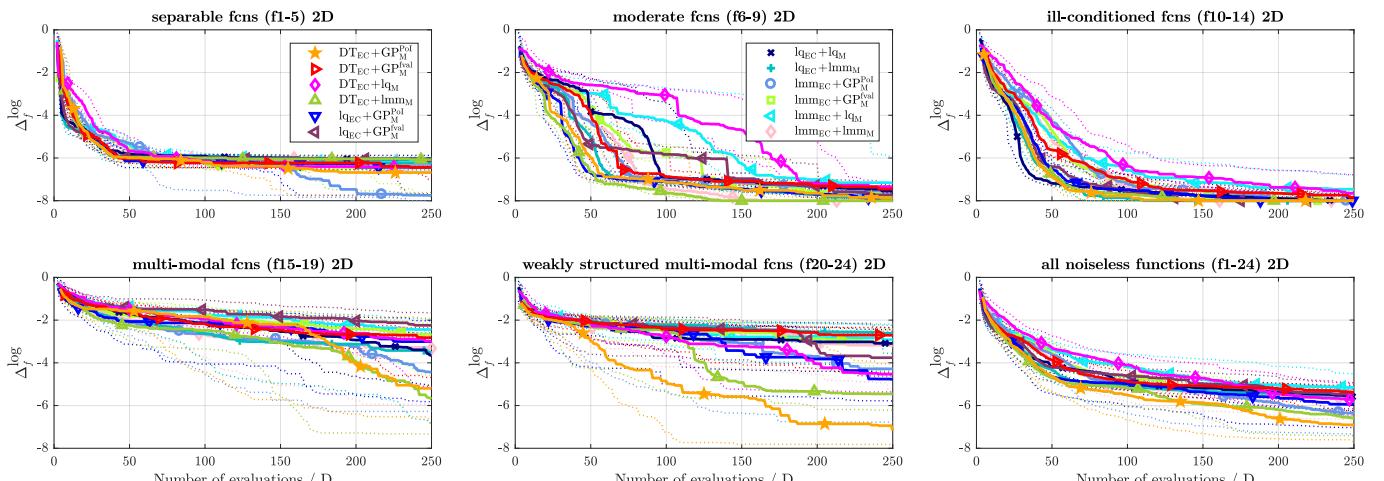
- (c) functions with high conditioning and unimodal  $f_{10-14}$  in 2, 3, 5, 10, and 20D,
- (d) multi-modal functions with adequate global structure  $f_{15-19}$  in 2, 3, 5, 10, and 20D,
- (e) multi-modal functions with weak global structure  $f_{20-24}$  in 2, 3, 5, 10, and 20D,
- (2) noisy functions  $f_{101-130}$  in 2, 3, 5, 10, and 20D,
  - (a) functions with moderate noise  $f_{101-106}$  in 2, 3, 5, 10, and 20D,
  - (b) functions with severe noise  $f_{107-121}$  in 2, 3, 5, 10, and 20D,
  - (c) highly multi-modal functions with severe noise  $f_{122-130}$  in 2, 3, 5, 10, and 20D,
- (3) buoy placement simulation benchmark  $f_{\text{sim}}$  in 2, 4, 10, 12, 16, and 20D,
- (4) all tested functions  $f_{1-24}, f_{101-130}$ , and  $f_{\text{sim}}$  in 2, 10, and 20D.

**Table 1: A pairwise comparison of the evolution controls, models, and their combinations in 2D over the noiseless COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	35	44	<b>64</b>	52	33	43	43	52	38	42	47	48	38	44	<b>57</b>	48	51	44	<b>63</b>	<b>66</b>	49.9	43
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>65</b>	56	—	—	<b>75</b>	<b>66</b>	55	55	61	<b>72</b>	47	51	64	58	59	55	<b>69</b>	<b>61</b>	<b>62</b>	49	<b>75</b>	<b>75</b>	<b>62</b>	56
DT <sub>EC</sub> + lq <sub>M</sub>	36	48	25	34	—	—	25	41	38	51	26	44	31	44	24	40	43	52	39	43	49	<b>64</b>	31	42
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>67</b>	<b>58</b>	45	45	<b>75</b>	<b>59</b>	—	—	<b>63</b>	<b>61</b>	54	51	<b>61</b>	56	52	53	<b>69</b>	<b>59</b>	<b>68</b>	50.4	<b>78</b>	<b>71</b>	<b>65</b>	53
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	57	48	39	28	<b>63</b>	49	37	39	—	—	42	42	48	40	42	39	<b>60</b>	44	<b>56</b>	38	<b>64</b>	<b>59</b>	55	39
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>62</b>	<b>58</b>	53	49	<b>74</b>	<b>56</b>	46	49	<b>58</b>	<b>58</b>	—	—	57	49	49	48	<b>69</b>	54	<b>66</b>	49	<b>74</b>	<b>66</b>	<b>62</b>	46
lq <sub>EC</sub> + lq <sub>M</sub>	53	53	36	42	<b>69</b>	<b>56</b>	39	44	52	<b>60</b>	43	51	—	—	42	48	<b>60</b>	54	<b>56</b>	49	<b>71</b>	<b>69</b>	<b>55</b>	49.6
lq <sub>EC</sub> + lmm <sub>M</sub>	<b>62</b>	<b>56</b>	41	45	<b>76</b>	<b>60</b>	48	47	<b>58</b>	<b>61</b>	51	52	<b>58</b>	52	—	—	<b>70</b>	<b>56</b>	<b>66</b>	50.1	<b>75</b>	<b>69</b>	<b>65</b>	48
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	43	52	31	39	58	48	31	41	40	56	31	46	40	46	30	44	—	—	47	45	55	<b>63</b>	43	41
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	<b>56</b>	38	51	<b>61</b>	<b>57</b>	32	49.6	44	<b>62</b>	34	51	44	51	34	49.9	53	55	—	—	<b>61</b>	<b>71</b>	45	48
lmm <sub>EC</sub> + lq <sub>M</sub>	37	34	25	25	51	36	22	29	36	41	26	34	29	31	25	31	45	37	39	29	—	—	35	30
lmm <sub>EC</sub> + lmm <sub>M</sub>	50.1	<b>58</b>	38	44	<b>69</b>	<b>58</b>	35	47	45	<b>61</b>	38	54	45	50.4	35	52	<b>57</b>	<b>59</b>	55	52	<b>65</b>	<b>70</b>	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	43	49.6	<b>58</b>	<b>54</b>
lq <sub>EC</sub>	<b>58</b>	50.4	—	—	<b>66</b>	<b>53</b>
lmm <sub>EC</sub>	42	46	34	47	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	43	43	<b>55</b>	52	39	41
GP <sub>M</sub> <sup>PoI</sup>	<b>57</b>	<b>57</b>	—	—	<b>61</b>	<b>61</b>	48	49
lq <sub>M</sub>	45	48	39	39	—	—	34	40
lmm <sub>M</sub>	<b>61</b>	<b>59</b>	<b>52</b>	51	<b>66</b>	<b>60</b>	—	—



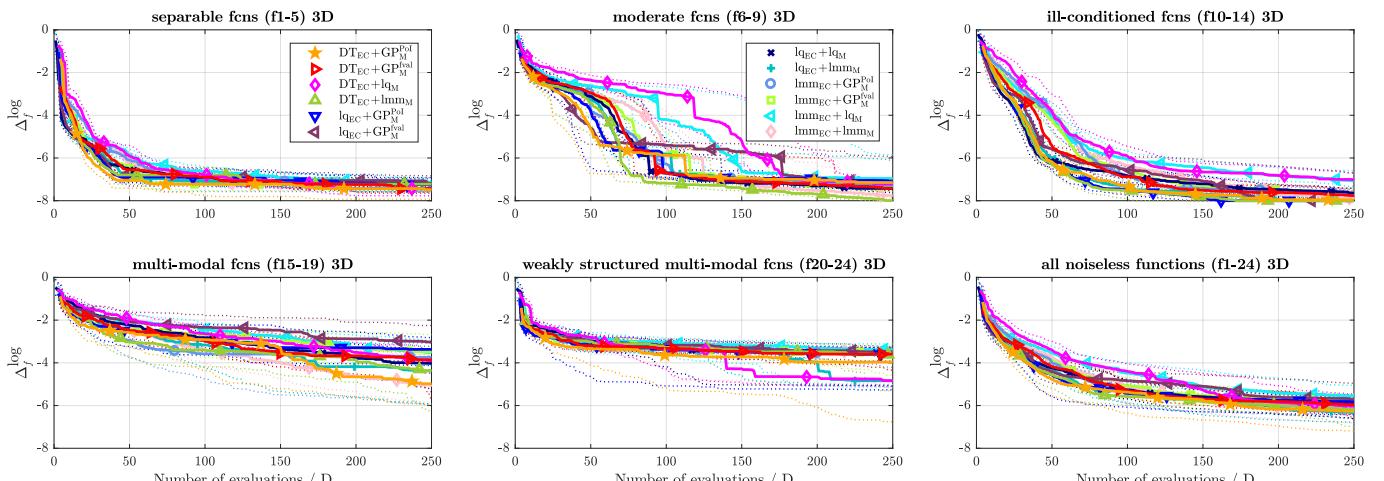
**Figure 1: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless COCO benchmarks in 2D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 2: A pairwise comparison of the evolution controls, models, and their combinations in 3D over the noiseless COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	30	44	<b>70</b>	<b>59</b>	37	49	51	<b>60</b>	40	56	49	49.6	37	47	56	53	51	<b>66</b>	<b>69</b>	<b>58</b>	48	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>70</b>	56	—	—	<b>84</b>	<b>65</b>	49	47	<b>64</b>	60	52	<b>61</b>	<b>62</b>	49	61	53	<b>70</b>	<b>63</b>	<b>63</b>	58	72	<b>64</b>	<b>71</b>	59
DT <sub>EC</sub> + lq <sub>M</sub>	30	41	16	35	—	—	20	41	35	54	23	49	26	38	21	38	33	48	32	44	43	<b>60</b>	32	40
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>63</b>	51	51	53	<b>80</b>	<b>59</b>	—	—	<b>62</b>	<b>63</b>	54	<b>58</b>	<b>65</b>	53	<b>56</b>	49	<b>70</b>	<b>56</b>	<b>64</b>	49.6	<b>79</b>	<b>70</b>	<b>71</b>	51
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49	40	36	40	<b>65</b>	46	38	37	—	—	42	42	49	37	43	37	<b>57</b>	44	49	39	<b>63</b>	58	<b>54</b>	39
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>60</b>	44	48	39	<b>77</b>	51	46	42	<b>58</b>	58	—	—	58	45	54	43	<b>66</b>	53	<b>61</b>	47	73	<b>62</b>	<b>65</b>	47
lq <sub>EC</sub> + lq <sub>M</sub>	51	50.4	38	51	<b>74</b>	<b>62</b>	35	47	51	<b>63</b>	43	<b>55</b>	—	—	44	52	<b>58</b>	<b>57</b>	<b>55</b>	53	<b>69</b>	<b>71</b>	<b>55</b>	49
lq <sub>EC</sub> + lmm <sub>M</sub>	<b>63</b>	53	39	47	<b>79</b>	<b>62</b>	44	51	<b>57</b>	<b>63</b>	46	<b>57</b>	56	48	—	—	<b>65</b>	<b>57</b>	<b>62</b>	53	77	<b>69</b>	<b>68</b>	52
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	44	47	30	38	<b>67</b>	52	30	44	43	56	34	47	42	43	35	43	—	—	49.6	45	<b>62</b>	<b>60</b>	57	46
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	49	37	43	<b>68</b>	56	36	50.4	51	<b>61</b>	39	53	45	48	38	47	50.4	55	—	—	<b>61</b>	<b>68</b>	55	50
lmm <sub>EC</sub> + lq <sub>M</sub>	34	31	28	36	<b>57</b>	40	21	30	37	43	27	38	31	29	23	31	38	40	39	32	—	—	39	32
lmm <sub>EC</sub> + lmm <sub>M</sub>	42	52	29	41	<b>68</b>	<b>60</b>	29	49	46	<b>61</b>	35	53	45	51	32	48	43	54	45	50	<b>61</b>	<b>68</b>	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	45	50.3	<b>57</b>	<b>55</b>
lq <sub>EC</sub>	<b>55</b>	49.8	—	—	<b>64</b>	<b>53</b>
lmm <sub>EC</sub>	43	45	36	47	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	44	44	<b>60</b>	52	46	44
GP <sub>M</sub> <sup>PoI</sup>	<b>56</b>	<b>56</b>	—	—	<b>63</b>	<b>58</b>	54	47
lq <sub>M</sub>	40	48	37	42	—	—	34	42
lmm <sub>M</sub>	<b>54</b>	<b>56</b>	46	<b>53</b>	<b>66</b>	<b>58</b>	—	—



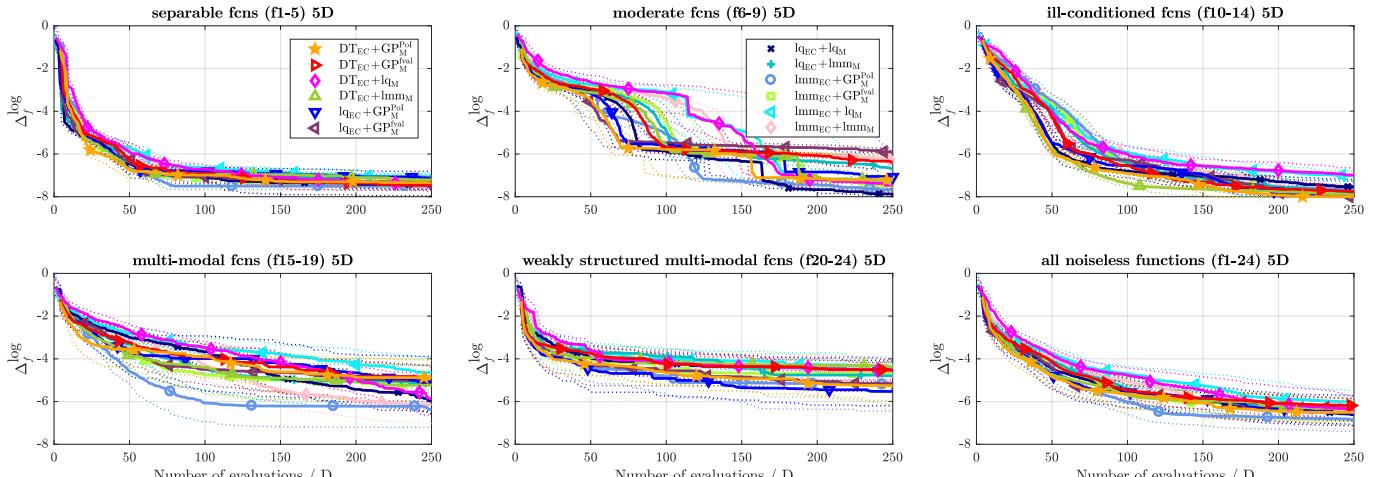
**Figure 2: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless COCO benchmarks in 3D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 3: A pairwise comparison of the evolution controls, models, and their combinations in 5D over the noiseless COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	35	44	<b>67</b>	57	37	52	43	48	37	47	42	42	52	46	53	52	47	41	<b>62</b>	<b>64</b>	<b>59</b>	46
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>65</b>	56	—	—	77	53	55	59	<b>62</b>	56	56	55	61	47	<b>68</b>	57	<b>62</b>	56	59	43	<b>73</b>	<b>65</b>	<b>68</b>	51
DT <sub>EC</sub> + lq <sub>M</sub>	33	43	23	47	—	—	22	49.6	37	44	26	40	24	38	33	46	38	46	31	39	43	<b>58</b>	36	41
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>63</b>	48	45	41	<b>78</b>	50.4	—	—	54	49	43	48	51	40	<b>65</b>	45	<b>61</b>	49	<b>57</b>	40	<b>74</b>	<b>58</b>	<b>67</b>	41
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	57	52	38	44	<b>63</b>	56	46	51	—	—	43	48	49	43	58	49	<b>56</b>	53	52	45	<b>62</b>	<b>62</b>	<b>59</b>	47
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>63</b>	53	44	45	<b>74</b>	60	57	53	57	52	—	—	60	49	<b>65</b>	52	<b>64</b>	54	<b>56</b>	43	<b>70</b>	<b>62</b>	<b>65</b>	50.3
lq <sub>EC</sub> + lq <sub>M</sub>	<b>58</b>	<b>58</b>	39	53	<b>76</b>	<b>62</b>	49	<b>60</b>	51	<b>57</b>	40	51	—	—	<b>60</b>	57	<b>57</b>	<b>58</b>	<b>53</b>	51	<b>72</b>	<b>72</b>	<b>61</b>	53
lq <sub>EC</sub> + lmm <sub>M</sub>	48	54	32	43	<b>67</b>	54	35	55	42	51	35	48	40	43	—	—	49	54	46	44	<b>62</b>	<b>64</b>	<b>57</b>	50.1
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	47	48	38	44	<b>62</b>	54	39	51	44	47	36	46	43	42	51	46	—	—	48	37	<b>60</b>	<b>63</b>	59	44
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	53	<b>59</b>	41	57	<b>69</b>	<b>61</b>	43	<b>60</b>	48	<b>55</b>	44	57	47	49	54	56	52	<b>63</b>	—	—	<b>66</b>	<b>69</b>	<b>60</b>	54
lmm <sub>EC</sub> + lq <sub>M</sub>	38	36	27	35	57	42	26	42	38	38	30	38	28	28	38	36	40	37	34	31	—	—	42	34
lmm <sub>EC</sub> + lmm <sub>M</sub>	41	54	32	49	<b>64</b>	<b>59</b>	33	<b>59</b>	41	53	35	49.7	39	47	43	49.9	41	56	40	46	58	<b>66</b>	—	—

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	45	45	<b>55</b>	49.7
lq <sub>EC</sub>	<b>55</b>	<b>55</b>	—	—	<b>60</b>	<b>54</b>
lmm <sub>EC</sub>	45	50.3	40	46	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	44	43	<b>59</b>	55	51	48
GP <sub>M</sub> <sup>PoI</sup>	<b>56</b>	<b>57</b>	—	—	<b>65</b>	<b>58</b>	<b>61</b>	54
lq <sub>M</sub>	41	45	35	42	—	—	42	47
lmm <sub>M</sub>	49	52	39	46	<b>58</b>	<b>53</b>	—	—



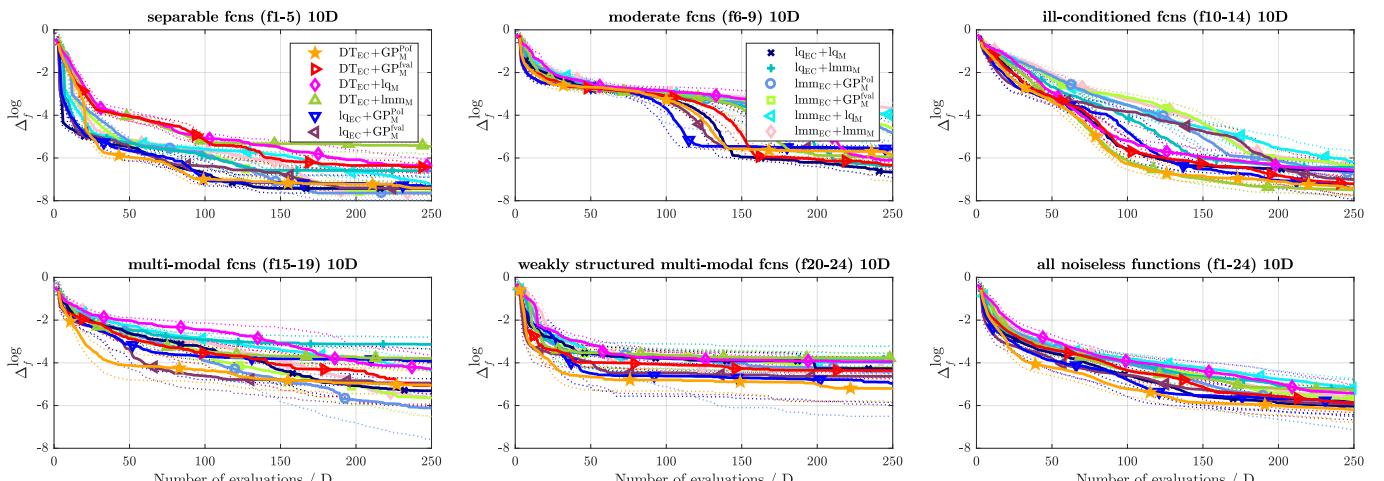
**Figure 3: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless COCO benchmarks in 5D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 4: A pairwise comparison of the evolution controls, models, and their combinations in 10D over the noiseless COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	30	42	<b>67</b>	<b>61</b>	51	<b>63</b>	42	55	45	56	48	49	<b>63</b>	<b>60</b>	<b>66</b>	58	<b>63</b>	48	<b>75</b>	<b>67</b>	77	58
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>70</b>	58	—	—	<b>78</b>	<b>65</b>	<b>68</b>	<b>65</b>	<b>60</b>	<b>62</b>	<b>63</b>	<b>65</b>	63	54	<b>80</b>	<b>66</b>	<b>81</b>	63	<b>80</b>	59	<b>88</b>	72	<b>88</b>	58
DT <sub>EC</sub> + lq <sub>M</sub>	33	39	22	35	—	—	30	55	31	48	33	49	33	37	45	58	48	46	39	<b>58</b>	61	<b>60</b>	50	
DT <sub>EC</sub> + lmm <sub>M</sub>	49	37	33	35	<b>70</b>	45	—	—	42	46	43	45	47	37	<b>64</b>	52	<b>64</b>	44	<b>66</b>	37	<b>76</b>	48	<b>76</b>	41
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	58	45	40	38	<b>69</b>	52	58	54	—	—	48	49	58	42	<b>67</b>	55	<b>68</b>	51	<b>69</b>	47	<b>73</b>	54	<b>77</b>	47
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>55</b>	44	38	35	<b>68</b>	51	58	55	52	51	—	—	53	43	<b>63</b>	55	<b>67</b>	49	<b>69</b>	47	<b>75</b>	55	<b>74</b>	45
lq <sub>EC</sub> + lq <sub>M</sub>	53	51	38	46	<b>67</b>	<b>63</b>	53	<b>63</b>	43	<b>58</b>	47	57	—	—	<b>64</b>	<b>69</b>	<b>64</b>	<b>59</b>	<b>64</b>	51	77	<b>68</b>	<b>74</b>	<b>61</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	38	40	20	34	55	42	36	48	33	45	38	45	36	31	—	—	<b>58</b>	44	<b>58</b>	40	<b>68</b>	49	<b>68</b>	40
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	34	42	19	37	52	52	36	56	32	49	33	51	36	41	42	56	—	—	52	36	<b>66</b>	<b>61</b>	<b>64</b>	53
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	37	52	20	41	54	<b>61</b>	34	<b>63</b>	31	53	31	53	36	49	42	<b>60</b>	48	<b>64</b>	—	—	61	<b>70</b>	<b>63</b>	<b>64</b>
lmm <sub>EC</sub> + lq <sub>M</sub>	25	33	12	28	42	39	24	52	27	46	25	45	23	32	32	51	34	39	39	30	—	—	52	42
lmm <sub>EC</sub> + lmm <sub>M</sub>	23	42	12	42	40	50	24	59	23	53	26	55	26	39	32	60	36	47	37	36	48	58	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	48	49.8	<b>68</b>	<b>54</b>
lq <sub>EC</sub>	52	50.2	—	—	<b>71</b>	<b>52</b>
lmm <sub>EC</sub>	32	46	29	48	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	47	42	<b>64</b>	<b>55</b>	<b>61</b>	<b>57</b>
GP <sub>M</sub> <sup>PoI</sup>	53	<b>58</b>	—	—	<b>60</b>	<b>58</b>	<b>63</b>	<b>60</b>
lq <sub>M</sub>	36	45	40	42	—	—	49	<b>55</b>
lmm <sub>M</sub>	39	43	37	40	51	45	—	—



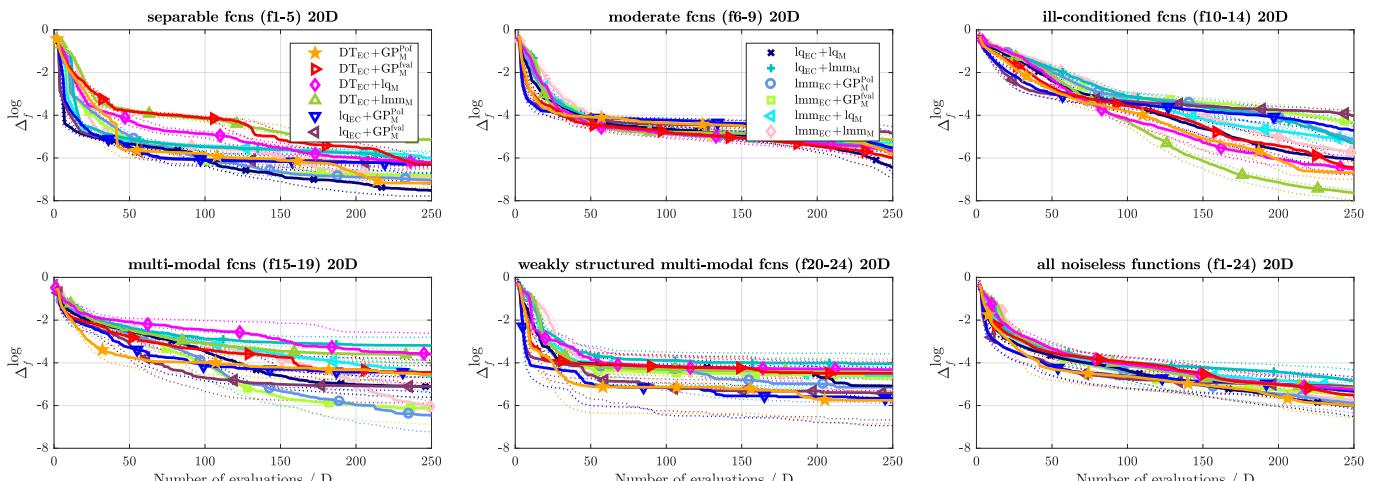
**Figure 4: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless COCO benchmarks in 10D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 5: A pairwise comparison of the evolution controls, models, and their combinations in 20D over the noiseless COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	35	45	<b>60</b>	<b>62</b>	<b>62</b>	<b>64</b>	37	<b>59</b>	36	58	56	48	<b>75</b>	<b>76</b>	<b>64</b>	<b>57</b>	<b>63</b>	53	<b>69</b>	<b>62</b>	<b>76</b>	53
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>65</b>	55	—	—	<b>71</b>	58	<b>72</b>	63	55	<b>65</b>	53	<b>65</b>	<b>68</b>	47	79	<b>69</b>	<b>80</b>	58	<b>84</b>	56	<b>75</b>	<b>61</b>	82	53
DT <sub>EC</sub> + lq <sub>M</sub>	40	38	29	42	—	—	52	53	31	51	29	49	45	38	<b>64</b>	<b>64</b>	57	53	54	54	61	<b>65</b>	<b>66</b>	54
DT <sub>EC</sub> + lmm <sub>M</sub>	38	36	28	38	48	47	—	—	29	47	33	46	38	35	<b>65</b>	<b>63</b>	45	45	48	45	56	47	<b>67</b>	41
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>63</b>	41	45	35	<b>69</b>	49	<b>71</b>	53	—	—	48	43	<b>62</b>	36	<b>76</b>	56	<b>70</b>	42	<b>72</b>	37	<b>73</b>	48	<b>76</b>	38
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>64</b>	42	48	35	<b>71</b>	51	<b>68</b>	54	52	<b>57</b>	—	—	<b>61</b>	35	<b>75</b>	55	<b>73</b>	49	<b>74</b>	39	<b>68</b>	50.4	<b>76</b>	40
lq <sub>EC</sub> + lq <sub>M</sub>	44	52	33	53	<b>55</b>	<b>62</b>	<b>62</b>	<b>65</b>	38	<b>64</b>	39	<b>65</b>	—	—	<b>71</b>	<b>78</b>	<b>59</b>	<b>63</b>	<b>60</b>	<b>58</b>	<b>67</b>	<b>70</b>	<b>73</b>	<b>58</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	25	24	21	31	36	36	35	37	24	44	25	45	29	22	—	—	37	45	38	40	42	43	55	38
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	36	43	20	42	43	47	55	55	30	<b>58</b>	27	51	41	37	<b>63</b>	55	—	—	51	39	57	51	<b>67</b>	45
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	37	47	16	44	46	46	52	55	28	<b>63</b>	26	<b>61</b>	40	42	<b>62</b>	60	49	<b>61</b>	—	—	51	<b>59</b>	<b>63</b>	51
lmm <sub>EC</sub> + lq <sub>M</sub>	31	38	25	39	39	35	44	53	28	52	32	49.6	33	30	<b>58</b>	57	43	49	49	41	—	—	<b>66</b>	39
lmm <sub>EC</sub> + lmm <sub>M</sub>	24	48	18	47	34	46	33	59	24	<b>62</b>	24	<b>60</b>	28	42	45	<b>62</b>	33	<b>55</b>	37	49	34	<b>61</b>	—	—

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	49	<b>55</b>	<b>66</b>	<b>55</b>
lq <sub>EC</sub>	51	45	—	—	<b>66</b>	47
lmm <sub>EC</sub>	34	45	34	53	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	48	42	<b>59</b>	49.7	<b>68</b>	55
GP <sub>M</sub> <sup>PoI</sup>	52	<b>58</b>	—	—	<b>58</b>	49	<b>70</b>	55
lq <sub>M</sub>	41	<b>50.3</b>	42	51	—	—	<b>63</b>	<b>57</b>
lmm <sub>M</sub>	32	45	30	45	37	43	—	—



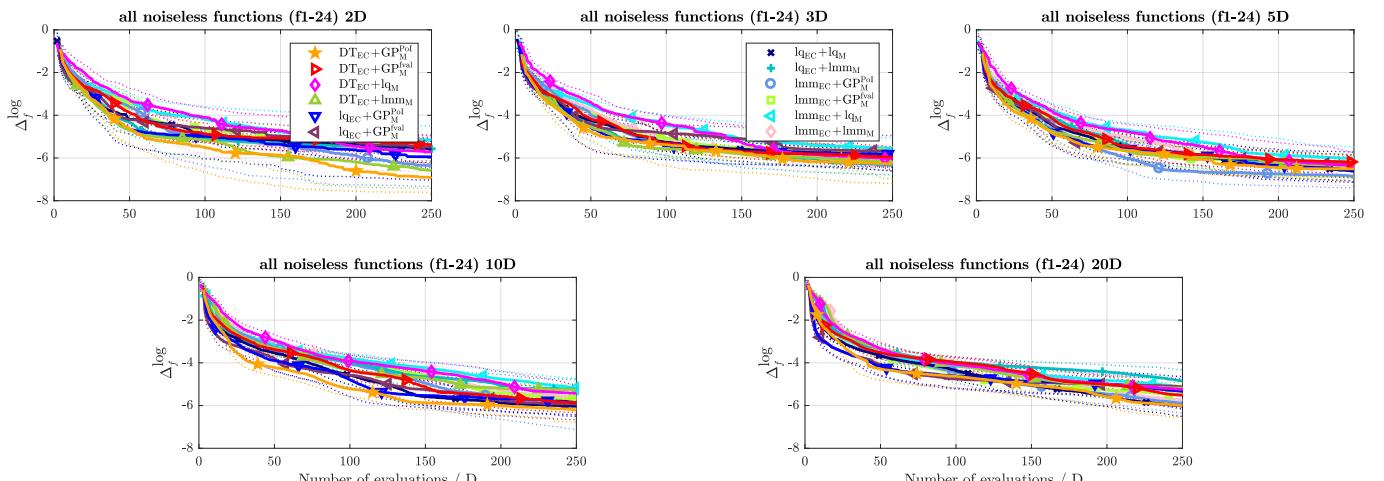
**Figure 5: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless COCO benchmarks in 20D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 6: A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the noiseless COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>						
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	33	44	<b>66</b>	<b>58</b>	44	54	43	<b>55</b>	39	52	48	47	53	<b>55</b>	<b>54</b>	<b>55</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>67</b>	<b>56</b>	—	—	77	62	<b>59</b>	<b>58</b>	<b>60</b>	<b>63</b>	<b>54</b>	<b>59</b>	<b>63</b>	51	<b>69</b>	<b>60</b>	<b>70</b>	53
DT <sub>EC</sub> + lq <sub>M</sub>	35	42	23	39	—	—	30	48	34	49.7	27	46	32	39	37	49	44	49.6
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>56</b>	46	41	42	<b>70</b>	<b>52</b>	—	—	50	<b>53</b>	45	49	<b>52</b>	44	<b>61</b>	<b>53</b>	<b>62</b>	<b>51</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>57</b>	45	40	37	<b>66</b>	50.3	50	47	—	—	45	45	53	40	57	47	<b>62</b>	47
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>61</b>	48	46	41	<b>73</b>	<b>54</b>	<b>55</b>	51	<b>55</b>	<b>55</b>	—	—	<b>58</b>	44	<b>61</b>	51	<b>68</b>	52
lq <sub>EC</sub> + lq <sub>M</sub>	<b>52</b>	<b>53</b>	37	49	<b>68</b>	<b>61</b>	48	<b>56</b>	47	<b>60</b>	42	<b>56</b>	—	—	<b>56</b>	<b>61</b>	<b>60</b>	<b>58</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	47	45	31	40	<b>63</b>	51	39	47	43	<b>53</b>	39	50	44	39	—	—	<b>56</b>	<b>51</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	41	46	28	40	<b>56</b>	50.4	38	49	38	<b>53</b>	32	48	40	42	44	49	—	—
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	45	53	30	47	<b>60</b>	<b>57</b>	39	56	41	<b>59</b>	35	<b>55</b>	42	48	46	54	50.3	<b>60</b>
lmm <sub>EC</sub> + lq <sub>M</sub>	33	34	23	33	49	39	27	41	33	44	28	41	29	30	35	41	40	40
lmm <sub>EC</sub> + lmm <sub>M</sub>	36	51	26	45	<b>55</b>	<b>55</b>	31	55	36	<b>58</b>	32	<b>54</b>	36	46	37	<b>54</b>	42	<b>54</b>

2 – 20D	DT <sub>EC</sub>	lq <sub>EC</sub>	lmm <sub>EC</sub>			
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	46	49.9	<b>61</b>	<b>53</b>
lq <sub>EC</sub>	<b>54</b>	50.1	—	—	<b>65</b>	<b>52</b>
lmm <sub>EC</sub>	39	47	35	48	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>	GP <sub>M</sub> <sup>PoI</sup>	lq <sub>M</sub>	lmm <sub>M</sub>		
#FEs/D	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	45	43	<b>59</b>	53
GP <sub>M</sub> <sup>PoI</sup>	<b>55</b>	<b>57</b>	—	—	<b>61</b>	<b>57</b>
lq <sub>M</sub>	41	47	39	43	—	—
lmm <sub>M</sub>	47	<b>51</b>	41	47	<b>56</b>	<b>52</b>



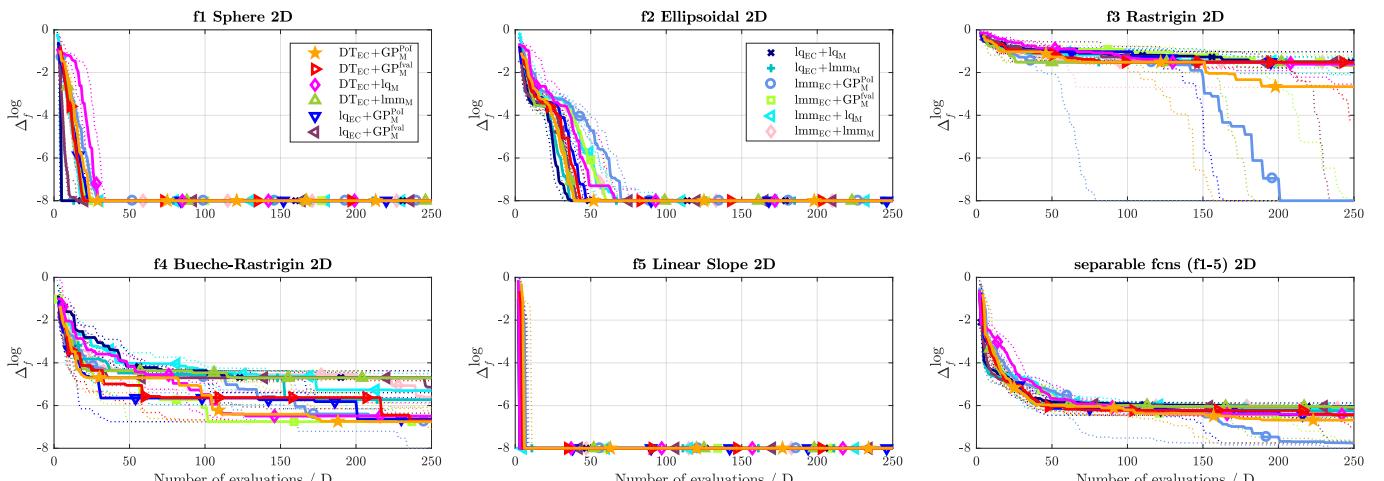
**Figure 6: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless COCO benchmarks in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 7:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the noiseless separable COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	54	50	59	48	47	57	59	60	56	55	49	51	39	40	<b>69</b>	59	56	53	<b>66</b>	63	50	49
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	46	50	—	—	66	62	58	74	64	80	52	60	66	58	54	54	60	72	60	48	70	78	50	54
DT <sub>EC</sub> + lq <sub>M</sub>	41	52	34	38	—	—	37	56	49	65	45	62	30	50	26	43	54	63	59	55	61	61	41	49
DT <sub>EC</sub> + lmm <sub>M</sub>	53	43	42	26	<b>63</b>	44	—	—	61	60	59	47	54	50	37	37	<b>67</b>	55	<b>64</b>	45	<b>75</b>	57	55	45
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	41	40	36	20	51	35	39	40	—	—	45	41	37	39	24	25	52	50	48	33	60	51	49	42
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	44	45	48	40	55	38	41	53	55	59	—	—	40	39	23	30	61	49	55	41	63	56	51	40
lq <sub>EC</sub> + lq <sub>M</sub>	51	49	34	42	<b>70</b>	50	46	50	<b>63</b>	61	<b>60</b>	61	—	—	43	44	<b>70</b>	59	<b>67</b>	55	<b>71</b>	55	<b>61</b>	57
lq <sub>EC</sub> + lmm <sub>M</sub>	<b>61</b>	60	46	46	<b>74</b>	57	63	63	<b>76</b>	<b>75</b>	77	<b>70</b>	57	56	—	—	<b>78</b>	<b>69</b>	<b>73</b>	65	<b>78</b>	<b>67</b>	<b>69</b>	61
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	31	41	40	28	46	37	33	45	48	50	39	51	30	41	22	31	—	—	43	40	49	46	37	41
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	44	47	40	52	41	45	36	55	52	<b>67</b>	45	59	33	45	27	35	57	60	—	—	52	61	43	48
lmm <sub>EC</sub> + lq <sub>M</sub>	34	37	30	22	39	39	25	43	40	49	37	44	29	45	22	33	51	54	48	39	—	—	37	43
lmm <sub>EC</sub> + lmm <sub>M</sub>	50	51	50	46	59	51	45	55	51	58	49	60	39	43	31	39	63	59	57	52	63	57	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	43	50.2	<b>61</b>	54
lq <sub>EC</sub>	<b>57</b>	49.8	—	—	<b>62</b>	52
lmm <sub>EC</sub>	39	46	38	48	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	45	42	48	44	36	41
GP <sub>M</sub> <sup>PoI</sup>	55	<b>58</b>	—	—	49	52	36	44
lq <sub>M</sub>	52	<b>56</b>	<b>51</b>	48	—	—	39	48
lmm <sub>M</sub>	<b>64</b>	<b>59</b>	<b>64</b>	<b>56</b>	<b>61</b>	52	—	—



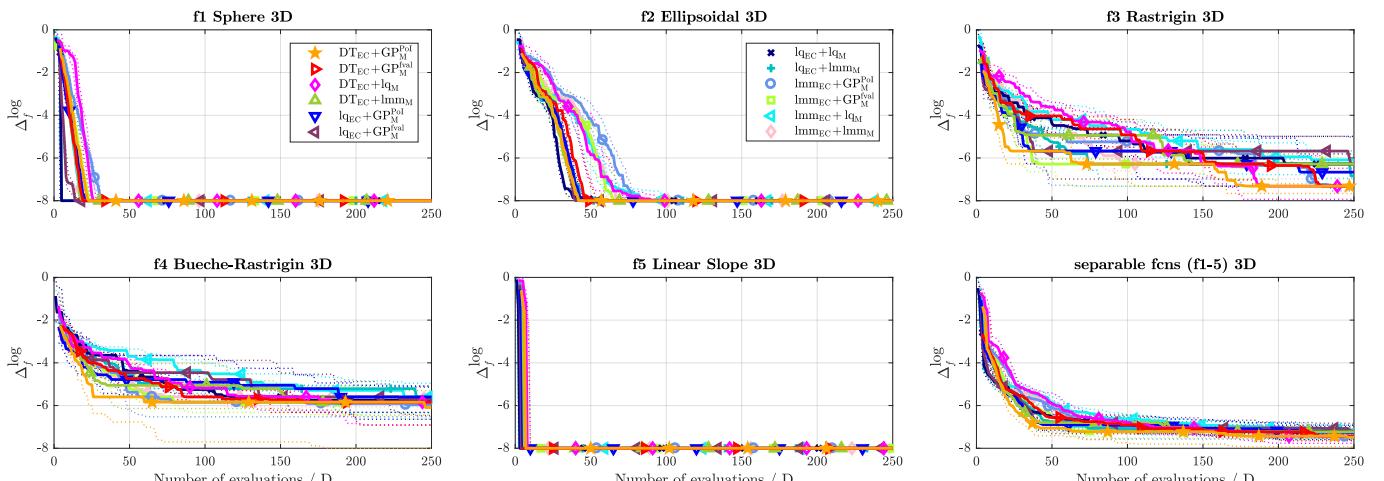
**Figure 7:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 separable noiseless COCO benchmarks in 2D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 8:** A pairwise comparison of the evolution controls, models, and their combinations in 3D over the noiseless separable COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	26	46	<b>70</b>	57	41	59	56	<b>70</b>	46	63	42	57	29	45	59	61	57	55	<b>63</b>	65	61	57
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	74	54	—	—	<b>78</b>	54	50	46	56	56	60	60	54	46	50	38	68	60	64	60	66	54	74	62
DT <sub>EC</sub> + lq <sub>M</sub>	30	43	22	46	—	—	22	47	37	<b>63</b>	30	57	23	45	14	47	39	53	43	49	46	58	31	54
DT <sub>EC</sub> + lmm <sub>M</sub>	59	41	50	54	<b>78</b>	53	—	—	65	<b>69</b>	59	62	54	46	43	45	<b>69</b>	61	<b>72</b>	57	<b>75</b>	59	<b>69</b>	57
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	44	30	44	44	63	37	35	31	—	—	47	46	41	29	33	30	60	45	49	33	60	51	53	38
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	54	37	40	40	70	43	41	38	53	54	—	—	46	34	42	35	61	51	53	47	63	55	62	49
lq <sub>EC</sub> + lq <sub>M</sub>	58	43	46	54	<b>77</b>	55	46	54	59	<b>71</b>	54	<b>66</b>	—	—	51	60	<b>66</b>	<b>65</b>	<b>71</b>	62	<b>78</b>	<b>69</b>	<b>61</b>	53
lq <sub>EC</sub> + lmm <sub>M</sub>	<b>71</b>	55	50	62	<b>86</b>	53	57	55	<b>67</b>	<b>70</b>	<b>58</b>	<b>65</b>	49	40	—	—	<b>71</b>	<b>65</b>	<b>77</b>	<b>63</b>	<b>79</b>	<b>69</b>	<b>70</b>	60
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	41	39	32	40	61	47	31	39	40	55	39	49	34	35	29	35	—	—	49	34	53	53	55	47
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	43	45	36	40	57	51	28	43	51	67	47	53	29	38	23	37	51	66	—	—	48	60	45	49
lmm <sub>EC</sub> + lq <sub>M</sub>	37	35	34	46	54	42	25	41	40	49	37	45	22	31	21	31	47	47	52	40	—	—	46	43
lmm <sub>EC</sub> + lmm <sub>M</sub>	39	43	26	38	69	46	31	43	47	62	38	51	39	47	30	40	45	53	55	51	54	57	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	43	54	<b>59</b>	<b>59</b>
lq <sub>EC</sub>	<b>57</b>	46	—	—	<b>65</b>	55
lmm <sub>EC</sub>	41	41	35	45	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	45	41	55	46	43	46
GP <sub>M</sub> <sup>PoI</sup>	55	59	—	—	51	48	45	43
lq <sub>M</sub>	45	<b>54</b>	49	52	—	—	40	50.2
lmm <sub>M</sub>	<b>57</b>	<b>54</b>	<b>55</b>	<b>57</b>	<b>60</b>	49.8	—	—



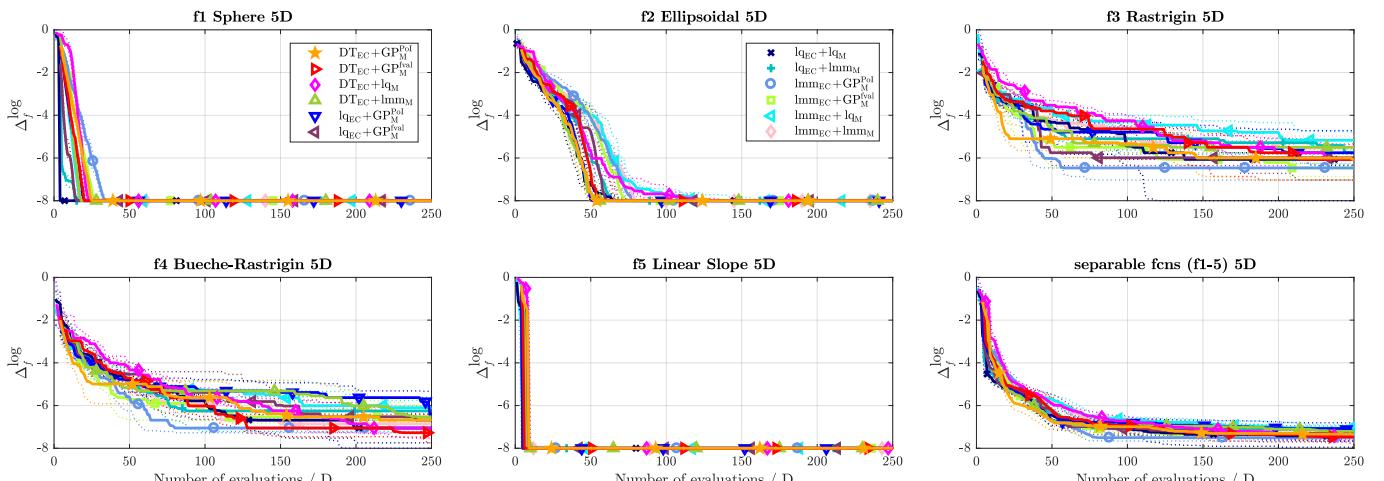
**Figure 8:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 separable noiseless COCO benchmarks in 3D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 9:** A pairwise comparison of the evolution controls, models, and their combinations in 5D over the noiseless separable COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>			
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	30	62	69	59	42	57	55	<b>67</b>	55	<b>67</b>	33	36	51	54	57	<b>63</b>	52	57	<b>62</b>	<b>69</b>	58	55		
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	70	38	—	—	74	42	54	54	<b>76</b>	52	74	70	56	36	74	54	72	64	64	48	66	58	<b>78</b>	54		
DT <sub>EC</sub> + lq <sub>M</sub>	31	41	26	58	—	—	26	59	47	62	37	<b>59</b>	16	39	33	53	49	59	47	56	47	62	42	55		
DT <sub>EC</sub> + lmm <sub>M</sub>	58	43	46	46	<b>74</b>	41	—	—	<b>65</b>	55	62	58	45	29	<b>67</b>	49	<b>64</b>	53	<b>60</b>	45	<b>74</b>	54	<b>65</b>	45		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	45	33	24	48	53	38	35	45	—	—	47	52	27	23	49	50	51	54	45	45	53	51	53	46		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	45	33	26	30	63	41	38	42	53	48	—	—	39	22	51	39	55	49	44	35	59	43	50	37		
lq <sub>EC</sub> + lq <sub>M</sub>	<b>67</b>	<b>64</b>	44	64	<b>84</b>	<b>61</b>	55	<b>71</b>	<b>73</b>	77	61	<b>78</b>	—	—	<b>65</b>	<b>67</b>	<b>69</b>	<b>72</b>	<b>64</b>	<b>73</b>	<b>75</b>	<b>77</b>	<b>64</b>	<b>65</b>		
lq <sub>EC</sub> + lmm <sub>M</sub>	49	46	26	46	67	47	33	51	51	50	49	61	35	33	—	—	59	55	52	53	<b>63</b>	58	62	51		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	43	37	28	36	51	41	36	47	49	46	45	51	31	28	41	45	—	—	45	40	56	52	59	47		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	43	36	52	53	44	40	55	55	55	56	65	36	27	48	47	55	60	—	—	61	55	52	49		
lmm <sub>EC</sub> + lq <sub>M</sub>	38	31	34	42	53	38	26	46	47	49	41	57	25	23	37	42	44	48	39	45	—	—	38	47		
lmm <sub>EC</sub> + lmm <sub>M</sub>	42	45	22	46	58	45	35	55	47	54	50	63	36	35	38	49	41	53	48	51	62	53	—	—		

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	49	53	<b>57</b>	<b>56</b>
lq <sub>EC</sub>	51	47	—	—	<b>58</b>	<b>54</b>
lmm <sub>EC</sub>	43	44	42	46	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	44	48	51	45	49.8	51
GP <sub>M</sub> <sup>PoI</sup>	<b>56</b>	52	—	—	54	39	52	45
lq <sub>M</sub>	49	<b>55</b>	46	<b>61</b>	—	—	43	<b>58</b>
lmm <sub>M</sub>	50.2	49	48	55	57	42	—	—



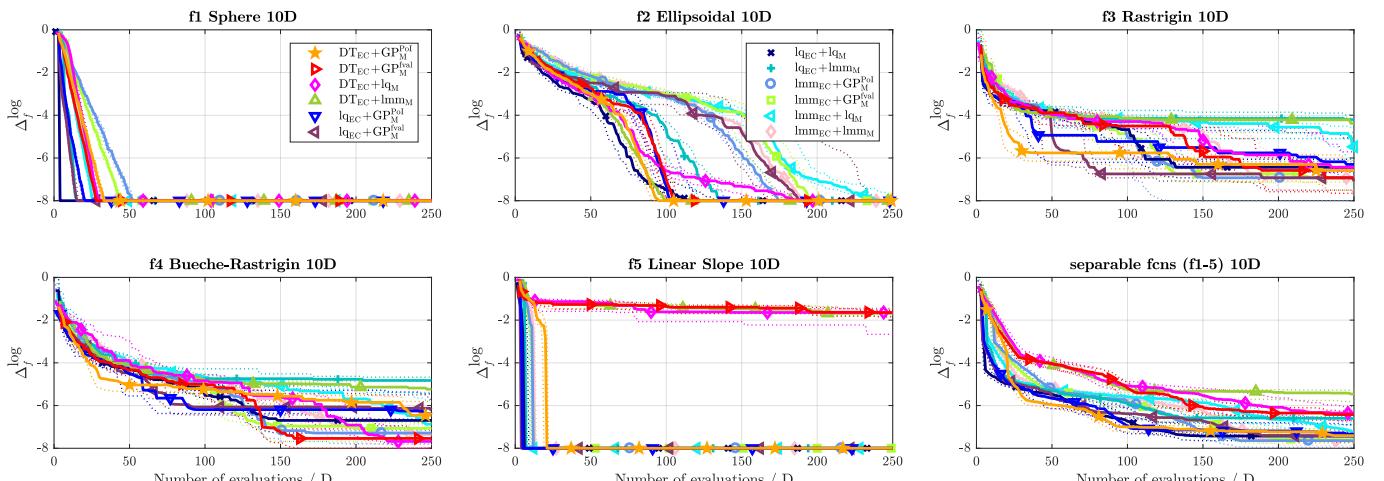
**Figure 9:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 separable noiseless COCO benchmarks in 5D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 10:** A pairwise comparison of the evolution controls, models, and their combinations in 10D over the noiseless separable COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	16	48	55	53	51	<b>71</b>	44	55	33	61	23	44	47	57	47	49	57	43	63	57	60	44
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>84</b>	52	—	—	72	54	<b>88</b>	<b>80</b>	<b>88</b>	64	80	72	52	36	74	58	<b>88</b>	60	<b>88</b>	56	<b>86</b>	66	<b>74</b>	46
DT <sub>EC</sub> + lq <sub>M</sub>	45	47	28	46	—	—	47	<b>67</b>	43	55	36	59	21	35	47	61	43	43	54	42	54	57	54	42
DT <sub>EC</sub> + lmm <sub>M</sub>	49	29	12	20	53	33	—	—	43	35	32	42	23	19	47	46	43	27	55	25	63	38	60	21
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	56	45	12	36	57	45	57	<b>65</b>	—	—	34	53	29	29	48	53	60	42	<b>68</b>	38	56	41	57	32
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>67</b>	39	20	28	64	41	<b>68</b>	58	66	47	—	—	39	23	55	49	<b>67</b>	33	77	36	69	43	63	24
lq <sub>EC</sub> + lq <sub>M</sub>	<b>77</b>	<b>56</b>	48	64	<b>79</b>	<b>65</b>	<b>77</b>	<b>81</b>	<b>71</b>	<b>71</b>	<b>61</b>	77	—	—	<b>67</b>	<b>75</b>	<b>71</b>	<b>63</b>	<b>74</b>	58	<b>77</b>	<b>68</b>	<b>75</b>	55
lq <sub>EC</sub> + lmm <sub>M</sub>	53	43	26	42	53	39	53	54	52	47	45	51	33	25	—	—	<b>61</b>	44	75	42	<b>62</b>	41	54	29
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	53	51	12	40	57	57	<b>73</b>	40	58	33	67	29	37	39	56	—	—	60	43	56	60	52	39	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	43	57	12	44	46	58	45	<b>75</b>	32	62	23	64	26	42	25	58	40	57	—	—	42	57	43	45
lmm <sub>EC</sub> + lq <sub>M</sub>	37	43	14	34	46	43	37	62	44	59	31	57	23	32	38	59	44	40	<b>58</b>	43	—	—	54	33
lmm <sub>EC</sub> + lmm <sub>M</sub>	40	56	26	54	46	58	40	<b>79</b>	43	<b>68</b>	37	<b>76</b>	25	45	46	<b>71</b>	48	<b>61</b>	57	55	46	<b>67</b>	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	41	48	57	44
lq <sub>EC</sub>	<b>59</b>	<b>52</b>	—	—	<b>67</b>	44
lmm <sub>EC</sub>	43	<b>56</b>	33	<b>56</b>	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	43	48	47	47	50.2	54
GP <sub>M</sub> <sup>PoI</sup>	<b>57</b>	52	—	—	45	42	55	52
lq <sub>M</sub>	<b>53</b>	<b>53</b>	<b>55</b>	<b>58</b>	—	—	<b>56</b>	<b>58</b>
lmm <sub>M</sub>	49.8	46	45	48	44	42	—	—



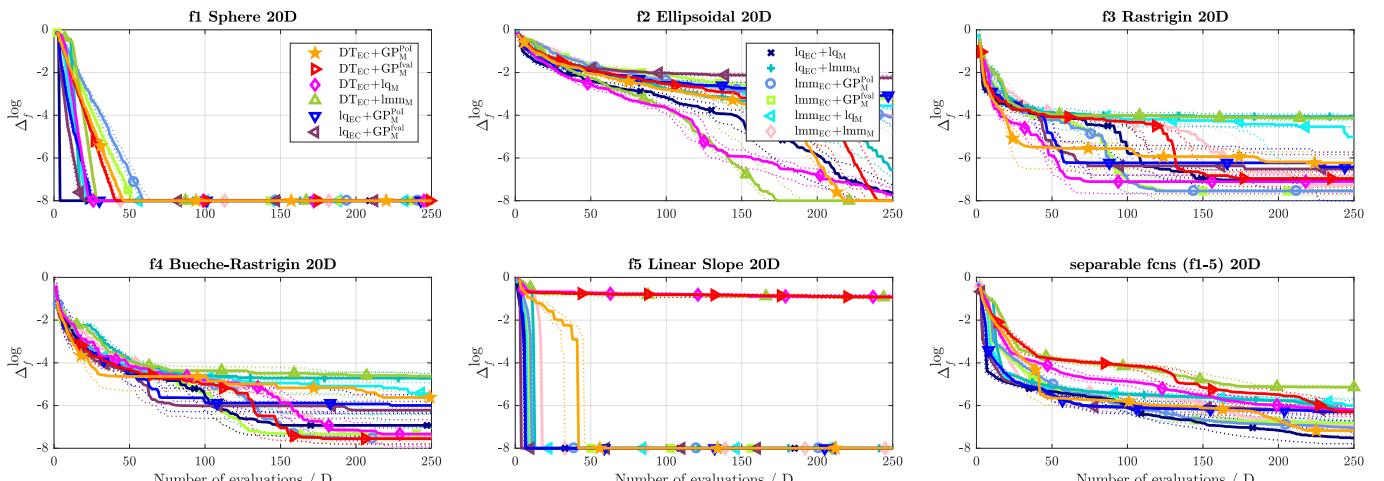
**Figure 10:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 separable noiseless COCO benchmarks in 10D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 11:** A pairwise comparison of the evolution controls, models, and their combinations in 20D over the noiseless separable COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>			
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	24	52	43	60	55	77	35	67	28	63	20	41	59	68	49	52	51	48	45	65	57	49		
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>76</b>	48	—	—	52	48	72	<b>84</b>	72	68	64	64	44	36	<b>74</b>	66	<b>92</b>	56	<b>92</b>	52	70	62	<b>78</b>	42		
DT <sub>EC</sub> + lq <sub>M</sub>	57	40	48	52	—	—	<b>67</b>	67	47	67	47	60	36	32	67	67	63	43	68	45	57	63	60	48		
DT <sub>EC</sub> + lmm <sub>M</sub>	45	23	28	16	33	33	—	—	35	32	35	31	19	13	55	44	41	24	47	32	41	29	49	28		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>65</b>	33	28	32	53	33	65	68	—	—	40	37	32	11	49	37	65	15	65	13	43	33	56	13		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	72	37	36	36	53	40	65	69	<b>60</b>	<b>63</b>	—	—	31	16	63	43	77	39	<b>79</b>	29	53	39	63	22		
lq <sub>EC</sub> + lq <sub>M</sub>	<b>80</b>	59	56	64	<b>64</b>	<b>68</b>	<b>81</b>	<b>87</b>	<b>68</b>	<b>89</b>	<b>69</b>	<b>84</b>	—	—	<b>81</b>	<b>81</b>	<b>74</b>	<b>69</b>	<b>79</b>	<b>69</b>	<b>79</b>	<b>81</b>	<b>85</b>	<b>61</b>		
lq <sub>EC</sub> + lmm <sub>M</sub>	41	32	26	34	33	33	45	56	51	<b>63</b>	37	57	19	19	—	—	<b>61</b>	54	<b>57</b>	50	38	50	50	34		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	51	48	8	44	37	57	59	76	35	<b>85</b>	23	61	26	31	39	46	—	—	57	40	37	47	46	35		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	52	8	48	32	55	53	68	35	<b>87</b>	21	<b>71</b>	21	31	43	50	43	60	—	—	31	58	43	38		
lmm <sub>EC</sub> + lq <sub>M</sub>	55	35	30	38	43	37	59	71	57	<b>67</b>	47	61	21	19	62	50	<b>63</b>	53	<b>69</b>	42	—	—	<b>69</b>	27		
lmm <sub>EC</sub> + lmm <sub>M</sub>	43	51	22	58	40	52	51	72	44	<b>87</b>	37	<b>78</b>	15	39	50	66	54	<b>65</b>	57	62	31	<b>73</b>	—	—		

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	44	49	56	48
lq <sub>EC</sub>	<b>56</b>	51	—	—	<b>68</b>	40
lmm <sub>EC</sub>	44	52	32	60	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	45	41	37	39	50	50
GP <sub>M</sub> <sup>PoI</sup>	<b>55</b>	<b>59</b>	—	—	34	39	56	47
lq <sub>M</sub>	<b>63</b>	<b>61</b>	<b>66</b>	<b>61</b>	—	—	<b>72</b>	<b>58</b>
lmm <sub>M</sub>	50	50	44	53	28	42	—	—



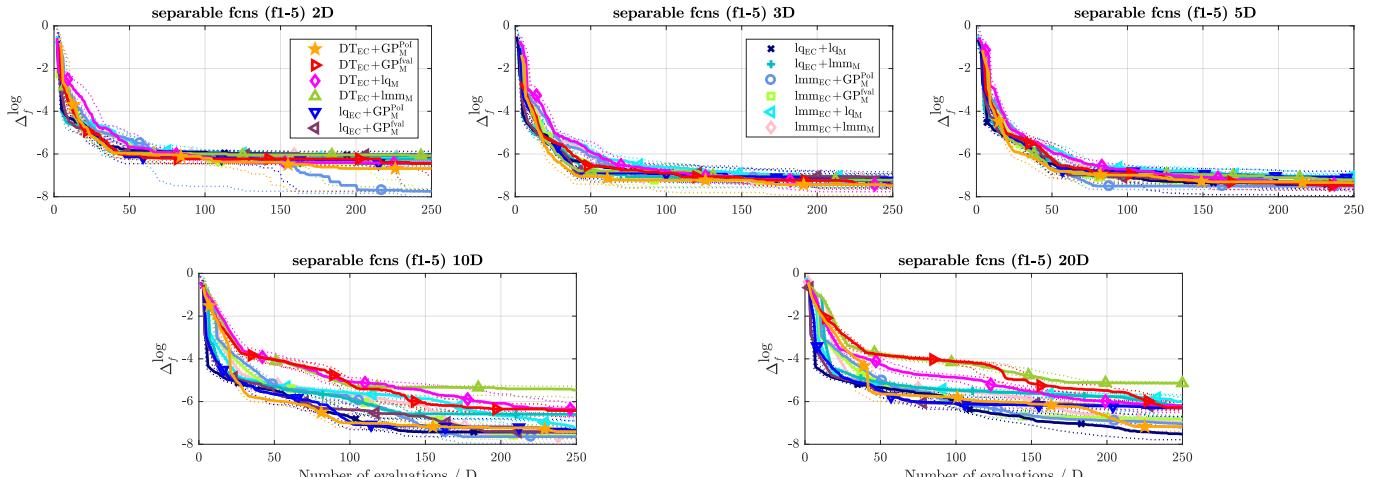
**Figure 11:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 separable noiseless COCO benchmarks in 20D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 12:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the noiseless separable COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>								
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250		
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	30	52	59	55	47	<b>64</b>	49.7	<b>64</b>	44	<b>62</b>	33	46	45	53	<b>56</b>	57	55	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>70</b>	48	—	—	<b>68</b>	52	64	<b>68</b>	71	64	<b>66</b>	<b>65</b>	54	42	65	54	<b>76</b>	<b>62</b>	74	
DT <sub>EC</sub> + lq <sub>M</sub>	41	45	32	48	—	—	40	<b>59</b>	45	<b>62</b>	39	<b>59</b>	25	40	37	54	49.6	52	54	
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>53</b>	36	36	32	<b>60</b>	41	—	—	54	50.1	49	48	39	32	49.7	44	<b>57</b>	44	<b>59</b>	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50.3	36	29	36	55	38	46	49.9	—	—	43	46	33	26	41	39	<b>58</b>	41	55	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	56	38	34	35	<b>61</b>	41	51	52	<b>57</b>	54	—	—	39	27	47	39	<b>64</b>	44	<b>62</b>	
lq <sub>EC</sub> + lq <sub>M</sub>	<b>67</b>	<b>54</b>	46	58	<b>75</b>	<b>60</b>	<b>61</b>	<b>68</b>	67	74	<b>61</b>	73	—	—	<b>61</b>	<b>65</b>	<b>70</b>	<b>66</b>	<b>71</b>	
lq <sub>EC</sub> + lmm <sub>M</sub>	<b>55</b>	47	35	46	<b>63</b>	46	50.3	<b>56</b>	<b>59</b>	<b>61</b>	<b>53</b>	<b>61</b>	39	35	—	—	<b>66</b>	<b>57</b>	<b>67</b>	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	44	43	24	38	50.4	48	43	56	42	<b>59</b>	36	56	30	34	34	43	—	—	51	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	45	49	26	47	46	50.4	41	<b>59</b>	45	<b>68</b>	38	<b>62</b>	29	37	33	46	49	<b>61</b>	—	—
lmm <sub>EC</sub> + lq <sub>M</sub>	40	36	28	36	47	40	34	53	46	<b>55</b>	39	53	24	30	36	43	50	48	<b>53</b>	42
lmm <sub>EC</sub> + lmm <sub>M</sub>	43	49	29	48	54	50.3	40	<b>61</b>	46	<b>66</b>	42	<b>65</b>	31	42	39	53	50.3	<b>58</b>	<b>55</b>	54

2 – 20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	44	51	<b>58</b>	52
lq <sub>EC</sub>	<b>56</b>	49	—	—	<b>64</b>	49
lmm <sub>EC</sub>	42	48	36	51	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>	GP <sub>M</sub> <sup>PoI</sup>	lq <sub>M</sub>	lmm <sub>M</sub>
#FEs/D	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	44	44
GP <sub>M</sub> <sup>PoI</sup>	<b>56</b>	<b>56</b>	—	47
lq <sub>M</sub>	<b>52</b>	<b>56</b>	<b>53</b>	<b>56</b>
lmm <sub>M</sub>	<b>54</b>	<b>52</b>	<b>51</b>	<b>54</b>



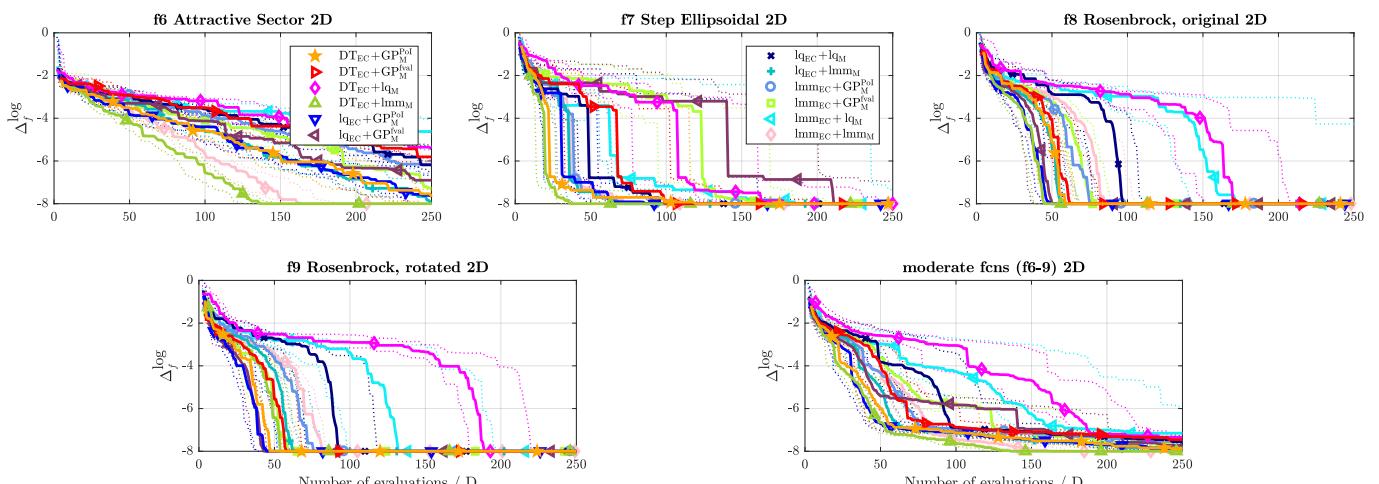
**Figure 12:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless separable COCO benchmarks in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 13: A pairwise comparison of the evolution controls, models, and their combinations in 2D over the noiseless COCO benchmarks with low or moderate conditioning for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>			
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	35	45	<b>76</b>	62	32	43	43	52	32	40	66	42	45	37	62	45	55	52	<b>65</b>	<b>70</b>	55	33		
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	65	55	—	—	<b>85</b>	<b>80</b>	30	45	50	75	25	50	70	65	40	50	68	65	65	65	80	70	70	50		
DT <sub>EC</sub> + lq <sub>M</sub>	24	38	15	20	—	—	5	35	22	40	3	35	35	35	8	27	26	40	17	32	37	63	13	28		
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>68</b>	57	70	55	<b>95</b>	<b>65</b>	—	—	68	63	59	58	<b>83</b>	53	70	55	<b>75</b>	60	<b>82</b>	62	<b>90</b>	<b>70</b>	<b>75</b>	45		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	57	48	50	25	<b>78</b>	60	32	37	—	—	33	40	68	37	54	33	65	47	66	48	<b>73</b>	<b>65</b>	60	27		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>68</b>	60	75	50	<b>97</b>	<b>65</b>	41	42	67	60	—	—	<b>80</b>	53	62	47	<b>80</b>	58	<b>78</b>	60	<b>83</b>	<b>67</b>	<b>73</b>	35		
lq <sub>EC</sub> + lq <sub>M</sub>	34	58	30	35	<b>65</b>	<b>65</b>	17	47	33	63	20	47	—	—	27	45	33	53	33	62	55	<b>80</b>	33	45		
lq <sub>EC</sub> + lmm <sub>M</sub>	55	63	60	50	<b>92</b>	<b>73</b>	30	45	46	67	38	53	<b>73</b>	55	—	—	70	53	67	55	<b>83</b>	<b>75</b>	70	32		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	38	55	33	35	<b>74</b>	60	25	40	35	53	20	42	67	47	30	47	—	—	50	55	63	<b>70</b>	43	33		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	45	48	35	35	<b>83</b>	68	18	38	34	52	22	40	67	38	33	45	50	45	—	—	<b>68</b>	<b>77</b>	42	28		
lmm <sub>EC</sub> + lq <sub>M</sub>	35	30	20	30	63	37	10	30	27	35	17	33	45	20	17	25	37	30	32	23	—	—	27	18		
lmm <sub>EC</sub> + lmm <sub>M</sub>	45	<b>67</b>	30	50	<b>87</b>	<b>72</b>	25	55	40	<b>73</b>	27	65	67	55	30	68	57	67	58	<b>72</b>	<b>73</b>	<b>82</b>	—	—		

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	47	48	<b>59</b>	53
lq <sub>EC</sub>	53	53	—	—	<b>67</b>	55
lmm <sub>EC</sub>	42	48	33	45	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	41	47	<b>69</b>	<b>56</b>	43	37
GP <sub>M</sub> <sup>PoI</sup>	<b>59</b>	53	—	—	<b>76</b>	<b>67</b>	49	39
lq <sub>M</sub>	31	44	24	33	—	—	19	33
lmm <sub>M</sub>	57	<b>63</b>	51	<b>61</b>	<b>81</b>	<b>67</b>	—	—



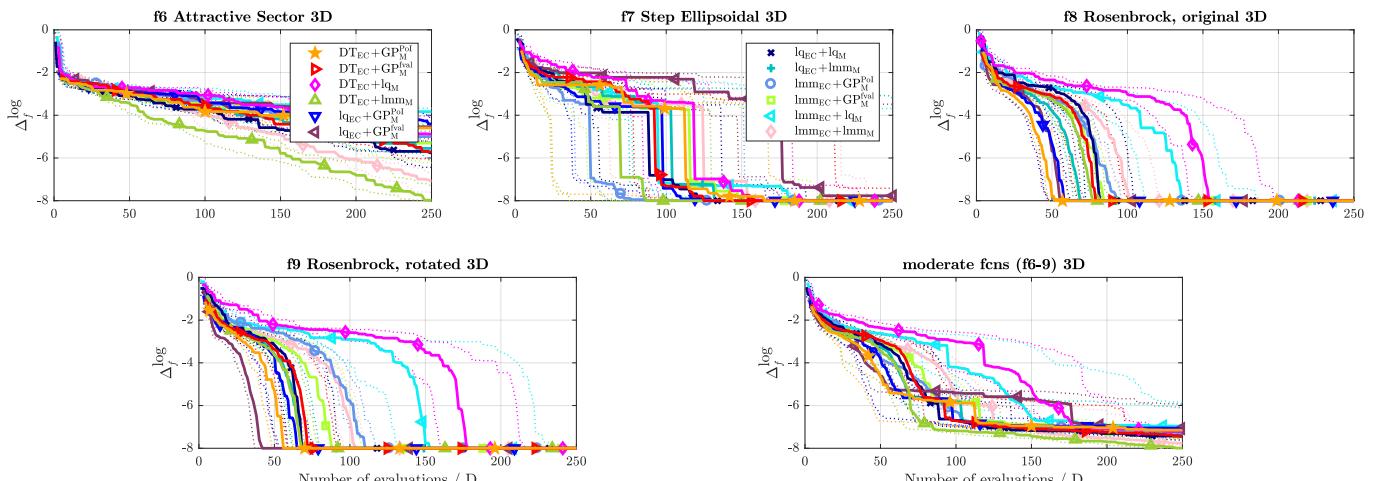
**Figure 13:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 4 noiseless COCO benchmarks with low or moderate conditioning in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 14:** A pairwise comparison of the evolution controls, models, and their combinations in 3D over the noiseless COCO benchmarks with low or moderate conditioning for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	20	50	<b>78</b>	55	39	45	43	62	36	55	51	40	38	60	46	53	49	55	62	<b>75</b>	53	40
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	80	50	—	—	<b>100</b>	65	55	40	70	55	65	65	65	25	80	60	75	45	70	50	<b>80</b>	55	<b>75</b>	40
DT <sub>EC</sub> + lq <sub>M</sub>	22	45	0	35	—	—	13	40	23	55	13	48	17	28	15	35	17	40	17	35	31	58	17	37
DT <sub>EC</sub> + lmm <sub>M</sub>	61	55	45	60	<b>88</b>	60	—	—	55	<b>63</b>	42	57	73	50	58	58	67	57	67	47	<b>83</b>	<b>73</b>	<b>73</b>	52
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	57	38	30	45	<b>77</b>	45	45	37	—	—	49	39	55	28	53	32	60	37	53	38	<b>67</b>	62	58	30
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>64</b>	45	35	35	<b>87</b>	52	58	43	51	61	—	—	59	33	65	42	67	42	<b>73</b>	42	<b>80</b>	<b>67</b>	<b>73</b>	42
lq <sub>EC</sub> + lq <sub>M</sub>	49	60	35	75	<b>83</b>	<b>72</b>	27	50	45	<b>72</b>	41	<b>67</b>	—	—	51	67	53	62	55	65	<b>72</b>	<b>87</b>	54	52
lq <sub>EC</sub> + lmm <sub>M</sub>	62	40	20	40	<b>85</b>	65	43	42	47	68	35	58	49	33	—	—	58	47	63	48	<b>73</b>	<b>68</b>	60	38
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	54	47	25	55	<b>83</b>	60	33	43	40	63	33	58	47	38	42	53	—	—	58	47	<b>75</b>	<b>68</b>	60	43
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	45	30	50	<b>83</b>	65	33	53	47	62	27	58	45	35	38	52	42	53	—	—	<b>67</b>	<b>78</b>	45	43
lmm <sub>EC</sub> + lq <sub>M</sub>	38	25	20	45	<b>69</b>	42	17	27	33	38	20	33	28	13	27	32	25	32	33	22	—	—	25	25
lmm <sub>EC</sub> + lmm <sub>M</sub>	47	60	25	60	<b>83</b>	63	28	48	42	<b>70</b>	27	58	46	48	40	62	40	58	55	57	<b>75</b>	<b>75</b>	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	42	51	52	54
lq <sub>EC</sub>	<b>58</b>	49	—	—	<b>66</b>	51
lmm <sub>EC</sub>	48	46	34	49	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	49	44	<b>69</b>	51	51	40
GP <sub>M</sub> <sup>PoI</sup>	51	56	—	—	<b>68</b>	57	<b>55</b>	42
lq <sub>M</sub>	31	49	32	43	—	—	29	44
lmm <sub>M</sub>	49	<b>60</b>	45	58	<b>71</b>	<b>56</b>	—	—



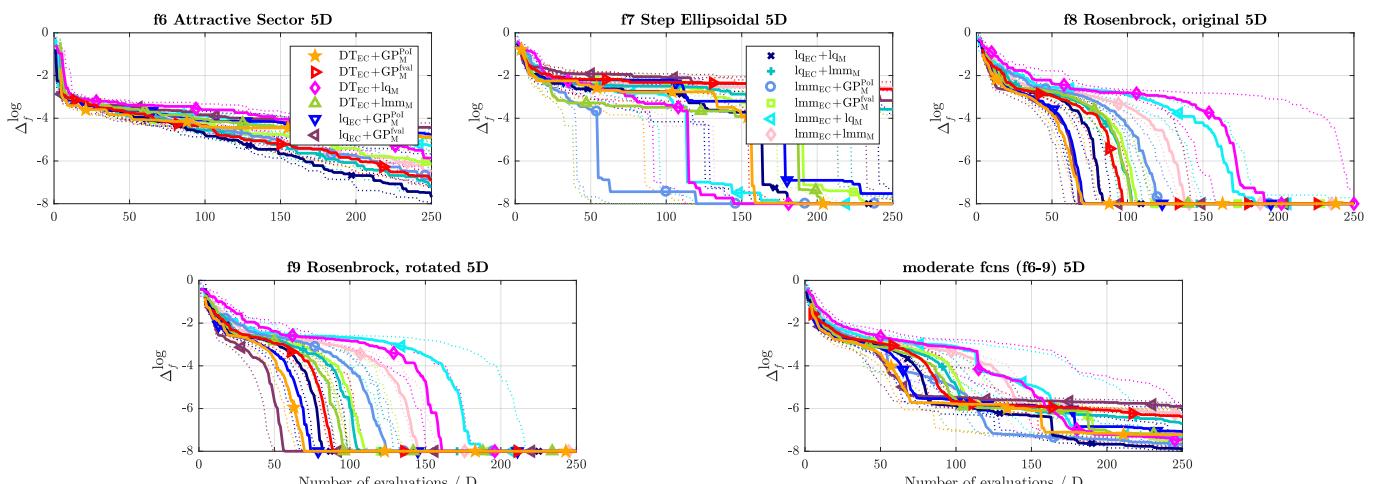
**Figure 14:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 4 noiseless COCO benchmarks with low or moderate conditioning in 3D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 15: A pairwise comparison of the evolution controls, models, and their combinations in 5D over the noiseless COCO benchmarks with low or moderate conditioning for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	55	35	<b>80</b>	60	53	53	38	54	41	52	39	23	58	38	68	54	62	38	<b>75</b>	62	68	47
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	45	65	—	—	<b>85</b>	50	60	60	70	60	65	60	60	40	65	55	65	45	55	30	75	70	70	55
DT <sub>EC</sub> + lq <sub>M</sub>	20	40	15	50	—	—	17	52	32	48	22	43	13	22	22	33	25	38	15	30	38	53	17	40
DT <sub>EC</sub> + lmm <sub>M</sub>	47	47	40	40	<b>83</b>	48	—	—	42	55	33	47	35	28	43	32	57	45	57	33	<b>73</b>	47	70	34
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	62	46	30	40	<b>68</b>	52	58	45	—	—	52	47	60	27	53	36	57	38	57	33	<b>63</b>	50	55	33
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	59	48	35	40	<b>78</b>	57	67	53	48	53	—	—	56	33	63	45	<b>65</b>	45	58	30	<b>68</b>	52	<b>63</b>	42
lq <sub>EC</sub> + lq <sub>M</sub>	61	<b>77</b>	40	60	<b>87</b>	<b>78</b>	65	<b>72</b>	40	<b>73</b>	44	67	—	—	63	67	67	67	65	<b>82</b>	<b>70</b>	<b>68</b>	<b>73</b>	
lq <sub>EC</sub> + lmm <sub>M</sub>	42	63	35	45	<b>78</b>	68	57	68	47	64	37	55	38	33	—	—	53	59	53	52	<b>77</b>	67	62	53
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	32	46	35	55	<b>75</b>	62	43	55	43	63	35	55	33	33	47	41	—	—	55	40	72	67	62	38
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	38	62	45	70	<b>85</b>	<b>70</b>	43	<b>67</b>	43	<b>67</b>	42	70	33	35	47	48	45	60	—	—	<b>70</b>	<b>75</b>	58	62
lmm <sub>EC</sub> + lq <sub>M</sub>	25	38	25	30	62	47	27	53	37	50	32	48	18	30	23	33	28	33	30	25	—	—	40	30
lmm <sub>EC</sub> + lmm <sub>M</sub>	32	53	30	45	<b>83</b>	60	30	66	45	67	37	58	32	27	38	47	38	62	42	38	60	70	—	—

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	35	38	<b>59</b>	46
lq <sub>EC</sub>	<b>65</b>	<b>62</b>	—	—	<b>65</b>	48
lmm <sub>EC</sub>	42	55	35	52	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	54	42	<b>71</b>	51	56	43
GP <sub>M</sub> <sup>PoI</sup>	46	<b>58</b>	—	—	<b>66</b>	54	<b>61</b>	54
lq <sub>M</sub>	29	49	34	46	—	—	40	49
lmm <sub>M</sub>	44	58	39	46	<b>60</b>	51	—	—



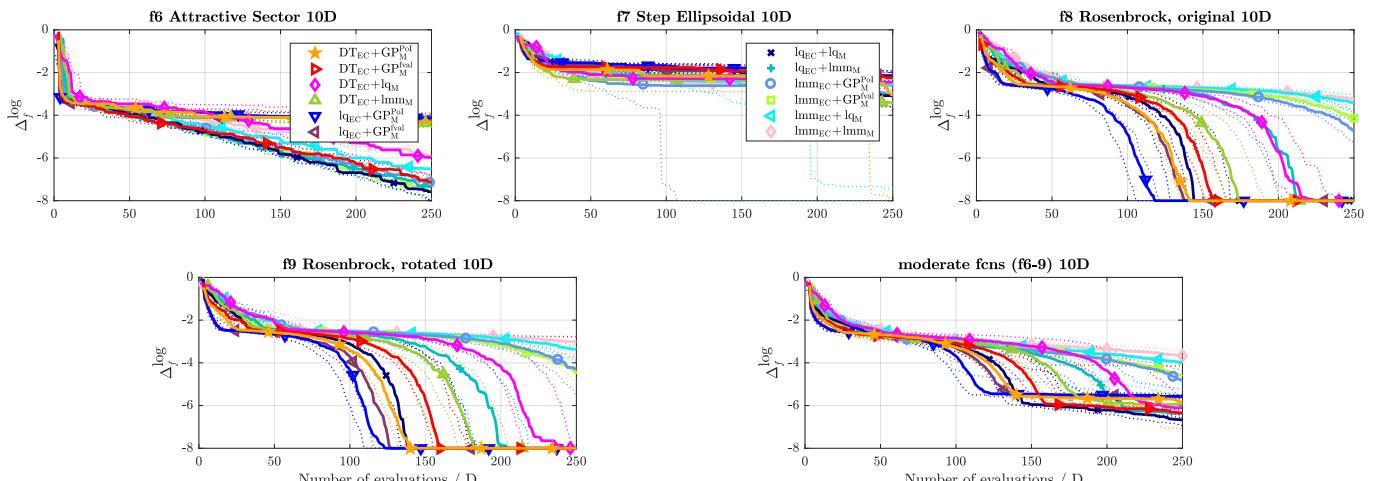
**Figure 15: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 4 noiseless COCO benchmarks with low or moderate conditioning in 5D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 16:** A pairwise comparison of the evolution controls, models, and their combinations in 10D over the noiseless COCO benchmarks with low or moderate conditioning for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	40	40	<b>80</b>	57	54	52	43	77	52	<b>67</b>	52	28	70	45	73	<b>62</b>	62	63	<b>80</b>	<b>78</b>	<b>80</b>	<b>82</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	60	60	—	—	70	70	50	45	55	85	35	75	40	45	55	40	65	60	60	55	80	65	<b>80</b>	55
DT <sub>EC</sub> + lq <sub>M</sub>	20	43	30	30	—	—	17	47	30	77	33	63	38	35	35	52	43	62	38	53	60	<b>65</b>	67	<b>68</b>
DT <sub>EC</sub> + lmm <sub>M</sub>	46	48	50	55	<b>83</b>	53	—	—	47	<b>82</b>	45	<b>73</b>	50	45	65	48	65	65	<b>68</b>	55	<b>80</b>	<b>60</b>	<b>87</b>	65
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	57	23	45	15	70	23	53	18	—	—	50	46	57	17	65	22	60	47	57	40	<b>63</b>	43	<b>72</b>	45
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	33	65	25	67	37	55	27	50	54	—	—	50	25	53	37	55	48	57	48	<b>70</b>	47	<b>65</b>	48
lq <sub>EC</sub> + lq <sub>M</sub>	48	73	60	55	62	65	50	55	43	<b>83</b>	50	<b>75</b>	—	—	53	68	58	<b>70</b>	57	70	<b>70</b>	<b>78</b>	<b>73</b>	<b>83</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	30	55	45	60	65	48	35	52	35	<b>78</b>	47	63	47	33	—	—	58	58	68	68	<b>85</b>	<b>78</b>	<b>85</b>	77
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	27	38	35	40	57	38	35	35	40	53	45	52	42	30	42	42	—	—	53	40	77	70	75	<b>78</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	38	37	40	45	62	47	32	45	43	60	43	52	43	30	32	32	47	60	—	—	63	<b>80</b>	<b>77</b>	<b>87</b>
lmm <sub>EC</sub> + lq <sub>M</sub>	20	22	20	35	40	35	20	40	37	57	30	53	30	22	15	22	23	30	37	20	—	—	52	<b>70</b>
lmm <sub>EC</sub> + lmm <sub>M</sub>	20	18	20	45	33	32	13	35	28	55	35	52	27	17	15	23	25	22	23	13	48	30	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	48	56	<b>72</b>	<b>63</b>
lq <sub>EC</sub>	53	45	—	—	<b>68</b>	<b>63</b>
lmm <sub>EC</sub>	28	37	32	38	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	50	43	<b>71</b>	48	<b>65</b>	51
GP <sub>M</sub> <sup>PoI</sup>	50	58	—	—	<b>59</b>	55	<b>63</b>	59
lq <sub>M</sub>	29	52	41	45	—	—	41	<b>61</b>
lmm <sub>M</sub>	35	49	37	41	<b>59</b>	39	—	—



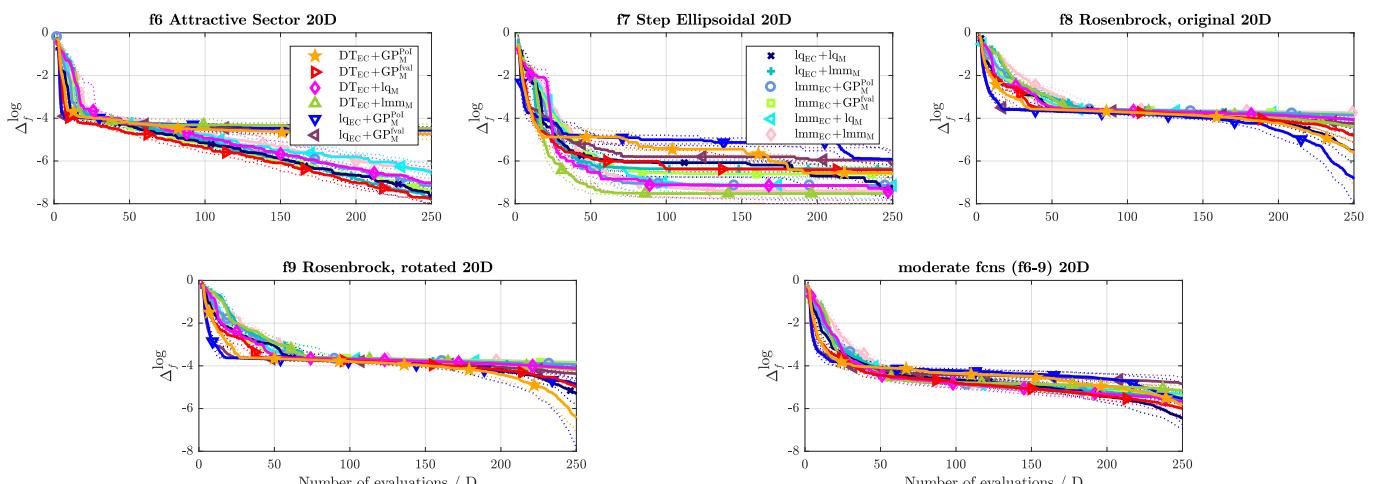
**Figure 16:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 4 noiseless COCO benchmarks with low or moderate conditioning in 10D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 17: A pairwise comparison of the evolution controls, models, and their combinations in 20D over the noiseless COCO benchmarks with low or moderate conditioning for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	65	60	73	72	73	65	55	70	48	57	72	23	82	80	78	77	78	77	83	82	87	78
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	35	40	—	—	60	60	60	65	30	80	30	60	45	35	55	65	50	60	65	60	55	55	70	55
DT <sub>EC</sub> + lq <sub>M</sub>	27	28	40	40	—	—	65	47	40	58	37	53	53	25	77	55	72	77	72	73	75	82	92	82
DT <sub>EC</sub> + lmm <sub>M</sub>	27	35	40	35	35	53	—	—	32	57	35	35	38	23	57	60	40	70	45	65	50	68	78	67
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	45	30	70	20	60	42	68	43	—	—	52	40	62	15	68	43	62	53	63	50	70	48	78	50
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	43	70	40	63	47	65	65	48	60	—	—	55	27	58	52	58	55	62	52	65	50	72	50
lq <sub>EC</sub> + lq <sub>M</sub>	28	77	55	65	47	75	62	77	38	85	45	73	—	—	67	85	57	85	65	83	63	85	80	87
lq <sub>EC</sub> + lmm <sub>M</sub>	18	20	45	35	23	45	43	40	32	57	42	48	33	15	—	—	35	63	42	67	48	68	68	68
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	22	23	50	40	28	23	60	30	38	47	42	45	43	15	65	37	—	—	58	35	60	55	77	67
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	22	23	35	40	28	27	55	35	37	50	38	48	35	17	58	33	42	65	—	—	45	77	80	83
lmm <sub>EC</sub> + lq <sub>M</sub>	17	18	45	45	25	18	50	32	30	52	35	50	37	15	52	32	40	45	55	23	—	—	70	63
lmm <sub>EC</sub> + lmm <sub>M</sub>	13	22	30	45	8	18	22	33	22	50	28	50	20	13	32	32	23	33	20	17	30	37	—	—

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	53	53	76	74
lq <sub>EC</sub>	48	48	—	—	64	65
lmm <sub>EC</sub>	24	27	36	35	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	56	41	65	47	73	58
GP <sub>M</sub> <sup>PoI</sup>	44	59	—	—	51	53	68	67
lq <sub>M</sub>	35	53	49	47	—	—	67	65
lmm <sub>M</sub>	27	42	32	33	33	35	—	—



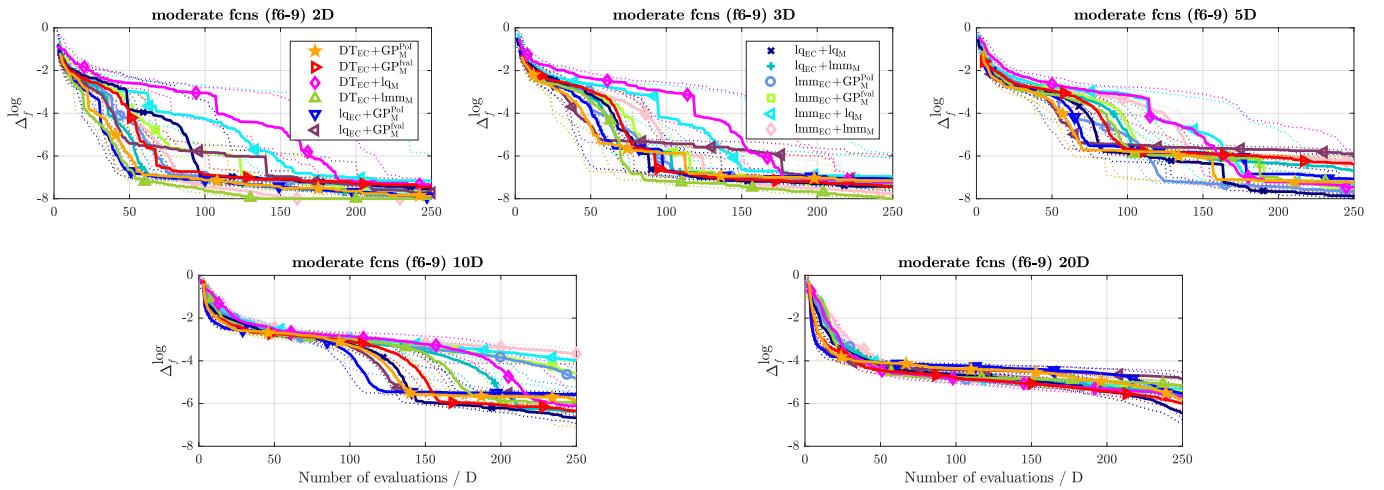
**Figure 17: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 4 noiseless COCO benchmarks with low or moderate conditioning in 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 18:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the noiseless COCO benchmarks with low or moderate conditioning for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>							
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	43	46	<b>78</b>	<b>61</b>	50.3	52	45	<b>63</b>	42	54	56	31	59	52	<b>66</b>	58	61
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	57	54	—	—	<b>80</b>	65	51	51	55	<b>71</b>	44	62	56	42	59	54	<b>65</b>	55	<b>63</b>
DT <sub>EC</sub> + lq <sub>M</sub>	23	39	20	35	—	—	23	44	29	56	22	49	31	29	31	40	37	51	32
DT <sub>EC</sub> + lmm <sub>M</sub>	49.7	48	49	49	<b>77</b>	56	—	—	49	<b>64</b>	43	54	<b>56</b>	40	<b>59</b>	51	<b>61</b>	59	<b>64</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	55	37	45	29	<b>71</b>	44	51	36	—	—	47	42	<b>60</b>	25	<b>59</b>	33	<b>61</b>	44	<b>59</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>58</b>	46	56	38	<b>78</b>	51	57	46	53	<b>58</b>	—	—	<b>60</b>	34	<b>60</b>	44	<b>65</b>	49.7	<b>66</b>
lq <sub>EC</sub> + lq <sub>M</sub>	44	<b>69</b>	44	58	<b>69</b>	<b>71</b>	44	<b>60</b>	40	<b>75</b>	40	<b>66</b>	—	—	52	<b>66</b>	54	<b>67</b>	55
lq <sub>EC</sub> + lmm <sub>M</sub>	41	48	41	46	<b>69</b>	<b>60</b>	42	49	41	<b>67</b>	40	56	48	34	—	—	55	56	59
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	35	42	36	45	<b>64</b>	49	39	41	39	56	35	50.3	46	33	45	44	—	—	55
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	39	43	37	48	<b>68</b>	55	36	48	41	<b>58</b>	34	54	45	31	42	42	45	57	—
lmm <sub>EC</sub> + lq <sub>M</sub>	27	27	26	37	52	36	25	36	33	46	27	44	32	20	27	29	31	34	37
lmm <sub>EC</sub> + lmm <sub>M</sub>	31	44	27	49	<b>59</b>	49	24	48	35	<b>63</b>	31	57	38	32	31	46	37	48	40

2 – 20D	DT <sub>EC</sub>	lq <sub>EC</sub>	lmm <sub>EC</sub>			
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	45	49	<b>63</b>	<b>58</b>
lq <sub>EC</sub>	<b>55</b>	51	—	—	<b>66</b>	<b>56</b>
lmm <sub>EC</sub>	37	42	34	44	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>	GP <sub>M</sub> <sup>PoI</sup>	lq <sub>M</sub>	lmm <sub>M</sub>		
#FEs/D	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	49.9	43	<b>69</b>	51
GP <sub>M</sub> <sup>PoI</sup>	50.1	<b>57</b>	—	—	<b>64</b>	<b>57</b>
lq <sub>M</sub>	31	49	36	43	—	—
lmm <sub>M</sub>	43	<b>54</b>	41	48	<b>61</b>	50



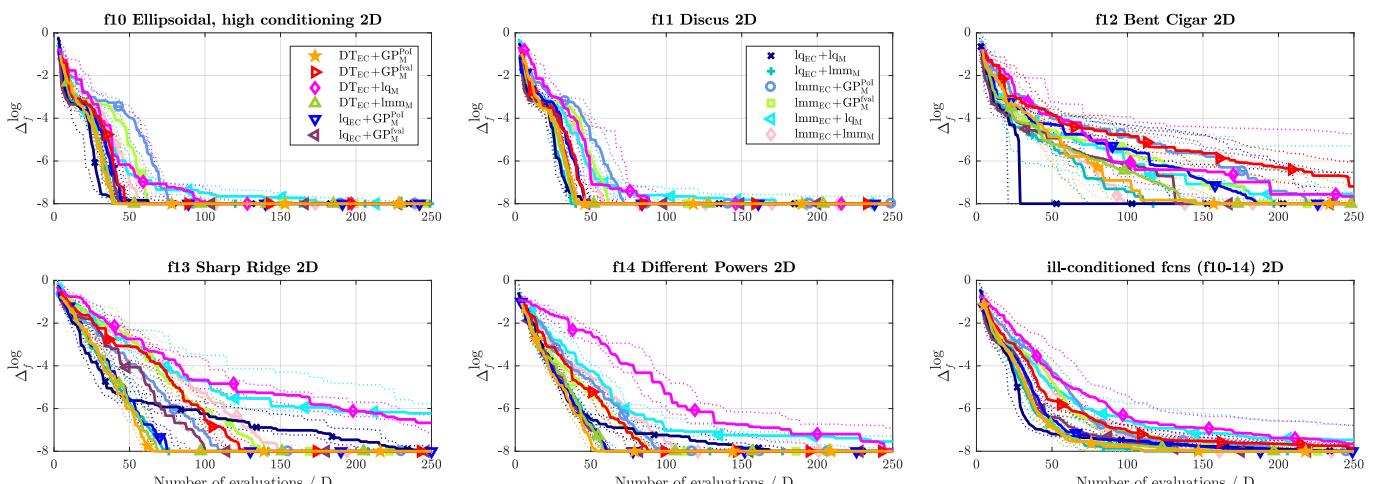
**Figure 18:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 4 noiseless COCO benchmarks with low and moderate conditioning in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 19:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the noiseless COCO benchmarks with high conditioning and unimodal benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	24	48	<b>80</b>	65	16	48	24	36	21	36	32	45	17	49	64	41	<b>67</b>	41	68	<b>75</b>	67	51
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>76</b>	52	—	—	<b>92</b>	56	64	56	68	48	44	28	64	52	68	56	<b>88</b>	48	<b>88</b>	40	<b>92</b>	72	<b>88</b>	48
DT <sub>EC</sub> + lq <sub>M</sub>	20	35	8	44	—	—	5	40	13	28	12	28	7	33	3	35	39	37	40	36	39	63	32	36
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>84</b>	52	36	44	<b>95</b>	<b>60</b>	—	—	56	44	52	43	55	48	47	52	<b>88</b>	48	<b>95</b>	44	<b>89</b>	<b>80</b>	<b>88</b>	51
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>76</b>	64	32	52	<b>87</b>	<b>72</b>	44	56	—	—	51	51	52	47	47	55	<b>91</b>	51	<b>88</b>	49	<b>85</b>	<b>79</b>	<b>84</b>	56
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>79</b>	64	56	72	<b>88</b>	<b>72</b>	48	57	49	49	—	—	53	52	44	57	<b>85</b>	56	<b>95</b>	55	<b>89</b>	<b>80</b>	<b>80</b>	52
lq <sub>EC</sub> + lq <sub>M</sub>	<b>68</b>	55	36	48	<b>93</b>	<b>67</b>	45	52	48	53	47	48	—	—	36	59	<b>91</b>	53	<b>95</b>	52	<b>95</b>	<b>81</b>	<b>91</b>	57
lq <sub>EC</sub> + lmm <sub>M</sub>	<b>83</b>	51	32	44	<b>97</b>	<b>65</b>	53	48	53	45	56	43	64	41	—	—	<b>92</b>	53	<b>96</b>	43	<b>93</b>	<b>77</b>	<b>93</b>	51
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	36	59	12	52	61	<b>63</b>	12	52	9	49	15	44	9	47	8	47	—	—	<b>65</b>	52	51	<b>81</b>	48	49
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	33	59	12	60	60	<b>64</b>	5	56	12	51	5	45	5	48	4	57	35	48	—	—	44	<b>75</b>	37	51
lmm <sub>EC</sub> + lq <sub>M</sub>	32	25	8	28	61	37	11	20	15	21	11	20	5	19	7	23	49	19	<b>56</b>	25	—	—	45	20
lmm <sub>EC</sub> + lmm <sub>M</sub>	33	49	12	52	<b>68</b>	<b>64</b>	12	49	16	44	20	48	9	43	7	49	52	51	<b>63</b>	49	55	<b>80</b>	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	28	39	<b>66</b>	50.4
lq <sub>EC</sub>	<b>72</b>	<b>61</b>	—	—	<b>93</b>	<b>59</b>
lmm <sub>EC</sub>	34	49.6	7	41	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	53	51	<b>61</b>	<b>64</b>	37	51
GP <sub>M</sub> <sup>PoI</sup>	47	49	—	—	55	<b>62</b>	44	54
lq <sub>M</sub>	39	36	45	38	—	—	29	40
lmm <sub>M</sub>	<b>63</b>	49	<b>56</b>	46	<b>71</b>	<b>60</b>	—	—



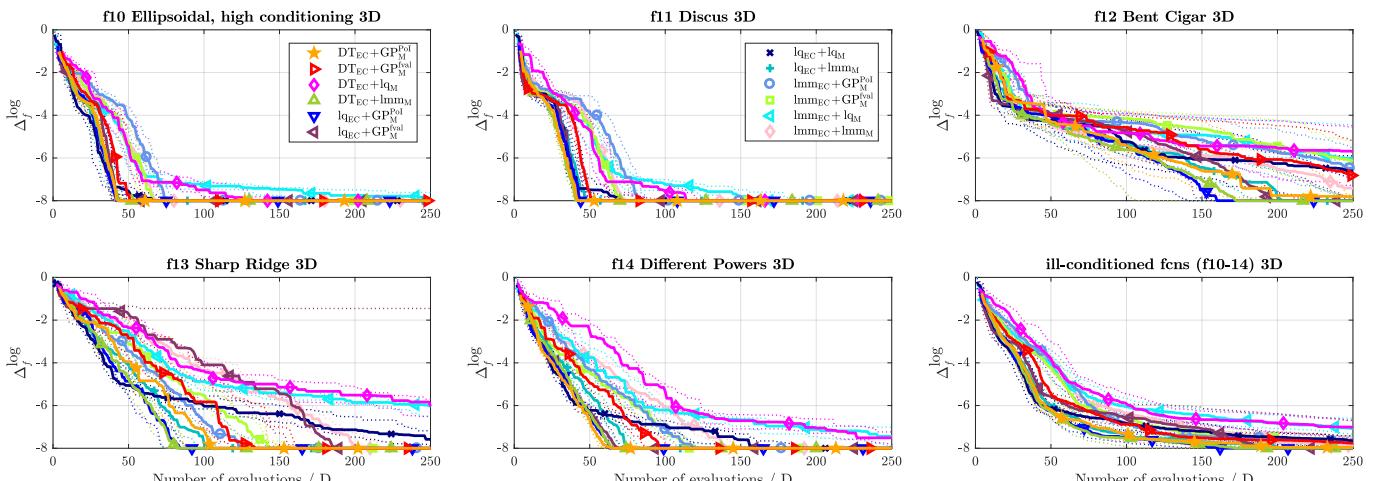
**Figure 19:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless COCO benchmarks with high conditioning and unimodal in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 20:** A pairwise comparison of the evolution controls, models, and their combinations in 3D over the noiseless COCO benchmarks with high conditioning and unimodal benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	8	40	<b>71</b>	<b>72</b>	13	47	35	45	20	48	29	45	21	31	64	40	<b>68</b>	49	<b>64</b>	<b>84</b>	<b>68</b>	41
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>92</b>	60	—	—	<b>92</b>	72	56	52	64	60	56	60	72	60	72	60	<b>96</b>	72	<b>84</b>	64	<b>76</b>	<b>88</b>	<b>92</b>	72
DT <sub>EC</sub> + lq <sub>M</sub>	29	28	8	28	—	—	4	29	25	33	9	31	11	27	13	20	33	28	41	32	40	56	49	27
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>87</b>	53	44	48	<b>96</b>	<b>71</b>	—	—	<b>67</b>	48	59	52	68	55	<b>64</b>	43	<b>95</b>	39	<b>96</b>	45	<b>95</b>	<b>80</b>	<b>89</b>	47
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>65</b>	55	36	40	<b>75</b>	<b>67</b>	33	52	—	—	33	44	52	52	47	41	<b>75</b>	47	<b>73</b>	59	<b>73</b>	<b>80</b>	<b>72</b>	45
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>80</b>	52	44	40	<b>91</b>	<b>69</b>	41	48	<b>67</b>	56	—	—	59	59	60	41	<b>89</b>	57	<b>91</b>	60	<b>91</b>	<b>80</b>	<b>83</b>	51
lq <sub>EC</sub> + lq <sub>M</sub>	<b>71</b>	55	28	40	<b>89</b>	<b>73</b>	32	45	48	48	41	41	—	—	52	36	<b>92</b>	40	<b>93</b>	47	<b>91</b>	<b>79</b>	<b>88</b>	47
lq <sub>EC</sub> + lmm <sub>M</sub>	<b>79</b>	<b>69</b>	28	40	<b>87</b>	<b>80</b>	36	57	53	59	40	59	48	64	—	—	<b>89</b>	61	<b>89</b>	63	<b>87</b>	<b>87</b>	<b>88</b>	57
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	36	60	4	28	67	72	5	61	25	53	11	43	8	60	11	39	—	—	64	55	55	<b>80</b>	65	48
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	32	51	16	36	59	<b>68</b>	4	55	27	41	9	40	7	53	11	37	36	45	—	—	48	<b>79</b>	49	47
lmm <sub>EC</sub> + lq <sub>M</sub>	36	16	24	12	60	44	5	20	27	20	9	20	9	21	13	13	45	20	52	21	—	—	53	16
lmm <sub>EC</sub> + lmm <sub>M</sub>	32	59	8	28	51	<b>73</b>	11	53	28	55	17	49	12	53	12	43	35	52	51	53	47	<b>84</b>	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	38	40	<b>66</b>	49
lq <sub>EC</sub>	<b>62</b>	<b>60</b>	—	—	<b>86</b>	<b>61</b>
lmm <sub>EC</sub>	34	51	14	39	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	43	48	59	<b>68</b>	42	45
GP <sub>M</sub> <sup>PoI</sup>	<b>57</b>	52	—	—	59	<b>69</b>	55	45
lq <sub>M</sub>	41	32	41	31	—	—	36	27
lmm <sub>M</sub>	<b>58</b>	55	45	55	<b>64</b>	<b>73</b>	—	—



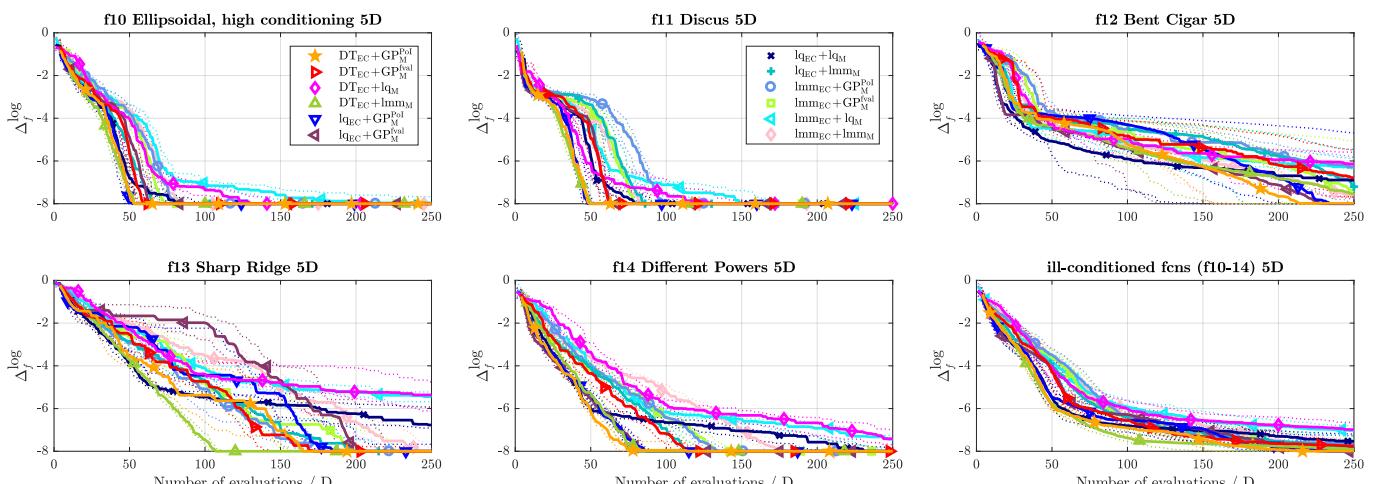
**Figure 20:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless COCO benchmarks with high conditioning and unimodal in 3D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 21:** A pairwise comparison of the evolution controls, models, and their combinations in 5D over the noiseless COCO benchmarks with high conditioning and unimodal benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	20	36	55	<b>67</b>	9	41	47	45	23	49	17	59	57	40	<b>65</b>	47	<b>71</b>	47	55	<b>73</b>	<b>68</b>	44
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>80</b>	64	—	—	<b>84</b>	72	56	76	<b>76</b>	52	68	60	56	68	<b>80</b>	60	<b>80</b>	72	<b>92</b>	64	<b>76</b>	76	<b>80</b>	56
DT <sub>EC</sub> + lq <sub>M</sub>	45	33	16	28	—	—	11	23	51	27	29	21	33	41	29	55	32	56	35	51	41	<b>61</b>	24	
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>91</b>	59	44	24	<b>89</b>	<b>77</b>	—	—	<b>73</b>	57	45	61	49	<b>64</b>	<b>88</b>	51	<b>92</b>	59	<b>97</b>	57	<b>88</b>	<b>76</b>	<b>89</b>	57
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	53	55	24	48	49	<b>73</b>	27	43	—	—	37	55	21	57	63	48	<b>65</b>	55	<b>72</b>	53	57	<b>77</b>	<b>69</b>	57
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>77</b>	51	32	40	<b>71</b>	<b>72</b>	55	39	<b>63</b>	45	—	—	49	63	<b>71</b>	48	<b>80</b>	53	<b>80</b>	51	<b>71</b>	<b>75</b>	<b>80</b>	57
lq <sub>EC</sub> + lq <sub>M</sub>	<b>83</b>	41	44	32	<b>79</b>	<b>67</b>	51	36	<b>79</b>	43	51	37	—	—	<b>88</b>	41	<b>92</b>	44	<b>96</b>	41	<b>89</b>	<b>72</b>	<b>92</b>	37
lq <sub>EC</sub> + lmm <sub>M</sub>	43	60	20	40	59	<b>71</b>	12	49	37	52	29	52	12	59	—	—	59	53	<b>69</b>	51	52	<b>72</b>	67	59
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	35	53	20	28	45	<b>68</b>	8	41	35	45	20	47	8	56	41	47	—	—	64	44	39	<b>72</b>	57	52
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	29	53	8	36	44	<b>65</b>	3	43	28	47	20	49	4	59	31	49	36	56	—	—	36	<b>68</b>	45	55
lmm <sub>EC</sub> + lq <sub>M</sub>	45	27	24	24	49	59	12	24	43	23	29	25	11	28	48	28	61	28	<b>64</b>	32	—	—	65	25
lmm <sub>EC</sub> + lmm <sub>M</sub>	32	56	20	44	39	<b>76</b>	11	43	31	43	20	43	8	63	33	41	43	48	55	45	35	<b>75</b>	—	—

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	54	45	<b>71</b>	50
lq <sub>EC</sub>	46	<b>55</b>	—	—	<b>75</b>	<b>59</b>
lmm <sub>EC</sub>	29	50	25	41	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	46	47	38	<b>65</b>	43	47
GP <sub>M</sub> <sup>PoI</sup>	<b>54</b>	53	—	—	49	<b>66</b>	<b>58</b>	55
lq <sub>M</sub>	<b>62</b>	35	51	34	—	—	55	30
lmm <sub>M</sub>	<b>57</b>	53	42	45	45	<b>70</b>	—	—



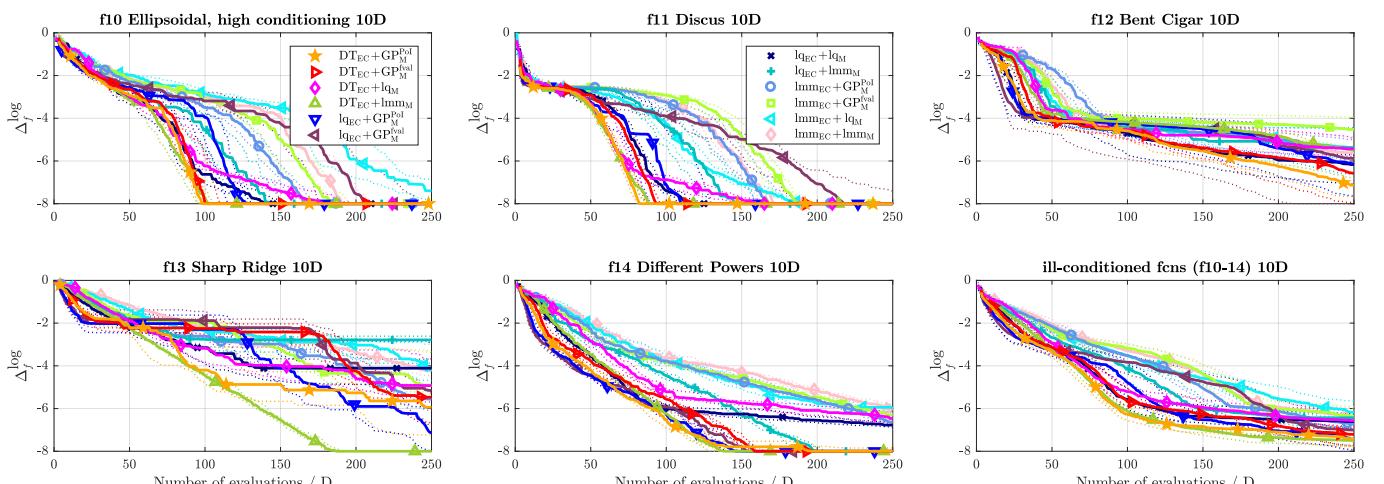
**Figure 21:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless COCO benchmarks with high conditioning and unimodal in 5D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 22: A pairwise comparison of the evolution controls, models, and their combinations in 10D over the noiseless COCO benchmarks with high conditioning and unimodal benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	36	40	59	<b>84</b>	43	52	52	<b>69</b>	40	56	49	72	79	<b>61</b>	<b>89</b>	<b>83</b>	<b>85</b>	<b>68</b>	<b>88</b>	<b>89</b>	<b>95</b>	<b>80</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	64	60	—	—	<b>80</b>	<b>84</b>	60	52	64	64	60	64	64	72	96	64	<b>100</b>	<b>88</b>	<b>92</b>	<b>80</b>	<b>100</b>	<b>96</b>	<b>100</b>	<b>80</b>
DT <sub>EC</sub> + lq <sub>M</sub>	41	16	20	16	—	—	21	25	44	45	41	31	39	35	72	39	87	53	83	32	95	69	93	59
DT <sub>EC</sub> + lmm <sub>M</sub>	57	48	40	48	<b>79</b>	<b>75</b>	—	—	56	<b>71</b>	51	57	52	<b>64</b>	<b>91</b>	59	97	76	<b>100</b>	<b>67</b>	<b>96</b>	<b>81</b>	<b>100</b>	<b>68</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	48	31	36	36	56	55	44	29	—	—	40	32	55	47	73	39	<b>81</b>	55	<b>81</b>	47	<b>88</b>	<b>60</b>	<b>95</b>	60
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	60	44	40	36	<b>59</b>	<b>69</b>	49	43	60	<b>68</b>	—	—	57	<b>63</b>	<b>79</b>	51	<b>89</b>	<b>67</b>	<b>88</b>	<b>69</b>	<b>96</b>	<b>80</b>	<b>99</b>	<b>68</b>
lq <sub>EC</sub> + lq <sub>M</sub>	51	28	36	28	61	65	48	36	45	53	43	37	—	—	<b>84</b>	48	<b>95</b>	<b>65</b>	<b>93</b>	53	97	76	99	72
lq <sub>EC</sub> + lmm <sub>M</sub>	21	39	4	36	28	61	9	41	27	61	21	49	16	52	—	—	<b>76</b>	61	72	51	<b>71</b>	<b>68</b>	<b>84</b>	57
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	11	17	0	12	13	47	3	24	19	45	11	33	5	35	24	39	—	—	52	31	53	60	<b>65</b>	57
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	15	32	8	20	17	68	0	33	19	53	12	31	7	47	28	49	48	<b>69</b>	—	—	55	<b>76</b>	65	<b>69</b>
lmm <sub>EC</sub> + lq <sub>M</sub>	12	11	0	4	5	31	4	19	12	40	4	20	3	24	29	32	47	40	45	24	—	—	<b>65</b>	39
lmm <sub>EC</sub> + lmm <sub>M</sub>	5	20	0	20	7	41	0	32	5	40	1	32	1	28	16	43	35	43	35	31	35	61	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	<b>60</b>	<b>55</b>	<b>94</b>	<b>74</b>
lq <sub>EC</sub>	40	45	—	—	<b>88</b>	<b>64</b>
lmm <sub>EC</sub>	6	26	12	36	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	45	33	56	<b>64</b>	<b>60</b>	49
GP <sub>M</sub> <sup>PoI</sup>	55	<b>67</b>	—	—	<b>59</b>	<b>71</b>	<b>70</b>	<b>59</b>
lq <sub>M</sub>	44	36	41	29	—	—	<b>57</b>	37
lmm <sub>M</sub>	40	51	30	41	43	<b>63</b>	—	—



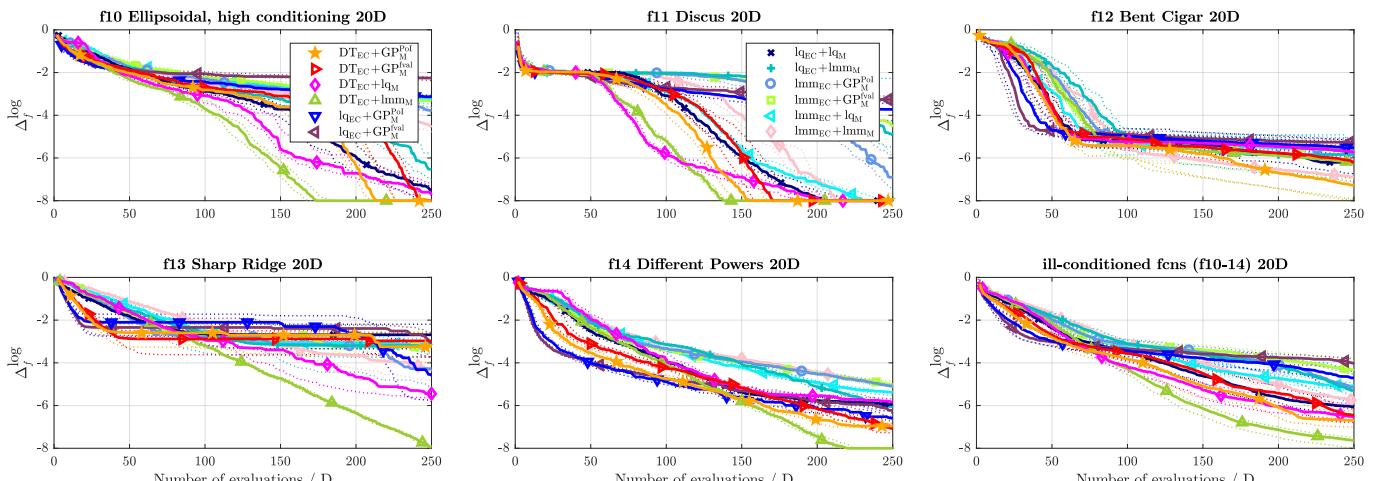
**Figure 22: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless COCO benchmarks with high conditioning and unimodal in 10D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 23: A pairwise comparison of the evolution controls, models, and their combinations in 20D over the noiseless COCO benchmarks with high conditioning and unimodal benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	32	36	52	64	<b>59</b>	33	31	<b>88</b>	27	<b>76</b>	<b>76</b>	<b>71</b>	<b>89</b>	<b>80</b>	<b>91</b>	<b>76</b>	<b>85</b>	<b>79</b>	<b>83</b>	<b>77</b>	<b>87</b>	<b>65</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	68	64	—	—	60	68	60	32	44	<b>88</b>	40	<b>80</b>	<b>84</b>	72	<b>88</b>	<b>84</b>	<b>96</b>	<b>84</b>	<b>96</b>	<b>84</b>	<b>92</b>	<b>84</b>	<b>92</b>	68
DT <sub>EC</sub> + lq <sub>M</sub>	48	36	40	32	—	—	45	19	28	<b>75</b>	31	<b>57</b>	44	51	<b>81</b>	<b>67</b>	<b>71</b>	<b>83</b>	<b>67</b>	<b>81</b>	<b>80</b>	<b>80</b>	<b>91</b>	65
DT <sub>EC</sub> + lmm <sub>M</sub>	41	<b>67</b>	40	68	55	<b>81</b>	—	—	27	<b>95</b>	35	<b>93</b>	51	<b>81</b>	<b>87</b>	<b>95</b>	<b>69</b>	<b>92</b>	<b>71</b>	<b>93</b>	<b>73</b>	<b>88</b>	<b>92</b>	<b>80</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>69</b>	12	56	12	<b>72</b>	25	<b>73</b>	5	—	—	49	21	<b>79</b>	39	<b>93</b>	35	<b>92</b>	47	<b>88</b>	32	<b>96</b>	39	<b>91</b>	29
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>73</b>	24	60	20	<b>69</b>	43	<b>65</b>	7	51	<b>79</b>	—	—	<b>83</b>	45	<b>92</b>	45	<b>95</b>	59	<b>91</b>	43	<b>91</b>	52	<b>97</b>	40
lq <sub>EC</sub> + lq <sub>M</sub>	24	29	16	28	56	49	49	19	21	<b>61</b>	17	<b>55</b>	—	—	<b>79</b>	57	<b>81</b>	<b>76</b>	<b>65</b>	<b>73</b>	<b>77</b>	<b>75</b>	<b>81</b>	57
lq <sub>EC</sub> + lmm <sub>M</sub>	11	20	12	16	19	33	13	5	7	<b>65</b>	8	55	21	43	—	—	35	<b>73</b>	36	60	48	59	67	49
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	9	24	4	16	29	17	31	8	8	53	5	41	19	24	65	27	—	—	52	31	55	31	<b>68</b>	21
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	15	21	4	16	33	19	29	7	12	<b>68</b>	9	57	35	27	64	40	48	<b>69</b>	—	—	52	45	<b>69</b>	29
lmm <sub>EC</sub> + lq <sub>M</sub>	17	23	8	16	20	20	27	12	4	<b>61</b>	9	48	23	25	52	41	45	69	48	55	—	—	<b>71</b>	35
lmm <sub>EC</sub> + lmm <sub>M</sub>	13	35	8	32	9	35	8	20	9	<b>71</b>	3	<b>60</b>	19	43	33	51	32	<b>79</b>	31	<b>71</b>	29	<b>65</b>	—	—

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	52	<b>78</b>	<b>88</b>	<b>79</b>
lq <sub>EC</sub>	48	22	—	—	<b>82</b>	53
lmm <sub>EC</sub>	12	21	18	47	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	48	27	<b>62</b>	44	<b>73</b>	30
GP <sub>M</sub> <sup>PoI</sup>	52	<b>73</b>	—	—	<b>66</b>	49	<b>78</b>	37
lq <sub>M</sub>	38	<b>56</b>	34	51	—	—	<b>65</b>	37
lmm <sub>M</sub>	27	<b>70</b>	22	<b>63</b>	35	<b>63</b>	—	—



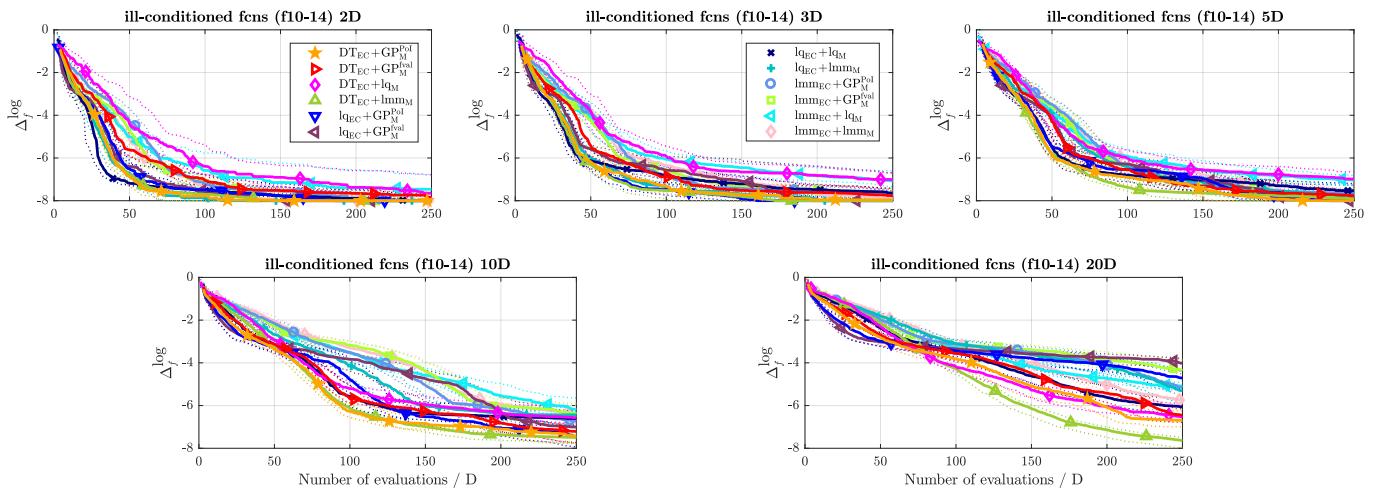
**Figure 23: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless COCO benchmarks with high conditioning and unimodal in 20D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 24:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the noiseless COCO benchmarks with high conditioning and unimodal benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>							
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	24	40	<b>63</b>	<b>70</b>	28	44	38	<b>57</b>	26	53	41	<b>58</b>	53	52	<b>75</b>	<b>57</b>	<b>75</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>76</b>	60	—	—	<b>82</b>	<b>70</b>	59	54	<b>63</b>	<b>62</b>	54	58	68	<b>65</b>	<b>81</b>	<b>65</b>	<b>92</b>	<b>73</b>	<b>90</b>
DT <sub>EC</sub> + lq <sub>M</sub>	37	30	18	30	—	—	17	27	32	42	25	35	24	36	42	38	57	47	57
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>72</b>	<b>56</b>	41	46	<b>83</b>	<b>73</b>	—	—	<b>56</b>	<b>63</b>	48	<b>61</b>	55	<b>62</b>	<b>75</b>	<b>60</b>	<b>88</b>	<b>63</b>	<b>92</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>62</b>	43	37	38	<b>68</b>	<b>58</b>	44	37	—	—	42	41	52	48	<b>65</b>	43	<b>81</b>	51	<b>81</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>74</b>	47	46	42	<b>75</b>	<b>65</b>	52	39	<b>58</b>	<b>59</b>	—	—	<b>60</b>	56	<b>69</b>	49	<b>88</b>	<b>58</b>	<b>89</b>
lq <sub>EC</sub> + lq <sub>M</sub>	<b>59</b>	42	32	35	<b>76</b>	<b>64</b>	45	38	48	52	40	44	—	—	<b>68</b>	48	<b>90</b>	<b>56</b>	<b>89</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	47	48	19	35	<b>58</b>	<b>62</b>	25	40	35	57	31	51	32	52	—	—	<b>70</b>	<b>61</b>	<b>73</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	25	43	8	27	43	53	12	37	19	49	12	42	10	44	30	39	—	—	<b>59</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	25	43	10	34	43	<b>57</b>	8	39	19	52	11	45	11	47	27	47	41	<b>58</b>	—
lmm <sub>EC</sub> + lq <sub>M</sub>	29	20	13	17	39	38	12	19	20	33	13	27	10	23	30	27	49.6	35	<b>53</b>
lmm <sub>EC</sub> + lmm <sub>M</sub>	23	44	10	35	35	<b>58</b>	8	39	18	50.4	12	46	10	46	20	45	39	<b>54</b>	47

2 – 20D	DT <sub>EC</sub>	lq <sub>EC</sub>	lmm <sub>EC</sub>			
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	46	<b>52</b>	<b>77</b>	<b>61</b>
lq <sub>EC</sub>	<b>54</b>	48	—	—	<b>85</b>	<b>59</b>
lmm <sub>EC</sub>	23	39	15	41	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>	GP <sub>M</sub> <sup>PoI</sup>	lq <sub>M</sub>	lmm <sub>M</sub>		
#FEs/D	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	47	41	<b>55</b>	<b>61</b>
GP <sub>M</sub> <sup>PoI</sup>	<b>53</b>	<b>59</b>	—	—	<b>58</b>	<b>64</b>
lq <sub>M</sub>	45	39	42	36	—	—
lmm <sub>M</sub>	49	<b>56</b>	39	50.1	<b>52</b>	<b>66</b>



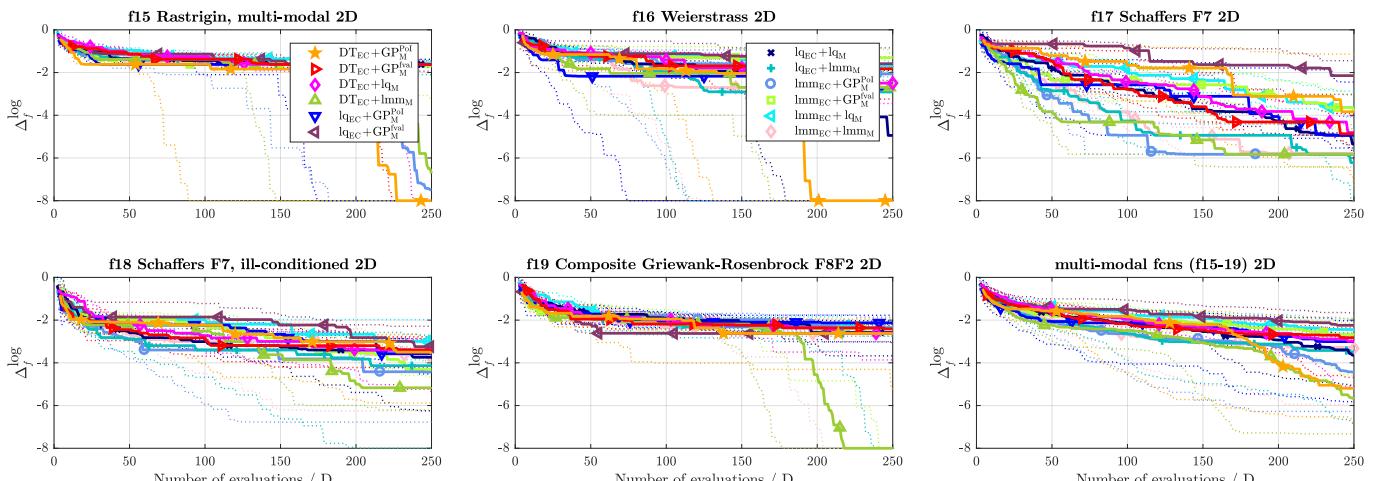
**Figure 24:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless COCO benchmarks with high conditioning and unimodal in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 25:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the noiseless multi-modal COCO benchmarks with adequate global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	32	36	57	45	37	27	51	61	44	44	48	47	40	36	47	51	36	35	<b>71</b>	71	36	33
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	68	64	—	—	56	68	60	52	60	72	48	60	56	60	60	44	52	62	44	44	68	76	40	56
DT <sub>EC</sub> + lq <sub>M</sub>	43	55	44	32	—	—	31	31	53	<b>63</b>	31	49	36	43	29	35	37	57	29	44	56	<b>72</b>	25	41
DT <sub>EC</sub> + lmm <sub>M</sub>	63	<b>73</b>	40	48	<b>69</b>	<b>69</b>	—	—	<b>68</b>	<b>81</b>	49	63	63	61	52	55	57	<b>69</b>	51	53	<b>81</b>	<b>83</b>	57	63
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49	39	40	28	47	37	32	19	—	—	32	40	37	34	35	29	41	33	31	23	49	43	35	29
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	56	56	52	40	<b>69</b>	51	51	37	<b>68</b>	60	—	—	57	43	56	40	59	51	43	34	<b>75</b>	60	56	46
lq <sub>EC</sub> + lq <sub>M</sub>	52	53	44	40	64	57	37	39	63	<b>66</b>	43	57	—	—	44	41	49	61	36	44	<b>76</b>	<b>75</b>	40	49
lq <sub>EC</sub> + lmm <sub>M</sub>	60	64	40	56	<b>71</b>	65	48	45	65	<b>71</b>	44	60	56	59	—	—	64	62	49	48	<b>77</b>	<b>76</b>	49	56
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	53	49	48	38	63	43	43	31	59	67	41	49	51	39	36	38	—	—	33	35	59	61	47	41
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	64	65	56	56	<b>71</b>	56	49	47	<b>69</b>	<b>77</b>	57	66	64	56	51	52	67	65	—	—	<b>87</b>	<b>79</b>	55	56
lmm <sub>EC</sub> + lq <sub>M</sub>	29	29	32	24	44	28	19	17	51	57	25	40	24	25	23	24	21	39	13	21	—	—	20	27
lmm <sub>EC</sub> + lmm <sub>M</sub>	64	67	60	44	<b>75</b>	59	43	37	<b>65</b>	<b>71</b>	44	54	60	51	51	44	53	59	45	44	<b>80</b>	<b>73</b>	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	46	53	52	<b>60</b>
lq <sub>EC</sub>	54	47	—	—	52	49
lmm <sub>EC</sub>	48	40	48	51	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	33	37	51	47	40	32
GP <sub>M</sub> <sup>PoI</sup>	<b>67</b>	<b>63</b>	—	—	<b>70</b>	<b>62</b>	56	49
lq <sub>M</sub>	49	53	30	38	—	—	32	33
lmm <sub>M</sub>	<b>60</b>	<b>68</b>	44	51	<b>68</b>	<b>67</b>	—	—



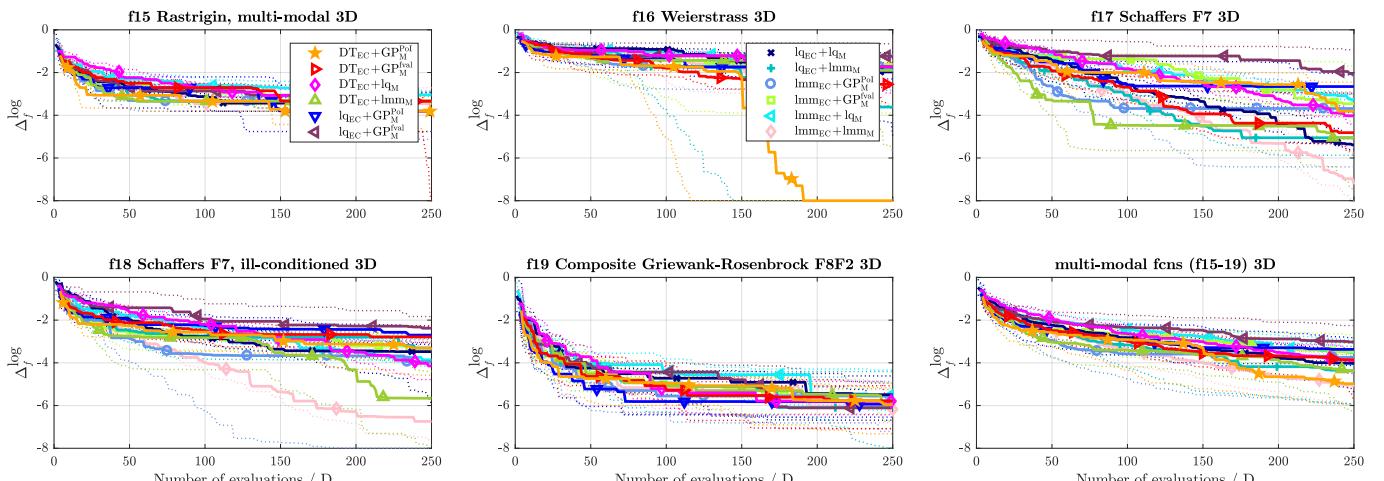
**Figure 25:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with adequate global structure in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 26:** A pairwise comparison of the evolution controls, models, and their combinations in 3D over the noiseless multi-modal COCO benchmarks with adequate global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	56	56	77	50	33	43	60	<b>66</b>	49	65	61	49	47	44	49	57	29	51	<b>76</b>	61	49	39
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	44	44	—	—	68	56	24	32	64	60	40	68	64	52	60	40	48	60	36	44	72	48	44	36
DT <sub>EC</sub> + lq <sub>M</sub>	23	50	32	44	—	—	9	38	37	<b>67</b>	27	63	33	43	21	43	24	67	12	53	48	<b>71</b>	28	33
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>67</b>	57	76	68	<b>91</b>	62	—	—	<b>69</b>	<b>75</b>	<b>65</b>	<b>68</b>	77	56	<b>71</b>	51	<b>68</b>	65	45	55	<b>91</b>	77	<b>75</b>	41
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	40	34	36	40	63	33	31	25	—	—	41	44	45	31	41	39	37	25	28	60	43	39	25	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	35	60	32	<b>73</b>	37	35	32	59	56	—	—	60	37	49	36	45	52	41	39	<b>72</b>	45	51	34
lq <sub>EC</sub> + lq <sub>M</sub>	39	51	36	48	<b>67</b>	57	23	44	55	<b>69</b>	40	63	—	—	29	49	35	62	17	46	60	<b>65</b>	33	41
lq <sub>EC</sub> + lmm <sub>M</sub>	53	56	40	60	<b>79</b>	57	29	49	59	<b>69</b>	51	<b>64</b>	<b>71</b>	51	—	—	47	59	31	49	<b>76</b>	<b>64</b>	61	47
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	51	43	52	40	<b>76</b>	33	32	35	61	63	55	48	<b>65</b>	38	53	41	—	—	33	41	<b>76</b>	53	59	33
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>71</b>	49	64	56	<b>88</b>	47	55	45	<b>75</b>	<b>72</b>	59	61	<b>83</b>	54	<b>69</b>	51	67	59	—	—	<b>84</b>	65	<b>79</b>	51
lmm <sub>EC</sub> + lq <sub>M</sub>	24	39	28	52	52	29	9	23	40	57	28	55	40	35	24	36	24	47	16	35	—	—	28	28
lmm <sub>EC</sub> + lmm <sub>M</sub>	51	61	56	64	<b>72</b>	67	25	59	61	<b>75</b>	49	<b>66</b>	67	59	39	53	41	67	21	49	<b>72</b>	<b>72</b>	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	53	55	55	55
lq <sub>EC</sub>	47	45	—	—	50	47
lmm <sub>EC</sub>	45	45	50	53	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	40	45	<b>66</b>	45	44	36
GP <sub>M</sub> <sup>PoI</sup>	<b>60</b>	55	—	—	<b>71</b>	52	<b>58</b>	42
lq <sub>M</sub>	34	55	29	48	—	—	22	38
lmm <sub>M</sub>	<b>56</b>	<b>64</b>	42	<b>58</b>	<b>78</b>	<b>62</b>	—	—



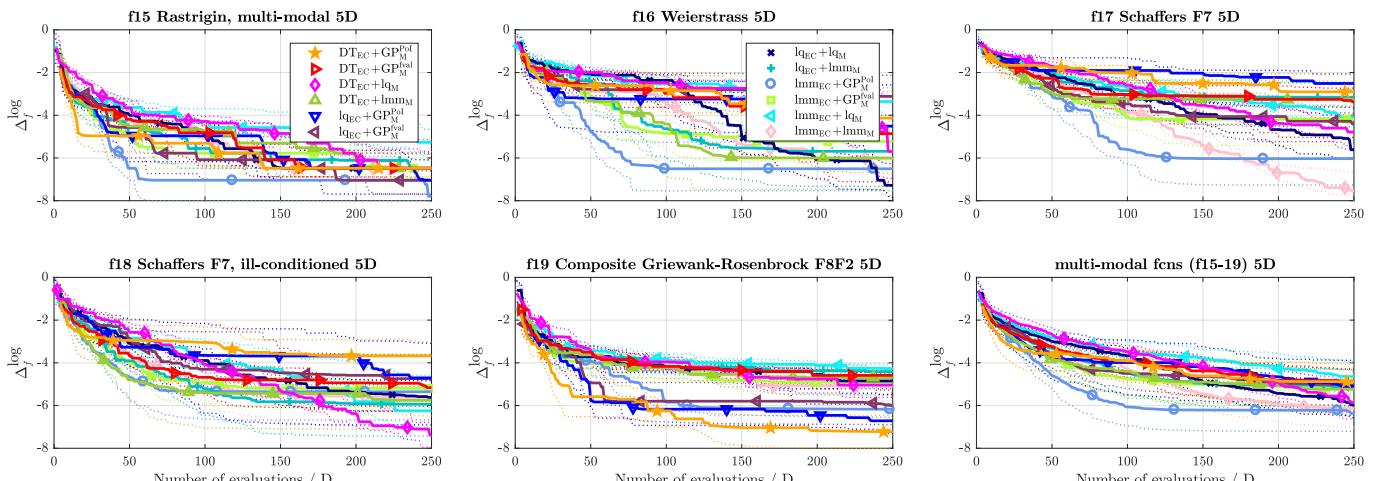
**Figure 26:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with adequate global structure in 3D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 27:** A pairwise comparison of the evolution controls, models, and their combinations in 5D over the noiseless multi-modal COCO benchmarks with adequate global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	48	52	<b>69</b>	43	33	56	43	41	40	47	65	40	43	54	37	53	19	33	<b>68</b>	59	55	32
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	48	—	—	64	32	48	36	36	52	36	48	68	36	44	40	32	40	20	24	76	56	40	24
DT <sub>EC</sub> + lq <sub>M</sub>	31	57	36	68	—	—	17	64	25	53	23	53	31	52	27	64	17	59	8	37	36	<b>76</b>	20	40
DT <sub>EC</sub> + lmm <sub>M</sub>	67	44	52	64	<b>83</b>	36	—	—	56	45	49	47	<b>72</b>	36	65	54	47	55	32	33	<b>84</b>	64	<b>67</b>	28
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	57	59	64	48	<b>75</b>	47	44	55	—	—	43	52	<b>69</b>	48	56	50	45	56	32	40	<b>69</b>	60	59	34
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	60	53	64	52	<b>77</b>	47	51	53	57	48	—	—	<b>72</b>	51	59	52	49	55	36	41	<b>69</b>	55	60	43
lq <sub>EC</sub> + lq <sub>M</sub>	35	60	32	64	69	48	28	64	31	52	28	49	—	—	32	59	23	61	11	42	64	<b>72</b>	35	43
lq <sub>EC</sub> + lmm <sub>M</sub>	57	46	56	60	<b>73</b>	36	35	46	44	50	41	48	<b>68</b>	41	—	—	36	53	20	29	<b>72</b>	59	56	37
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	63	47	68	60	<b>83</b>	41	53	45	55	44	51	45	<b>77</b>	39	64	47	—	—	33	25	<b>79</b>	68	<b>68</b>	30
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>81</b>	<b>67</b>	<b>80</b>	76	<b>92</b>	63	<b>68</b>	<b>67</b>	<b>68</b>	60	<b>64</b>	59	<b>89</b>	58	<b>80</b>	71	<b>67</b>	<b>75</b>	—	—	<b>96</b>	<b>75</b>	<b>84</b>	49
lmm <sub>EC</sub> + lq <sub>M</sub>	32	41	24	44	64	24	16	36	31	40	31	45	36	28	28	41	21	32	4	25	—	—	27	19
lmm <sub>EC</sub> + lmm <sub>M</sub>	45	<b>68</b>	60	76	<b>80</b>	60	33	<b>72</b>	41	<b>66</b>	40	57	<b>65</b>	57	44	63	32	<b>70</b>	16	51	<b>73</b>	<b>81</b>	—	—

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	45	49	44	49
lq <sub>EC</sub>	55	51	—	—	50	51
lmm <sub>EC</sub>	56	51	50	49	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	39	41	<b>72</b>	53	52	45
GP <sub>M</sub> <sup>PoI</sup>	<b>61</b>	59	—	—	<b>81</b>	58	<b>68</b>	48
lq <sub>M</sub>	28	47	19	42	—	—	25	47
lmm <sub>M</sub>	48	55	32	52	<b>75</b>	53	—	—



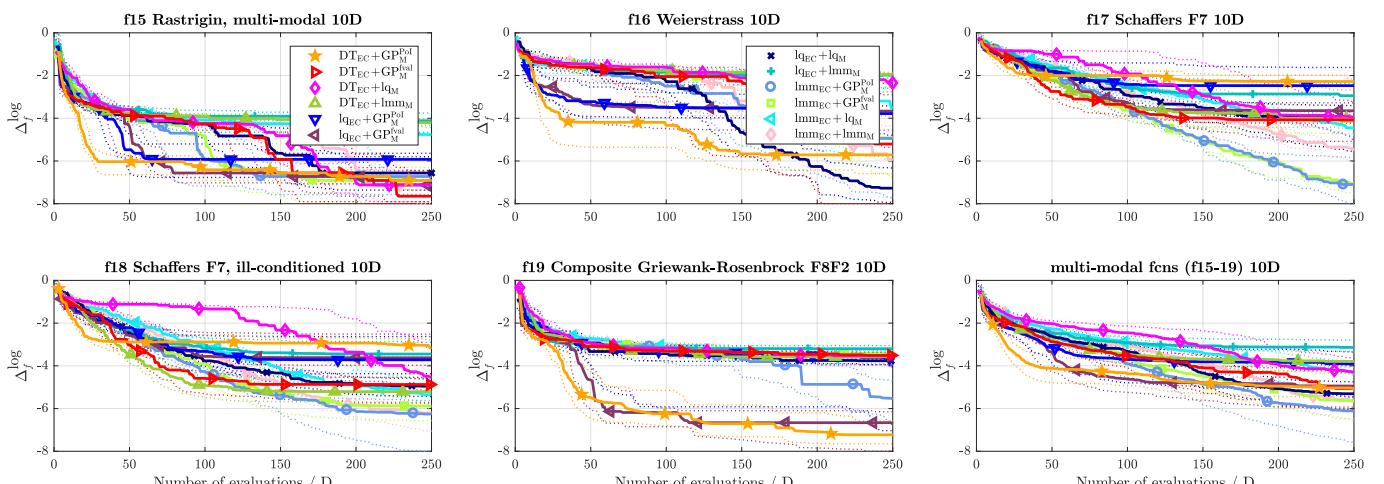
**Figure 27:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with adequate global structure in 5D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 28:** A pairwise comparison of the evolution controls, models, and their combinations in 10D over the noiseless multi-modal COCO benchmarks with adequate global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	20	52	77	57	49	<b>68</b>	40	44	53	<b>64</b>	56	48	<b>65</b>	77	61	39	61	25	<b>76</b>	53	75	32
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	80	48	—	—	<b>100</b>	48	64	64	56	52	72	56	<b>84</b>	36	92	<b>88</b>	<b>80</b>	40	<b>84</b>	40	<b>96</b>	56	92	36
DT <sub>EC</sub> + lq <sub>M</sub>	23	43	0	52	—	—	23	64	12	36	17	59	24	36	28	<b>75</b>	24	36	19	21	33	53	39	25
DT <sub>EC</sub> + lmm <sub>M</sub>	51	32	36	36	77	36	—	—	36	24	47	37	57	25	<b>71</b>	61	<b>61</b>	23	<b>64</b>	12	<b>80</b>	29	<b>76</b>	16
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	60	56	44	48	<b>88</b>	64	64	76	—	—	59	67	<b>76</b>	45	<b>79</b>	<b>83</b>	<b>71</b>	45	<b>72</b>	47	<b>84</b>	55	<b>80</b>	35
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	47	36	28	44	<b>83</b>	41	53	63	41	33	—	—	61	31	<b>71</b>	68	59	29	57	22	<b>75</b>	39	<b>73</b>	21
lq <sub>EC</sub> + lq <sub>M</sub>	44	52	16	64	<b>76</b>	64	43	<b>75</b>	24	55	39	<b>69</b>	—	—	64	<b>88</b>	47	41	44	32	<b>76</b>	63	<b>64</b>	40
lq <sub>EC</sub> + lmm <sub>M</sub>	35	23	8	12	<b>72</b>	25	29	39	21	17	29	32	36	12	—	—	40	11	33	5	63	21	60	8
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	39	61	20	60	<b>76</b>	<b>64</b>	39	<b>77</b>	29	55	41	<b>71</b>	53	59	60	<b>89</b>	—	—	49	35	<b>80</b>	<b>71</b>	<b>71</b>	45
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	39	<b>75</b>	16	60	<b>81</b>	<b>79</b>	36	<b>88</b>	28	53	43	<b>78</b>	56	68	<b>67</b>	<b>95</b>	51	65	—	—	<b>76</b>	<b>76</b>	<b>72</b>	59
lmm <sub>EC</sub> + lq <sub>M</sub>	24	47	4	44	<b>67</b>	47	20	<b>71</b>	16	45	25	61	24	37	37	<b>79</b>	20	29	24	24	—	—	39	25
lmm <sub>EC</sub> + lmm <sub>M</sub>	25	<b>68</b>	8	64	<b>61</b>	<b>75</b>	24	<b>84</b>	20	<b>65</b>	27	<b>79</b>	36	60	40	<b>92</b>	29	55	28	41	61	<b>75</b>	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	48	48	<b>60</b>	36
lq <sub>EC</sub>	52	52	—	—	<b>66</b>	34
lmm <sub>EC</sub>	40	<b>64</b>	34	<b>66</b>	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	49	51	<b>78</b>	58	<b>66</b>	<b>65</b>
GP <sub>M</sub> <sup>PoI</sup>	51	49	—	—	<b>73</b>	53	<b>70</b>	<b>63</b>
lq <sub>M</sub>	22	42	27	47	—	—	42	<b>59</b>
lmm <sub>M</sub>	34	35	30	37	<b>58</b>	41	—	—



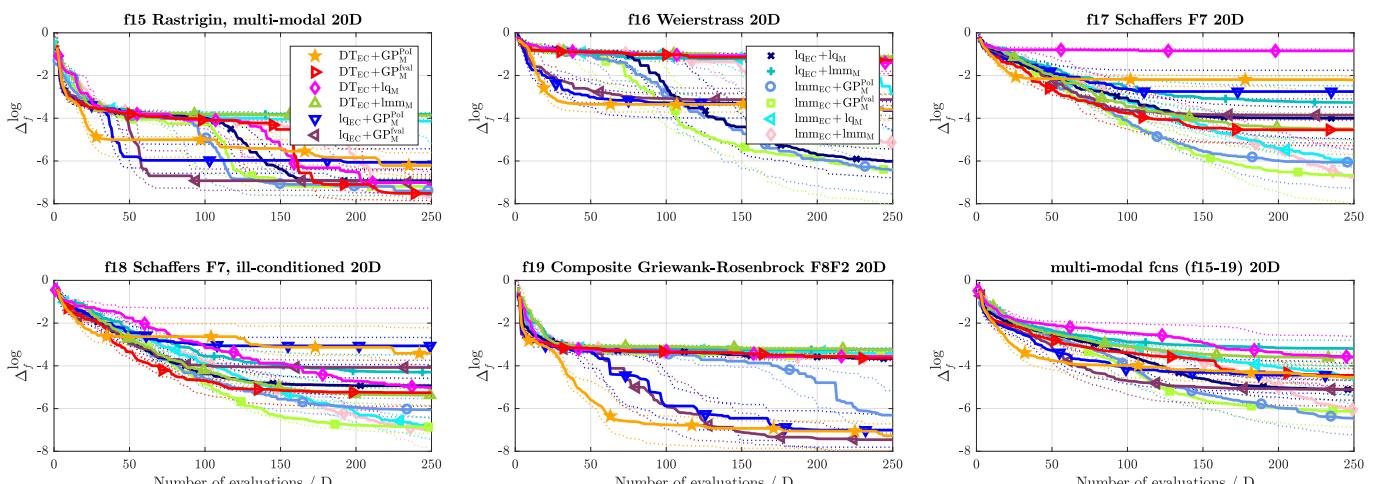
**Figure 28:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with adequate global structure in 10D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 29:** A pairwise comparison of the evolution controls, models, and their combinations in 20D over the noiseless multi-modal COCO benchmarks with adequate global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	36	48	72	61	71	75	40	43	41	56	<b>61</b>	48	<b>76</b>	77	51	36	52	20	<b>79</b>	40	<b>80</b>	25
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	64	52	—	—	<b>96</b>	56	<b>84</b>	64	68	36	56	48	<b>84</b>	28	<b>88</b>	56	76	28	<b>80</b>	20	<b>84</b>	44	<b>88</b>	28
DT <sub>EC</sub> + lq <sub>M</sub>	28	39	4	44	—	—	37	65	15	24	7	39	36	36	37	64	27	27	25	27	40	52	39	28
DT <sub>EC</sub> + lmm <sub>M</sub>	29	25	16	36	<b>63</b>	35	—	—	25	27	28	36	41	23	<b>63</b>	65	29	13	28	8	60	16	60	8
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	60	57	32	64	<b>85</b>	<b>76</b>	<b>75</b>	73	—	—	52	61	<b>73</b>	48	<b>88</b>	<b>83</b>	67	32	<b>65</b>	28	<b>84</b>	52	<b>84</b>	32
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	59	44	44	52	<b>93</b>	61	<b>72</b>	64	48	39	—	—	<b>64</b>	31	77	67	64	27	64	20	<b>72</b>	49	<b>76</b>	28
lq <sub>EC</sub> + lq <sub>M</sub>	39	52	16	72	<b>64</b>	64	59	77	27	52	36	69	—	—	<b>64</b>	<b>91</b>	37	36	41	21	60	51	<b>61</b>	35
lq <sub>EC</sub> + lmm <sub>M</sub>	24	23	12	44	<b>63</b>	36	37	35	12	17	23	33	36	9	—	—	20	4	23	4	37	16	41	9
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49	<b>64</b>	24	72	<b>73</b>	<b>73</b>	<b>71</b>	<b>87</b>	33	<b>68</b>	36	73	63	<b>64</b>	<b>80</b>	<b>96</b>	—	—	44	44	<b>75</b>	<b>67</b>	<b>83</b>	49
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	<b>80</b>	20	<b>80</b>	75	<b>73</b>	<b>72</b>	<b>92</b>	35	72	36	<b>80</b>	59	<b>79</b>	77	<b>96</b>	56	56	—	—	<b>71</b>	<b>65</b>	<b>72</b>	55
lmm <sub>EC</sub> + lq <sub>M</sub>	21	60	16	56	<b>60</b>	48	40	<b>84</b>	16	48	28	51	40	49	63	<b>84</b>	25	33	29	35	—	—	60	27
lmm <sub>EC</sub> + lmm <sub>M</sub>	20	<b>75</b>	12	72	<b>61</b>	72	40	<b>92</b>	16	<b>68</b>	24	72	39	59	<b>91</b>	17	51	28	45	40	<b>73</b>	—	—	

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	47	48	53	31
lq <sub>EC</sub>	53	52	—	—	<b>58</b>	28
lmm <sub>EC</sub>	47	<b>69</b>	42	<b>72</b>	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	46	52	<b>73</b>	<b>59</b>	<b>80</b>	<b>69</b>
GP <sub>M</sub> <sup>PoI</sup>	54	48	—	—	<b>71</b>	49	<b>76</b>	<b>61</b>
lq <sub>M</sub>	27	41	29	51	—	—	54	61
lmm <sub>M</sub>	20	31	24	39	46	39	—	—



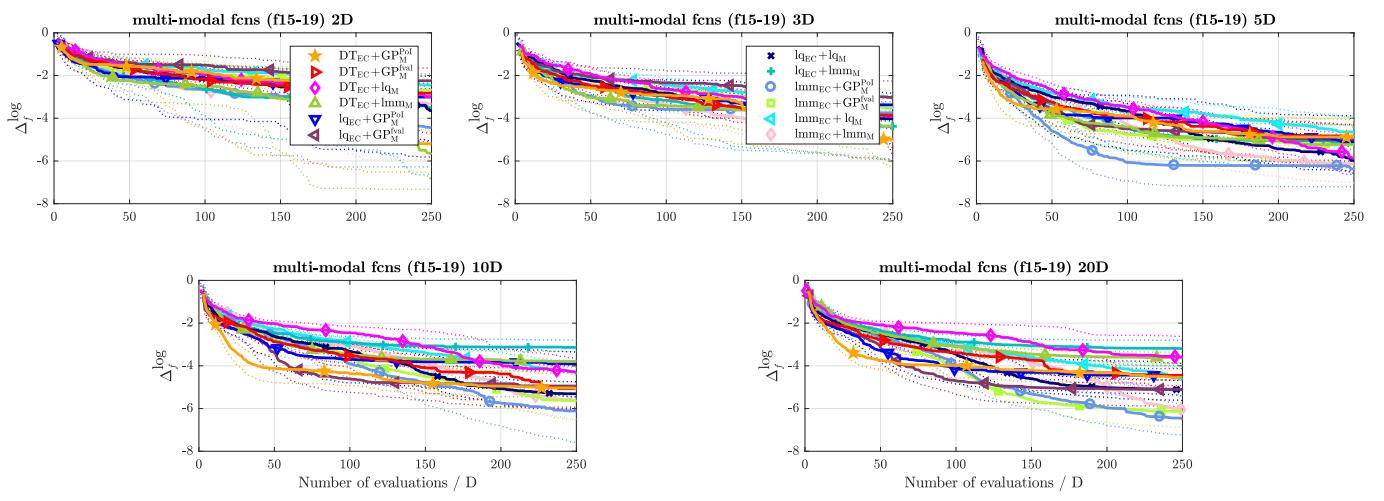
**Figure 29:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with adequate global structure in 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 30:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the noiseless multi-modal COCO benchmarks with adequate global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	38	49	<b>71</b>	51	45	54	47	51	46	55
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	62	51	—	—	77	52	56	50	57	54	50	56
DT <sub>EC</sub> + lq <sub>M</sub>	29	49	23	48	—	—	23	52	29	49	21	53
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>55</b>	46	44	50	77	48	—	—	51	50	48	50
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	53	49	43	46	<b>71</b>	51	49	50	—	—	45	53
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	54	45	50	44	<b>79</b>	47	52	50	55	47	—	—
lq <sub>EC</sub> + lq <sub>M</sub>	42	54	29	58	<b>68</b>	<b>58</b>	38	60	40	<b>59</b>	37	<b>62</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	46	42	31	46	<b>71</b>	44	36	43	40	45	38	47
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	51	53	42	54	<b>74</b>	51	47	55	47	<b>60</b>	45	57
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>61</b>	<b>67</b>	47	<b>66</b>	<b>81</b>	<b>63</b>	56	<b>68</b>	<b>55</b>	<b>67</b>	52	<b>69</b>
lmm <sub>EC</sub> + lq <sub>M</sub>	26	43	21	44	<b>57</b>	35	21	46	31	50	27	53
lmm <sub>EC</sub> + lmm <sub>M</sub>	41	<b>68</b>	39	64	<b>70</b>	<b>66</b>	33	<b>69</b>	41	<b>69</b>	37	<b>66</b>

2 – 20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	48	51	<b>53</b>	46
lq <sub>EC</sub>	52	49	—	—	<b>55</b>	42
lmm <sub>EC</sub>	47	<b>54</b>	45	<b>58</b>	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>	GP <sub>M</sub> <sup>PoI</sup>	lq <sub>M</sub>	lmm <sub>M</sub>
#FEs/D	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	41	45
GP <sub>M</sub> <sup>PoI</sup>	<b>59</b>	<b>55</b>	—	—
lq <sub>M</sub>	32	48	27	45
lmm <sub>M</sub>	43	50	34	47



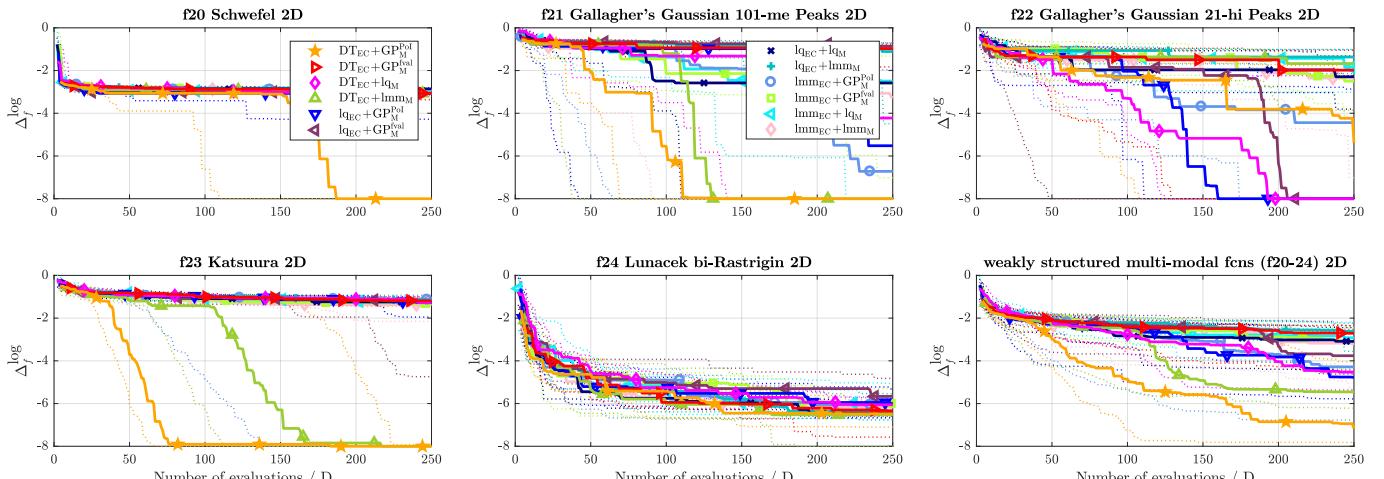
**Figure 30:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 multi-modal noiseless COCO benchmarks with adequate global structure in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 31:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the noiseless multi-modal COCO benchmarks with weak global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>			
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	28	40	48	43	32	37	40	50	35	36	44	52	49	56	47	44	41	39	47	52	43	45		
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	72	60	—	—	76	68	56	44	60	84	60	56	64	56	68	72	76	60	52	52	68	76	64	72		
DT <sub>EC</sub> + lq <sub>M</sub>	52	57	24	32	—	—	41	41	47	59	36	42	47	56	51	60	53	60	44	44	49	60	40	51		
DT <sub>EC</sub> + lmm <sub>M</sub>	68	63	44	56	59	59	—	—	64	57	51	47	56	67	59	66	60	63	51	50	59	64	52	61		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	60	50	40	16	53	41	36	43	—	—	45	35	48	44	51	50	53	43	49	37	53	57	47	41		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	65	64	40	44	64	58	49	53	55	65	—	—	60	59	63	64	60	54	63	58	64	65	51	53		
lq <sub>EC</sub> + lq <sub>M</sub>	56	48	36	44	53	44	44	33	52	56	40	41	—	—	59	49	49	41	47	35	56	55	48	39		
lq <sub>EC</sub> + lmm <sub>M</sub>	51	44	32	28	49	40	41	34	49	50	37	36	41	51	—	—	44	42	47	41	45	52	43	39		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	53	56	24	40	47	40	40	37	47	57	40	46	51	59	56	58	—	—	46	45	55	59	40	41		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	59	61	48	48	56	56	49	50	51	63	37	42	53	65	53	59	54	55	—	—	57	64	48	53		
lmm <sub>EC</sub> + lq <sub>M</sub>	53	48	32	24	51	40	41	36	47	43	36	35	44	45	55	48	45	41	43	36	—	—	45	41		
lmm <sub>EC</sub> + lmm <sub>M</sub>	57	55	36	28	60	49	48	39	53	59	49	47	52	61	57	61	60	59	52	47	55	59	—	—		

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	49.6	57	49.6	55
lq <sub>EC</sub>	50.4	43	—	—	54	49
lmm <sub>EC</sub>	50.4	45	46	51	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	43	40	50.4	48	41	42
GP <sub>M</sub> <sup>PoI</sup>	57	60	—	—	61	62	55	56
lq <sub>M</sub>	49.6	52	39	38	—	—	48	44
lmm <sub>M</sub>	59	58	45	44	52	56	—	—



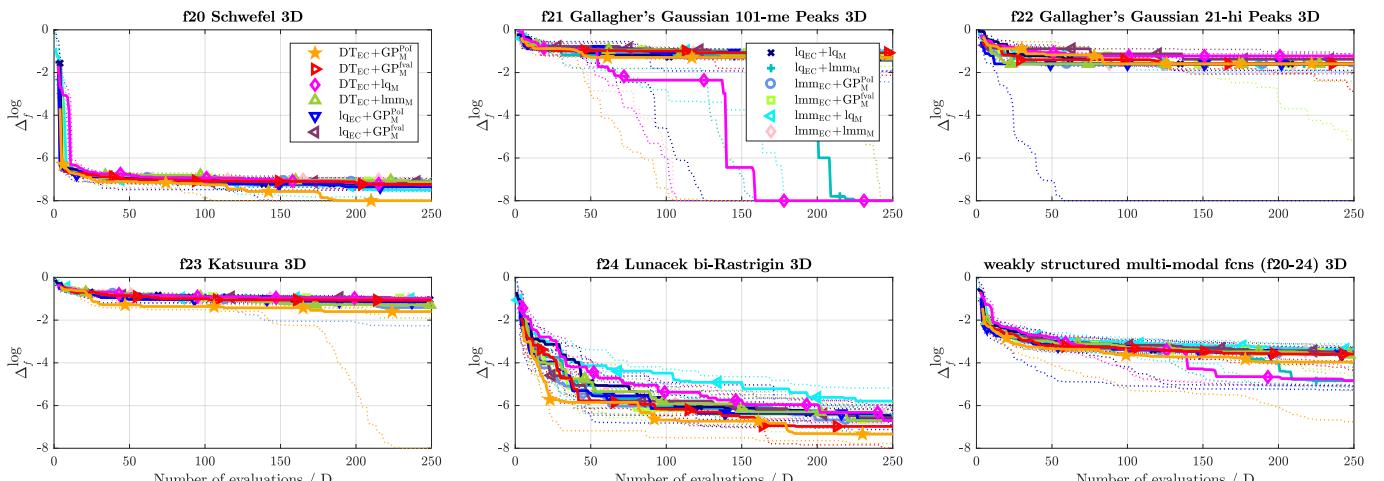
**Figure 31:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with weak global structure in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 32:** A pairwise comparison of the evolution controls, models, and their combinations in 3D over the noiseless multi-modal COCO benchmarks with weak global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	36	28	56	62	57	49	61	57	49	49	61	55	49	57	59	54	49	47	64	63	57	61
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	64	72	—	—	84	80	60	64	68	68	40	52	56	56	48	68	64	72	64	68	72	72	<b>80</b>	
DT <sub>EC</sub> + lq <sub>M</sub>	44	38	16	20	—	—	51	51	49	51	36	48	45	45	41	47	48	53	43	47	49	57	32	49
DT <sub>EC</sub> + lmm <sub>M</sub>	43	51	40	36	49	49	—	—	51	59	44	49	52	56	45	51	52	57	43	43	51	60	49	57
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	39	43	32	32	51	49	49	41	—	—	41	37	51	42	43	47	51	53	43	39	57	53	47	55
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	51	60	48	64	52	56	51	59	63	—	—	64	59	56	60	67	60	48	47	60	61	59	59
lq <sub>EC</sub> + lq <sub>M</sub>	39	45	44	44	55	55	48	44	49	58	36	41	—	—	40	50	45	58	40	45	44	59	40	54
lq <sub>EC</sub> + lmm <sub>M</sub>	51	43	52	32	59	53	55	49	57	53	44	40	60	50	—	—	56	49	48	42	68	57	60	53
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	41	46	36	28	52	47	48	43	49	47	33	40	55	42	44	51	—	—	45	51	52	48	45	58
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	53	36	32	57	53	57	57	61	52	53	60	55	52	58	55	49	—	—	59	60	53	58	
lmm <sub>EC</sub> + lq <sub>M</sub>	36	37	32	28	51	43	49	40	43	47	40	39	56	41	32	43	48	52	41	40	—	—	40	45
lmm <sub>EC</sub> + lmm <sub>M</sub>	43	39	28	20	68	51	51	43	53	45	41	41	60	46	40	47	55	42	47	42	60	55	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	49	51	54	57
lq <sub>EC</sub>	51	49	—	—	51	53
lmm <sub>EC</sub>	46	43	49	47	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	42	41	53	51	48	52
GP <sub>M</sub> <sup>PoI</sup>	<b>58</b>	<b>59</b>	—	—	<b>65</b>	<b>62</b>	55	<b>60</b>
lq <sub>M</sub>	47	49	35	38	—	—	44	49
lmm <sub>M</sub>	52	48	45	40	56	51	—	—



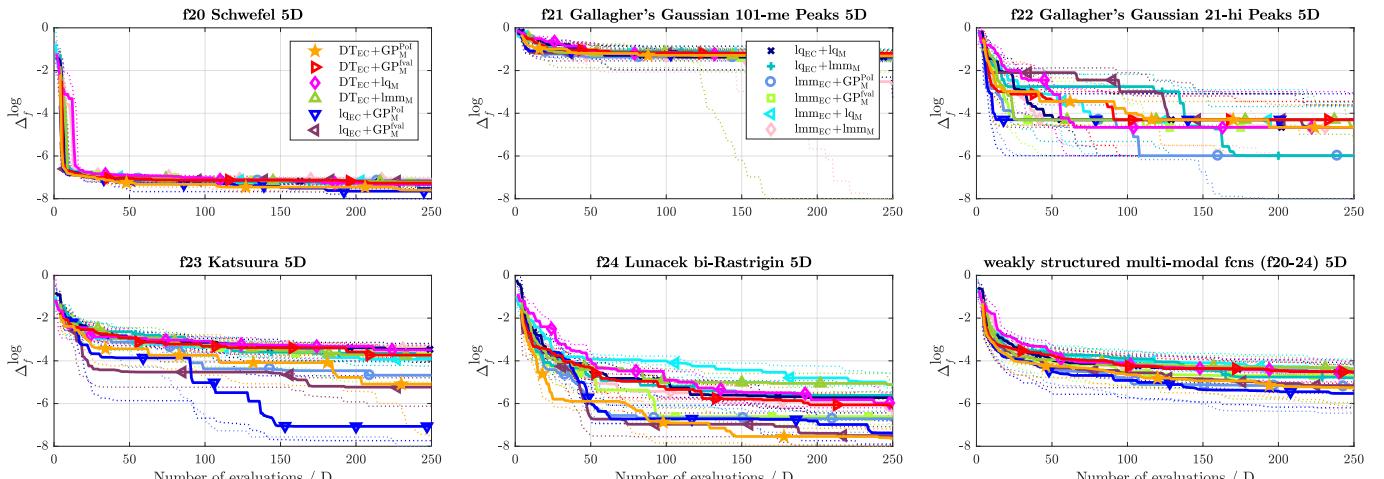
**Figure 32:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with weak global structure in 3D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 33:** A pairwise comparison of the evolution controls, models, and their combinations in 5D over the noiseless multi-modal COCO benchmarks with weak global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	28	32	64	57	51	53	32	35	25	21	52	49	53	43	41	44	35	31	52	57	48	51
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	72	68	—	—	80	68	56	68	52	64	40	36	64	52	76	76	60	56	64	48	72	68	72	68
DT <sub>EC</sub> + lq <sub>M</sub>	36	43	20	32	—	—	39	51	27	31	17	16	36	43	39	47	40	42	27	33	41	57	35	46
DT <sub>EC</sub> + lmm <sub>M</sub>	49	47	44	32	61	49	—	—	32	35	25	25	52	42	59	39	44	34	37	30	52	47	45	39
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>68</b>	65	48	36	<b>73</b>	69	68	65	—	—	39	35	71	59	67	57	60	59	55	51	<b>68</b>	68	60	61
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>75</b>	<b>79</b>	60	64	<b>83</b>	<b>84</b>	<b>75</b>	<b>75</b>	61	65	—	—	<b>81</b>	72	<b>79</b>	<b>75</b>	<b>71</b>	65	64	56	<b>81</b>	<b>83</b>	72	70
lq <sub>EC</sub> + lq <sub>M</sub>	48	51	36	48	64	57	48	58	29	41	19	28	—	—	53	52	36	48	31	37	52	67	48	51
lq <sub>EC</sub> + lmm <sub>M</sub>	47	57	24	24	61	53	41	61	33	43	21	25	47	48	—	—	40	51	35	37	49	65	41	52
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	59	56	40	44	60	58	56	66	40	41	29	35	64	52	60	49	—	—	44	38	59	59	51	54
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>65</b>	<b>69</b>	36	52	<b>73</b>	<b>67</b>	63	<b>70</b>	45	49	36	44	69	63	65	63	56	62	—	—	<b>65</b>	<b>72</b>	61	59
lmm <sub>EC</sub> + lq <sub>M</sub>	48	43	28	32	59	43	48	53	32	32	19	17	48	33	51	35	41	41	35	28	—	—	41	49
lmm <sub>EC</sub> + lmm <sub>M</sub>	52	49	28	32	65	54	55	61	40	39	28	30	52	49	59	48	49	46	39	41	59	51	—	—

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	42	39	45	47
lq <sub>EC</sub>	<b>58</b>	<b>61</b>	—	—	54	58
lmm <sub>EC</sub>	55	53	46	42	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	39	36	<b>64</b>	<b>58</b>	56	55
GP <sub>M</sub> <sup>PoI</sup>	<b>61</b>	<b>64</b>	—	—	<b>74</b>	<b>71</b>	<b>68</b>	<b>67</b>
lq <sub>M</sub>	36	42	26	29	—	—	44	51
lmm <sub>M</sub>	44	45	32	33	56	49	—	—



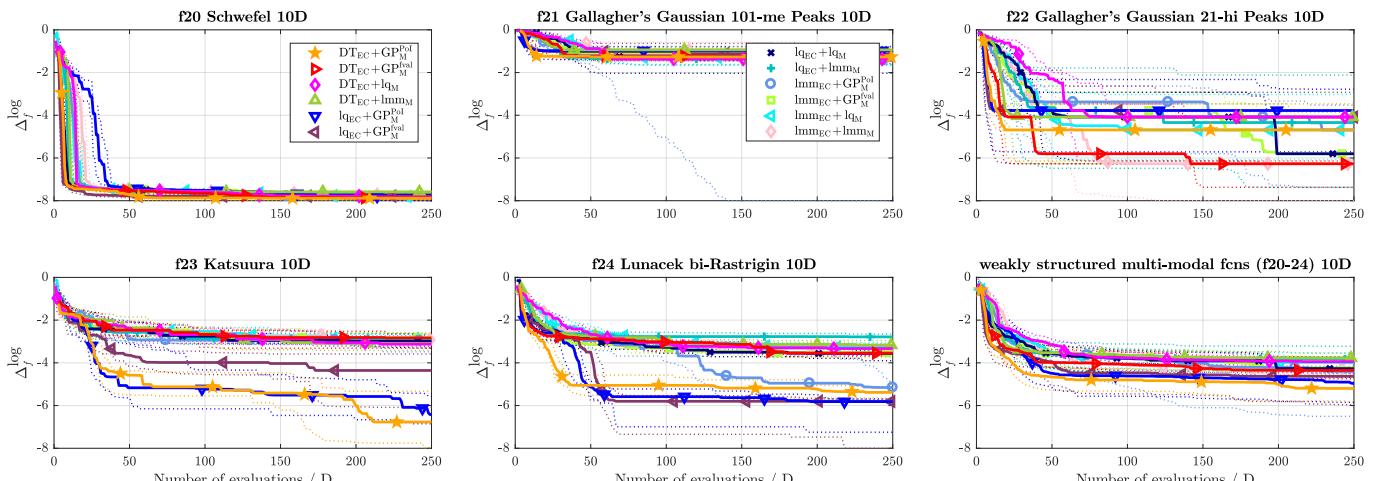
**Figure 33:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with weak global structure in 5D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 34:** A pairwise comparison of the evolution controls, models, and their combinations in 10D over the noiseless multi-modal COCO benchmarks with weak global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	40	28	68	52	59	<b>69</b>	32	35	49	36	59	51	53	57	61	57	51	45	<b>71</b>	59	75	56
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	60	72	—	—	68	68	72	<b>80</b>	36	48	60	60	68	80	76	76	68	68	72	64	76	76	<b>92</b>	72
DT <sub>EC</sub> + lq <sub>M</sub>	32	48	32	32	—	—	41	71	24	34	35	38	47	45	40	61	44	49	35	47	49	59	47	59
DT <sub>EC</sub> + lmm <sub>M</sub>	41	31	28	20	59	29	—	—	31	25	39	21	52	31	49	45	53	35	45	30	63	33	59	38
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	68	65	64	52	<b>76</b>	<b>66</b>	<b>69</b>	<b>75</b>	—	—	57	47	71	69	68	71	67	67	64	63	73	68	<b>80</b>	63
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	64	40	40	<b>65</b>	62	61	<b>79</b>	43	53	—	—	59	69	53	65	64	66	63	60	<b>64</b>	66	<b>69</b>	63
lq <sub>EC</sub> + lq <sub>M</sub>	41	49	32	20	53	55	48	<b>69</b>	29	31	41	31	—	—	48	66	49	56	49	43	63	59	59	58
lq <sub>EC</sub> + lmm <sub>M</sub>	47	43	24	24	60	39	51	55	32	29	47	35	52	34	—	—	53	47	43	41	65	45	61	38
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	39	43	32	32	56	51	47	65	33	33	36	34	51	44	47	53	—	—	45	31	65	48	59	51
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	55	28	36	65	53	55	<b>70</b>	36	37	37	40	51	57	57	59	55	69	—	—	71	63	60	63
lmm <sub>EC</sub> + lq <sub>M</sub>	29	41	24	24	51	41	37	67	27	32	36	34	37	41	35	55	35	52	29	37	—	—	51	50
lmm <sub>EC</sub> + lmm <sub>M</sub>	25	44	8	28	53	41	41	62	20	37	31	37	41	42	39	62	41	49	40	37	49	50	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	44	43	<b>58</b>	53
lq <sub>EC</sub>	<b>56</b>	57	—	—	<b>63</b>	<b>56</b>
lmm <sub>EC</sub>	42	47	37	44	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	49.7	37	<b>68</b>	<b>56</b>	<b>62</b>	<b>64</b>
GP <sub>M</sub> <sup>PoI</sup>	50.3	<b>63</b>	—	—	<b>65</b>	<b>67</b>	<b>59</b>	<b>67</b>
lq <sub>M</sub>	32	44	35	33	—	—	47	<b>62</b>
lmm <sub>M</sub>	38	36	41	33	53	38	—	—



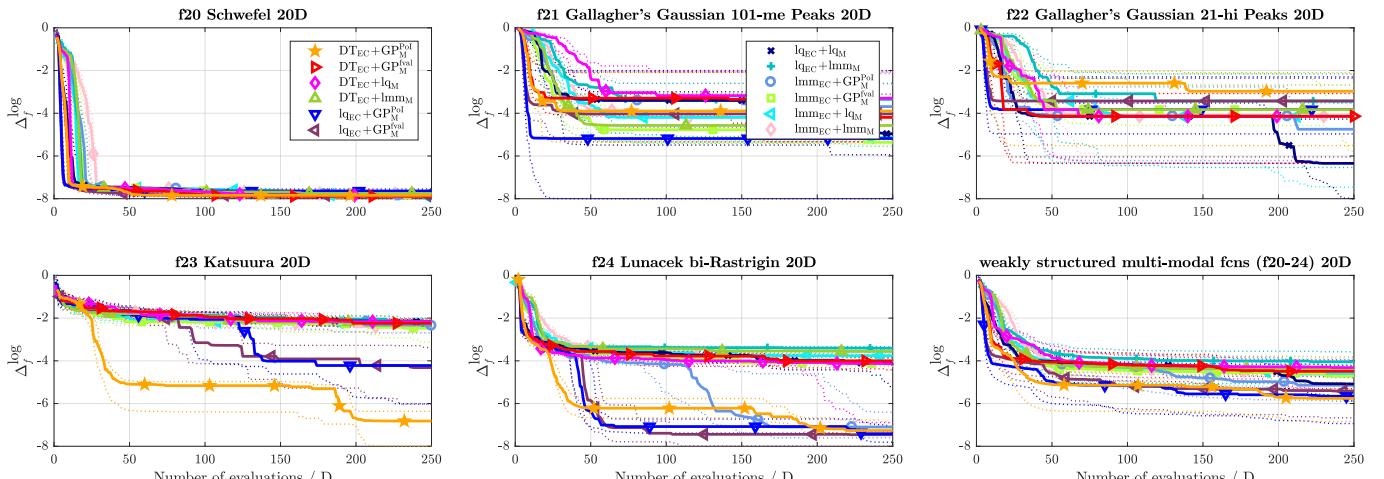
**Figure 34:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with weak global structure in 10D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 35:** A pairwise comparison of the evolution controls, models, and their combinations in 20D over the noiseless multi-modal COCO benchmarks with weak global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	24	32	61	55	53	71	29	32	39	39	53	51	69	<b>76</b>	53	48	53	46	57	51	69	49
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	76	68	—	—	84	60	80	68	56	56	68	72	76	60	<b>84</b>	72	80	64	<b>84</b>	64	72	60	80	72
DT <sub>EC</sub> + lq <sub>M</sub>	39	45	16	40	—	—	48	66	27	33	27	36	56	43	61	64	55	43	44	45	57	52	56	54
DT <sub>EC</sub> + lmm <sub>M</sub>	47	29	20	32	52	34	—	—	27	27	31	31	43	30	64	53	45	30	48	31	52	36	56	29
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>71</b>	<b>68</b>	44	44	<b>73</b>	<b>67</b>	<b>73</b>	<b>73</b>	—	—	49	54	65	63	<b>79</b>	<b>79</b>	63	<b>66</b>	<b>75</b>	65	<b>69</b>	69	<b>70</b>	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	61	61	32	28	<b>73</b>	<b>64</b>	<b>69</b>	<b>69</b>	51	46	—	—	69	54	<b>81</b>	<b>68</b>	<b>69</b>	67	<b>71</b>	55	61	61	<b>71</b>	<b>63</b>
lq <sub>EC</sub> + lq <sub>M</sub>	47	49	24	40	44	57	57	<b>70</b>	35	37	31	46	—	—	64	77	45	55	52	49	53	60	56	55
lq <sub>EC</sub> + lmm <sub>M</sub>	31	24	16	28	39	36	36	47	21	21	19	32	36	23	—	—	33	32	36	26	40	28	51	35
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	47	52	20	36	45	57	55	<b>70</b>	37	34	31	33	55	45	67	68	—	—	47	45	57	56	64	56
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	47	54	16	36	56	55	52	<b>69</b>	25	35	29	45	48	51	64	<b>74</b>	53	55	—	—	53	55	56	57
lmm <sub>EC</sub> + lq <sub>M</sub>	43	49	28	40	43	48	48	64	31	31	39	39	47	40	60	<b>72</b>	43	44	47	45	—	—	61	49
lmm <sub>EC</sub> + lmm <sub>M</sub>	31	51	20	28	44	46	44	71	31	30	29	37	44	45	49	65	36	44	43	39	51	—	—	

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	52	45	58	45
lq <sub>EC</sub>	48	55	—	—	<b>59</b>	54
lmm <sub>EC</sub>	42	55	41	46	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	45	47	<b>61</b>	58	<b>65</b>	<b>69</b>
GP <sub>M</sub> <sup>PoI</sup>	55	53	—	—	<b>65</b>	55	<b>70</b>	<b>63</b>
lq <sub>M</sub>	39	42	35	45	—	—	58	<b>64</b>
lmm <sub>M</sub>	35	31	30	37	42	36	—	—



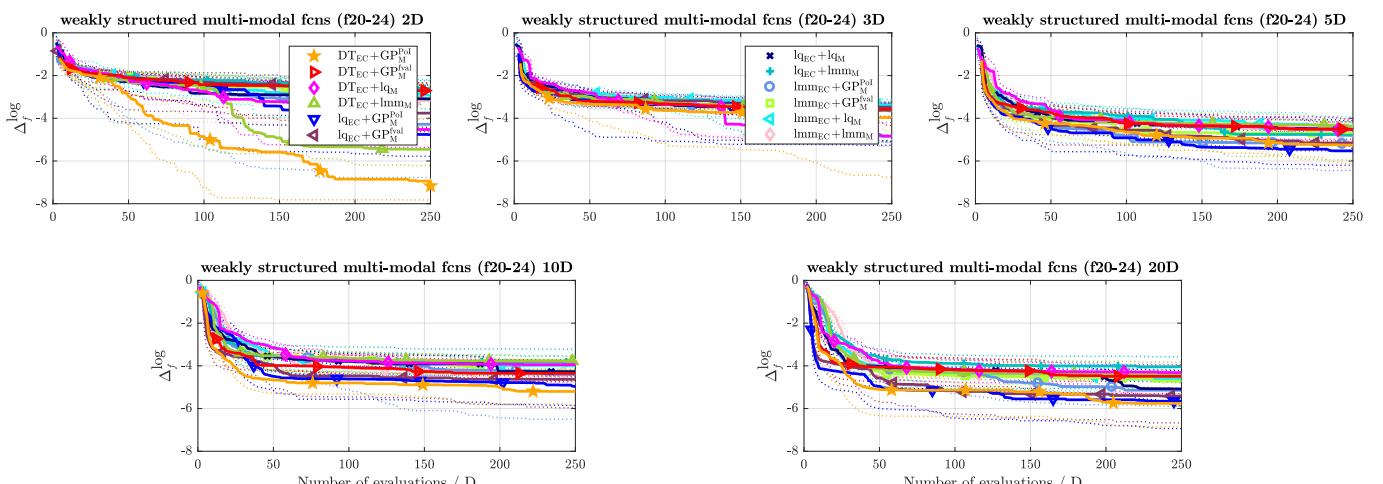
**Figure 35:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 noiseless multi-modal COCO benchmarks with weak global structure in 20D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 36:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the noiseless multi-modal COCO benchmarks with weak global structure for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>							
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	31	32	<b>59</b>	54	50.4	56	39	42	39	36	54	51	55	58	52	49	46
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>69</b>	<b>68</b>	—	—	<b>78</b>	<b>69</b>	<b>65</b>	<b>65</b>	<b>54</b>	<b>64</b>	54	55	<b>66</b>	<b>61</b>	<b>70</b>	<b>73</b>	<b>70</b>	<b>64</b>	<b>67</b>
DT <sub>EC</sub> + lq <sub>M</sub>	41	46	22	31	—	—	44	56	35	42	30	36	46	46	46	56	48	49	38
DT <sub>EC</sub> + lmm <sub>M</sub>	49.6	44	35	35	<b>56</b>	44	—	—	41	41	38	35	51	45	55	51	44	45	37
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>61</b>	<b>58</b>	46	36	<b>65</b>	58	59	59	—	—	46	42	61	55	<b>61</b>	<b>61</b>	59	57	51
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>61</b>	<b>64</b>	46	45	<b>70</b>	<b>64</b>	<b>62</b>	<b>65</b>	54	58	—	—	<b>67</b>	<b>63</b>	<b>66</b>	<b>66</b>	<b>62</b>	<b>62</b>	55
lq <sub>EC</sub> + lq <sub>M</sub>	46	49	34	39	54	54	49	55	39	45	33	37	—	—	53	59	45	52	44
lq <sub>EC</sub> + lmm <sub>M</sub>	45	42	30	27	54	44	45	49	39	39	34	34	47	41	—	—	45	44	42
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	48	51	30	36	52	51	49	56	41	43	34	38	55	48	55	56	—	—	45
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	54	<b>59</b>	33	41	<b>62</b>	<b>57</b>	<b>55</b>	<b>63</b>	43	49	38	45	56	<b>58</b>	<b>58</b>	<b>63</b>	55	58	—
lmm <sub>EC</sub> + lq <sub>M</sub>	42	44	29	30	51	43	45	52	36	37	34	33	46	40	46	51	42	46	39
lmm <sub>EC</sub> + lmm <sub>M</sub>	42	48	24	27	<b>58</b>	48	48	55	39	42	36	39	49.9	49	49	<b>57</b>	48	48	44

2 – 20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	47	47	53	51
lq <sub>EC</sub>	53	53	—	—	<b>56</b>	54
lmm <sub>EC</sub>	47	49	44	46	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	44	40	<b>59</b>	<b>54</b>	54	<b>56</b>
GP <sub>M</sub> <sup>PoI</sup>	<b>56</b>	<b>60</b>	—	—	<b>66</b>	<b>64</b>	<b>62</b>	<b>63</b>
lq <sub>M</sub>	41	46	34	36	—	—	48	54
lmm <sub>M</sub>	46	44	38	37	<b>52</b>	46	—	—



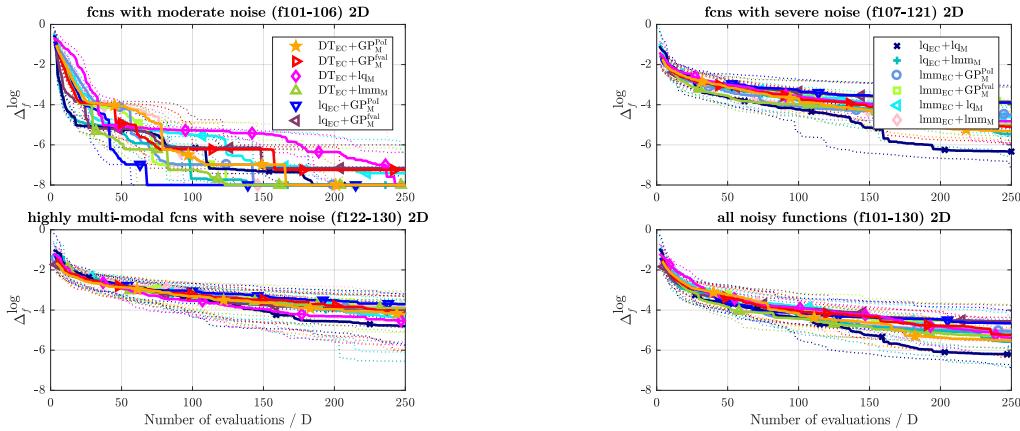
**Figure 36:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 5 multi-modal noiseless COCO benchmarks with weak global structure in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 37: A pairwise comparison of the evolution controls, models, and their combinations in 2D over the noisy COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	51	49	59	49	42	51	49.6	<b>59</b>	49.6	54	49	39	44	44	52	<b>59</b>	48	52	<b>60</b>	52	49.6	<b>62</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	51	—	—	59	54	40	54	50	<b>59</b>	49.8	<b>59</b>	50.2	39	44	46	51	<b>63</b>	49	<b>56</b>	<b>58</b>	56	47	<b>59</b>
DT <sub>EC</sub> + lq <sub>M</sub>	41	51	41	46	—	—	34	49.8	44	<b>58</b>	44	<b>56</b>	41	41	39	43	45	<b>62</b>	38	54	49	56	41	<b>59</b>
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>58</b>	49	<b>60</b>	46	<b>66</b>	50.2	—	—	<b>58</b>	<b>55</b>	<b>60</b>	55	58	39	56	43	<b>60</b>	<b>60</b>	<b>57</b>	54	<b>65</b>	49.6	<b>61</b>	<b>59</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50.4	41	50	41	56	42	42	45	—	—	49	50	46	33	46	41	51	52	50	48	55	43	49	50
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	50.4	46	50.2	41	56	44	40	45	51	50	—	—	49	33	47	37	52	52	50.2	47	59	44	51	49.6
lq <sub>EC</sub> + lq <sub>M</sub>	51	<b>61</b>	49.8	<b>61</b>	<b>59</b>	<b>59</b>	42	<b>61</b>	54	<b>67</b>	51	<b>67</b>	—	—	48	<b>54</b>	52	<b>69</b>	47	<b>64</b>	<b>58</b>	<b>63</b>	49	<b>69</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	56	<b>56</b>	56	54	<b>61</b>	57	44	<b>57</b>	54	<b>59</b>	53	<b>63</b>	52	46	—	—	57	<b>65</b>	54	<b>58</b>	<b>60</b>	<b>57</b>	55	<b>64</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	48	41	49	37	55	38	40	40	49	48	48	48	48	31	43	35	—	—	46	42	56	42	49.6	49
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	48	51	44	<b>62</b>	46	43	46	50	52	49.8	53	53	36	46	42	54	<b>58</b>	—	—	<b>60</b>	45	52	56
lmm <sub>EC</sub> + lq <sub>M</sub>	40	48	42	44	51	44	35	50.4	45	<b>57</b>	41	<b>56</b>	42	37	40	43	44	<b>58</b>	40	55	—	—	43	54
lmm <sub>EC</sub> + lmm <sub>M</sub>	50.4	38	53	41	59	41	39	41	51	50	49	50.4	51	31	45	36	50.4	51	48	44	57	46	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	49	50.4	<b>53</b>	<b>58</b>
lq <sub>EC</sub>	51	49.6	—	—	<b>54</b>	<b>57</b>
lmm <sub>EC</sub>	47	43	46	43	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	49	47	53	41	46	47
GP <sub>M</sub> <sup>PoI</sup>	51	<b>53</b>	—	—	<b>56</b>	44	46	49
lq <sub>M</sub>	47	<b>59</b>	44	<b>56</b>	—	—	41	<b>52</b>
lmm <sub>M</sub>	<b>54</b>	<b>53</b>	<b>54</b>	51	<b>59</b>	48	—	—



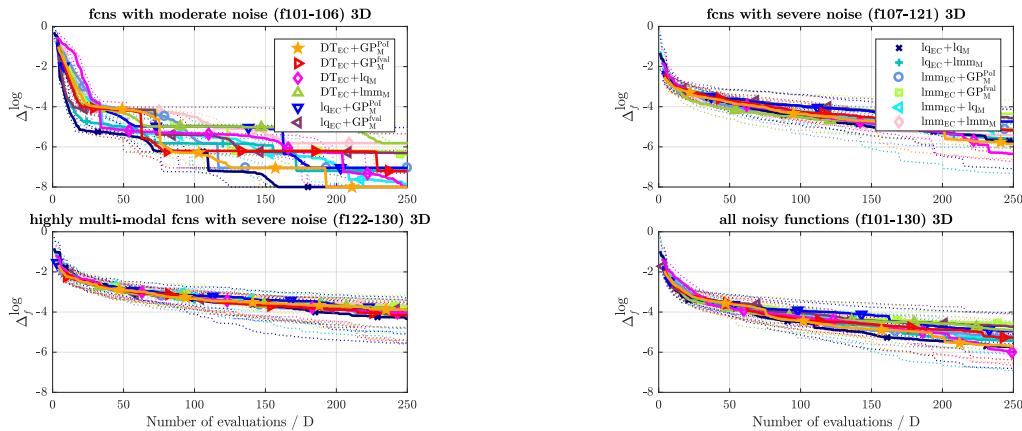
**Figure 37: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 30 noisy COCO benchmarks in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 38: A pairwise comparison of the evolution controls, models, and their combinations in 3D over the noisy COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	48	45	52	45	41	51	50	57	49	55	45	38	48	43	50	<b>60</b>	43	49.8	55	50.4	47	54
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	55	—	—	59	47	42	57	48	<b>60</b>	48	<b>60</b>	47	44	49	48	53	<b>64</b>	48	55	55	55	48	<b>58</b>
DT <sub>EC</sub> + lq <sub>M</sub>	48	<b>55</b>	41	53	—	—	38	<b>60</b>	47	65	47	<b>61</b>	42	47	46	51	45	<b>65</b>	41	<b>57</b>	49	<b>61</b>	41	<b>60</b>
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>59</b>	49	<b>58</b>	43	<b>62</b>	40	—	—	<b>56</b>	<b>57</b>	<b>60</b>	55	55	38	<b>59</b>	38	<b>57</b>	<b>57</b>	57	49.6	<b>63</b>	48	54	55
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50	43	52	40	53	35	44	43	—	—	48	49	46	33	48	35	52	52	46	44	56	43	46	46
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	45	52	40	53	39	40	45	52	51	—	—	47	35	50.4	37	53	<b>58</b>	46	45	53	43	47	48
lq <sub>EC</sub> + lq <sub>M</sub>	55	<b>62</b>	53	<b>56</b>	<b>58</b>	53	45	<b>62</b>	54	<b>67</b>	53	<b>65</b>	—	—	50.4	52	56	<b>67</b>	47	<b>58</b>	58	<b>59</b>	49.8	<b>60</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	52	<b>57</b>	51	52	54	49	41	<b>62</b>	52	<b>65</b>	49.6	<b>63</b>	49.6	48	—	—	57	<b>64</b>	49	<b>57</b>	57	<b>59</b>	47	<b>60</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50	40	47	36	55	35	43	43	48	48	47	42	44	33	43	36	—	—	43	41	55	39	48	44
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	57	50.2	52	45	59	43	43	50.4	54	<b>56</b>	54	55	53	42	51	43	57	<b>59</b>	—	—	57	48	51	53
lmm <sub>EC</sub> + lq <sub>M</sub>	45	49.6	45	45	51	39	37	52	44	<b>57</b>	47	<b>57</b>	42	41	43	41	45	<b>61</b>	43	52	—	—	43	55
lmm <sub>EC</sub> + lmm <sub>M</sub>	53	46	52	42	59	40	46	45	54	54	53	52	50.2	40	53	40	52	<b>56</b>	49	47	57	45	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	49.6	50.4	50.3	<b>57</b>
lq <sub>EC</sub>	50.4	49.6	—	—	51	<b>54</b>
lmm <sub>EC</sub>	49.7	43	49	46	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	46	45	51	39	45	43
GP <sub>M</sub> <sup>PoI</sup>	54	<b>55</b>	—	—	54	43	48	49
lq <sub>M</sub>	49	<b>61</b>	46	<b>57</b>	—	—	44	<b>55</b>
lmm <sub>M</sub>	<b>55</b>	<b>57</b>	<b>52</b>	51	<b>56</b>	45	—	—



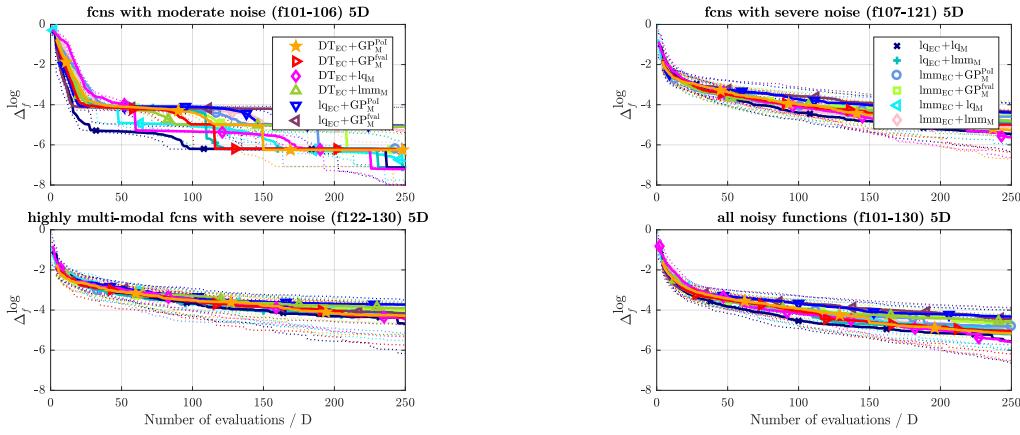
**Figure 38: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 30 noisy COCO benchmarks in 3D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 39: A pairwise comparison of the evolution controls, models, and their combinations in 5D over the noisy COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>			
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	51	47	<b>58</b>	41	43	<b>60</b>	56	<b>61</b>	52	<b>60</b>	44	38	47	48	46	<b>58</b>	46	52	55	55	50	51	49.8	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	53	—	—	58	47	45	<b>64</b>	52	<b>63</b>	53	<b>65</b>	45	45	47	53	46	<b>59</b>	48	<b>55</b>	57	<b>57</b>	48	56	—	
DT <sub>EC</sub> + lq <sub>M</sub>	42	<b>59</b>	42	53	—	—	38	<b>66</b>	49	72	46	<b>71</b>	35	49	39	57	38	<b>62</b>	36	<b>60</b>	47	<b>60</b>	38	<b>58</b>	—	
DT <sub>EC</sub> + lmm <sub>M</sub>	57	40	55	36	<b>62</b>	34	—	—	<b>60</b>	53	<b>57</b>	52	48	33	53	42	52	50.2	50.4	40	<b>62</b>	44	52	41	—	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	44	39	48	37	51	28	40	47	—	—	50.2	50	42	30	40	37	44	46	43	38	52	41	45	39	—	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	40	47	35	54	29	43	48	49.8	50	—	—	41	31	44	41	45	46	44	43	51	40	43	43	—	
lq <sub>EC</sub> + lq <sub>M</sub>	56	<b>62</b>	<b>55</b>	<b>55</b>	<b>65</b>	51	52	<b>67</b>	<b>58</b>	<b>70</b>	<b>59</b>	<b>69</b>	—	—	52	<b>54</b>	52	<b>64</b>	54	<b>60</b>	<b>61</b>	<b>62</b>	57	<b>59</b>	—	
lq <sub>EC</sub> + lmm <sub>M</sub>	53	52	53	47	<b>61</b>	43	47	<b>58</b>	<b>60</b>	<b>63</b>	<b>56</b>	<b>59</b>	48	46	—	—	45	<b>56</b>	45	54	<b>61</b>	52	50	54	—	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	54	42	54	41	<b>62</b>	38	48	49.8	<b>56</b>	54	55	54	48	36	55	44	—	—	50.4	47	58	43	55	48	—	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	54	48	52	45	<b>64</b>	40	49.6	60	57	<b>62</b>	<b>56</b>	<b>57</b>	46	40	55	46	49.6	53	—	—	<b>60</b>	49.6	53	48	—	
lmm <sub>EC</sub> + lq <sub>M</sub>	45	50	43	43	53	40	38	<b>56</b>	48	<b>59</b>	49	<b>60</b>	39	38	39	48	42	<b>57</b>	40	50.4	—	—	41	49	—	
lmm <sub>EC</sub> + lmm <sub>M</sub>	49	50.2	52	44	<b>62</b>	42	48	<b>59</b>	55	<b>61</b>	57	<b>57</b>	43	41	50	46	45	52	47	52	<b>59</b>	51	—	—	—	

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	49	<b>54</b>	48	<b>53</b>
lq <sub>EC</sub>	51	46	—	—	49.8	51
lmm <sub>EC</sub>	52	47	50.2	49	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	51	48	53	38	46	48
GP <sub>M</sub> <sup>PoI</sup>	49	<b>52</b>	—	—	53	43	47	51
lq <sub>M</sub>	47	<b>62</b>	47	<b>57</b>	—	—	43	<b>57</b>
lmm <sub>M</sub>	<b>54</b>	<b>52</b>	<b>53</b>	49	<b>57</b>	43	—	—



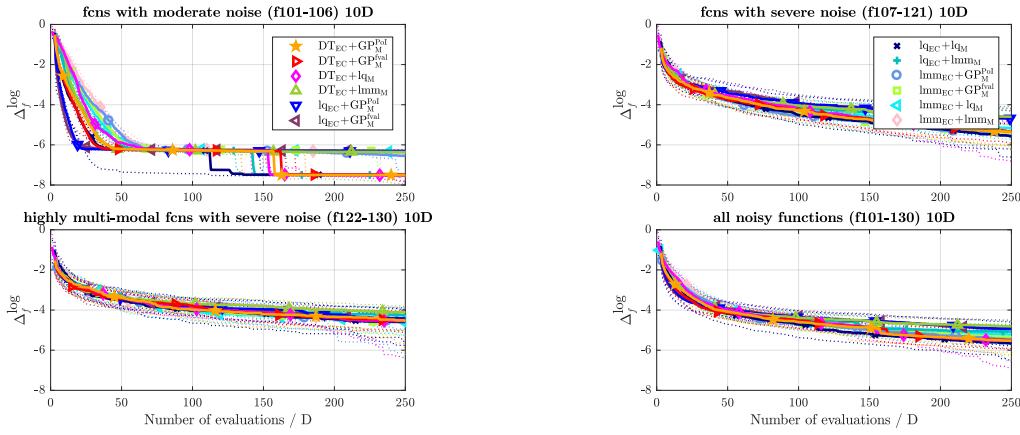
**Figure 39: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 30 noisy COCO benchmarks in 5D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 40: A pairwise comparison of the evolution controls, models, and their combinations in 10D over the noisy COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>												
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250						
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	51	48	<b>60</b>	46	52	<b>62</b>	56	<b>59</b>	54	<b>61</b>	47	41	<b>58</b>	62	56	49	55	44	<b>63</b>	53	<b>60</b>	48
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	52	—	—	<b>59</b>	49.8	53	<b>66</b>	<b>58</b>	<b>63</b>	53	<b>63</b>	46	46	<b>59</b>	<b>63</b>	58	52	58	47	<b>62</b>	<b>56</b>	<b>60</b>	52
DT <sub>EC</sub> + lq <sub>M</sub>	40	54	41	50.2	—	—	41	<b>62</b>	49.8	<b>65</b>	47	<b>64</b>	36	45	52	<b>64</b>	46	53	49.8	51	53	<b>56</b>	52	<b>56</b>
DT <sub>EC</sub> + lmm <sub>M</sub>	48	38	47	34	<b>59</b>	38	—	—	<b>59</b>	50.2	54	46	43	29	<b>59</b>	52	54	42	55	35	<b>60</b>	42	<b>60</b>	39
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	44	41	42	37	50.2	35	41	49.8	—	—	46	50.2	37	32	53	54	48	42	49	35	53	41	51	38
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	46	39	47	37	53	36	46	54	54	49.8	—	—	41	33	56	53	52	41	52	35	56	42	51	39
lq <sub>EC</sub> + lq <sub>M</sub>	53	<b>59</b>	54	54	<b>64</b>	55	<b>57</b>	<b>71</b>	<b>63</b>	<b>68</b>	<b>59</b>	<b>67</b>	—	—	<b>63</b>	<b>70</b>	<b>61</b>	<b>57</b>	<b>60</b>	54	<b>65</b>	<b>61</b>	<b>66</b>	<b>58</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	42	38	41	37	48	36	41	48	47	46	44	47	37	30	—	—	52	42	52	37	56	38	52	41
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	44	51	42	48	54	47	46	<b>58</b>	52	<b>58</b>	48	<b>59</b>	39	43	48	<b>58</b>	—	—	53	45	56	53	<b>57</b>	52
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	45	<b>56</b>	42	53	50.2	49	45	<b>65</b>	51	<b>65</b>	48	<b>65</b>	40	46	48	<b>63</b>	47	55	—	—	55	<b>58</b>	56	56
lmm <sub>EC</sub> + lq <sub>M</sub>	37	47	38	44	47	44	40	<b>58</b>	47	<b>59</b>	44	<b>58</b>	35	39	44	<b>62</b>	44	47	45	42	—	—	49	47
lmm <sub>EC</sub> + lmm <sub>M</sub>	40	52	40	48	48	44	40	<b>61</b>	49	<b>62</b>	49	<b>61</b>	34	42	48	<b>59</b>	43	48	44	44	51	53	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	51	<b>55</b>	<b>57</b>	48
lq <sub>EC</sub>	49	45	—	—	<b>54</b>	45
lmm <sub>EC</sub>	43	<b>52</b>	46	<b>55</b>	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	50	48	51	44	54	<b>56</b>
GP <sub>M</sub> <sup>PoI</sup>	50	<b>52</b>	—	—	52	47	<b>55</b>	<b>58</b>
lq <sub>M</sub>	49	<b>56</b>	48	<b>53</b>	—	—	51	<b>60</b>
lmm <sub>M</sub>	46	44	45	42	49	40	—	—



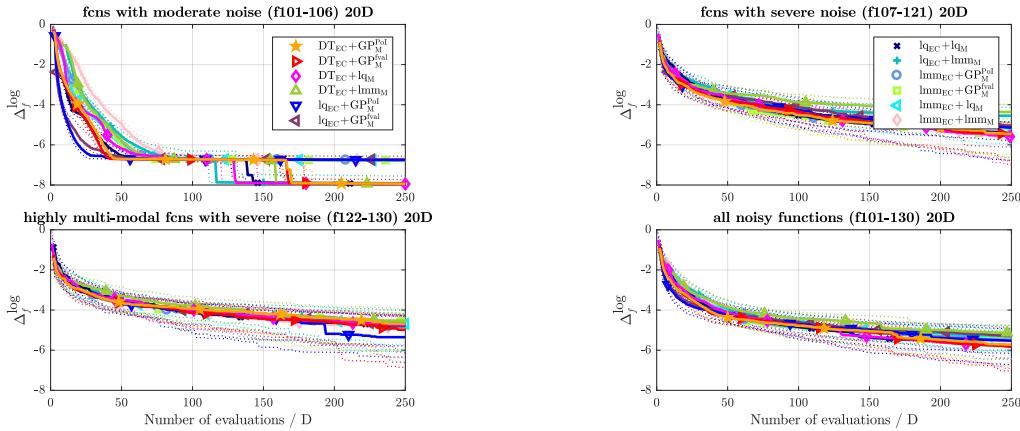
**Figure 40: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 30 noisy COCO benchmarks in 10D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 41: A pairwise comparison of the evolution controls, models, and their combinations in 20D over the noisy COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .**

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>												
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250						
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	49	50.4	<b>59</b>	50	<b>67</b>	<b>69</b>	<b>59</b>	<b>62</b>	55	<b>59</b>	57	49.6	<b>66</b>	<b>66</b>	<b>57</b>	54	<b>56</b>	55	<b>64</b>	<b>59</b>	<b>63</b>	49
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	49.6	—	—	<b>59</b>	46	<b>66</b>	<b>68</b>	<b>60</b>	<b>58</b>	55	<b>60</b>	<b>60</b>	50	<b>70</b>	<b>66</b>	<b>58</b>	51	<b>58</b>	52	<b>67</b>	<b>58</b>	<b>65</b>	49
DT <sub>EC</sub> + lq <sub>M</sub>	41	50	41	54	—	—	<b>60</b>	<b>67</b>	51	62	44	<b>60</b>	46	51	<b>66</b>	<b>65</b>	51	<b>58</b>	49.6	<b>58</b>	57	<b>59</b>	<b>59</b>	54
DT <sub>EC</sub> + lmm <sub>M</sub>	33	31	34	32	40	33	—	—	42	38	39	38	37	33	52	46	40	36	40	35	45	34	51	30
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	41	38	40	42	49	38	<b>58</b>	<b>62</b>	—	—	42	49.8	47	39	<b>57</b>	59	47	42	51	40	55	46	54	40
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	45	41	45	40	56	40	<b>61</b>	<b>62</b>	<b>58</b>	50.2	—	—	51	39	<b>63</b>	<b>60</b>	55	44	53	45	<b>59</b>	47	<b>61</b>	42
lq <sub>EC</sub> + lq <sub>M</sub>	43	50.4	40	50	54	49	<b>63</b>	<b>67</b>	53	<b>61</b>	49	<b>61</b>	—	—	<b>65</b>	<b>65</b>	55	53	56	55	<b>63</b>	<b>59</b>	<b>61</b>	50.4
lq <sub>EC</sub> + lmm <sub>M</sub>	34	34	30	34	34	35	48	54	43	41	37	40	35	35	—	—	36	39	38	37	43	37	49.8	31
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	43	46	42	49	49	42	<b>60</b>	<b>64</b>	53	58	45	56	45	47	<b>64</b>	<b>61</b>	—	—	54	49.6	57	54	<b>63</b>	46
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	44	45	42	48	50.4	42	<b>60</b>	<b>65</b>	49	<b>60</b>	47	55	44	45	<b>62</b>	<b>63</b>	46	50.4	—	—	59	56	<b>64</b>	48
lmm <sub>EC</sub> + lq <sub>M</sub>	36	41	33	42	43	41	55	<b>66</b>	45	54	41	53	37	41	<b>57</b>	<b>63</b>	43	46	41	44	—	—	56	44
lmm <sub>EC</sub> + lmm <sub>M</sub>	37	51	35	51	41	46	49	<b>70</b>	46	<b>60</b>	39	<b>58</b>	39	49.6	50.2	<b>69</b>	37	54	36	52	44	<b>56</b>	—	—

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	<b>53</b>	<b>55</b>	<b>56</b>	49
lq <sub>EC</sub>	47	45	—	—	<b>53</b>	44
lmm <sub>EC</sub>	44	51	47	<b>56</b>	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	49	49.9	<b>55</b>	48	<b>62</b>	<b>58</b>
GP <sub>M</sub> <sup>PoI</sup>	51	50.1	—	—	<b>56</b>	47	<b>64</b>	<b>58</b>
lq <sub>M</sub>	45	<b>52</b>	44	<b>53</b>	—	—	<b>60</b>	<b>59</b>
lmm <sub>M</sub>	38	42	36	42	40	41	—	—



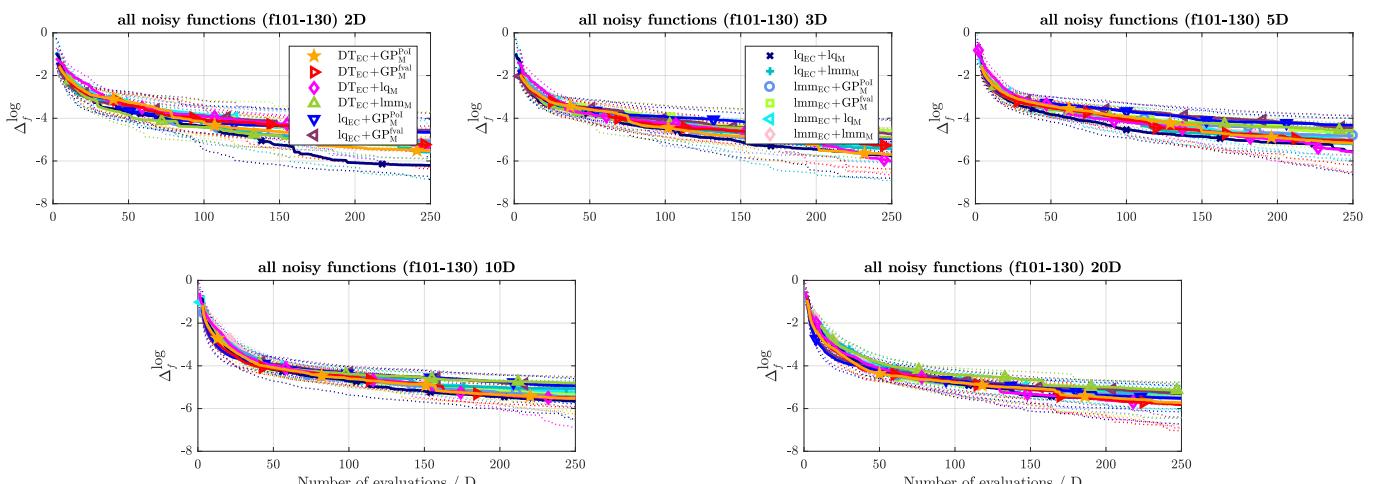
**Figure 41: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 30 noisy COCO benchmarks in 20D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 42:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the noisy COCO benchmarks for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>												
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250								
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	50.1	48	<b>58</b>	46	49	<b>59</b>	54	<b>60</b>	52	<b>58</b>	48	41	53	52	<b>56</b>	49.7	51	<b>60</b>	53	<b>54</b>	52	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49.9	<b>52</b>	—	—	<b>59</b>	49	49	<b>62</b>	54	<b>61</b>	52	<b>61</b>	49.7	45	<b>54</b>	<b>55</b>	53	<b>58</b>	52	<b>53</b>	<b>60</b>	56	<b>54</b>	55
DT <sub>EC</sub> + lq <sub>M</sub>	42	<b>54</b>	41	51	—	—	42	<b>61</b>	48	<b>65</b>	46	<b>62</b>	40	47	48	<b>56</b>	45	<b>60</b>	43	<b>56</b>	51	<b>58</b>	46	<b>58</b>
DT <sub>EC</sub> + lmm <sub>M</sub>	51	41	51	38	<b>58</b>	39	—	—	55	51	<b>54</b>	49	48	34	<b>56</b>	44	<b>53</b>	49	52	43	<b>59</b>	43	<b>56</b>	45
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	46	40	46	39	52	35	45	49	—	—	47	49.8	44	34	49	45	48	47	48	41	54	43	49	42
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	42	48	39	54	38	46	51	53	50.2	—	—	46	34	52	46	51	48	49	43	56	43	51	44
lq <sub>EC</sub> + lq <sub>M</sub>	52	<b>59</b>	50.3	<b>55</b>	<b>60</b>	<b>53</b>	52	<b>66</b>	<b>56</b>	<b>66</b>	<b>54</b>	<b>66</b>	—	—	<b>56</b>	<b>59</b>	<b>55</b>	<b>62</b>	<b>53</b>	<b>58</b>	<b>61</b>	<b>57</b>	<b>59</b>	
lq <sub>EC</sub> + lmm <sub>M</sub>	47	48	46	45	52	44	44	<b>56</b>	51	55	48	<b>54</b>	44	41	—	—	49	<b>53</b>	48	49	<b>55</b>	49	51	50.1
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	48	44	47	42	<b>55</b>	40	47	51	52	<b>53</b>	49	52	45	38	51	47	—	—	49.5	45	<b>56</b>	46	<b>54</b>	48
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	50.3	49	48	47	<b>57</b>	44	48	<b>57</b>	<b>52</b>	<b>59</b>	51	<b>57</b>	47	42	52	51	50.5	<b>55</b>	—	—	<b>58</b>	51	<b>55</b>	52
lmm <sub>EC</sub> + lq <sub>M</sub>	40	47	40	44	49	42	41	<b>57</b>	46	<b>57</b>	44	<b>57</b>	39	39	45	51	44	<b>54</b>	42	49	—	—	46	49.7
lmm <sub>EC</sub> + lmm <sub>M</sub>	46	48	46	45	54	42	44	<b>55</b>	51	<b>58</b>	49	<b>56</b>	43	41	49	49.9	46	<b>52</b>	45	48	54	50.3	—	—

2 – 20D	DT <sub>EC</sub>	lq <sub>EC</sub>	lmm <sub>EC</sub>			
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	50.4	<b>53</b>	<b>53</b>	<b>53</b>
lq <sub>EC</sub>	49.6	47	—	—	<b>52</b>	<b>50.2</b>
lmm <sub>EC</sub>	47	47	48	49.8	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>	GP <sub>M</sub> <sup>PoI</sup>	lq <sub>M</sub>	lmm <sub>M</sub>				
#FEs/D	50	250	50	250	50	250		
GP <sub>M</sub> <sup>fval</sup>	—	—	49	47	53	42	51	50.4
GP <sub>M</sub> <sup>PoI</sup>	<b>51</b>	<b>53</b>	—	—	<b>54</b>	45	<b>52</b>	<b>53</b>
lq <sub>M</sub>	47	<b>58</b>	46	<b>55</b>	—	—	48	<b>57</b>
lmm <sub>M</sub>	49	49.6	48	47	52	43	—	—



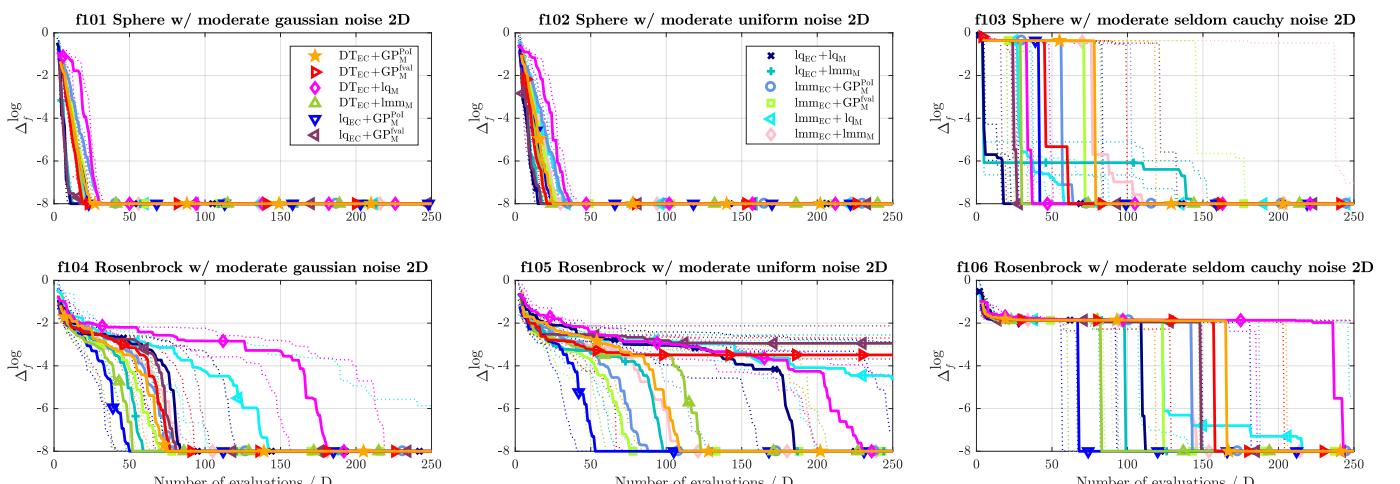
**Figure 42:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 30 noisy COCO benchmarks in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 43:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the COCO benchmarks with moderate noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>			
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	47	51	<b>74</b>	59	43	42	44	53	37	41	52	31	36	44	46	54	48	41	64	49	46	47	47	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	53	49	—	—	69	59	38	43	49	56	41	47	47	28	40	44	48	51	51	39	61	47	51	44	44	
DT <sub>EC</sub> + lq <sub>M</sub>	26	41	31	41	—	—	27	39	31	48	32	40	28	27	24	32	29	44	30	41	41	48	36	46	46	46
DT <sub>EC</sub> + lmm <sub>M</sub>	57	58	62	57	<b>73</b>	61	—	—	50	57	50	47	50	31	52	53	56	54	58	49	67	52	59	50	50	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	56	47	51	44	69	52	50	43	—	—	43	42	46	26	41	42	46	43	54	39	53	38	47	39	39	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	63	59	59	53	<b>68</b>	60	50	53	57	58	—	—	54	34	48	47	59	58	60	50	70	57	63	50	50	
lq <sub>EC</sub> + lq <sub>M</sub>	48	<b>69</b>	53	<b>72</b>	<b>72</b>	<b>73</b>	50	<b>69</b>	54	<b>74</b>	46	66	—	—	36	60	47	<b>67</b>	47	<b>66</b>	<b>63</b>	<b>70</b>	50	<b>72</b>	72	
lq <sub>EC</sub> + lmm <sub>M</sub>	64	56	60	56	<b>76</b>	68	48	47	59	58	52	53	64	40	—	—	59	56	62	48	<b>72</b>	52	68	56	56	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	54	46	52	49	71	56	44	46	54	57	41	42	53	33	41	44	—	—	58	46	62	47	60	53	53	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	59	49	61	70	59	42	51	46	61	40	50	53	34	38	52	42	54	—	—	68	58	49	54	54	
lmm <sub>EC</sub> + lq <sub>M</sub>	36	51	39	53	59	52	33	48	47	62	30	43	37	30	28	48	38	53	32	42	—	—	41	49	49	
lmm <sub>EC</sub> + lmm <sub>M</sub>	54	53	49	56	64	54	41	50	53	61	37	50	50	28	32	44	40	47	51	46	59	51	—	—	—	

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	41	45	49	48
lq <sub>EC</sub>	<b>59</b>	<b>55</b>	—	—	<b>59</b>	55
lmm <sub>EC</sub>	51	52	41	45	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	49	46	61	44	48	46
GP <sub>M</sub> <sup>PoI</sup>	51	<b>54</b>	—	—	<b>64</b>	50.4	45	48
lq <sub>M</sub>	39	<b>56</b>	36	49.6	—	—	34	49
lmm <sub>M</sub>	52	<b>54</b>	55	52	<b>66</b>	51	—	—



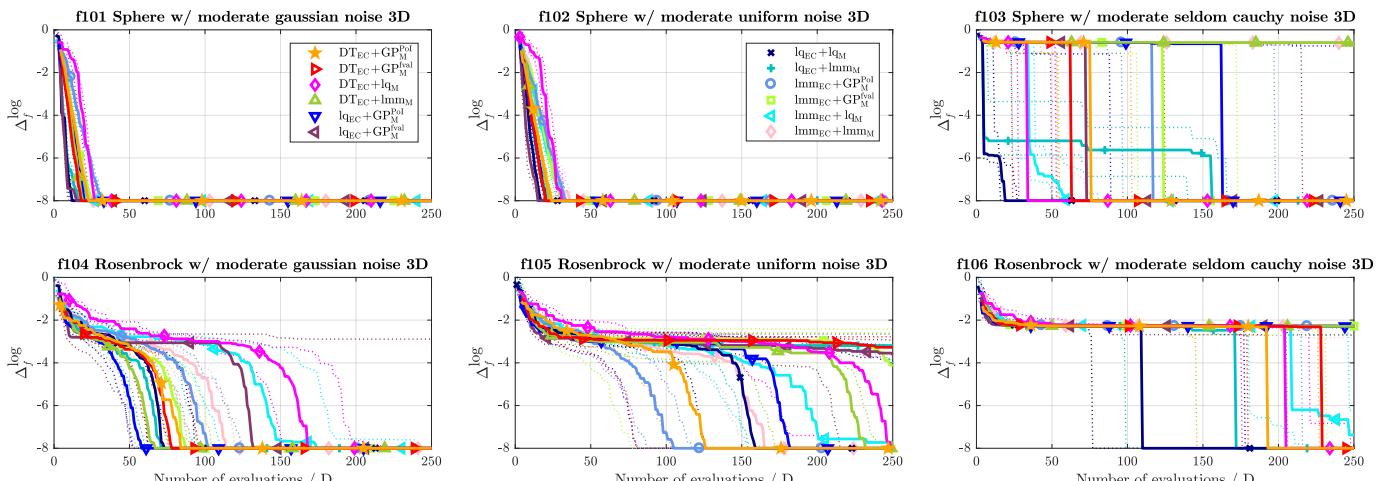
**Figure 43:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 6 noisy COCO benchmarks with moderate noise in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 44:** A pairwise comparison of the evolution controls, models, and their combinations in 3D over the COCO benchmarks with moderate noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	47	41	63	49	47	52	50	53	40	46	39	38	46	43	50	53	54	48	58	41	53	51
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	53	59	—	—	70	56	47	59	50	61	38	51	40	43	37	59	58	68	61	52	57	57	59	60
DT <sub>EC</sub> + lq <sub>M</sub>	37	51	30	44	—	—	36	54	31	56	31	46	20	41	33	50	39	56	39	46	43	52	36	56
DT <sub>EC</sub> + lmm <sub>M</sub>	53	48	53	41	64	46	—	—	46	52	44	46	47	34	48	37	51	58	58	39	59	48	53	54
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50	47	50	39	69	44	54	48	—	—	40	44	50	40	49	44	54	51	56	38	58	39	59	46
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	60	54	62	49	69	54	56	54	60	56	—	—	52	42	56	50	64	62	62	48	63	49	61	60
lq <sub>EC</sub> + lq <sub>M</sub>	61	62	60	57	80	59	53	66	50	60	48	58	—	—	48	59	60	69	58	58	66	60	64	58
lq <sub>EC</sub> + lmm <sub>M</sub>	54	57	63	41	67	50	52	63	51	56	44	50	52	41	—	—	66	60	64	52	60	51	60	53
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50	47	42	32	61	44	49	42	46	49	36	38	40	31	34	40	—	—	53	36	58	44	52	42
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	46	52	39	48	61	54	42	61	44	62	38	52	42	42	36	48	47	64	—	—	48	51	43	54
lmm <sub>EC</sub> + lq <sub>M</sub>	42	59	43	43	57	48	41	52	42	61	37	51	34	40	40	49	42	56	52	49	—	—	51	57
lmm <sub>EC</sub> + lmm <sub>M</sub>	47	49	41	40	64	44	47	46	41	54	39	40	36	42	40	47	48	58	57	46	49	43	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	39	46	52	53
lq <sub>EC</sub>	61	54	—	—	61	53
lmm <sub>EC</sub>	48	47	39	47	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	47	40	57	44	49	46
GP <sub>M</sub> <sup>PoI</sup>	53	60	—	—	57	49.6	49	54
lq <sub>M</sub>	43	56	43	50.4	—	—	45	57
lmm <sub>M</sub>	51	54	51	46	55	43	—	—



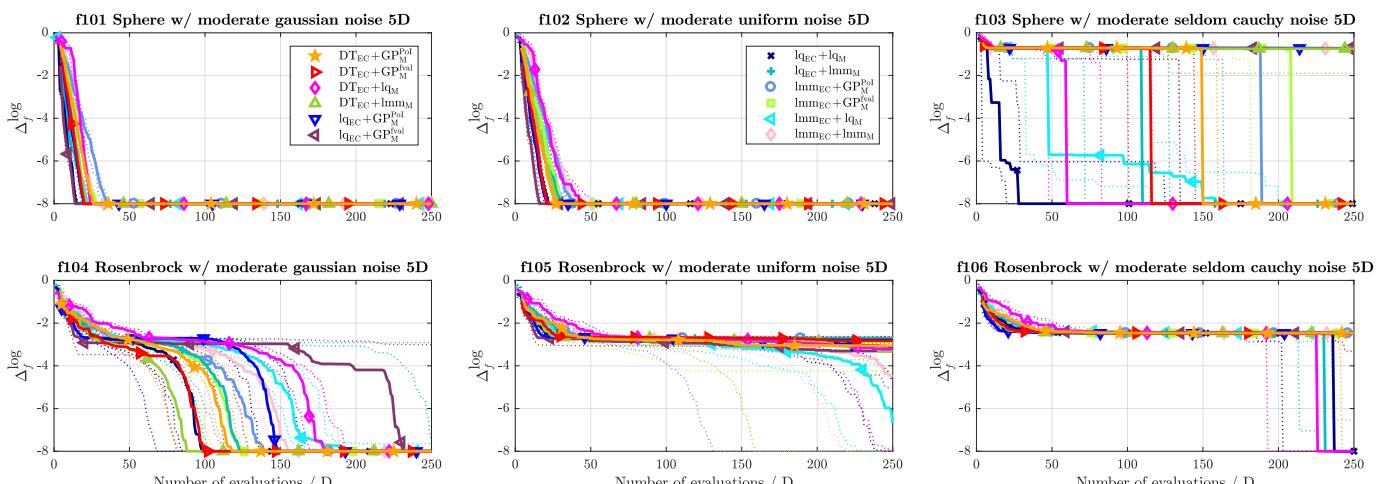
**Figure 44:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 6 noisy COCO benchmarks with moderate noise in 3D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 45:** A pairwise comparison of the evolution controls, models, and their combinations in 5D over the COCO benchmarks with moderate noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	50	48	<b>64</b>	40	38	59	49	62	41	51	39	34	56	51	44	52	48	44	53	42	63	54
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	50	52	—	—	<b>70</b>	49	41	<b>67</b>	50	<b>71</b>	42	56	38	47	52	57	46	57	53	56	59	54	58	<b>67</b>
DT <sub>EC</sub> + lq <sub>M</sub>	36	60	30	51	—	—	28	<b>63</b>	39	<b>68</b>	29	59	18	44	31	56	29	<b>64</b>	27	58	33	47	33	59
DT <sub>EC</sub> + lmm <sub>M</sub>	62	41	59	33	<b>72</b>	37	—	—	56	57	51	47	42	38	61	47	51	54	56	36	62	42	59	50
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	51	38	50	29	<b>61</b>	32	44	43	—	—	51	37	39	33	49	30	46	39	50	27	60	31	58	39
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	59	49	58	44	<b>71</b>	41	49	53	49	<b>63</b>	—	—	41	41	62	58	56	51	53	41	53	49	58	54
lq <sub>EC</sub> + lq <sub>M</sub>	61	<b>66</b>	<b>62</b>	53	<b>82</b>	56	58	<b>62</b>	61	<b>67</b>	59	59	—	—	<b>62</b>	58	58	<b>59</b>	<b>68</b>	59	<b>68</b>	57	<b>73</b>	<b>63</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	44	49	48	43	<b>69</b>	44	39	53	51	<b>70</b>	38	42	38	42	—	—	36	52	43	44	59	41	56	57
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	56	48	54	43	<b>71</b>	36	49	46	54	61	44	49	42	41	64	48	—	—	60	48	59	40	58	54
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	56	47	44	<b>73</b>	42	44	64	50	<b>73</b>	47	59	32	41	57	56	40	52	—	—	57	50	56	61
lmm <sub>EC</sub> + lq <sub>M</sub>	47	58	41	46	<b>67</b>	53	38	58	40	<b>69</b>	47	51	32	43	41	59	41	60	43	50	—	—	50	60
lmm <sub>EC</sub> + lmm <sub>M</sub>	37	46	42	33	<b>67</b>	41	41	50	42	61	42	27	37	44	43	42	46	44	39	50	40	—	—	—

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	43	52	48	51
lq <sub>EC</sub>	<b>58</b>	48	—	—	<b>56</b>	48
lmm <sub>EC</sub>	53	49	44	52	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	54	44	54	38	48	48
GP <sub>M</sub> <sup>PoI</sup>	46	<b>56</b>	—	—	56	47	53	<b>62</b>
lq <sub>M</sub>	46	<b>62</b>	44	<b>53</b>	—	—	47	<b>60</b>
lmm <sub>M</sub>	52	52	47	38	53	40	—	—



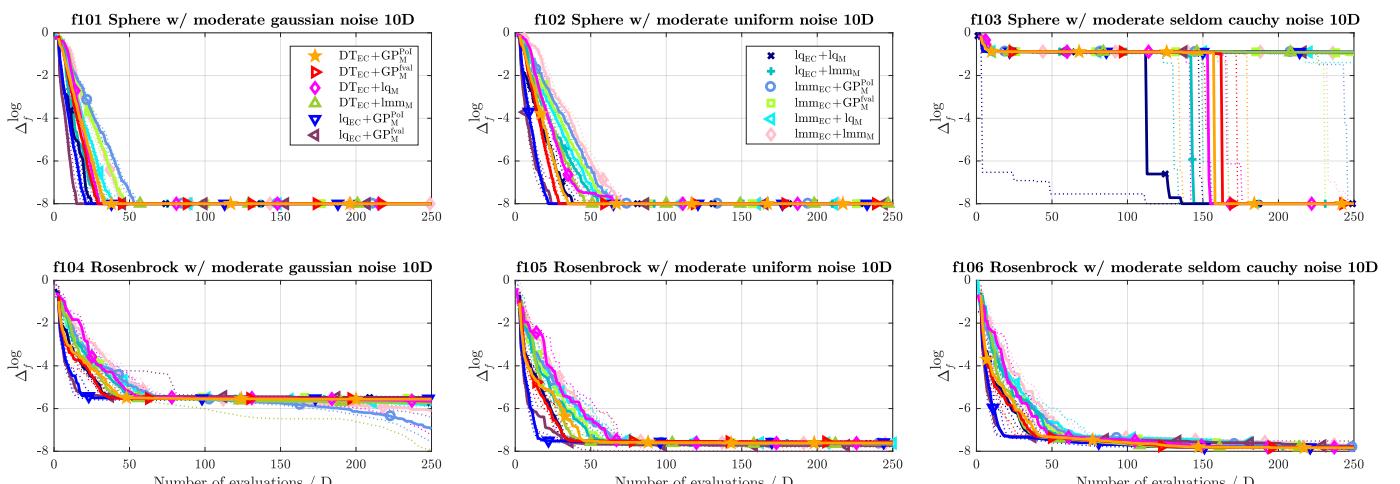
**Figure 45:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 6 noisy COCO benchmarks with moderate noise in 5D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 46:** A pairwise comparison of the evolution controls, models, and their combinations in 10D over the COCO benchmarks with moderate noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	54	44	73	43	48	46	50	<b>62</b>	49	<b>67</b>	38	37	<b>78</b>	57	<b>80</b>	62	<b>83</b>	47	<b>81</b>	58	<b>76</b>	51
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	46	56	—	—	<b>71</b>	49	46	49	53	<b>69</b>	48	<b>71</b>	38	44	<b>76</b>	54	<b>84</b>	67	<b>87</b>	50	<b>81</b>	64	<b>80</b>	60
DT <sub>EC</sub> + lq <sub>M</sub>	27	57	29	51	—	—	23	44	32	<b>74</b>	28	<b>69</b>	17	42	57	57	64	<b>71</b>	<b>76</b>	63	<b>67</b>	<b>66</b>	<b>70</b>	68
DT <sub>EC</sub> + lmm <sub>M</sub>	52	54	54	51	<b>77</b>	56	—	—	60	<b>69</b>	50	<b>59</b>	39	43	<b>81</b>	58	<b>79</b>	71	<b>83</b>	57	<b>83</b>	64	<b>83</b>	57
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50	38	47	31	<b>68</b>	26	40	31	—	—	43	42	39	27	<b>74</b>	33	<b>79</b>	49	<b>87</b>	31	<b>74</b>	43	<b>77</b>	37
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	33	52	29	<b>72</b>	31	50	41	57	58	—	—	46	26	<b>80</b>	41	<b>83</b>	52	<b>90</b>	32	<b>83</b>	47	<b>77</b>	31
lq <sub>EC</sub> + lq <sub>M</sub>	<b>62</b>	63	62	56	<b>83</b>	58	61	57	61	<b>73</b>	54	<b>74</b>	—	—	<b>87</b>	<b>63</b>	<b>89</b>	<b>66</b>	<b>94</b>	60	<b>92</b>	<b>63</b>	<b>90</b>	63
lq <sub>EC</sub> + lmm <sub>M</sub>	22	43	24	46	43	43	19	42	26	<b>67</b>	20	59	13	37	—	—	<b>64</b>	61	77	47	<b>72</b>	57	<b>69</b>	51
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	20	38	16	33	36	29	21	29	21	51	17	48	11	34	36	39	—	—	<b>72</b>	33	54	43	<b>68</b>	43
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	17	53	13	50	24	37	17	43	13	<b>69</b>	10	<b>68</b>	6	40	23	53	28	67	—	—	39	62	52	62
lmm <sub>EC</sub> + lq <sub>M</sub>	19	42	19	36	33	34	17	36	26	57	17	53	8	37	28	43	46	57	<b>61</b>	38	—	—	<b>64</b>	43
lmm <sub>EC</sub> + lmm <sub>M</sub>	24	49	20	40	30	32	17	43	23	63	23	<b>69</b>	10	37	31	49	32	57	48	38	36	57	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	49	<b>58</b>	<b>79</b>	<b>59</b>
lq <sub>EC</sub>	51	42	—	—	<b>83</b>	49
lmm <sub>EC</sub>	21	41	18	51	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	<b>57</b>	40	<b>56</b>	38	<b>63</b>	41
GP <sub>M</sub> <sup>PoI</sup>	43	<b>60</b>	—	—	52	46	<b>59</b>	51
lq <sub>M</sub>	44	<b>62</b>	48	54	—	—	<b>58</b>	50.4
lmm <sub>M</sub>	37	<b>59</b>	41	49	42	49.6	—	—



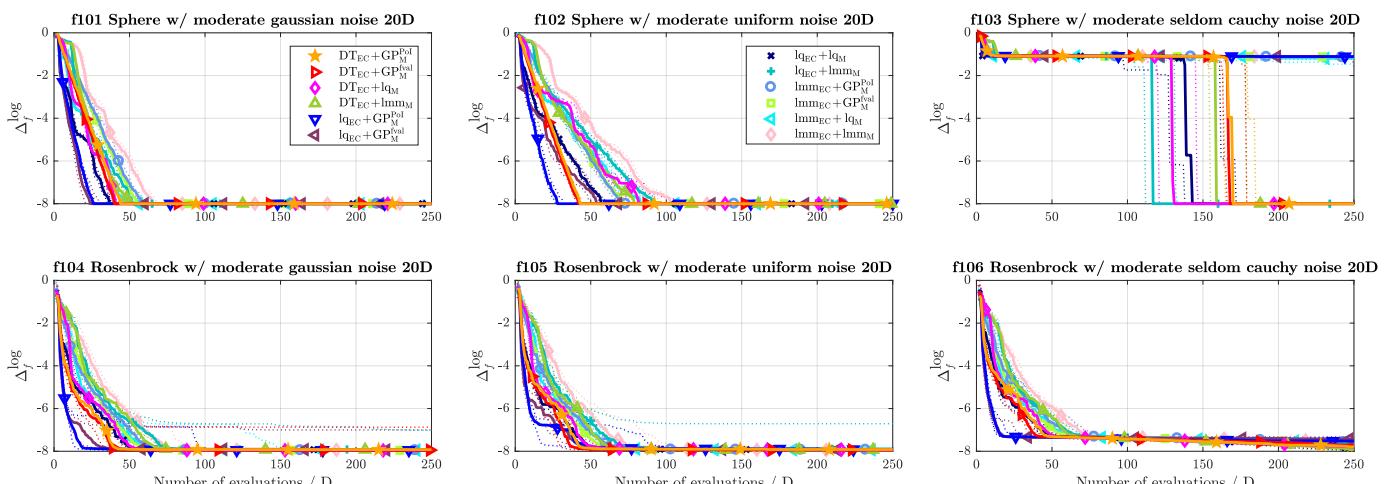
**Figure 46:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 6 noisy COCO benchmarks with moderate noise in 10D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 47:** A pairwise comparison of the evolution controls, models, and their combinations in 20D over the COCO benchmarks with moderate noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	51	44	73	49	<b>82</b>	53	57	<b>68</b>	54	<b>64</b>	<b>76</b>	52	<b>84</b>	59	<b>83</b>	63	<b>83</b>	63	<b>79</b>	<b>64</b>	<b>93</b>	<b>63</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	56	—	—	<b>78</b>	49	<b>82</b>	54	<b>60</b>	<b>70</b>	54	<b>66</b>	<b>77</b>	49	<b>94</b>	66	<b>86</b>	<b>58</b>	<b>89</b>	58	<b>82</b>	<b>62</b>	<b>93</b>	<b>61</b>
DT <sub>EC</sub> + lq <sub>M</sub>	27	51	22	51	—	—	<b>69</b>	54	34	<b>70</b>	24	<b>66</b>	38	50	<b>83</b>	63	<b>70</b>	59	<b>74</b>	62	<b>63</b>	<b>63</b>	<b>96</b>	<b>64</b>
DT <sub>EC</sub> + lmm <sub>M</sub>	18	47	18	46	31	46	—	—	22	<b>63</b>	24	<b>59</b>	26	51	<b>66</b>	52	42	57	51	56	39	<b>59</b>	<b>86</b>	52
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	43	32	40	30	<b>66</b>	30	<b>78</b>	37	—	—	42	51	69	37	<b>82</b>	40	<b>78</b>	43	<b>83</b>	34	<b>73</b>	41	<b>92</b>	41
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	46	36	46	34	<b>76</b>	34	<b>76</b>	41	58	49	—	—	<b>72</b>	34	<b>87</b>	48	<b>78</b>	46	<b>81</b>	46	<b>74</b>	43	<b>94</b>	49
lq <sub>EC</sub> + lq <sub>M</sub>	24	48	23	51	<b>62</b>	50	<b>74</b>	49	31	<b>63</b>	28	<b>66</b>	—	—	<b>83</b>	57	<b>79</b>	60	<b>86</b>	56	<b>76</b>	60	<b>92</b>	63
lq <sub>EC</sub> + lmm <sub>M</sub>	16	41	6	34	17	37	34	48	18	<b>60</b>	13	52	17	43	—	—	24	53	33	52	30	54	<b>78</b>	51
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	17	37	14	42	30	41	58	43	22	57	22	54	21	40	<b>76</b>	47	—	—	<b>70</b>	51	49	47	<b>91</b>	51
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	17	37	11	42	26	38	49	44	17	66	19	54	14	44	<b>67</b>	48	30	49	—	—	38	50	<b>91</b>	56
lmm <sub>EC</sub> + lq <sub>M</sub>	21	36	18	38	37	37	61	41	27	59	26	57	24	40	<b>70</b>	46	51	53	62	50	—	—	<b>92</b>	51
lmm <sub>EC</sub> + lmm <sub>M</sub>	7	37	7	39	4	36	14	48	8	59	6	51	8	37	22	49	9	49	9	44	8	49	—	—

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	<b>54</b>	<b>59</b>	<b>80</b>	<b>59</b>
lq <sub>EC</sub>	46	41	—	—	<b>78</b>	50
lmm <sub>EC</sub>	20	41	22	50	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	54	49	<b>64</b>	44	<b>85</b>	48
GP <sub>M</sub> <sup>PoI</sup>	46	51	—	—	<b>63</b>	44	<b>87</b>	53
lq <sub>M</sub>	36	<b>56</b>	37	56	—	—	<b>81</b>	54
lmm <sub>M</sub>	15	52	13	47	19	46	—	—



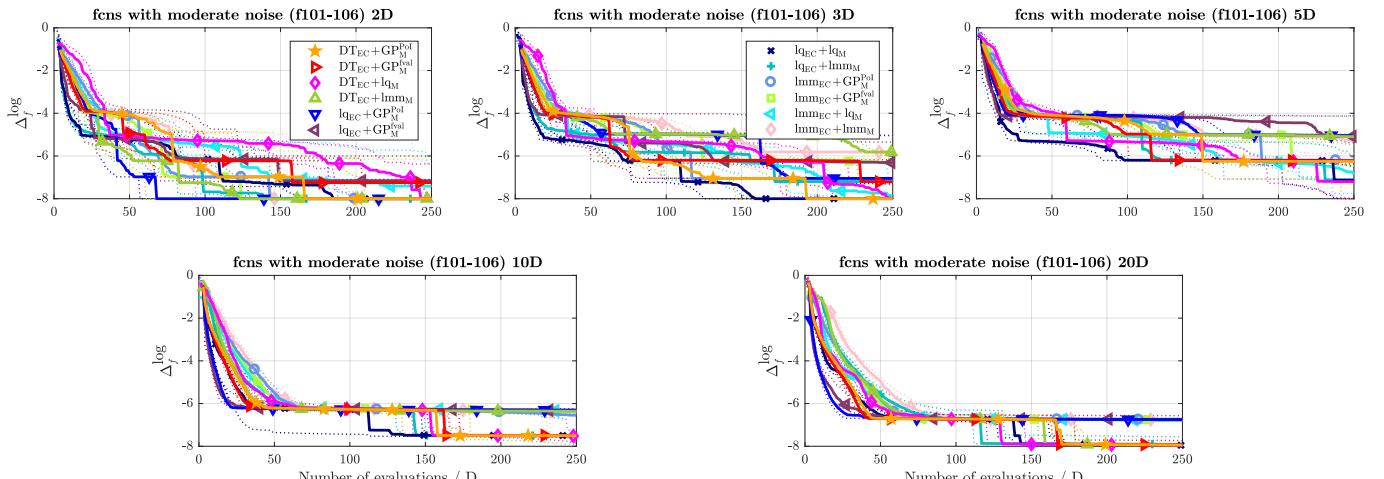
**Figure 47:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 6 noisy COCO benchmarks with moderate noise in 20D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 48:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the COCO benchmarks with moderate noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>							
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	49.8	46	<b>70</b>	48	52	50.4	50	<b>60</b>	44	54	49	38	<b>60</b>	51	<b>61</b>	57	<b>63</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	50.2	54	—	—	<b>72</b>	52	51	54	52	<b>65</b>	45	<b>58</b>	48	42	<b>60</b>	56	<b>64</b>	<b>60</b>	<b>68</b>
DT <sub>EC</sub> + lq <sub>M</sub>	30	52	28	48	—	—	36	51	34	<b>63</b>	29	<b>56</b>	24	41	46	52	46	<b>59</b>	49
DT <sub>EC</sub> + lmm <sub>M</sub>	48	49.6	49	46	<b>64</b>	49	—	—	47	<b>60</b>	44	51	41	40	<b>62</b>	49	<b>56</b>	<b>59</b>	<b>61</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50	40	48	35	<b>66</b>	37	53	40	—	—	44	43	48	32	<b>59</b>	38	<b>60</b>	45	<b>66</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	56	46	55	42	<b>71</b>	44	<b>56</b>	49	<b>56</b>	<b>57</b>	—	—	53	36	<b>66</b>	49	<b>68</b>	54	<b>69</b>
lq <sub>EC</sub> + lq <sub>M</sub>	51	<b>62</b>	52	<b>58</b>	<b>76</b>	<b>59</b>	<b>59</b>	<b>60</b>	52	<b>68</b>	47	<b>64</b>	—	—	<b>63</b>	<b>59</b>	<b>66</b>	<b>64</b>	<b>70</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	40	49	40	44	54	48	38	51	41	<b>62</b>	34	51	37	41	—	—	49.8	<b>56</b>	<b>56</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	39	43	36	40	54	41	44	41	40	55	32	46	34	36	50.2	44	—	—	<b>63</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	37	51	32	49	51	46	39	53	34	<b>66</b>	31	57	30	40	44	51	37	<b>57</b>	—
lmm <sub>EC</sub> + lq <sub>M</sub>	33	49	32	43	50.4	45	38	47	36	<b>62</b>	31	51	27	38	41	49	44	56	50.2
lmm <sub>EC</sub> + lmm <sub>M</sub>	34	47	32	42	46	42	32	47	34	<b>60</b>	29	51	26	36	34	46	34	51	42

2 – 20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	45	<b>52</b>	<b>62</b>	<b>54</b>
lq <sub>EC</sub>	<b>55</b>	48	—	—	<b>67</b>	<b>51</b>
lmm <sub>EC</sub>	38	46	33	49	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	52	44	<b>58</b>	42	<b>59</b>	46
GP <sub>M</sub> <sup>PoI</sup>	48	<b>56</b>	—	—	<b>58</b>	47	<b>58</b>	54
lq <sub>M</sub>	42	<b>58</b>	42	<b>53</b>	—	—	<b>53</b>	<b>54</b>
lmm <sub>M</sub>	41	<b>54</b>	42	46	47	46	—	—



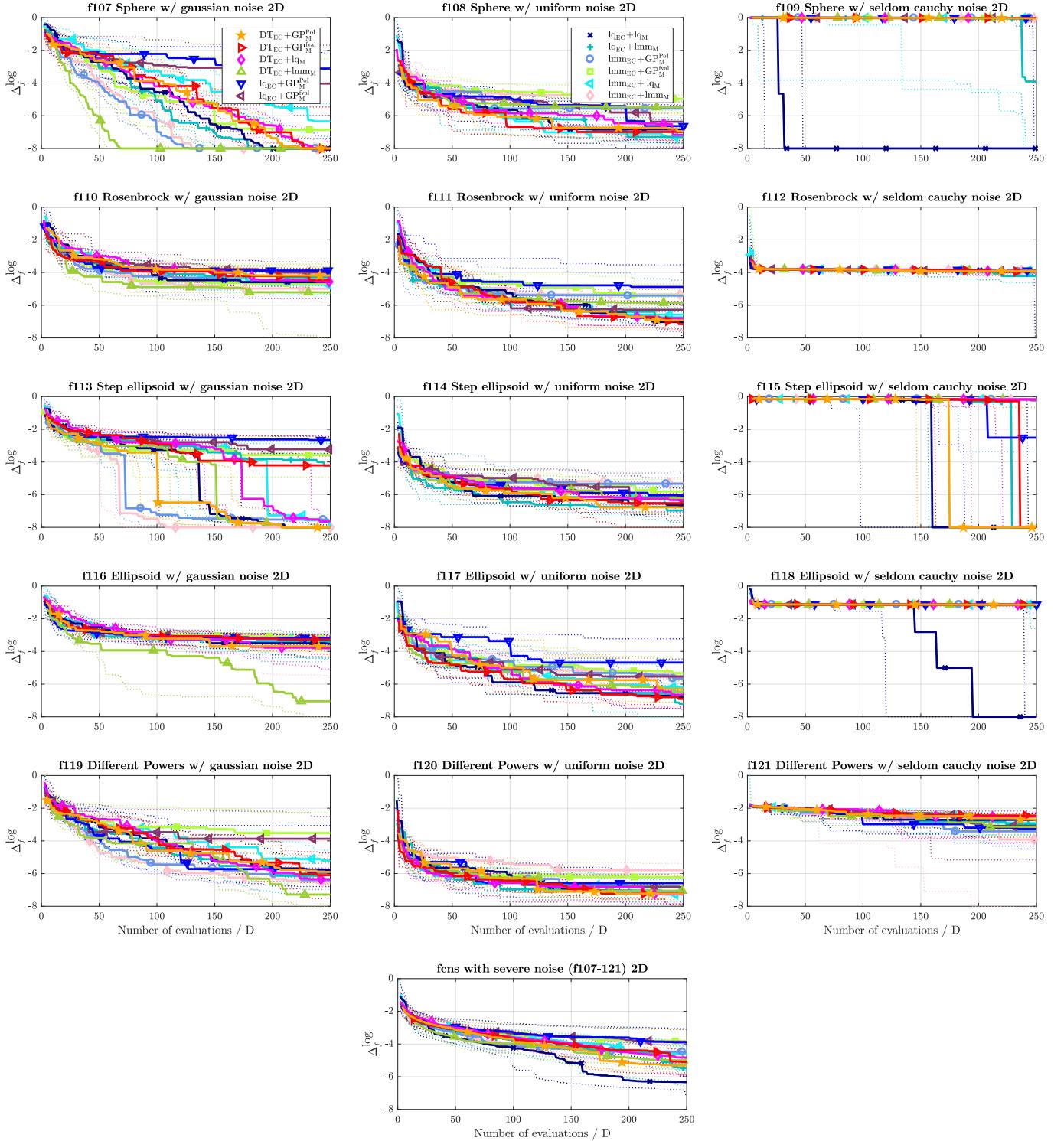
**Figure 48:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 6 noisy COCO benchmarks with moderate noise in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 49:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	53	49.8	58	50.2	40	54	50.2	<b>62</b>	52	<b>58</b>	47	40	43	44	54	<b>64</b>	48	57	62	56	49	<b>63</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	47	50.2	—	—	60	53	36	56	52	<b>64</b>	52	<b>62</b>	51	41	42	45	52	<b>68</b>	48	<b>60</b>	59	<b>60</b>	43	<b>60</b>
DT <sub>EC</sub> + lq <sub>M</sub>	42	49.8	40	47	—	—	28	49	43	<b>63</b>	42	<b>60</b>	38	44	36	44	45	<b>66</b>	36	<b>59</b>	47	<b>59</b>	32	<b>60</b>
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>60</b>	46	<b>64</b>	44	<b>72</b>	51	—	—	<b>63</b>	<b>58</b>	<b>67</b>	56	<b>60</b>	40	55	40	<b>64</b>	<b>64</b>	59	<b>58</b>	<b>69</b>	52	<b>60</b>	<b>61</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49.8	38	48	36	57	37	37	42	—	—	48	51	44	32	44	37	49	52	48	50.2	56	42	44	49
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	42	48	38	58	40	33	44	52	49	—	—	45	32	46	32	48	51	48	46	60	41	44	45
lq <sub>EC</sub> + lq <sub>M</sub>	53	<b>60</b>	49	<b>59</b>	62	<b>56</b>	40	<b>60</b>	56	<b>68</b>	55	<b>68</b>	—	—	53	53	55	<b>73</b>	47	<b>68</b>	60	<b>64</b>	46	<b>68</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	57	56	58	55	<b>64</b>	56	45	<b>60</b>	56	<b>63</b>	54	<b>68</b>	47	47	—	—	57	<b>70</b>	53	<b>62</b>	<b>60</b>	<b>61</b>	52	<b>64</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	46	36	48	32	55	34	36	36	51	48	52	49	45	27	43	30	—	—	44	40	56	41	44	44
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	43	52	40	<b>64</b>	41	41	42	52	49.8	52	54	53	32	47	38	56	<b>60</b>	—	—	<b>60</b>	43	48	52
lmm <sub>EC</sub> + lq <sub>M</sub>	38	44	41	40	53	41	31	48	44	<b>58</b>	40	59	40	36	40	39	44	<b>59</b>	40	57	—	—	40	50.2
lmm <sub>EC</sub> + lmm <sub>M</sub>	51	37	57	40	<b>68</b>	40	40	39	56	51	56	55	54	32	48	36	56	56	52	48	60	49.8	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	49	52	52	<b>61</b>
lq <sub>EC</sub>	51	48	—	—	52	<b>57</b>
lmm <sub>EC</sub>	48	39	48	43	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	48	47	53	41	43	45
GP <sub>M</sub> <sup>PoI</sup>	52	<b>53</b>	—	—	55	43	43	47
lq <sub>M</sub>	47	<b>59</b>	45	<b>57</b>	—	—	40	<b>51</b>
lmm <sub>M</sub>	<b>57</b>	<b>55</b>	<b>57</b>	<b>53</b>	<b>60</b>	49	—	—



**Figure 49: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 15 noisy COCO benchmarks with severe noise in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 50:** A pairwise comparison of the evolution controls, models, and their combinations in 3D over the COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	49	43	48	38	36	49	56	<b>61</b>	51	<b>58</b>	44	36	49	38	52	<b>64</b>	38	49	53	51	38	52
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	57	—	—	55	44	36	57	51	<b>66</b>	49.8	<b>65</b>	49	44	52	44	52	<b>65</b>	44	56	52	55	43	54
DT <sub>EC</sub> + lq <sub>M</sub>	52	<b>62</b>	45	56	—	—	34	<b>64</b>	56	<b>76</b>	51	<b>68</b>	44	52	47	51	47	<b>74</b>	40	<b>64</b>	52	<b>64</b>	39	<b>62</b>
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>64</b>	51	<b>64</b>	43	<b>66</b>	36	—	—	<b>65</b>	<b>64</b>	<b>66</b>	<b>60</b>	59	41	<b>64</b>	36	<b>62</b>	<b>60</b>	58	52	<b>65</b>	48	55	52
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	44	39	49	34	44	24	35	36	—	—	47	48	39	28	42	26	49	51	42	44	49	39	36	38
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	42	50.2	35	49	32	34	40	53	52	—	—	43	32	48	30	50.2	59	41	43	49.8	39	40	41
lq <sub>EC</sub> + lq <sub>M</sub>	56	<b>64</b>	51	56	56	48	41	<b>59</b>	<b>61</b>	<b>72</b>	<b>57</b>	<b>68</b>	—	—	53	51	57	<b>69</b>	42	<b>59</b>	54	<b>60</b>	43	<b>59</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	51	<b>62</b>	48	56	53	49	36	<b>64</b>	58	<b>74</b>	52	<b>70</b>	47	49	—	—	57	<b>72</b>	44	<b>61</b>	57	<b>63</b>	39	60
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	48	36	48	35	53	26	38	40	51	49	49.8	41	43	31	43	28	—	—	40	41	53	33	42	36
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>62</b>	51	56	44	60	36	42	48	<b>58</b>	56	<b>59</b>	57	58	41	56	39	60	<b>59</b>	—	—	57	47	49	48
lmm <sub>EC</sub> + lq <sub>M</sub>	47	49	48	45	48	36	35	52	51	<b>61</b>	50.2	<b>61</b>	46	40	43	37	47	<b>67</b>	43	53	—	—	36	52
lmm <sub>EC</sub> + lmm <sub>M</sub>	<b>62</b>	48	57	46	61	38	45	48	<b>64</b>	<b>62</b>	<b>60</b>	<b>59</b>	57	41	61	40	58	<b>64</b>	51	52	<b>64</b>	48	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	<b>53</b>	<b>53</b>	51	<b>59</b>
lq <sub>EC</sub>	47	47	—	—	46	<b>53</b>
lmm <sub>EC</sub>	49	41	<b>54</b>	47	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	45	44	47	33	40	37
GP <sub>M</sub> <sup>PoI</sup>	<b>55</b>	<b>56</b>	—	—	52	41	44	45
lq <sub>M</sub>	<b>53</b>	<b>67</b>	48	<b>59</b>	—	—	41	<b>56</b>
lmm <sub>M</sub>	<b>60</b>	<b>63</b>	<b>56</b>	<b>55</b>	<b>59</b>	44	—	—

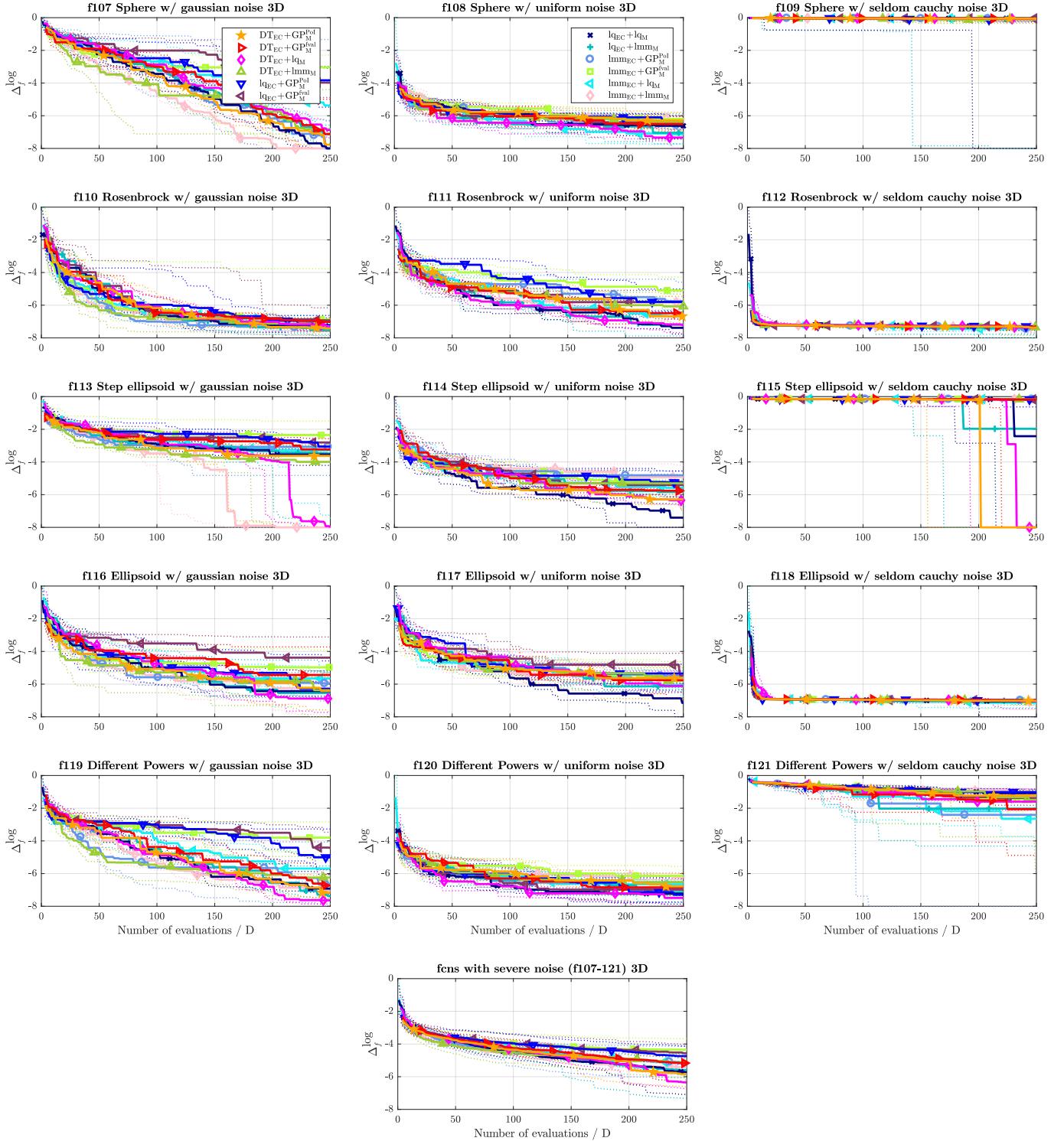


Figure 50: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 15 noisy COCO benchmarks with severe noise in 3D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 51:** A pairwise comparison of the evolution controls, models, and their combinations in 5D over the COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	53	43	54	38	40	57	55	<b>65</b>	55	<b>63</b>	43	38	45	47	43	<b>60</b>	44	56	54	53	45	47
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	47	57	—	—	53	48	40	<b>63</b>	52	<b>66</b>	55	<b>70</b>	44	46	47	51	45	<b>60</b>	46	<b>59</b>	53	59	46	52
DT <sub>EC</sub> + lq <sub>M</sub>	46	<b>62</b>	47	52	—	—	39	<b>68</b>	52	<b>80</b>	52	<b>77</b>	36	51	41	<b>60</b>	41	<b>67</b>	39	<b>64</b>	50.2	<b>65</b>	38	55
DT <sub>EC</sub> + lmm <sub>M</sub>	60	43	60	37	61	32	—	—	<b>63</b>	<b>60</b>	<b>62</b>	57	52	34	57	43	55	55	54	46	<b>64</b>	46	53	40
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	45	35	48	34	48	20	37	40	—	—	52	48	42	24	39	33	42	46	41	40	49	39	41	32
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	45	37	45	30	48	23	38	43	48	52	—	—	38	29	40	36	41	48	44	45	50.2	38	41	40
lq <sub>EC</sub> + lq <sub>M</sub>	57	<b>62</b>	56	54	<b>64</b>	49	48	<b>66</b>	<b>58</b>	<b>76</b>	<b>62</b>	<b>71</b>	—	—	53	53	54	<b>66</b>	54	<b>64</b>	<b>61</b>	<b>63</b>	56	57
lq <sub>EC</sub> + lmm <sub>M</sub>	55	53	53	49	59	40	43	57	<b>61</b>	<b>67</b>	<b>60</b>	<b>64</b>	47	47	—	—	44	<b>58</b>	48	58	60	55	45	49.8
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	57	40	55	40	59	33	45	45	58	54	59	52	46	34	56	42	—	—	48	46	58	44	55	44
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	56	44	54	41	61	36	46	54	<b>59</b>	60	56	55	46	36	52	42	52	54	—	—	62	47	51	42
lmm <sub>EC</sub> + lq <sub>M</sub>	46	47	47	41	49.8	35	36	54	51	<b>61</b>	49.8	<b>62</b>	39	37	40	45	42	56	38	53	—	—	39	43
lmm <sub>EC</sub> + lmm <sub>M</sub>	55	53	54	48	62	45	47	<b>60</b>	<b>59</b>	<b>68</b>	<b>59</b>	<b>60</b>	44	43	55	50.2	45	<b>56</b>	49	<b>58</b>	<b>61</b>	57	—	—

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	51	<b>57</b>	48	<b>56</b>
lq <sub>EC</sub>	49	43	—	—	48	51
lmm <sub>EC</sub>	52	44	52	49	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	51	46	51	36	45	45
GP <sub>M</sub> <sup>PoI</sup>	49	<b>54</b>	—	—	51	41	44	47
lq <sub>M</sub>	49	<b>64</b>	49	<b>59</b>	—	—	44	<b>55</b>
lmm <sub>M</sub>	<b>55</b>	<b>55</b>	<b>56</b>	<b>53</b>	<b>56</b>	45	—	—

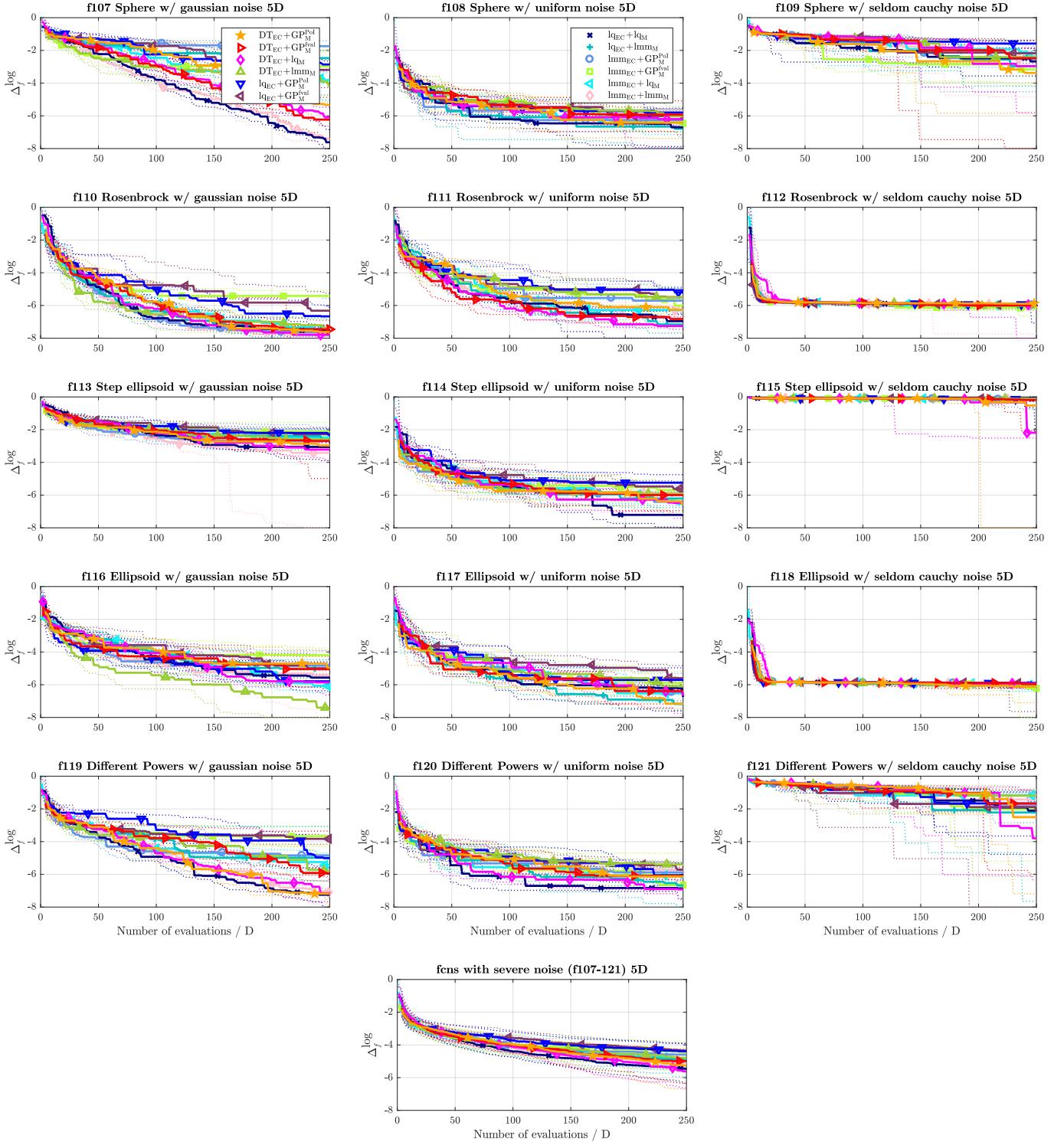


Figure 51: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 15 noisy COCO benchmarks with severe noise in 5D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 52:** A pairwise comparison of the evolution controls, models, and their combinations in  $10D$  over the COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

<b>10D</b>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	52	48	58	48	51	<b>68</b>	<b>64</b>	<b>63</b>	57	<b>61</b>	48	40	54	<b>66</b>	49.8	46	49.8	43	61	55	56	46
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	52	—	—	56	49.8	52	<b>70</b>	<b>66</b>	<b>67</b>	56	<b>68</b>	44	46	52	<b>68</b>	49	48	52	46	58	58	57	48
DT <sub>EC</sub> + lq <sub>M</sub>	42	52	44	50.2	—	—	42	<b>70</b>	<b>59</b>	<b>67</b>	52	<b>65</b>	40	47	48	<b>68</b>	40	48	43	47	48	57	47	55
DT <sub>EC</sub> + lmm <sub>M</sub>	49	32	48	30	58	30	—	—	<b>64</b>	45	59	43	47	25	54	53	48	30	52	28	57	36	57	32
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	36	37	34	33	41	33	36	55	—	—	43	55	30	28	43	58	33	36	35	31	43	37	40	32
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	43	39	44	32	48	35	41	57	57	45	—	—	37	29	47	55	41	32	41	31	48	40	44	35
lq <sub>EC</sub> + lq <sub>M</sub>	52	60	56	54	<b>60</b>	53	53	<b>75</b>	<b>70</b>	<b>72</b>	<b>63</b>	<b>71</b>	—	—	57	<b>75</b>	53	53	52	52	60	<b>63</b>	<b>64</b>	56
lq <sub>EC</sub> + lmm <sub>M</sub>	46	34	48	32	52	32	46	47	<b>57</b>	42	53	45	43	25	—	—	48	32	48	31	55	33	51	34
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50.2	54	51	52	<b>60</b>	52	52	<b>70</b>	<b>67</b>	<b>64</b>	<b>59</b>	<b>68</b>	47	47	52	<b>68</b>	—	—	51	47	59	<b>60</b>	57	56
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	50.2	<b>57</b>	48	54	<b>57</b>	53	48	<b>72</b>	<b>65</b>	<b>69</b>	<b>59</b>	<b>69</b>	48	48	52	<b>69</b>	49	53	—	—	60	<b>62</b>	<b>60</b>	54
lmm <sub>EC</sub> + lq <sub>M</sub>	39	45	42	42	52	43	43	<b>64</b>	<b>57</b>	<b>63</b>	52	<b>60</b>	40	37	45	<b>67</b>	41	40	40	38	—	—	45	44
lmm <sub>EC</sub> + lmm <sub>M</sub>	44	54	43	52	53	45	43	<b>68</b>	<b>60</b>	<b>68</b>	56	<b>65</b>	36	44	49	<b>66</b>	43	44	40	46	55	56	—	—

<b>10D</b>	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	53	<b>58</b>	52	45
lq <sub>EC</sub>	47	42	—	—	46	41
lmm <sub>EC</sub>	48	<b>55</b>	<b>54</b>	<b>59</b>	—	—

<b>10D</b>	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	49	49.9	49	45	50.4	<b>61</b>
GP <sub>M</sub> <sup>PoI</sup>	51	50.1	—	—	51	47	53	<b>60</b>
lq <sub>M</sub>	51	<b>55</b>	49	53	—	—	48	<b>63</b>
lmm <sub>M</sub>	49.6	39	47	40	52	37	—	—

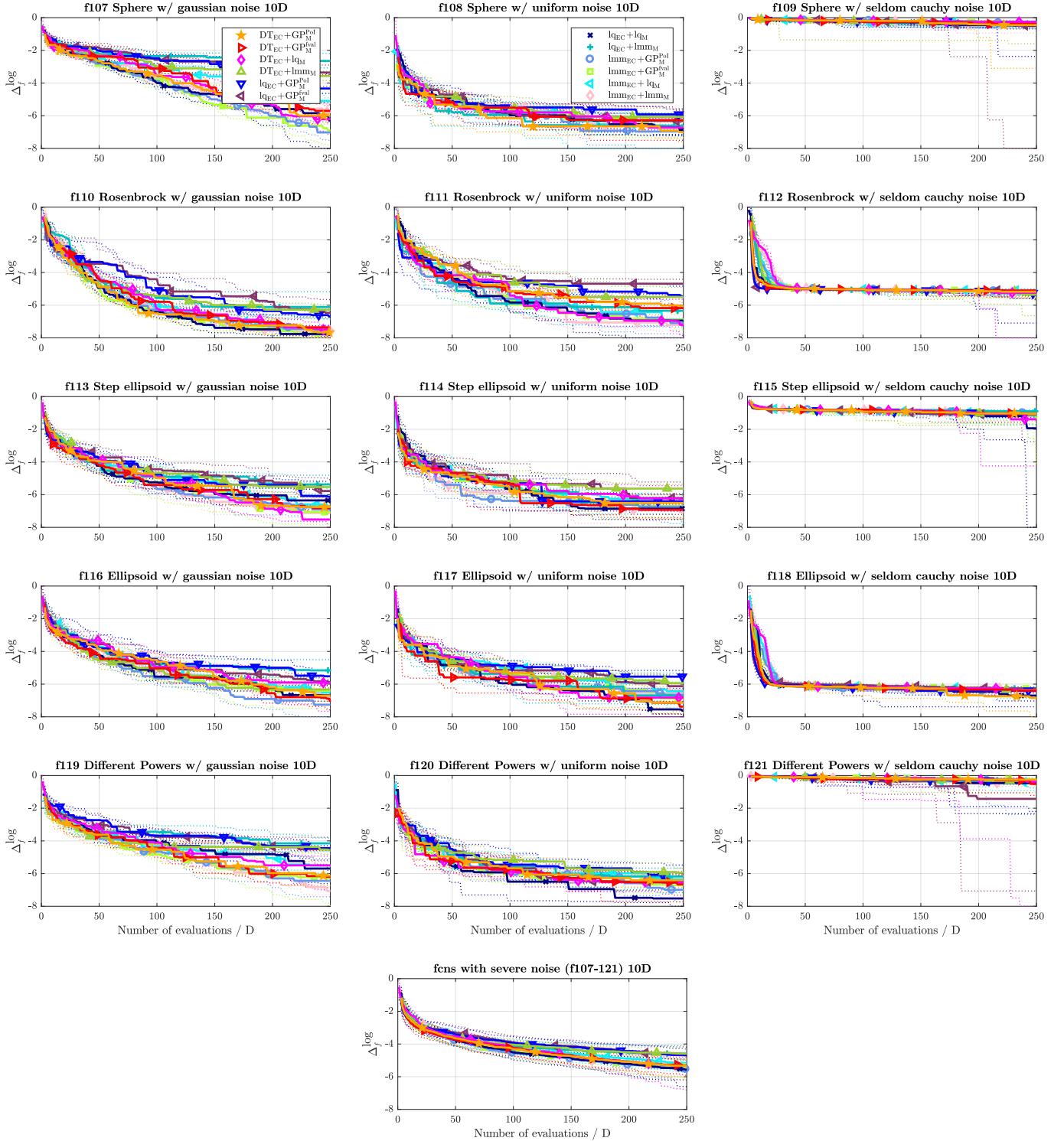


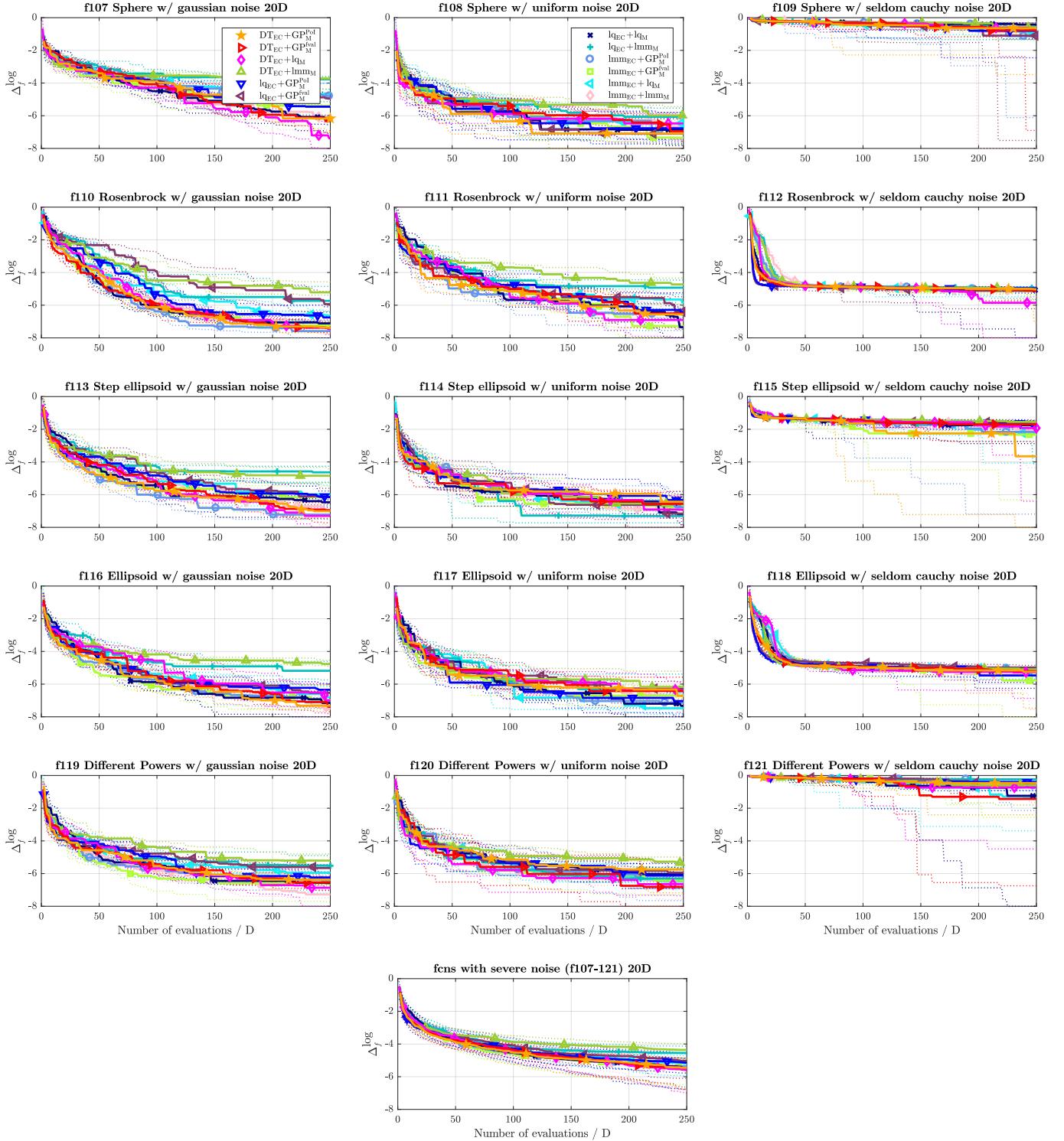
Figure 52: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 15 noisy COCO benchmarks with severe noise in 10D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 53:** A pairwise comparison of the evolution controls, models, and their combinations in 20D over the COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	47	51	55	44	<b>62</b>	<b>78</b>	<b>61</b>	<b>62</b>	58	<b>60</b>	53	47	<b>64</b>	<b>72</b>	50.2	46	50.2	52	<b>64</b>	58	57	43
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	53	49	—	—	53	43	<b>63</b>	<b>76</b>	<b>64</b>	<b>58</b>	57	<b>65</b>	58	51	<b>68</b>	<b>74</b>	51	48	51	50.2	<b>66</b>	60	62	45
DT <sub>EC</sub> + lq <sub>M</sub>	45	56	47	57	—	—	<b>59</b>	<b>76</b>	58	<b>66</b>	50.2	<b>66</b>	48	54	<b>65</b>	<b>71</b>	47	58	45	58	58	<b>61</b>	55	55
DT <sub>EC</sub> + lmm <sub>M</sub>	38	22	37	24	41	24	—	—	48	29	40	30	40	22	51	43	40	24	37	25	48	23	44	20
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	39	38	36	42	42	34	52	<b>71</b>	—	—	42	50.2	39	35	49	<b>67</b>	38	36	39	36	50.2	45	42	33
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	42	40	43	35	49.8	34	<b>60</b>	<b>70</b>	58	49.8	—	—	46	39	58	<b>65</b>	51	39	44	40	54	47	53	36
lq <sub>EC</sub> + lq <sub>M</sub>	47	53	42	49	52	46	<b>60</b>	<b>78</b>	61	<b>65</b>	54	<b>61</b>	—	—	<b>64</b>	<b>72</b>	49	49	49	55	<b>63</b>	<b>60</b>	59	49
lq <sub>EC</sub> + lmm <sub>M</sub>	36	28	32	26	35	29	49	57	51	33	42	35	36	28	—	—	37	28	36	27	44	28	44	22
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49.8	54	49	52	53	42	<b>60</b>	<b>76</b>	<b>62</b>	<b>64</b>	49	<b>61</b>	51	51	<b>63</b>	<b>72</b>	—	—	49.8	51	<b>61</b>	59	58	47
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49.8	48	49	49.8	55	42	<b>63</b>	<b>75</b>	<b>61</b>	<b>64</b>	56	60	51	45	<b>64</b>	<b>73</b>	50.2	49	—	—	<b>65</b>	60	61	47
lmm <sub>EC</sub> + lq <sub>M</sub>	36	42	34	40	42	39	52	77	49.8	55	46	53	37	40	56	<b>72</b>	39	41	35	40	—	—	45	41
lmm <sub>EC</sub> + lmm <sub>M</sub>	43	57	38	55	45	45	<b>56</b>	<b>80</b>	58	<b>67</b>	47	<b>64</b>	41	51	<b>56</b>	<b>78</b>	42	53	39	53	55	<b>59</b>	—	—

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	<b>54</b>	<b>56</b>	51	44
lq <sub>EC</sub>	46	44	—	—	47	39
lmm <sub>EC</sub>	49	<b>56</b>	<b>53</b>	<b>61</b>	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	46	51	51	46	<b>56</b>	<b>64</b>
GP <sub>M</sub> <sup>PoI</sup>	54	49	—	—	<b>55</b>	47	<b>61</b>	<b>63</b>
lq <sub>M</sub>	49	54	45	53	—	—	<b>56</b>	<b>63</b>
lmm <sub>M</sub>	44	36	39	37	44	37	—	—



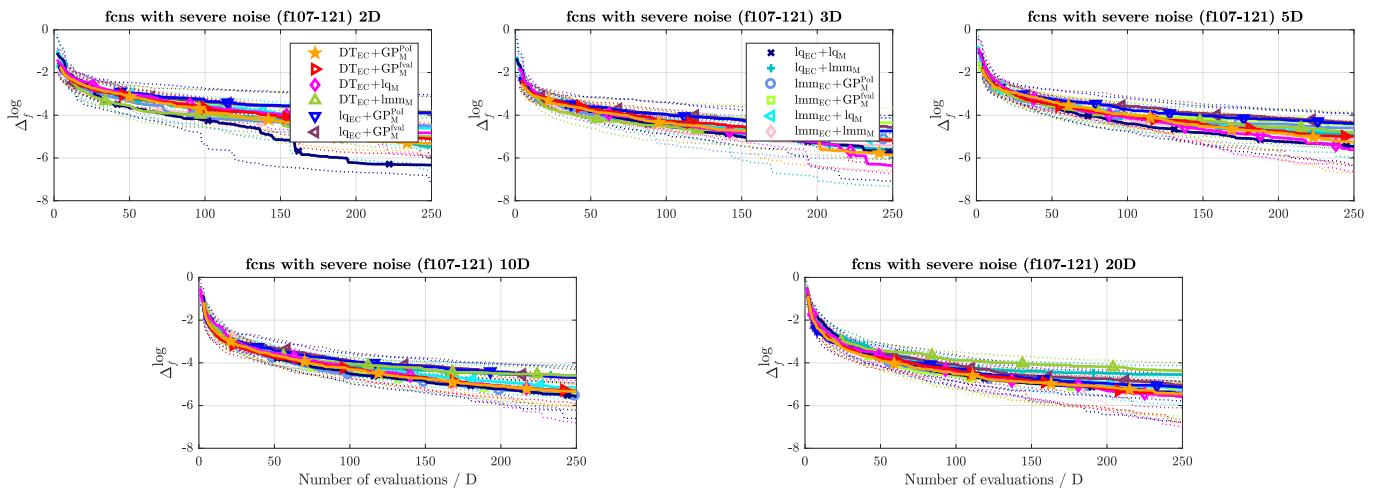
**Figure 53: Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 15 noisy COCO benchmarks with severe noise in 20D for all compared EC – model combinations. The log<sub>10</sub> of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to [−8, 0]. Results summarized over all considered functions were obtained through averaging of these log-statistics.**

**Table 54:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	51	47	55	44	46	<b>61</b>	57	<b>63</b>	54	<b>60</b>
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	53	—	—	55	48	45	<b>64</b>	57	<b>64</b>	54	<b>66</b>
DT <sub>EC</sub> + lq <sub>M</sub>	45	<b>56</b>	45	<b>52</b>	—	—	40	<b>66</b>	<b>54</b>	<b>70</b>	49	67
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>54</b>	39	<b>55</b>	36	<b>60</b>	34	—	—	<b>61</b>	51	<b>59</b>	49
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	43	37	43	36	46	30	39	49	—	—	46	51
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	46	40	46	34	51	33	41	51	54	49	—	—
lq <sub>EC</sub> + lq <sub>M</sub>	53	<b>60</b>	51	<b>54</b>	<b>59</b>	51	48	<b>68</b>	<b>61</b>	<b>71</b>	<b>58</b>	<b>68</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	49	47	48	44	53	41	44	<b>57</b>	<b>57</b>	<b>56</b>	52	56
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50.1	44	50.1	42	<b>56</b>	37	46	53	<b>58</b>	<b>56</b>	54	54
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>54</b>	48	<b>52</b>	46	<b>59</b>	42	48	<b>58</b>	<b>59</b>	<b>60</b>	56	59
lmm <sub>EC</sub> + lq <sub>M</sub>	41	46	43	42	49	39	39	<b>59</b>	50.5	<b>60</b>	48	52
lmm <sub>EC</sub> + lmm <sub>M</sub>	51	49.7	50	48	<b>58</b>	43	46	<b>59</b>	<b>59</b>	<b>63</b>	56	61

2 – 20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	<b>52</b>	<b>55</b>	51	<b>53</b>
lq <sub>EC</sub>	48	45	—	—	48	48
lmm <sub>EC</sub>	49	47	<b>52</b>	52	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>	GP <sub>M</sub> <sup>PoI</sup>	lq <sub>M</sub>	lmm <sub>M</sub>
#FEs/D	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	48	47
GP <sub>M</sub> <sup>PoI</sup>	<b>52</b>	<b>53</b>	—	—
lq <sub>M</sub>	49.8	<b>60</b>	47	<b>56</b>
lmm <sub>M</sub>	<b>53</b>	49.7	51	48



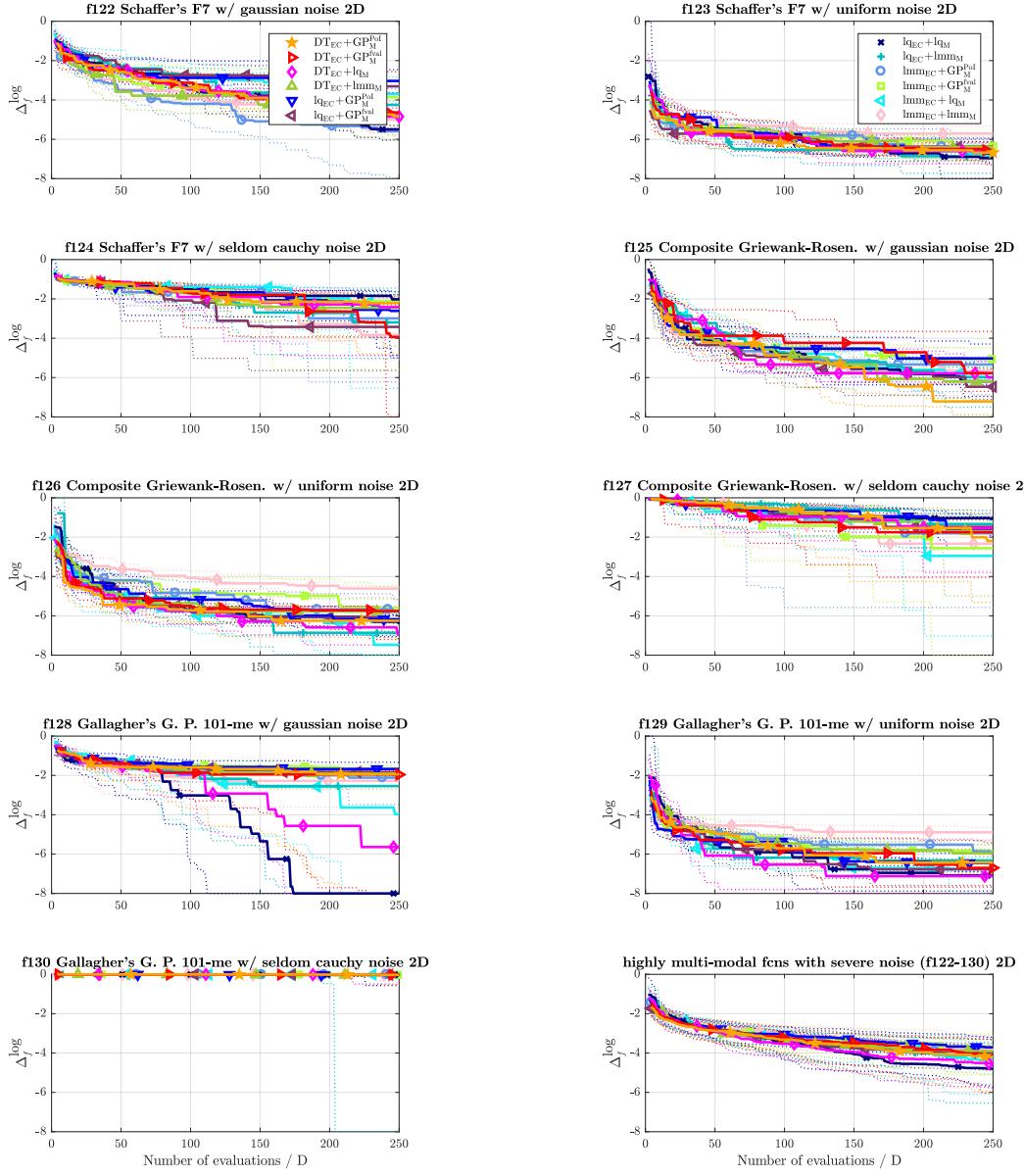
**Figure 54:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 15 noisy COCO benchmarks with severe noise in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 55:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the highly multi-modal COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	50.4	47	49	41	44	51	52	56	53	56	50.4	44	53	42	55	56	48	52	56	48	53	69
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49.6	53	—	—	52	51	48	58	48	53	53	61	51	43	50.4	47	51	64	47	59	56	53	53	67
DT <sub>EC</sub> + lq <sub>M</sub>	51	59	48	49	—	—	47	59	53	58	53	59	56	47	53	49.6	55	65	48	55	57	56	60	66
DT <sub>EC</sub> + lmm <sub>M</sub>	56	49	52	42	53	41	—	—	53	49.6	56	59	61	41	59	41	58	55	52	53	58	44	64	63
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	48	44	52	47	47	42	47	50.4	—	—	53	53	49	41	52	45	59	56	51	51	56	47	57	59
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	47	44	47	39	47	41	44	41	47	47	—	—	53	36	47	39	53	49.6	48	47	51	41	54	56
lq <sub>EC</sub> + lq <sub>M</sub>	49.6	56	49	57	44	53	39	59	51	59	47	64	—	—	48	51	52	65	46	58	51	57	55	69
lq <sub>EC</sub> + lmm <sub>M</sub>	47	58	49.6	53	47	50.4	41	59	48	55	53	61	52	49	—	—	55	62	49.6	59	49.6	53	53	71
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	45	44	49	36	45	35	42	45	41	44	47	50.4	48	35	45	38	—	—	43	44	51	39	51	55
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	48	53	41	52	45	48	47	49	49	52	53	54	42	50.4	41	57	56	—	—	54	41	61	62
lmm <sub>EC</sub> + lq <sub>M</sub>	44	52	44	47	43	44	42	56	44	53	49	59	49	43	50.4	47	49	61	46	59	—	—	49	62
lmm <sub>EC</sub> + lmm <sub>M</sub>	47	31	47	33	40	34	36	37	43	41	46	44	45	31	47	29	49	45	39	38	51	38	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	55	51	56	58
lq <sub>EC</sub>	45	49	—	—	53	58
lmm <sub>EC</sub>	44	42	47	42	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	49	48	49.6	40	49	50.4
GP <sub>M</sub> <sup>PoI</sup>	51	52	—	—	53	43	52	53
lq <sub>M</sub>	50.4	60	47	57	—	—	48	57
lmm <sub>M</sub>	51	49.6	48	47	52	43	—	—



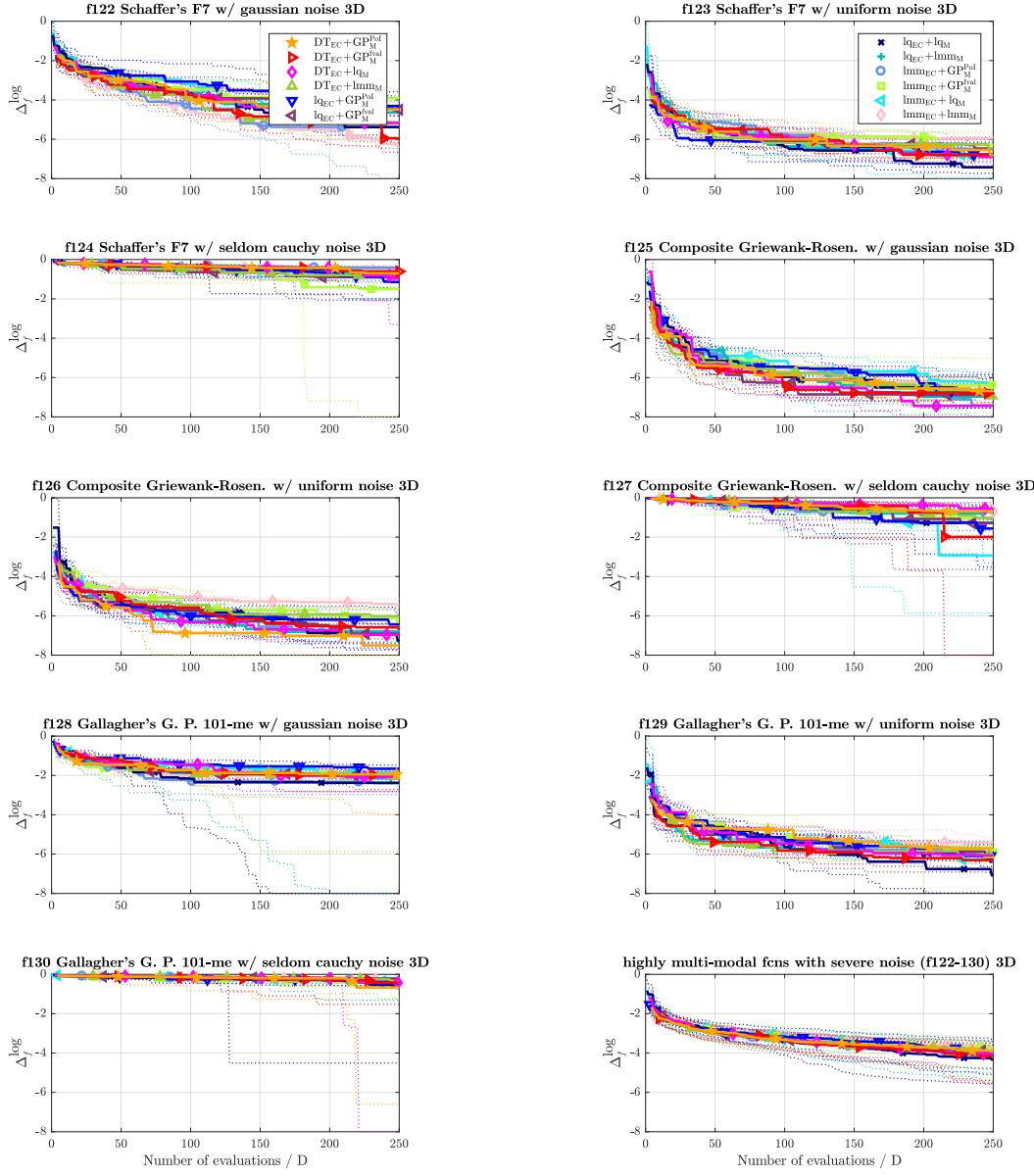
**Figure 55:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 9 highly multi-modal noisy COCO benchmarks with severe noise in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 56:** A pairwise comparison of the evolution controls, models, and their combinations in 3D over the highly multi-modal COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

3D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	46	51	53	53	45	54	41	53	53	56	51	42	47	51	46	56	44	53	57	56	58	59
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	54	49	—	—	57	47	48	55	42	49.6	51	56	48	46	53	48	50.4	59	47	53	59	55	49.6	<b>63</b>
DT <sub>EC</sub> + lq <sub>M</sub>	47	47	43	53	—	—	46	57	43	53	51	59	53	43	52	53	47	56	44	52	49	61	47	60
DT <sub>EC</sub> + lmm <sub>M</sub>	55	46	52	45	54	43	—	—	47	47	59	53	53	37	58	42	53	52	56	52	63	49	53	59
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	59	47	58	50.4	57	47	53	53	—	—	55	54	56	36	56	44	55	54	48	47	<b>67</b>	53	55	59
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	47	44	49	44	49	41	41	47	45	46	—	—	49.6	36	52	40	49	53	44	47	53	47	49.6	53
lq <sub>EC</sub> + lq <sub>M</sub>	49	58	52	54	47	57	47	<b>63</b>	44	<b>64</b>	50.4	<b>64</b>	—	—	48	48	51	<b>63</b>	47	58	59	58	52	<b>64</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	53	49	47	52	48	47	42	58	44	56	48	60	52	52	—	—	50.4	54	46	53	56	59	52	<b>66</b>
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	54	44	49.6	41	53	44	47	48	45	46	51	47	49	37	49.6	46	—	—	43	44	56	45	53	57
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	56	47	53	47	56	48	44	48	52	53	56	53	53	42	54	47	57	56	—	—	61	47	59	62
lmm <sub>EC</sub> + lq <sub>M</sub>	43	44	41	45	51	39	37	51	33	47	47	53	41	42	44	41	44	55	39	53	—	—	49	57
lmm <sub>EC</sub> + lmm <sub>M</sub>	42	41	50.4	37	53	40	47	41	45	41	50.4	47	48	36	48	34	47	43	41	38	51	43	—	—

3D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	51	49	49	<b>57</b>
lq <sub>EC</sub>	49	51	—	—	52	<b>56</b>
lmm <sub>EC</sub>	51	43	48	44	—	—

3D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	48	49.9	55	45	52	52
GP <sub>M</sub> <sup>PoI</sup>	52	50.1	—	—	56	43	53	52
lq <sub>M</sub>	45	<b>55</b>	44	<b>57</b>	—	—	48	<b>54</b>
lmm <sub>M</sub>	48	48	47	48	52	46	—	—



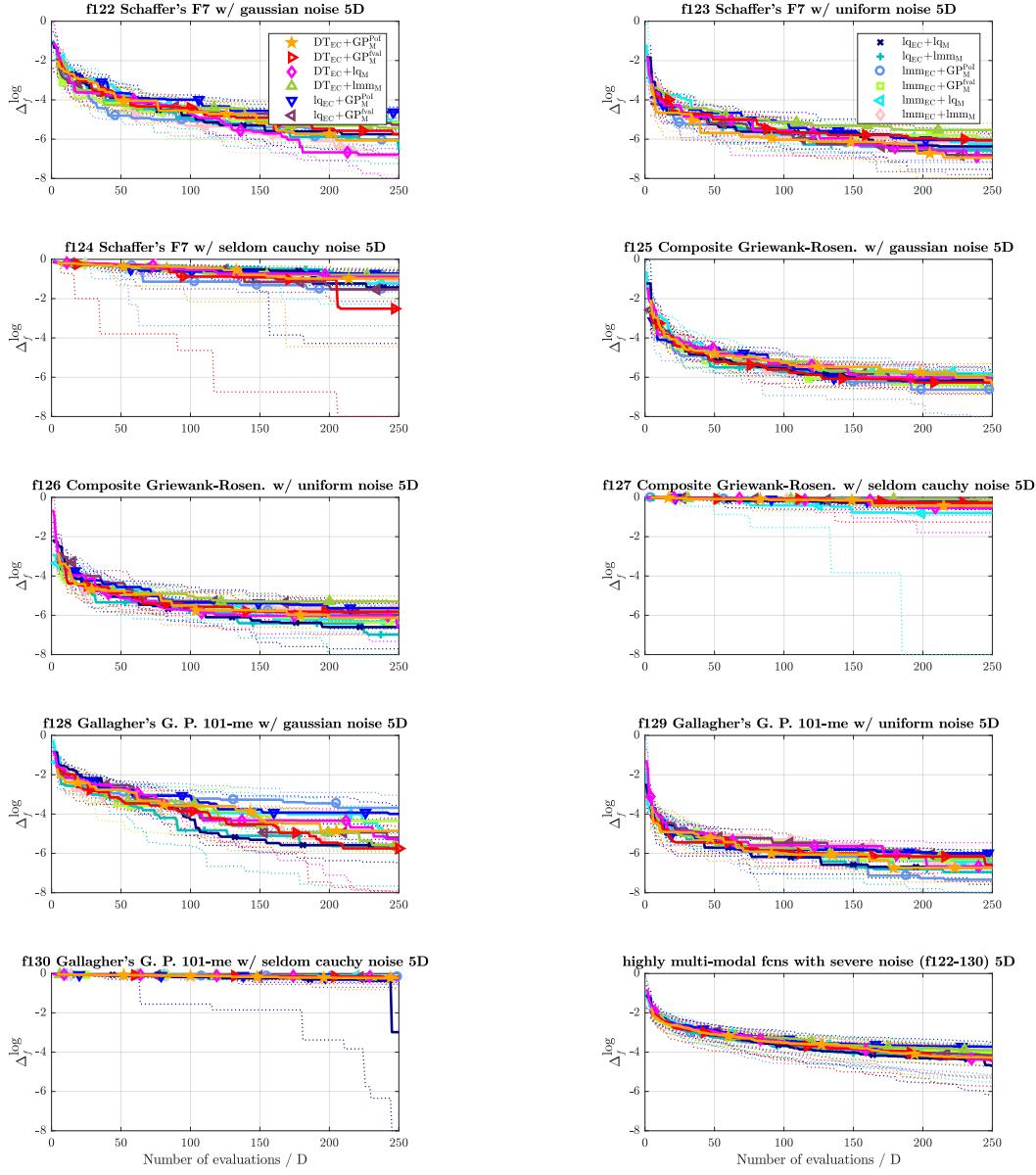
**Figure 56:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 9 highly multi-modal noisy COCO benchmarks with severe noise in 3D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 57:** A pairwise comparison of the evolution controls, models, and their combinations in 5D over the highly multi-modal COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

5D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	49	53	61	47	53	<b>65</b>	62	55	56	<b>61</b>	50.4	39	46	48	50.4	56	48	49.6	59	50.4	53	51
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	47	—	—	59	46	56	<b>64</b>	54	52	56	<b>64</b>	53	41	44	48	59	49	48	62	55	47	56	
DT <sub>EC</sub> + lq <sub>M</sub>	39	53	41	54	—	—	44	<b>65</b>	50.4	61	49	<b>68</b>	45	49.6	39	55	38	53	37	53	52	60	40	63
DT <sub>EC</sub> + lmm <sub>M</sub>	47	35	44	36	56	35	—	—	58	40	52	49	45	28	41	36	49	40	41	34	57	41	46	35
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	38	45	46	48	49.6	39	42	60	—	—	47	<b>61</b>	46	37	36	47	47	52	41	44	53	50.4	43	49
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	44	39	44	36	51	32	48	51	53	39	—	—	45	28	39	39	43	40	38	40	51	39	38	40
lq <sub>EC</sub> + lq <sub>M</sub>	49.6	61	47	59	55	50.4	55	<b>72</b>	54	<b>63</b>	55	<b>72</b>	—	—	41	55	45	<b>64</b>	43	53	58	<b>63</b>	47	59
lq <sub>EC</sub> + lmm <sub>M</sub>	54	52	56	47	61	45	59	<b>64</b>	<b>64</b>	53	<b>61</b>	<b>61</b>	59	45	—	—	53	55	42	53	63	53	54	58
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49.6	44	52	41	62	47	51	60	53	48	57	60	55	36	47	45	—	—	49	49	56	44	53	49.6
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	50.4	51	52	63	47	59	<b>66</b>	59	56	<b>62</b>	<b>60</b>	57	47	58	47	51	51	—	—	58	54	54	50.4
lmm <sub>EC</sub> + lq <sub>M</sub>	41	49.6	38	45	48	40	43	59	47	49.6	49	<b>61</b>	42	37	37	47	44	56	42	46	—	—	38	53
lmm <sub>EC</sub> + lmm <sub>M</sub>	47	49	53	44	60	37	54	<b>65</b>	57	51	<b>62</b>	60	53	41	46	42	47	50.4	46	49.6	62	47	—	—

5D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	51	51	49	49.8
lq <sub>EC</sub>	49	49	—	—	49	53
lmm <sub>EC</sub>	51	50.2	51	47	—	—

5D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	48	54	54	43	47	54
GP <sub>M</sub> <sup>PoI</sup>	52	46	—	—	54	43	49.6	51
lq <sub>M</sub>	46	<b>57</b>	46	<b>57</b>	—	—	41	<b>58</b>
lmm <sub>M</sub>	53	46	50.4	49	<b>59</b>	42	—	—



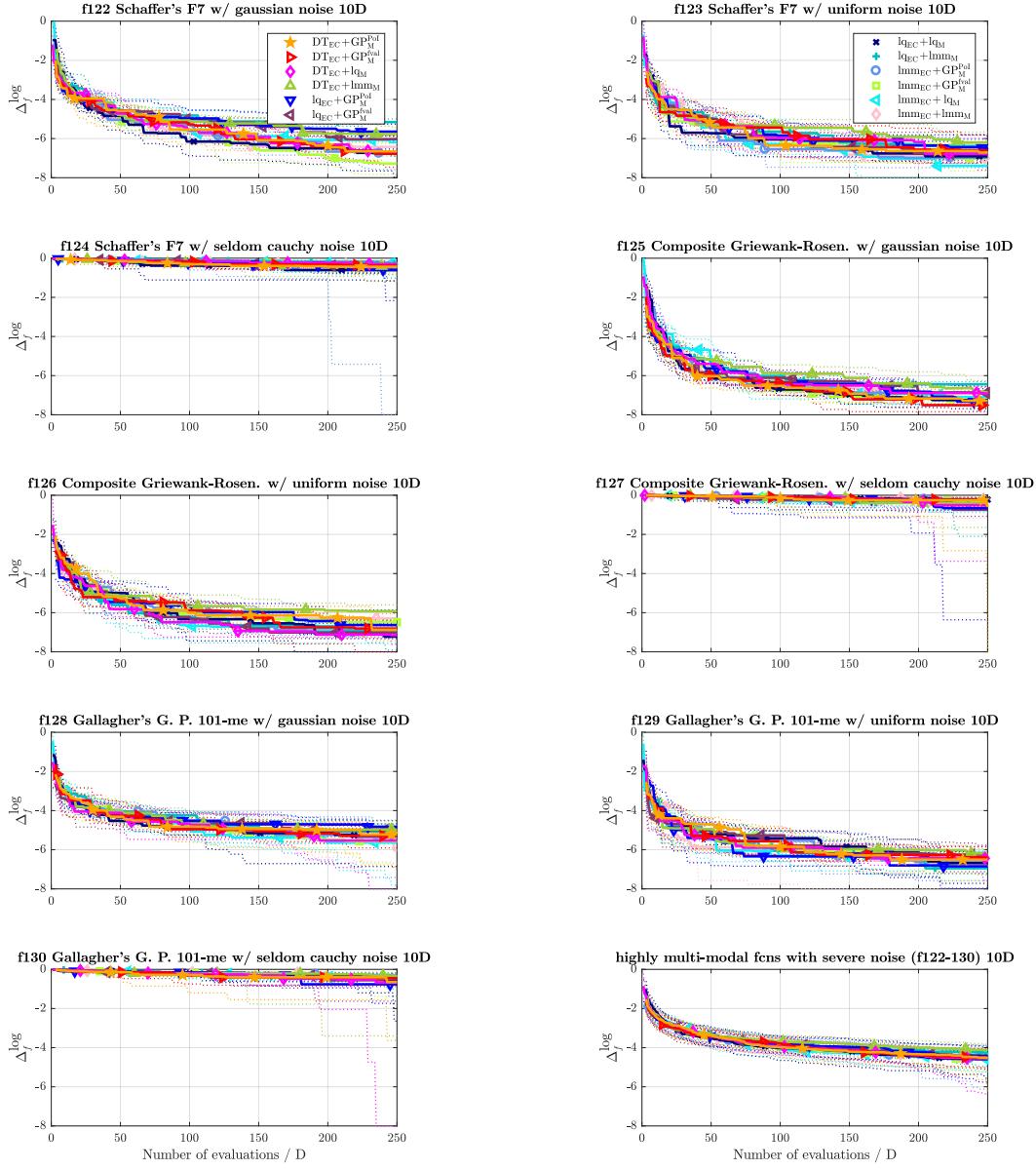
**Figure 57:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 9 highly multi-modal noisy COCO benchmarks with severe noise in 5D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 58:** A pairwise comparison of the evolution controls, models, and their combinations in  $10D$  over the highly multi-modal COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

<b>10D</b>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	47	49	54	44	57	63	48	50.4	53	56	51	45	53	58	51	46	45	43	54	47	54	48
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	53	51	—	—	56	50.4	61	<b>69</b>	49	53	53	49.6	54	46	59	60	55	48	51	47	57	49	53	52
DT <sub>EC</sub> + lq <sub>M</sub>	46	56	44	49.6	—	—	50.4	<b>61</b>	46	56	51	59	43	43	56	63	44	49	44	49	53	48	47	51
DT <sub>EC</sub> + lmm <sub>M</sub>	43	37	39	31	49.6	39	—	—	49	46	48	43	39	27	53	47	49	42	42	33	48	36	49	39
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	52	49.6	51	47	54	44	51	54	—	—	53	47	48	44	56	60	52	49	48	43	56	47	52	47
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	47	44	47	50.4	49	41	52	57	47	53	—	—	44	43	54	56	49	48	45	43	50.4	43	45	49.6
lq <sub>EC</sub> + lq <sub>M</sub>	49	55	46	54	57	57	61	<b>73</b>	52	56	56	57	—	—	59	<b>68</b>	55	59	51	53	56	55	54	60
lq <sub>EC</sub> + lmm <sub>M</sub>	47	42	41	40	44	37	47	53	44	40	46	44	41	32	—	—	49.6	46	43	41	46	34	43	46
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49	54	45	52	56	51	51	58	48	51	51	52	45	41	50.4	54	—	—	44	49.6	54	47	49	50.4
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	55	57	49	53	56	51	58	<b>67</b>	52	57	55	57	49	47	57	59	56	50.4	—	—	59	50.4	51	55
lmm <sub>EC</sub> + lq <sub>M</sub>	46	53	43	51	47	52	52	<b>64</b>	44	53	49.6	57	44	45	54	66	46	53	41	49.6	—	—	44	54
lmm <sub>EC</sub> + lmm <sub>M</sub>	46	52	47	48	53	49	51	61	48	53	55	50.4	46	40	57	54	51	49.6	49	45	56	46	—	—

<b>10D</b>	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	49	47	51	45
lq <sub>EC</sub>	51	53	—	—	49	48
lmm <sub>EC</sub>	49	55	51	52	—	—

<b>10D</b>	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	48	49	52	45	54	<b>58</b>
GP <sub>M</sub> <sup>PoI</sup>	52	51	—	—	53	48	55	<b>60</b>
lq <sub>M</sub>	48	55	47	52	—	—	51	<b>61</b>
lmm <sub>M</sub>	46	42	45	40	49	39	—	—



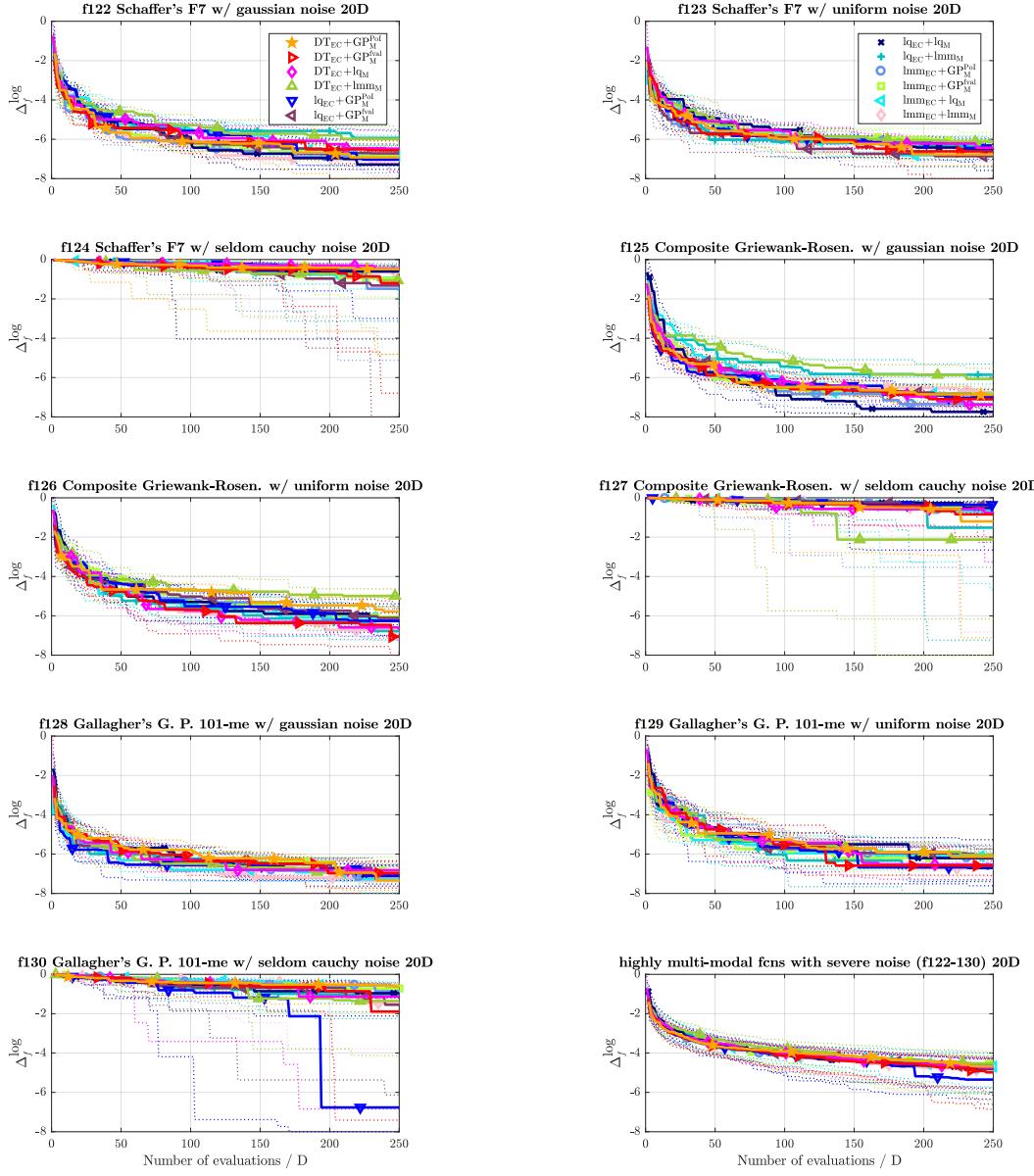
**Figure 58:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 9 highly multi-modal noisy COCO benchmarks with severe noise in 10D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 59:** A pairwise comparison of the evolution controls, models, and their combinations in 20D over the highly multi-modal COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	51	53	58	60	64	<b>65</b>	58	59	50.4	56	53	52	56	61	50.4	61	47	55	54	58	54	50.4
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	47	—	—	57	48	60	63	55	51	50.4	48	53	49.6	56	53	52	51	49	51	58	53	53	46
DT <sub>EC</sub> + lq <sub>M</sub>	42	40	43	52	—	—	56	61	49.6	51	47	47	47	47	55	57	45	56	41	56	53	51	41	47
DT <sub>EC</sub> + lmm <sub>M</sub>	36	35	40	37	44	39	—	—	46	36	45	36	40	40	46	48	38	41	36	36	45	36	41	33
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	42	41	45	49	50.4	49	54	<b>64</b>	—	—	42	48	47	47	54	58	43	53	49	48	50.4	49.6	48	49
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49.6	44	49.6	52	53	53	55	<b>64</b>	58	52	—	—	47	43	54	59	48	52	49	53	56	49.6	52	49.6
lq <sub>EC</sub> + lq <sub>M</sub>	47	48	47	50.4	53	53	60	60	53	53	53	57	—	—	53	58	48	56	47	55	56	56	44	44
lq <sub>EC</sub> + lmm <sub>M</sub>	44	39	44	47	45	43	54	52	46	42	46	41	47	42	—	—	42	48	43	44	49	39	41	34
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49.6	39	48	49	55	44	62	59	57	47	52	48	52	44	58	52	—	—	52	46	57	49.6	52	41
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	53	45	51	49	59	44	64	<b>64</b>	51	52	51	47	53	45	57	56	48	54	—	—	62	54	52	43
lmm <sub>EC</sub> + lq <sub>M</sub>	46	42	42	47	47	49	55	64	49.6	50.4	44	50.4	44	44	51	61	43	50.4	38	46	—	—	49	44
lmm <sub>EC</sub> + lmm <sub>M</sub>	46	49.6	47	54	59	53	59	<b>67</b>	52	51	48	50.4	56	56	59	66	48	59	48	57	51	56	—	—

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	50.2	50.4	48	49
lq <sub>EC</sub>	49.8	49.6	—	—	47	49
lmm <sub>EC</sub>	52	51	53	51	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	48	49	54	52	57	55
GP <sub>M</sub> <sup>PoI</sup>	52	51	—	—	55	48	55	55
lq <sub>M</sub>	46	48	45	52	—	—	53	54
lmm <sub>M</sub>	43	45	45	47	46	—	—	—



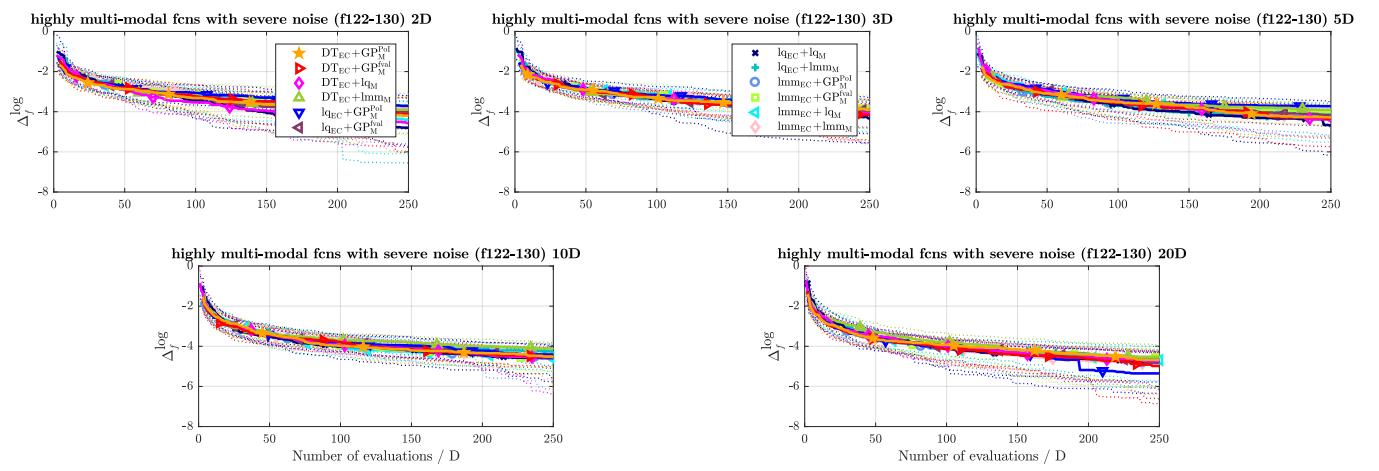
**Figure 59:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 9 highly multi-modal noisy COCO benchmarks with severe noise in 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 60:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 3D, 5D, 10D and 20D over the highly multi-modal COCO benchmarks with severe noise for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	DT <sub>EC</sub> + lq <sub>M</sub>	DT <sub>EC</sub> + lmm <sub>M</sub>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lq <sub>EC</sub> + lq <sub>M</sub>	lq <sub>EC</sub> + lmm <sub>M</sub>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	lmm <sub>EC</sub> + lq <sub>M</sub>	lmm <sub>EC</sub> + lmm <sub>M</sub>							
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	49	51	55	49	53	<b>60</b>	52	55	53	<b>57</b>	51	44	51	52	51	<b>55</b>	47
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	49	—	—	56	48	55	<b>62</b>	49.6	52	53	<b>56</b>	52	45	52	52	51	<b>56</b>	49
DT <sub>EC</sub> + lq <sub>M</sub>	45	51	44	52	—	—	49	<b>60</b>	48	<b>56</b>	50.4	<b>59</b>	49	46	51	55	46	<b>56</b>	43
DT <sub>EC</sub> + lmm <sub>M</sub>	47	40	45	38	51	40	—	—	51	44	52	48	48	35	52	43	49	46	45
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	48	45	50.4	48	52	44	49	<b>56</b>	—	—	50.1	53	49	41	51	51	53	47	47
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	47	43	47	44	49.6	41	48	52	49.9	47	—	—	48	37	49	47	48	49	45
lq <sub>EC</sub> + lq <sub>M</sub>	49	<b>56</b>	48	55	51	54	52	<b>65</b>	51	<b>59</b>	52	<b>63</b>	—	—	49.9	56	50.2	<b>61</b>	47
lq <sub>EC</sub> + lmm <sub>M</sub>	49	48	48	48	49	45	48	<b>57</b>	49	49	51	<b>53</b>	50.1	44	—	—	49.9	53	45
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49	45	49	44	54	44	51	54	49	47	52	51	49.8	39	50.1	47	—	—	46
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	53	49.6	51	48	57	47	55	<b>59</b>	53	53	55	<b>54</b>	53	45	55	50.1	54	53	55
lmm <sub>EC</sub> + lq <sub>M</sub>	44	48	42	47	47	45	46	<b>59</b>	44	51	48	<b>56</b>	44	42	47	52	45	55	41
lmm <sub>EC</sub> + lmm <sub>M</sub>	46	45	49	43	53	43	49	54	49	48	52	50.4	49	41	51	45	46	44	—

2 – 20D	DT <sub>EC</sub>			lq <sub>EC</sub>		
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	51	49.8	51	<b>52</b>
lq <sub>EC</sub>	49	50.2	—	—	50.1	<b>53</b>
lmm <sub>EC</sub>	49	48	49.9	47	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>			GP <sub>M</sub> <sup>PoI</sup>				
#FEs/D	50	250	50	250	50	250		
GP <sub>M</sub> <sup>fval</sup>	—	—	48	50	53	45	52	<b>54</b>
GP <sub>M</sub> <sup>PoI</sup>	52	50	—	—	54	45	53	<b>54</b>
lq <sub>M</sub>	47	<b>55</b>	46	<b>55</b>	—	—	48	<b>57</b>
lmm <sub>M</sub>	48	46	47	46	52	43	—	—



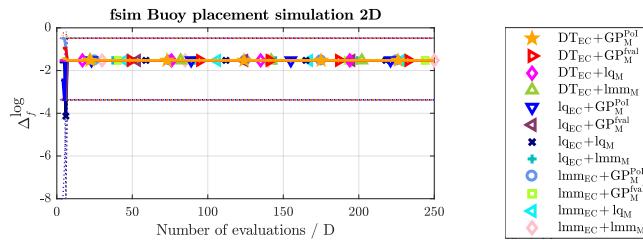
**Figure 60:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 9 highly multi-modal noisy COCO benchmarks with severe noise in 2, 3, 5, 10, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 61:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>		
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	50	50	52	50	52	50	52	50	50	52	50	52	50	52	50	50	52	52	52	54	52	52	52
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	50	50	—	—	52	50	52	50	52	50	52	50	52	52	52	52	50	50	52	52	52	52	54	52	52
DT <sub>EC</sub> + lq <sub>M</sub>	48	50	48	50	—	—	50	50	50	50	50	50	50	52	50	50	48	50	50	52	50	52	52	52	52
DT <sub>EC</sub> + lmm <sub>M</sub>	48	50	48	50	50	50	—	—	50	50	50	50	50	52	50	50	48	50	50	52	50	52	52	52	52
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	48	50	48	50	50	50	50	50	—	—	50	50	50	52	50	50	48	50	50	52	50	52	52	52	52
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	50	48	50	50	50	50	50	50	50	—	—	50	52	50	50	48	50	50	52	50	52	52	52	52
lq <sub>EC</sub> + lq <sub>M</sub>	48	48	48	48	50	48	50	48	50	48	50	48	—	—	50	48	48	48	50	50	50	50	52	50	50
lq <sub>EC</sub> + lmm <sub>M</sub>	48	50	48	50	50	50	50	50	50	50	50	50	50	52	—	—	48	50	50	52	50	52	52	52	52
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50	50	50	50	52	50	52	50	52	50	52	50	52	52	52	52	50	—	—	52	52	52	52	54	52
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	48	48	48	50	48	50	48	50	48	50	48	50	50	50	48	48	48	48	—	—	50	50	52	50
lmm <sub>EC</sub> + lq <sub>M</sub>	48	48	48	48	50	48	50	48	50	48	50	48	50	48	50	48	48	48	48	50	—	—	52	50	50
lmm <sub>EC</sub> + lmm <sub>M</sub>	46	48	46	48	48	48	48	48	48	48	48	48	48	48	48	48	48	46	48	48	50	—	—	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>		
	#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	51	51	51	52	
lq <sub>EC</sub>	49	49	—	—	50	51	
lmm <sub>EC</sub>	49	48	50	49	—	—	

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>		
	#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	51	51	51	51	52	51	
GP <sub>M</sub> <sup>PoI</sup>	49	49	—	—	51	51	51	50	
lq <sub>M</sub>	49	49	49	49	49	—	—	51	49
lmm <sub>M</sub>	48	49	49	50	49	51	51	—	—



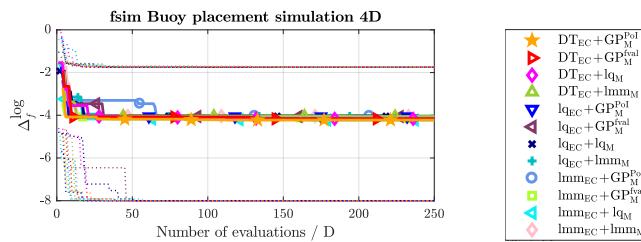
**Figure 61:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of simulation benchmark in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 24 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 62:** A pairwise comparison of the evolution controls, models, and their combinations in 4D over the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

4D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	48	42	42	44	46	46	60	52	56	42	54	46	42	44	56	54	56	48	65	42	65	44
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	58	—	—	50	52	48	52	58	56	65	48	60	58	42	54	56	56	56	65	56	50	63	50
DT <sub>EC</sub> + lq <sub>M</sub>	58	56	50	48	—	—	52	54	63	56	65	50	67	54	48	48	56	60	69	54	65	46	58	52
DT <sub>EC</sub> + lmm <sub>M</sub>	54	54	52	48	48	46	—	—	58	50	60	44	60	56	52	50	58	50	67	50	67	44	63	52
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	40	48	42	44	38	44	42	50	—	—	50	42	40	50	35	46	46	52	54	48	44	42	54	50
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	44	58	35	52	35	50	40	56	50	58	—	—	48	56	40	54	48	56	63	58	52	50	54	56
lq <sub>EC</sub> + lq <sub>M</sub>	46	54	40	42	33	46	40	44	60	50	52	44	—	—	38	48	46	52	58	48	56	44	54	50
lq <sub>EC</sub> + lmm <sub>M</sub>	58	56	58	46	52	52	48	50	65	54	60	46	63	52	—	—	58	58	67	54	69	42	71	54
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	44	46	44	44	44	40	42	50	54	48	52	44	54	48	42	42	—	—	56	48	60	40	46	48
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	44	52	35	44	31	46	33	50	46	52	38	42	42	52	33	46	44	52	—	—	54	42	40	50
lmm <sub>EC</sub> + lq <sub>M</sub>	35	58	35	50	35	54	33	56	56	58	48	50	44	56	31	58	40	60	46	58	—	—	44	56
lmm <sub>EC</sub> + lmm <sub>M</sub>	35	56	38	50	42	48	38	48	46	50	46	44	46	50	29	46	54	52	60	50	56	44	—	—

4D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	<b>61</b>	51	62	52
lq <sub>EC</sub>	39	49	—	—	59	52
lmm <sub>EC</sub>	38	48	41	48	—	—

4D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	51	44	47	44	42	47
GP <sub>M</sub> <sup>PoI</sup>	49	56	—	—	51	50	42	52
lq <sub>M</sub>	53	56	49	50	—	—	44	53
lmm <sub>M</sub>	58	53	<b>58</b>	48	56	47	—	—



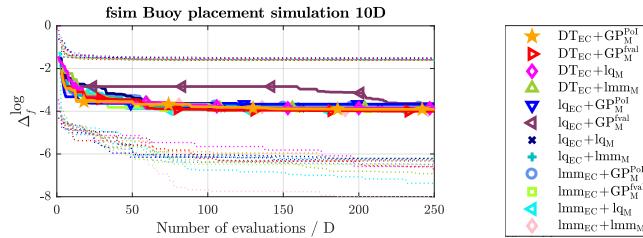
**Figure 62:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of simulation benchmark in 4D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 24 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 63:** A pairwise comparison of the evolution controls, models, and their combinations in 10D over the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	42	60	75	60	33	52	83	69	67	69	71	58	71	75	46	75	42	63	58	65	58	56
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	58	40	—	—	71	58	44	48	79	73	71	60	75	63	71	75	50	58	54	54	63	65	63	56
DT <sub>EC</sub> + lq <sub>M</sub>	25	40	29	42	—	—	17	48	79	67	54	60	58	65	50	71	25	63	33	50	29	42	33	48
DT <sub>EC</sub> + lmm <sub>M</sub>	67	48	56	52	83	52	—	—	83	88	79	75	79	58	83	75	67	52	67	58	71	35	79	44
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	17	31	21	27	21	33	17	13	—	—	38	42	25	33	21	46	17	35	25	27	21	25	17	29
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	33	31	29	40	46	40	21	25	63	58	—	—	42	44	46	63	23	38	33	38	29	33	46	31
lq <sub>EC</sub> + lq <sub>M</sub>	29	42	25	38	42	35	21	42	75	67	58	56	—	—	33	63	13	40	38	33	29	40	25	40
lq <sub>EC</sub> + lmm <sub>M</sub>	29	25	29	25	50	29	17	25	79	54	54	38	67	38	—	—	25	33	38	33	33	17	33	25
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	54	25	50	42	75	38	33	48	83	65	77	63	88	60	75	67	—	—	54	50	63	40	58	46
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	58	38	46	46	67	50	33	42	75	73	67	63	67	63	67	46	50	—	—	54	42	50	46	
lmm <sub>EC</sub> + lq <sub>M</sub>	42	35	38	35	71	58	29	65	79	75	71	67	71	60	67	83	38	60	46	58	—	—	42	50
lmm <sub>EC</sub> + lmm <sub>M</sub>	42	44	38	44	67	52	21	56	83	71	54	69	75	60	67	75	42	54	50	54	58	50	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	74	67	52	54
lq <sub>EC</sub>	26	33	—	—	28	34
lmm <sub>EC</sub>	48	46	72	66	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	44	51	54	44	38	48
GP <sub>M</sub> <sup>PoI</sup>	56	49	—	—	56	48	47	52
lq <sub>M</sub>	46	56	44	52	—	—	31	53
lmm <sub>M</sub>	63	52	53	48	69	47	—	—



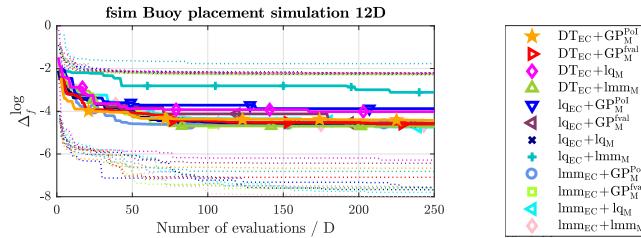
**Figure 63:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of simulation benchmark in 10D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 24 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 64:** A pairwise comparison of the evolution controls, models, and their combinations in 12D over the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

12D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	46	48	71	<b>83</b>	33	40	67	83	71	62	71	46	65	68	42	44	33	38	65	44	60	40
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	54	52	—	—	<b>92</b>	83	56	31	79	75	86	74	79	42	82	71	63	40	46	42	71	35	67	40
DT <sub>EC</sub> + lq <sub>M</sub>	29	17	8	17	—	—	17	13	42	50	43	43	29	17	24	41	17	8	21	25	25	13	21	17
DT <sub>EC</sub> + lmm <sub>M</sub>	67	60	44	69	<b>83</b>	<b>88</b>	—	—	71	83	71	71	63	46	71	82	33	63	38	60	63	48	54	56
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	33	17	21	25	58	50	29	17	—	—	62	38	46	23	29	41	25	17	29	29	38	25	33	17
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	29	38	14	26	57	57	29	29	38	62	—	—	38	31	24	50	10	38	10	36	29	33	24	38
lq <sub>EC</sub> + lq <sub>M</sub>	29	54	21	58	71	<b>83</b>	38	54	54	<b>77</b>	62	69	—	—	47	85	25	44	29	56	46	48	46	40
lq <sub>EC</sub> + lmm <sub>M</sub>	35	32	18	29	76	59	29	18	71	59	76	50	53	15	—	—	35	26	12	29	41	32	35	29
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	58	56	38	60	83	<b>92</b>	67	38	<b>75</b>	<b>83</b>	<b>90</b>	62	<b>75</b>	56	65	74	—	—	42	48	67	46	67	48
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	67	63	54	58	79	75	63	40	71	71	90	64	71	44	88	71	58	52	—	—	75	52	63	40
lmm <sub>EC</sub> + lq <sub>M</sub>	35	56	29	65	75	<b>88</b>	38	52	63	75	71	67	54	52	59	68	33	54	25	48	—	—	35	52
lmm <sub>EC</sub> + lmm <sub>M</sub>	40	60	33	60	79	<b>83</b>	46	44	67	83	76	62	54	60	65	71	33	52	38	60	65	48	—	—

12D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	<b>62</b>	62	42	39
lq <sub>EC</sub>	38	38	—	—	29	33
lmm <sub>EC</sub>	58	<b>61</b>	<b>71</b>	<b>67</b>	—	—

12D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	49	45	61	51	45	43
GP <sub>M</sub> <sup>PoI</sup>	51	55	—	—	70	57	50	39
lq <sub>M</sub>	39	49	30	43	—	—	32	46
lmm <sub>M</sub>	55	57	50	61	<b>68</b>	54	—	—



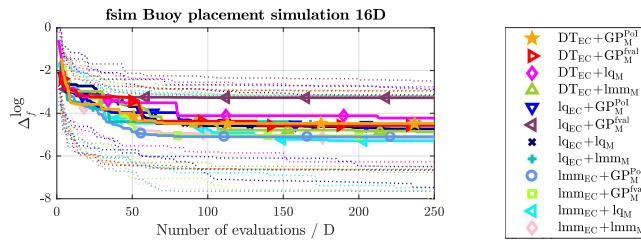
**Figure 64:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of simulation benchmark in 12D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 24 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 65:** A pairwise comparison of the evolution controls, models, and their combinations in 16D over the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

16D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>Pol</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>Pol</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>Pol</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	63	60	<b>83</b>	75	54	31	71	59	89	78	63	29	62	62	25	17	17	19	33	25	33	17
DT <sub>EC</sub> + GP <sub>M</sub> <sup>Pol</sup>	38	40	—	—	<b>79</b>	67	63	15	53	53	89	67	63	17	69	54	29	8	17	15	33	13	29	15
DT <sub>EC</sub> + lq <sub>M</sub>	17	25	21	33	—	—	29	13	29	35	56	56	33	4	8	23	4	4	4	0	4	8	17	4
DT <sub>EC</sub> + lmm <sub>M</sub>	46	69	38	<b>85</b>	71	<b>88</b>	—	—	53	65	67	100	54	58	23	85	4	46	4	38	21	25	17	38
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	29	41	47	47	71	65	47	35	—	—	78	50	65	41	42	42	18	24	18	15	35	15	29	18
lq <sub>EC</sub> + GP <sub>M</sub> <sup>Pol</sup>	11	22	11	33	44	44	33	0	22	50	—	—	22	11	33	22	0	0	0	0	22	11	11	0
lq <sub>EC</sub> + lq <sub>M</sub>	38	71	38	83	67	<b>96</b>	46	42	35	59	78	89	—	—	23	77	21	38	8	25	17	25	17	31
lq <sub>EC</sub> + lmm <sub>M</sub>	38	38	31	46	<b>92</b>	77	77	15	58	58	67	78	77	23	—	—	23	15	23	8	15	8	15	15
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>75</b>	<b>83</b>	71	<b>92</b>	<b>96</b>	<b>96</b>	<b>96</b>	54	82	76	100	100	<b>79</b>	63	77	85	—	—	42	50	67	42	58	42
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>Pol</sup>	<b>83</b>	<b>81</b>	<b>83</b>	<b>85</b>	<b>96</b>	<b>100</b>	<b>96</b>	63	<b>82</b>	85	100	100	<b>92</b>	75	77	92	58	50	—	—	75	35	58	54
lmm <sub>EC</sub> + lq <sub>M</sub>	67	75	67	<b>88</b>	<b>96</b>	<b>92</b>	79	75	65	85	78	89	<b>83</b>	75	85	92	33	58	25	65	—	—	42	63
lmm <sub>EC</sub> + lmm <sub>M</sub>	67	<b>83</b>	71	<b>85</b>	<b>83</b>	<b>96</b>	83	63	71	82	89	100	<b>83</b>	69	85	85	42	58	42	46	58	38	—	—

16D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	49	44	16	19
lq <sub>EC</sub>	51	56	—	—	14	19
lmm <sub>EC</sub>	<b>84</b>	<b>81</b>	<b>86</b>	<b>81</b>	—	—

16D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>Pol</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	56	54	<b>72</b>	54	53	38
GP <sub>M</sub> <sup>Pol</sup>	44	46	—	—	<b>68</b>	45	56	32
lq <sub>M</sub>	28	46	32	55	—	—	33	46
lmm <sub>M</sub>	47	63	44	<b>68</b>	<b>67</b>	54	—	—



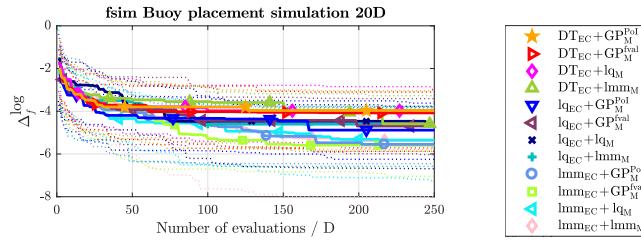
**Figure 65:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of simulation benchmark in 16D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 24 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 66:** A pairwise comparison of the evolution controls, models, and their combinations in 20D over the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	54	54	67	67	75	67	58	33	71	57	67	13	50	8	4	4	0	7	29	8	21	8
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	46	46	—	—	54	63	50	50	58	38	71	14	58	4	50	0	8	0	7	13	17	0	25	8
DT <sub>EC</sub> + lq <sub>M</sub>	33	33	46	38	—	—	33	33	38	25	57	43	33	0	17	17	8	0	0	0	4	0	21	4
DT <sub>EC</sub> + lmm <sub>M</sub>	25	33	50	50	67	67	—	—	67	33	71	43	50	8	20	10	0	0	0	0	17	0	8	0
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	42	67	42	63	63	75	33	67	—	—	57	57	58	21	50	33	13	13	13	7	33	8	25	17
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	29	43	29	86	43	57	29	57	43	43	—	—	29	43	43	43	0	29	0	0	29	29	14	29
lq <sub>EC</sub> + lq <sub>M</sub>	33	<b>88</b>	42	<b>96</b>	67	<b>100</b>	50	<b>92</b>	42	79	71	57	—	—	50	67	13	25	7	33	29	29	25	42
lq <sub>EC</sub> + lmm <sub>M</sub>	50	92	50	<b>100</b>	83	83	80	90	50	67	57	57	50	33	—	—	8	17	0	27	33	33	17	50
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>96</b>	<b>96</b>	<b>92</b>	<b>100</b>	<b>92</b>	<b>100</b>	<b>100</b>	<b>100</b>	<b>88</b>	<b>88</b>	100	71	<b>88</b>	75	92	83	—	—	40	53	79	58	83	63
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>100</b>	<b>93</b>	<b>93</b>	<b>87</b>	<b>100</b>	<b>100</b>	<b>100</b>	<b>100</b>	<b>87</b>	<b>93</b>	100	100	<b>93</b>	67	<b>100</b>	<b>73</b>	60	47	—	—	87	27	80	80
lmm <sub>EC</sub> + lq <sub>M</sub>	<b>71</b>	<b>92</b>	<b>83</b>	<b>100</b>	<b>96</b>	<b>100</b>	<b>83</b>	<b>100</b>	<b>67</b>	<b>92</b>	71	71	71	71	67	67	21	42	13	<b>73</b>	—	—	50	54
lmm <sub>EC</sub> + lmm <sub>M</sub>	79	92	75	92	79	96	92	<b>100</b>	75	<b>83</b>	86	71	75	58	83	50	17	38	20	20	50	46	—	—

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	45	15	5	4
lq <sub>EC</sub>	55	<b>85</b>	—	—	18	24
lmm <sub>EC</sub>	<b>95</b>	<b>96</b>	<b>82</b>	<b>76</b>	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	50	54	<b>68</b>	49	73	56
GP <sub>M</sub> <sup>PoI</sup>	50	46	—	—	61	48	62	62
lq <sub>M</sub>	32	51	39	52	—	—	46	52
lmm <sub>M</sub>	27	44	38	38	54	48	—	—



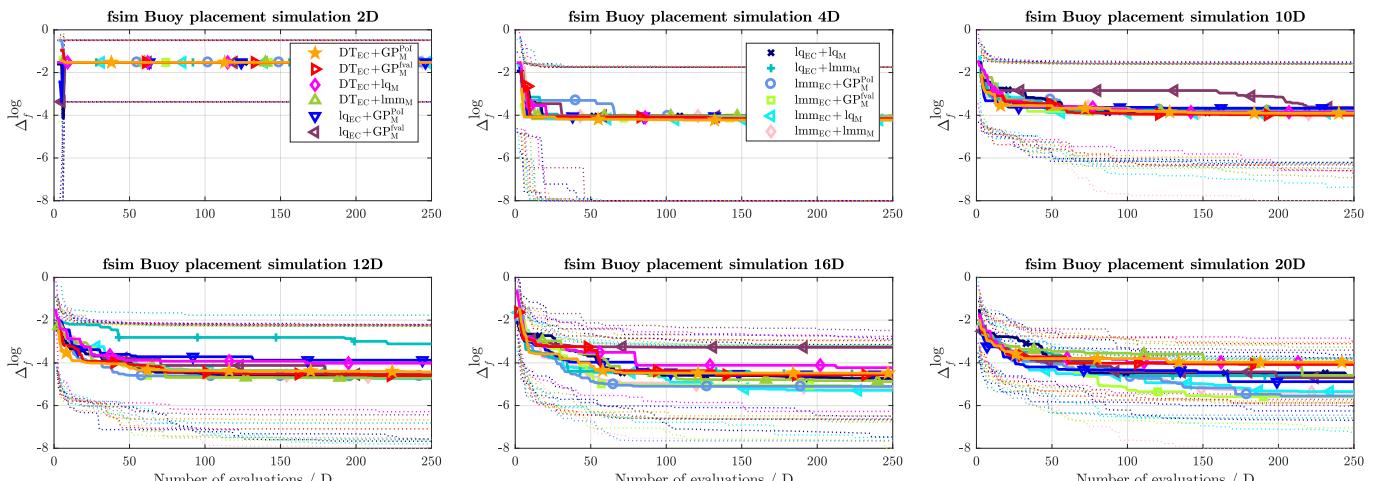
**Figure 66:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of simulation benchmark in 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 24 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 67:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 4D, 10D, 12D, 16D and 20D over the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D		DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
#FEs/D		50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	50.3	52	<b>65</b>	<b>63</b>	47	46	<b>65</b>	58	64	57	63	41	57	54	37	41	36	40	50.3	39	49	36	
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49.7	48	—	—	<b>66</b>	62	52	40	<b>64</b>	58	<b>70</b>	56	<b>65</b>	39	60	54	43	35	42	40	50	36	50	37	
DT <sub>EC</sub> + lq <sub>M</sub>	35	37	34	38	—	—	33	35	51	48	54	51	45	32	37	46	26	31	31	32	30	27	34	30	
DT <sub>EC</sub> + lmm <sub>M</sub>	53	54	48	<b>60</b>	<b>67</b>	<b>65</b>	—	—	<b>64</b>	<b>64</b>	<b>66</b>	<b>62</b>	<b>60</b>	50	55	61	38	47	41	47	51	37	49	44	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	35	42	36	42	49	52	36	36	—	—	52	44	46	36	37	44	28	32	34	32	37	28	35	31	
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	36	43	30	44	46	49	34	38	48	56	—	—	42	43	40	51	28	41	34	39	38	39	40	40	
lq <sub>EC</sub> + lq <sub>M</sub>	37	<b>59</b>	35	<b>61</b>	55	<b>68</b>	40	50	54	<b>64</b>	58	<b>57</b>	—	—	40	62	27	41	33	41	38	39	36	42	
lq <sub>EC</sub> + lmm <sub>M</sub>	43	46	40	46	<b>63</b>	54	45	39	<b>63</b>	56	60	49	60	38	—	—	36	37	37	38	43	32	42	39	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	<b>63</b>	<b>59</b>	<b>57</b>	<b>65</b>	<b>74</b>	<b>69</b>	<b>62</b>	53	<b>72</b>	<b>68</b>	<b>72</b>	<b>59</b>	<b>73</b>	59	<b>64</b>	63	—	—	48	50	65	46	61	49.7	
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>64</b>	<b>60</b>	58	<b>60</b>	<b>69</b>	<b>68</b>	59	53	<b>66</b>	<b>68</b>	<b>66</b>	<b>61</b>	<b>67</b>	59	63	<b>62</b>	52	50	—	—	64	42	56	51	
lmm <sub>EC</sub> + lq <sub>M</sub>	49.7	<b>61</b>	50	<b>64</b>	<b>70</b>	<b>73</b>	49	<b>63</b>	<b>63</b>	<b>72</b>	<b>62</b>	<b>61</b>	<b>62</b>	<b>61</b>	57	<b>68</b>	35	54	36	58	—	—	44	54	
lmm <sub>EC</sub> + lmm <sub>M</sub>	51	<b>64</b>	50	<b>63</b>	<b>66</b>	<b>70</b>	51	<b>56</b>	<b>65</b>	<b>69</b>	<b>60</b>	<b>60</b>	<b>64</b>	58	<b>58</b>	<b>61</b>	39	50.3	44	49	56	46	—	—	

2 – 20D		DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D		50	250	50	250	50	250
DT <sub>EC</sub>	—	—	58	50.5	39	38	
lq <sub>EC</sub>	42	49.5	—	—	35	37	
lmm <sub>EC</sub>	<b>61</b>	<b>62</b>	<b>65</b>	<b>63</b>	—	—	

2 – 20D		GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D		50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	50.1	49	<b>59</b>	49	49	47	
GP <sub>M</sub> <sup>PoI</sup>	49.9	51	—	—	<b>59</b>	49.9	50.1	47	
lq <sub>M</sub>	41	51	41	50.1	—	—	39	50	
lmm <sub>M</sub>	51	<b>53</b>	49.9	<b>53</b>	<b>61</b>	50	—	—	



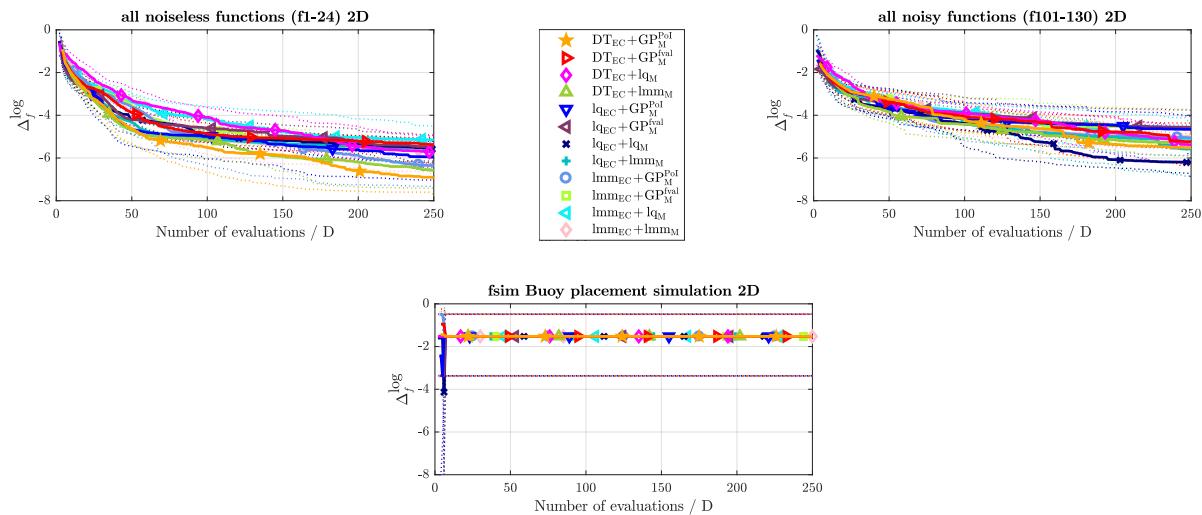
**Figure 67:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of simulation benchmark in 2, 4, 10, 12, 16, and 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 24 independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 68:** A pairwise comparison of the evolution controls, models, and their combinations in 2D over the all COCO benchmarks and the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	48	48	<b>61</b>	51	38	47	47	<b>55</b>	45	49	48	43	42	44	54	<b>54</b>	49	49	<b>61</b>	<b>58</b>	49.8	53
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	52	52	—	—	<b>62</b>	<b>56</b>	43	54	52	<b>61</b>	49	<b>57</b>	53	43	47	48	54	<b>62</b>	51	<b>54</b>	<b>61</b>	<b>59</b>	51	<b>58</b>
DT <sub>EC</sub> + lq <sub>M</sub>	39	49	38	44	—	—	30	46	41	<b>55</b>	36	50.5	37	43	33	42	44	<b>57</b>	39	49	49	<b>59</b>	37	51
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>62</b>	<b>53</b>	<b>57</b>	46	<b>70</b>	54	—	—	<b>60</b>	<b>58</b>	<b>57</b>	<b>53</b>	<b>59</b>	47	54	47	<b>64</b>	<b>59</b>	<b>61</b>	53	<b>71</b>	<b>59</b>	<b>62</b>	<b>56</b>
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	53	45	48	39	<b>59</b>	45	40	42	—	—	46	46	47	37	44	40	<b>55</b>	49	53	44	<b>59</b>	49.8	51	46
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>55</b>	51	51	43	<b>64</b>	49.5	43	47	<b>54</b>	<b>54</b>	—	—	53	41	48	42	<b>59</b>	53	<b>57</b>	48	<b>65</b>	54	<b>55</b>	48
lq <sub>EC</sub> + lq <sub>M</sub>	52	<b>57</b>	47	<b>57</b>	<b>63</b>	<b>57</b>	41	<b>53</b>	53	<b>63</b>	47	<b>59</b>	—	—	46	51	<b>55</b>	<b>62</b>	51	<b>57</b>	<b>64</b>	<b>65</b>	52	<b>60</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	<b>58</b>	<b>56</b>	53	52	<b>67</b>	<b>58</b>	46	53	<b>56</b>	<b>60</b>	52	<b>58</b>	54	49	—	—	<b>62</b>	<b>61</b>	<b>59</b>	<b>55</b>	<b>66</b>	62	<b>59</b>	57
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	46	46	46	38	<b>56</b>	43	36	41	45	51	41	47	45	38	38	39	—	—	47	44	55	51	47	46
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	51	51	49	46	<b>61</b>	51	39	47	47	<b>56</b>	43	52	49	43	41	45	53	<b>56</b>	—	—	<b>60</b>	<b>56</b>	49	52
lmm <sub>EC</sub> + lq <sub>M</sub>	39	42	39	41	51	41	29	41	41	50.2	35	46	36	35	34	38	45	49	40	44	—	—	40	43
lmm <sub>EC</sub> + lmm <sub>M</sub>	50.2	47	49	42	<b>63</b>	49	38	44	49	<b>54</b>	45	52	48	40	41	43	53	<b>54</b>	51	48	<b>60</b>	<b>57</b>	—	—

2D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	47	50.1	<b>54</b>	<b>56</b>
lq <sub>EC</sub>	<b>53</b>	49.9	—	—	<b>59</b>	<b>55</b>
lmm <sub>EC</sub>	46	44	41	45	—	—

2D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	47	46	<b>54</b>	46	43	44
GP <sub>M</sub> <sup>PoI</sup>	<b>53</b>	<b>54</b>	—	—	<b>58</b>	51	47	49
lq <sub>M</sub>	46	<b>54</b>	42	49	—	—	38	47
lmm <sub>M</sub>	<b>57</b>	<b>56</b>	<b>53</b>	51	<b>62</b>	<b>53</b>	—	—



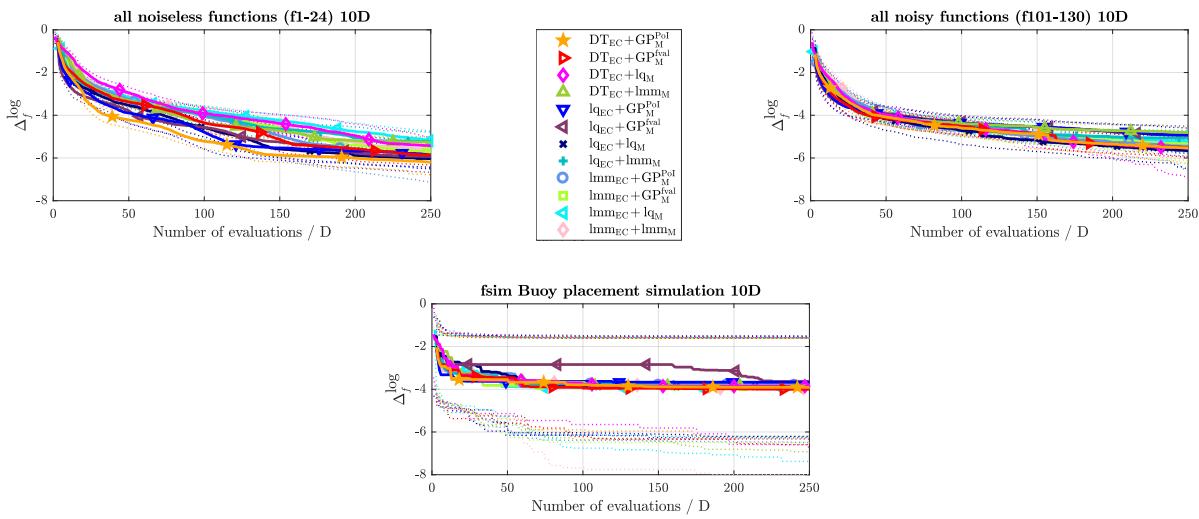
**Figure 68:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless, 30 noisy and 1 simulation benchmarks in 2D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 (24 for  $f_{sim}$ ) independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 69:** A pairwise comparison of the evolution controls, models, and their combinations in  $10D$  over the all COCO benchmarks and the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

10D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	46	47	<b>64</b>	53	51	<b>62</b>	51	<b>58</b>	51	<b>59</b>	48	45	<b>61</b>	<b>61</b>	<b>60</b>	54	<b>58</b>	46	<b>68</b>	<b>60</b>	<b>67</b>	52
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	54	53	—	—	<b>63</b>	53	<b>56</b>	<b>65</b>	<b>59</b>	<b>63</b>	<b>56</b>	<b>63</b>	50.3	48	<b>64</b>	<b>64</b>	<b>62</b>	55	<b>63</b>	49.8	<b>67</b>	<b>60</b>	<b>66</b>	53
DT <sub>EC</sub> + lq <sub>M</sub>	36	47	37	47	—	—	35	<b>59</b>	42	<b>58</b>	41	<b>57</b>	36	42	49	<b>61</b>	46	51	48	45	<b>55</b>	<b>58</b>	<b>54</b>	53
DT <sub>EC</sub> + lmm <sub>M</sub>	49	38	44	35	<b>65</b>	41	—	—	52	49	49.8	47	46	33	<b>62</b>	53	<b>59</b>	43	<b>60</b>	37	<b>67</b>	44	<b>67</b>	40
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	49	42	41	37	<b>58</b>	42	48	51	—	—	46	49	46	37	<b>58</b>	54	<b>56</b>	46	<b>57</b>	40	<b>61</b>	46	<b>61</b>	41
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	49	41	44	37	<b>59</b>	43	50.2	53	54	51	—	—	46	37	<b>58</b>	54	<b>58</b>	44	<b>59</b>	40	<b>63</b>	48	<b>61</b>	41
lq <sub>EC</sub> + lq <sub>M</sub>	52	<b>55</b>	49.7	52	<b>64</b>	<b>58</b>	<b>54</b>	<b>67</b>	<b>54</b>	<b>63</b>	54	<b>63</b>	—	—	<b>63</b>	<b>70</b>	<b>61</b>	<b>57</b>	<b>61</b>	52	<b>69</b>	<b>63</b>	<b>68</b>	<b>59</b>
lq <sub>EC</sub> + lmm <sub>M</sub>	39	39	36	36	51	39	38	47	42	46	42	46	37	30	—	—	53	43	<b>54</b>	38	<b>61</b>	42	<b>59</b>	40
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	40	46	38	45	54	49	41	<b>57</b>	44	54	42	56	39	43	47	<b>57</b>	—	—	53	41	<b>61</b>	<b>56</b>	<b>60</b>	52
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	42	54	37	50.2	52	<b>55</b>	40	<b>63</b>	43	<b>60</b>	41	<b>60</b>	39	48	46	<b>62</b>	47	<b>59</b>	—	—	58	<b>63</b>	<b>59</b>	<b>59</b>
lmm <sub>EC</sub> + lq <sub>M</sub>	32	40	33	40	45	42	33	56	39	54	37	52	31	37	39	58	39	44	42	37	—	—	50.1	45
lmm <sub>EC</sub> + lmm <sub>M</sub>	33	48	34	47	46	47	33	<b>60</b>	39	<b>59</b>	39	<b>59</b>	32	41	41	<b>60</b>	40	48	41	41	49.9	<b>55</b>	—	—

10D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
	#FEs/D	50	250	50	250	50
DT <sub>EC</sub>	—	—	51	<b>53</b>	<b>61</b>	50.2
lq <sub>EC</sub>	49	47	—	—	<b>61</b>	47
lmm <sub>EC</sub>	39	49.8	39	53	—	—

10D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
	#FEs/D	50	250	50	250	50	250	50
GP <sub>M</sub> <sup>fval</sup>	—	—	49	46	<b>57</b>	49	<b>56</b>	<b>56</b>
GP <sub>M</sub> <sup>PoI</sup>	51	<b>54</b>	—	—	<b>55</b>	51	<b>58</b>	<b>59</b>
lq <sub>M</sub>	43	51	45	49	—	—	49	<b>58</b>
lmm <sub>M</sub>	44	44	42	41	51	42	—	—



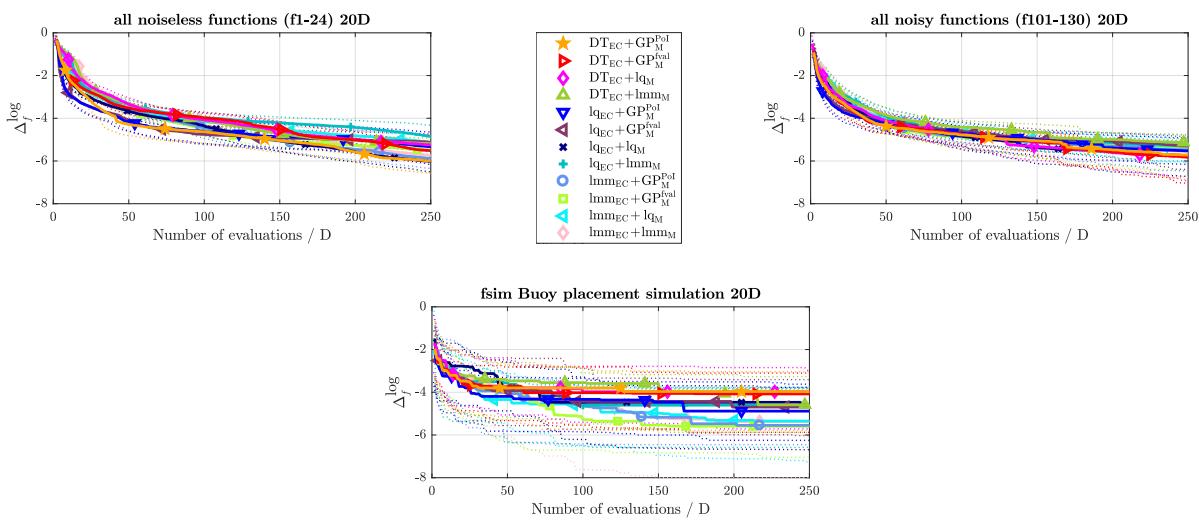
**Figure 69:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless, 30 noisy and 1 simulation benchmarks in 10D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 (24 for  $f_{\text{sim}}$ ) independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 70:** A pairwise comparison of the evolution controls, models, and their combinations in 20D over the all COCO benchmarks and the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>			
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	46	49	<b>60</b>	56	<b>65</b>	<b>67</b>	49.8	<b>60</b>	47	<b>59</b>	<b>57</b>	48	<b>69</b>	<b>70</b>	<b>58</b>	<b>54</b>	<b>58</b>	<b>53</b>	<b>65</b>	<b>59</b>	<b>67</b>	49.5		
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	54	51	—	—	<b>61</b>	49	67	66	59	59	<b>54</b>	<b>60</b>	62	47	71	65	<b>61</b>	50.3	<b>62</b>	52	<b>66</b>	<b>56</b>	<b>67</b>	48		
DT <sub>EC</sub> + lq <sub>M</sub>	40	44	39	51	—	—	<b>56</b>	<b>60</b>	42	56	38	<b>55</b>	45	44	<b>64</b>	<b>64</b>	52	<b>54</b>	51	55	<b>58</b>	<b>60</b>	<b>61</b>	53		
DT <sub>EC</sub> + lmm <sub>M</sub>	35	33	33	34	44	40	—	—	37	42	36	41	38	33	<b>58</b>	<b>53</b>	42	39	43	39	49	39	<b>57</b>	35		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50.2	40	41	41	<b>58</b>	44	<b>63</b>	58	—	—	45	47	54	37	<b>65</b>	57	<b>56</b>	41	<b>59</b>	38	<b>62</b>	46	<b>62</b>	38		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	53	41	46	40	<b>62</b>	45	<b>64</b>	<b>59</b>	<b>55</b>	53	—	—	<b>55</b>	37	<b>68</b>	<b>58</b>	<b>63</b>	46	<b>62</b>	42	<b>63</b>	48	<b>67</b>	41		
lq <sub>EC</sub> + lq <sub>M</sub>	43	52	38	53	<b>55</b>	<b>56</b>	<b>62</b>	<b>67</b>	46	<b>63</b>	45	<b>63</b>	—	—	67	<b>71</b>	<b>55</b>	<b>57</b>	<b>57</b>	<b>56</b>	<b>64</b>	<b>63</b>	<b>65</b>	53		
lq <sub>EC</sub> + lmm <sub>M</sub>	31	30	29	35	36	36	42	47	35	43	32	42	33	29	—	—	36	41	38	38	42	40	52	34		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	42	46	39	49.7	48	46	<b>58</b>	<b>61</b>	44	<b>59</b>	37	54	45	43	<b>64</b>	<b>59</b>	—	—	53	45	<b>58</b>	53	<b>65</b>	46		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	42	47	38	48	49	45	<b>57</b>	<b>61</b>	41	<b>62</b>	38	<b>58</b>	43	44	<b>62</b>	<b>62</b>	47	<b>55</b>	—	—	56	57	<b>64</b>	49.8		
lmm <sub>EC</sub> + lq <sub>M</sub>	35	41	34	44	42	40	51	<b>61</b>	38	54	37	52	36	37	<b>58</b>	<b>60</b>	42	47	44	43	—	—	<b>60</b>	42		
lmm <sub>EC</sub> + lmm <sub>M</sub>	33	50.5	33	52	39	47	43	<b>65</b>	38	<b>62</b>	33	<b>59</b>	35	47	48	<b>66</b>	35	<b>54</b>	36	50.2	40	<b>58</b>	—	—		

20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	51	<b>54</b>	<b>59</b>	50
lq <sub>EC</sub>	49	46	—	—	<b>58</b>	45
lmm <sub>EC</sub>	41	50	42	<b>55</b>	—	—

20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	48	47	<b>57</b>	49	<b>65</b>	<b>57</b>
GP <sub>M</sub> <sup>PoI</sup>	<b>52</b>	<b>53</b>	—	—	<b>57</b>	48	<b>66</b>	<b>57</b>
lq <sub>M</sub>	43	<b>51</b>	43	<b>52</b>	—	—	<b>61</b>	<b>58</b>
lmm <sub>M</sub>	35	43	34	43	39	42	—	—



**Figure 70:** Medians (solid) and 1<sup>st</sup>/3<sup>rd</sup> quartiles (dotted) of the distances to the optima of 24 noiseless, 30 noisy and 1 simulation benchmarks in 20D for all compared EC – model combinations. The  $\log_{10}$  of medians/quartiles were calculated across 15 (24 for  $f_{\text{sim}}$ ) independent function instances for each combination and linearly scaled to  $[-8, 0]$ . Results summarized over all considered functions were obtained through averaging of these log-statistics.

**Table 71:** A pairwise comparison of the evolution controls, models, and their combinations in 2D, 10D and 20D over the all COCO benchmarks and the simulation benchmark for different evaluation budgets. The percentage of wins of  $i$ -th algorithm against  $j$ -th algorithm over all benchmark instances is given in the  $i$ -th row and  $j$ -th column. The numbers in bold mark the row algorithm being significantly better than the column algorithm according to the two-sided Wilcoxon signed rank test with the Holm correction at family-wise significance level  $\alpha = 0.05$ .

2 – 20D	DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		DT <sub>EC</sub> + lq <sub>M</sub>		DT <sub>EC</sub> + lmm <sub>M</sub>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lq <sub>EC</sub> + lq <sub>M</sub>		lq <sub>EC</sub> + lmm <sub>M</sub>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>		lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>		lmm <sub>EC</sub> + lq <sub>M</sub>		lmm <sub>EC</sub> + lmm <sub>M</sub>			
#FEs/D	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250	50	250
DT <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	—	—	47	47	<b>61</b>	52	47	<b>56</b>	49.9	<b>58</b>	47	<b>55</b>	49	44	53	<b>53</b>	<b>55</b>	<b>54</b>	<b>52</b>	49	<b>62</b>	<b>58</b>	<b>58</b>	51		
DT <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>53</b>	<b>53</b>	—	—	<b>63</b>	52	51	<b>60</b>	<b>56</b>	<b>61</b>	<b>53</b>	<b>61</b>	53	46	57	<b>56</b>	<b>56</b>	<b>57</b>	<b>55</b>	<b>52</b>	<b>63</b>	<b>58</b>	<b>58</b>	<b>54</b>		
DT <sub>EC</sub> + lq <sub>M</sub>	39	48	37	48	—	—	36	<b>55</b>	42	<b>58</b>	38	<b>55</b>	37	43	43	53	44	<b>54</b>	41	49.7	50.3	<b>59</b>	45	51		
DT <sub>EC</sub> + lmm <sub>M</sub>	<b>53</b>	44	49	40	<b>64</b>	45	—	—	<b>53</b>	<b>52</b>	50.5	49.7	50.5	39	<b>58</b>	48	<b>56</b>	49.6	<b>55</b>	44	<b>65</b>	49.8	<b>61</b>	45		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	50.1	42	44	39	<b>58</b>	42	47	48	—	—	46	47	48	36	52	46	<b>54</b>	46	<b>52</b>	41	<b>59</b>	48	<b>55</b>	42		
lq <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	<b>53</b>	45	47	39	<b>62</b>	45	49.5	50.3	<b>54</b>	<b>53</b>	—	—	51	39	<b>56</b>	48	<b>58</b>	49	<b>56</b>	44	<b>62</b>	50	<b>58</b>	45		
lq <sub>EC</sub> + lq <sub>M</sub>	<b>51</b>	<b>56</b>	47	<b>54</b>	<b>63</b>	<b>57</b>	49.5	<b>61</b>	<b>52</b>	<b>64</b>	49	<b>61</b>	—	—	<b>55</b>	<b>60</b>	<b>56</b>	<b>60</b>	<b>54</b>	<b>55</b>	<b>65</b>	<b>64</b>	<b>59</b>	57		
lq <sub>EC</sub> + lmm <sub>M</sub>	47	47	43	44	<b>57</b>	47	42	<b>52</b>	48	<b>54</b>	44	<b>52</b>	45	40	—	—	<b>52</b>	<b>52</b>	<b>50.1</b>	47	<b>59</b>	<b>53</b>	<b>56</b>	48		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>fval</sup>	45	46	44	43	<b>56</b>	46	44	50.4	46	<b>54</b>	42	51	44	40	48	48	—	—	49.5	43	<b>58</b>	52	<b>56</b>	47		
lmm <sub>EC</sub> + GP <sub>M</sub> <sup>PoI</sup>	48	51	45	48	<b>59</b>	50.3	45	<b>56</b>	48	<b>59</b>	44	<b>56</b>	46	45	49.9	53	50.5	<b>57</b>	—	—	<b>59</b>	<b>58</b>	<b>56</b>	53		
lmm <sub>EC</sub> + lq <sub>M</sub>	38	42	37	42	49.7	41	35	<b>50.2</b>	41	<b>52</b>	38	50	35	36	41	47	42	48	41	42	—	—	46	44		
lmm <sub>EC</sub> + lmm <sub>M</sub>	42	49	42	46	<b>55</b>	49	39	<b>55</b>	45	<b>58</b>	42	<b>55</b>	41	43	44	52	44	<b>53</b>	44	47	<b>54</b>	<b>56</b>	—	—		

2 – 20D	DT <sub>EC</sub>		lq <sub>EC</sub>		lmm <sub>EC</sub>	
#FEs/D	50	250	50	250	50	250
DT <sub>EC</sub>	—	—	49	<b>52</b>	<b>55</b>	<b>53</b>
lq <sub>EC</sub>	<b>51</b>	48	—	—	<b>57</b>	<b>51</b>
lmm <sub>EC</sub>	45	47	43	49	—	—

2 – 20D	GP <sub>M</sub> <sup>fval</sup>		GP <sub>M</sub> <sup>PoI</sup>		lq <sub>M</sub>		lmm <sub>M</sub>	
#FEs/D	50	250	50	250	50	250	50	250
GP <sub>M</sub> <sup>fval</sup>	—	—	48	46	<b>56</b>	47	52	49.7
GP <sub>M</sub> <sup>PoI</sup>	<b>52</b>	<b>54</b>	—	—	<b>57</b>	49	<b>55</b>	<b>53</b>
lq <sub>M</sub>	44	<b>53</b>	43	<b>51</b>	—	—	46	<b>53</b>
lmm <sub>M</sub>	48	<b>50.3</b>	45	47	<b>54</b>	47	—	—

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