AMaLGaM IDEAs in Noisy Black-Box Optimization Benchmarking

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ABSTRACT

This paper describes the application of a Gaussian Estimation-of-Distribution (EDA) for real-valued optimization to the noisy part of a benchmark introduced in 2009 called BBOB (Black-Box Optimization Benchmarking). Specifically, the EDA considered here is the recently introduced parameter-free version of the Adapted Maximum-Likelihood Gaussian Model Iterated Density-Estimation Evolutionary Algorithm (AMaLGaM-IDEA). Also the version with incremental model building (iAMaLGaM-IDEA) is considered.

Categories and Subject Descriptors

G.1.6 [**Numerical Analysis**]: OptimizationGlobal Optimization, Unconstrained Optimization; F.2.1 [**Analysis of Algorithms and Problem Complexity**]: Numerical Algorithms and Problems

General Terms

Algorithms

Keywords

Benchmarking, Black-box optimization, Evolutionary computation

1. METHOD

Estimation-of-distribution algorithms attempt to automatically exploit features of a problem's structure by probabilistically modeling the search space based on previously evaluated solutions and generating new solutions by sampling the probabilistic model.

The EDA considered here is the Adapted Maximum-Likelihood Gaussian Model Iterated Density-Estimation Evolutionary Algorithm (AMaLGaM-IDEA, or AMaLGaM for short). In AMaLGaM, the probability distribution used is the normal, also known as the Gaussian, distribution. This EDA uses maximum–likelihood estimates for the mean and the covariance matrix, estimated from the selected solutions. It has a mechanism that scales up the covariance matrix when required to prevent premature convergence on slopes. It furthermore has a mechanism that anticipates the mean shift in the next generation to speed up descent (in case of minimization) along slopes. In another paper [1], AMaLGaM, and its incremental-learning variant iAMaLGaM, were tested on the noiseless variant of the BBOB benchmark. Due to space restrictions, we refer the interested reader for more details on AMaLGaM such as the parameters and other settings as well as the CPU timing experiment to the other workshop paper.

2. RESULTS AND CONCLUSION

Results from experiments according to [3] on the benchmark functions given in [2, 4] are presented in Figures 1 and 2 and in Tables 1 and 3 for AMaLGaM and in Figures 3 and 4 and in Tables 2 and 4 for iAMaLGaM.

Problems with severe noise and multimodality appear to be the hardest for (i)AMaLGaM. Even within $10^6 D$ evaluations the optimum cannot be found within a desirable precision for larger D. The difference between AMaLGaM and iAMaLGaM is not large. Most likely due to the larger base population-size, AMaLGaM performs slightly better. The difference is larger for the multi-modal problems, which is consistent with earlier findings.

3. REFERENCES

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[4] N. Hansen, S. Finck, R. Ros, and A. Auger. Real-parameter black-box optimization benchmarking 2009: Noisy functions definitions. Technical Report RR-6829, INRIA, 2009.

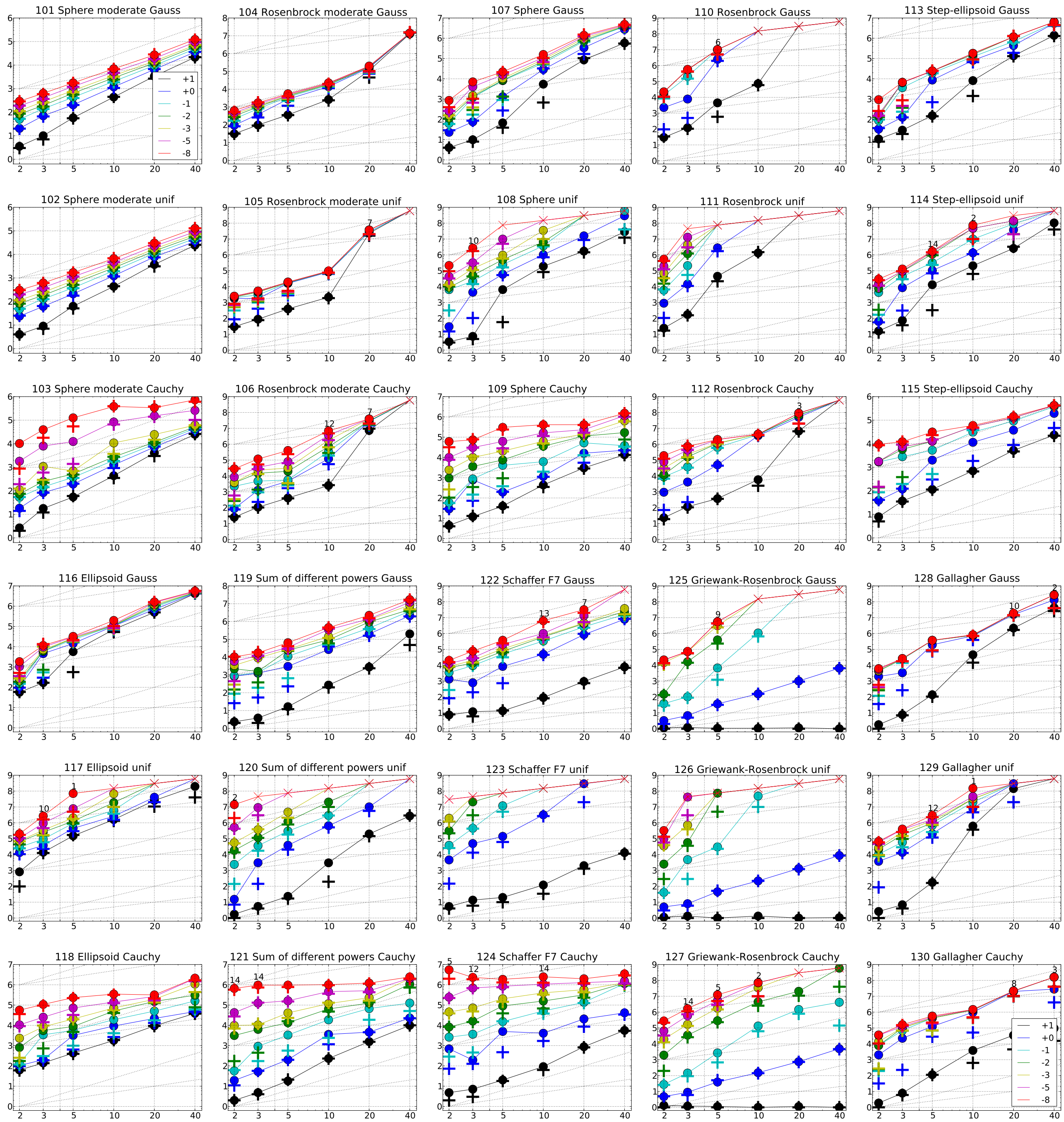

Figure 1: AMaLGaM: Expected Running Time (ERT, ●) to reach $f_{\rm opt} + \Delta f$ and median number of function evaluations of successful trials (+), shown for $\Delta f = 10, 1, 10^{-1}, 10^{-2}, 10^{-3}, 10^{-5}, 10^{-8}$ (the exponent is given in the legend of f_{101} and f_{130}) versus dimension in log-log presentation. The $\mathrm{ERT}(\Delta f)$ equals to $\#\mathrm{FEs}(\Delta f)$ divided by the number of successful trials, where a trial is successful if $f_{\rm opt} + \Delta f$ was surpassed during the trial. The $\#\mathrm{FEs}(\Delta f)$ are the total number of function evaluations while $f_{\rm opt} + \Delta f$ was not surpassed during the trial from all respective trials (successful and unsuccessful), and $f_{\rm opt}$ denotes the optimal function value. Crosses ($\times$) indicate the total number of function evaluations $\#\mathrm{FEs}(-\infty)$. Numbers above ERT-symbols indicate the number of successful trials. Annotated numbers on the ordinate are decimal logarithms. Additional grid lines show linear and quadratic scaling.

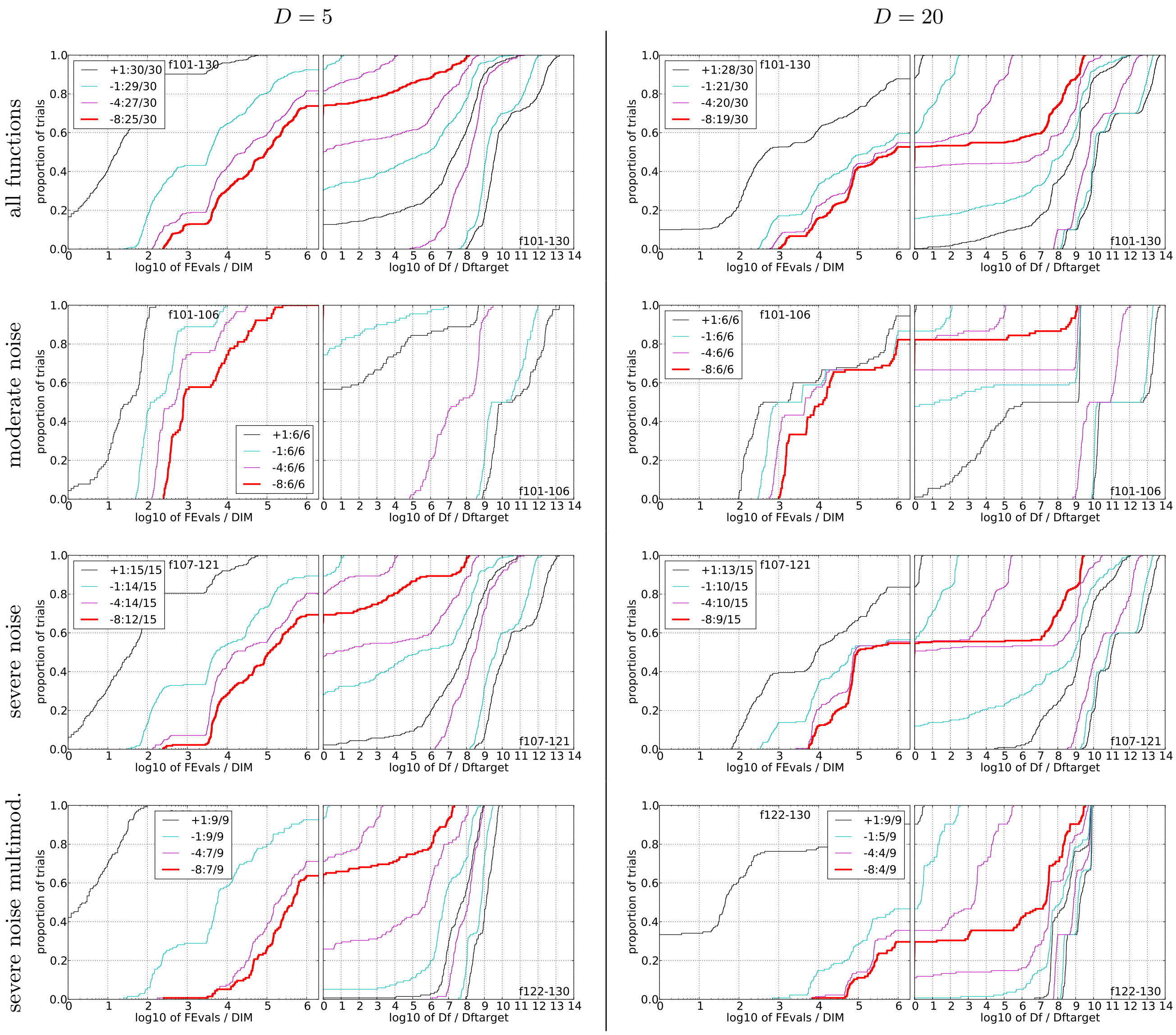

Figure 2: AMaLGaM: Empirical cumulative distribution functions (ECDFs), plotting the fraction of trials versus running time (left) or Δf. Left subplots: ECDF of the running time (number of function evaluations), divided by search space dimension D, to fall below $f_{\mathrm{opt}} + \Delta f$ with $\Delta f = 10^k$, where k is the first value in the legend. Right subplots: ECDF of the best achieved Δf divided by 10^k (upper left lines in continuation of the left subplot), and best achieved Δf divided by 10^{-8} for running times of $D, 10\,D, 100\,D \ldots$ function evaluations (from right to left cycling black-cyan-magenta). Top row: all results from all functions; second row: moderate noise functions; third row: severe noise functions; fourth row: severe noise and highly-multimodal functions. The legends indicate the number of functions that were solved in at least one trial. FEvals denotes number of function evaluations, D and DIM denote search space dimension, and Δf and Df denote the difference to the optimal function value.

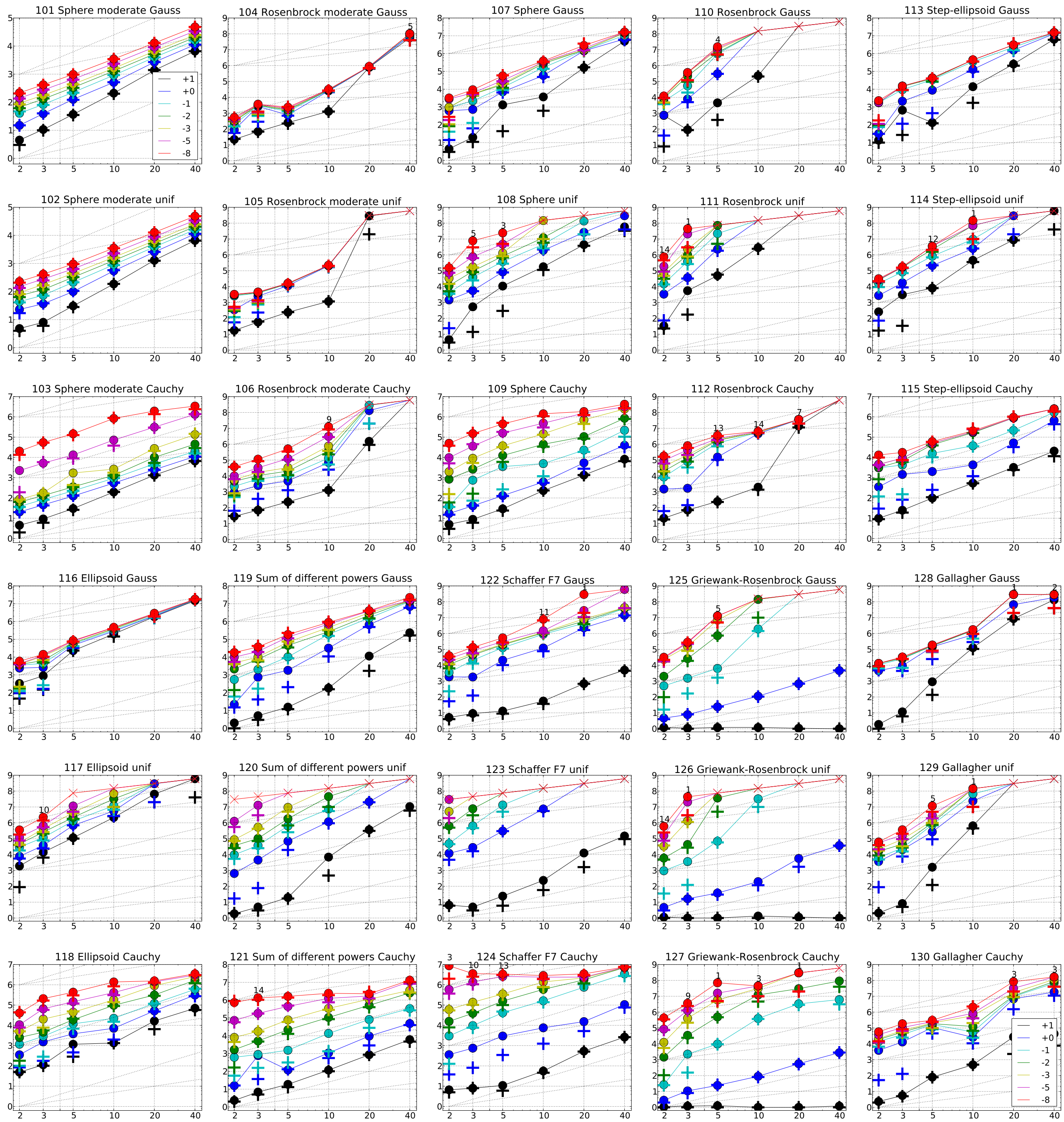

Figure 3: iAMaLGaM: Expected Running Time (ERT, ●) to reach $f_{\rm opt} + \Delta f$ and median number of function evaluations of successful trials (+), shown for $\Delta f = 10, 1, 10^{-1}, 10^{-2}, 10^{-3}, 10^{-5}, 10^{-8}$ (the exponent is given in the legend of f_{101} and f_{130}) versus dimension in log-log presentation. The $\mathrm{ERT}(\Delta f)$ equals to $\#\mathrm{FEs}(\Delta f)$ divided by the number of successful trials, where a trial is successful if $f_{\rm opt} + \Delta f$ was surpassed during the trial. The $\#\mathrm{FEs}(\Delta f)$ are the total number of function evaluations while $f_{\rm opt} + \Delta f$ was not surpassed during the trial from all respective trials (successful and unsuccessful), and $f_{\rm opt}$ denotes the optimal function value. Crosses ($\times$) indicate the total number of function evaluations $\#\mathrm{FEs}(-\infty)$. Numbers above ERT-symbols indicate the number of successful trials. Annotated numbers on the ordinate are decimal logarithms. Additional grid lines show linear and quadratic scaling.

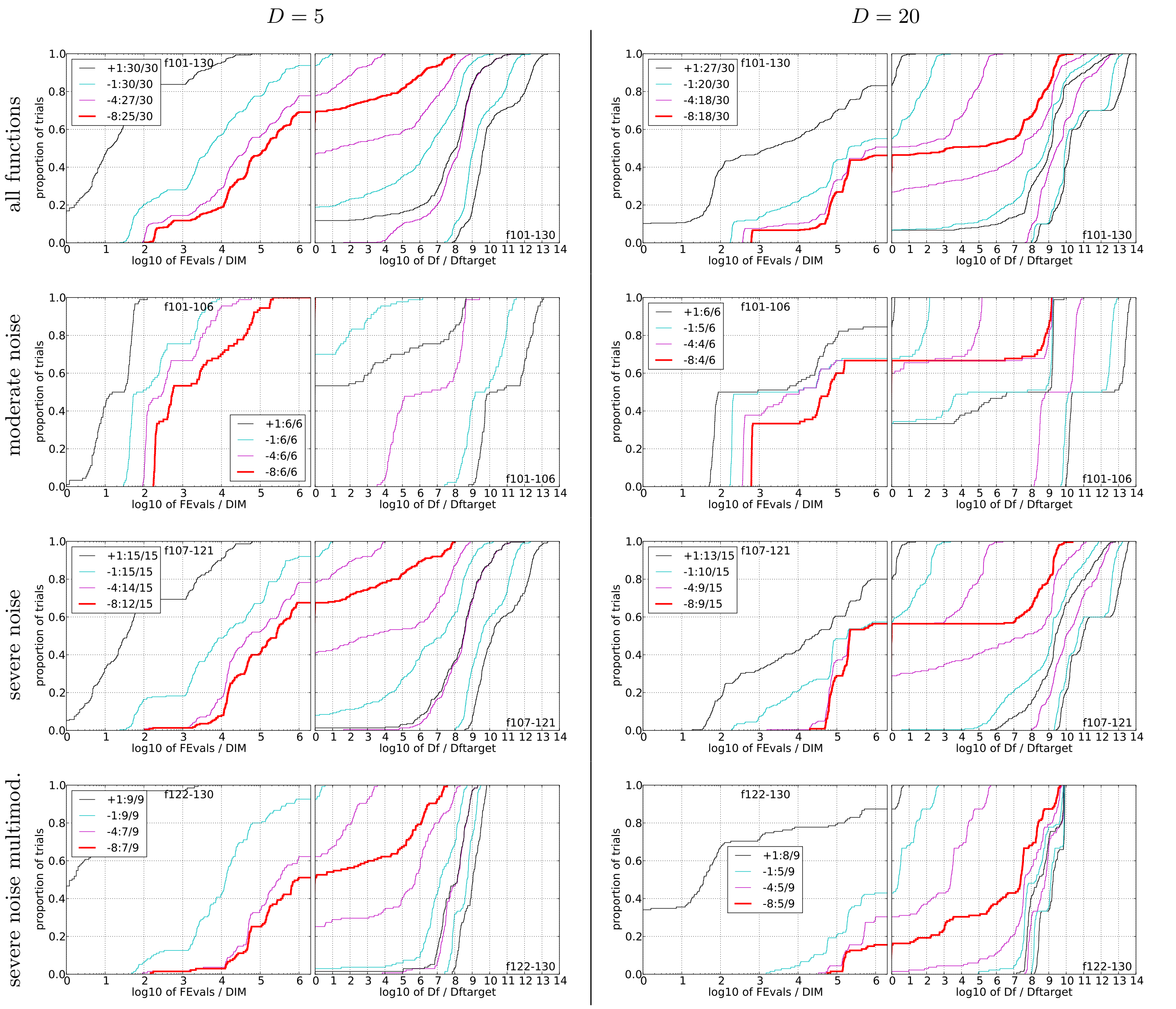

Figure 4: iAMaLGaM: Empirical cumulative distribution functions (ECDFs), plotting the fraction of trials versus running time (left) or Δf. Left subplots: ECDF of the running time (number of function evaluations), divided by search space dimension D, to fall below $f_{\rm opt} + \Delta f$ with $\Delta f = 10^k$, where k is the first value in the legend. Right subplots: ECDF of the best achieved Δf divided by 10^k (upper left lines in continuation of the left subplot), and best achieved Δf divided by 10^{-8} for running times of $D, 10\,D, 100\,D\ldots$ function evaluations (from right to left cycling black-cyan-magenta). Top row: all results from all functions; second row: moderate noise functions; third row: severe noise functions; fourth row: severe noise and highly-multimodal functions. The legends indicate the number of functions that were solved in at least one trial. FEvals denotes number of function evaluations, D and DIM denote search space dimension, and Δf and Df denote the difference to the optimal function value.

Δf	**f_{101} in 5-D**, N=15, mFE=2892					**f_{101} in 20-D**, N=15, mFE=31809				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	5.8e1	4.5e1	7.1e1	5.8e1	15	3.4e3	2.9e3	3.8e3	3.4e3
1	15	2.1e2	1.8e2	2.2e2	2.1e2	15	6.5e3	6.0e3	7.0e3	6.5e3
1e−1	15	4.3e2	3.7e2	4.9e2	4.3e2	15	9.6e3	8.7e3	1.0e4	9.6e3
1e−3	15	8.4e2	7.5e2	9.3e2	8.4e2	15	1.5e4	1.4e4	1.6e4	1.5e4
1e−5	15	1.2e3	1.1e3	1.4e3	1.2e3	15	1.9e4	1.8e4	2.1e4	1.9e4
1e−8	15	1.8e3	1.6e3	1.9e3	1.8e3	15	2.7e4	2.6e4	2.8e4	2.7e4

Δf	**f_{102} in 5-D**, N=15, mFE=2206					**f_{102} in 20-D**, N=15, mFE=36921				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	6.3e1	4.6e1	8.0e1	6.3e1	15	3.7e3	3.2e3	4.2e3	3.7e3
1	15	2.1e2	1.8e2	2.4e2	2.1e2	15	7.8e3	7.1e3	8.4e3	7.8e3
1e−1	15	3.8e2	3.4e2	4.2e2	3.8e2	15	1.1e4	1.0e4	1.2e4	1.1e4
1e−3	15	7.5e2	7.0e2	8.1e2	7.5e2	15	1.7e4	1.6e4	1.8e4	1.7e4
1e−5	15	1.1e3	1.0e3	1.2e3	1.1e3	15	2.2e4	2.1e4	2.4e4	2.2e4
1e−8	15	1.7e3	1.6e3	1.8e3	1.7e3	15	3.0e4	2.9e4	3.2e4	3.0e4

Δf	**f_{103} in 5-D**, N=15, mFE=651264					**f_{103} in 20-D**, N=15, mFE=923247				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	5.4e1	4.5e1	6.4e1	5.4e1	15	4.0e3	3.4e3	4.6e3	4.0e3
1	15	1.9e2	1.8e2	2.1e2	1.9e2	15	7.2e3	6.5e3	7.8e3	7.2e3
1e−1	15	3.7e2	3.5e2	4.0e2	3.7e2	15	9.5e3	8.7e3	1.0e4	9.5e3
1e−3	15	6.9e2	6.5e2	7.4e2	6.9e2	15	2.5e4	1.4e4	3.5e4	2.5e4
1e−5	15	1.2e4	8.2e3	1.7e4	1.2e4	15	1.5e5	1.2e5	1.9e5	1.5e5
1e−8	15	1.3e5	7.6e4	1.8e5	1.3e5	15	3.4e5	2.7e5	4.0e5	3.4e5

Δf	**f_{104} in 5-D**, N=15, mFE=31356					**f_{104} in 20-D**, N=15, mFE=334844				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	3.6e2	3.3e2	3.9e2	3.6e2	15	1.1e5	8.3e4	1.4e5	1.1e5
1	15	2.8e3	1.0e3	4.5e3	2.8e3	15	1.6e5	1.3e5	1.9e5	1.6e5
1e−1	15	3.6e3	1.8e3	5.5e3	3.6e3	15	1.7e5	1.4e5	2.0e5	1.7e5
1e−3	15	4.5e3	2.5e3	6.4e3	4.5e3	15	1.8e5	1.5e5	2.2e5	1.8e5
1e−5	15	4.9e3	3.0e3	7.0e3	4.9e3	15	1.9e5	1.5e5	2.2e5	1.9e5
1e−8	15	5.5e3	3.6e3	7.6e3	5.5e3	15	2.0e5	1.6e5	2.3e5	2.0e5

Δf	**f_{105} in 5-D**, N=15, mFE=48000					**f_{105} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	3.9e2	3.6e2	4.3e2	3.9e2	10	2.3e7	1.9e7	3.0e7	1.6e7
1	15	1.6e4	1.0e4	2.2e4	1.6e4	9	2.8e7	2.2e7	3.8e7	1.8e7
1e−1	15	1.7e4	1.2e4	2.3e4	1.7e4	9	2.8e7	2.3e7	3.8e7	1.8e7
1e−3	15	1.8e4	1.3e4	2.4e4	1.8e4	7	3.7e7	2.7e7	5.6e7	1.8e7
1e−5	15	1.9e4	1.3e4	2.5e4	1.9e4	7	3.7e7	2.8e7	5.7e7	1.8e7
1e−8	15	2.0e4	1.4e4	2.5e4	2.0e4	7	3.7e7	2.8e7	5.9e7	1.9e7

Δf	**f_{106} in 5-D**, N=15, mFE=1.24e6					**f_{106} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	4.1e2	3.7e2	4.5e2	4.1e2	15	7.4e6	6.1e6	8.6e6	7.4e6
1	15	4.7e3	1.5e3	7.8e3	4.7e3	9	2.7e7	2.1e7	3.8e7	1.6e7
1e−1	15	5.6e3	2.4e3	8.9e3	5.6e3	9	2.9e7	2.2e7	3.9e7	1.7e7
1e−3	15	3.1e4	1.7e4	4.7e4	3.1e4	7	3.9e7	2.8e7	5.8e7	1.8e7
1e−5	15	8.0e4	6.4e4	9.6e4	8.0e4	7	3.9e7	2.8e7	5.8e7	1.8e7
1e−8	15	4.0e5	2.8e5	5.1e5	4.0e5	7	3.9e7	2.9e7	5.7e7	1.8e7

Δf	**f_{107} in 5-D**, N=15, mFE=33716					**f_{107} in 20-D**, N=15, mFE=1.93e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	6.7e1	3.8e1	9.9e1	6.7e1	15	8.5e4	6.2e4	1.1e5	8.5e4
1	15	1.3e3	3.0e2	2.3e3	1.3e3	15	3.4e5	2.1e5	4.9e5	3.4e5
1e−1	15	8.1e3	5.5e3	1.1e4	8.1e3	15	7.0e5	5.3e5	8.6e5	7.0e5
1e−3	15	1.0e4	7.4e3	1.3e4	1.0e4	15	9.9e5	8.3e5	1.2e6	9.9e5
1e−5	15	1.6e4	1.3e4	1.9e4	1.6e4	15	1.2e6	1.1e6	1.4e6	1.2e6
1e−8	15	2.2e4	2.0e4	2.4e4	2.2e4	15	1.4e6	1.3e6	1.5e6	1.4e6

Δf	**f_{108} in 5-D**, N=15, mFE=5.01e6					**f_{108} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	6.5e3	3.0e3	1.0e4	6.5e3	15	1.7e6	1.3e6	2.1e6	1.7e6
1	15	6.0e4	4.2e4	7.7e4	6.0e4	10	1.6e7	1.1e7	2.3e7	1.0e7
1e−1	15	2.5e5	1.9e5	3.0e5	2.5e5	0	*48e−2*	*18e−2*	*19e−1*	7.9e6
1e−3	15	9.6e5	6.5e5	1.3e6	9.6e5	.	.	.	.	.
1e−5	6	9.9e6	6.5e6	1.7e7	3.4e6	.	.	.	.	.
1e−8	0	*20e−6*	*57e−9*	*16e−5*	2.2e6	.	.	.	.	.

Δf	**f_{109} in 5-D**, N=15, mFE=714314					**f_{109} in 20-D**, N=15, mFE=1.12e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	4.0e1	3.1e1	5.0e1	4.0e1	15	3.0e3	2.8e3	3.3e3	3.0e3
1	15	1.9e2	1.8e2	2.1e2	1.9e2	15	1.6e4	6.5e3	2.7e4	1.6e4
1e−1	15	4.1e3	9.7e2	7.3e3	4.1e3	15	5.2e4	3.5e4	7.0e4	5.2e4
1e−3	15	2.1e4	1.8e4	2.4e4	2.1e4	15	1.4e5	1.2e5	1.6e5	1.4e5
1e−5	15	6.2e4	4.3e4	8.0e4	6.2e4	15	2.3e5	1.9e5	2.8e5	2.3e5
1e−8	15	3.0e5	2.3e5	3.8e5	3.0e5	15	4.1e5	3.3e5	5.0e5	4.1e5

Δf	**f_{110} in 5-D**, N=15, mFE=5.01e6					**f_{110} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	4.5e3	1.8e3	7.4e3	4.5e3	0	*18e+0*	*17e+0*	*18e+0*	1.6e7
1	13	2.5e6	1.7e6	3.4e6	1.9e6	.	.	.	.	.
1e−1	6	1.0e7	7.0e6	1.7e7	4.2e6	.	.	.	.	.
1e−3	6	1.0e7	7.1e6	1.7e7	4.3e6	.	.	.	.	.
1e−5	6	1.0e7	7.1e6	1.7e7	4.3e6	.	.	.	.	.
1e−8	6	1.0e7	7.1e6	1.6e7	4.3e6	.	.	.	.	.

Δf	**f_{111} in 5-D**, N=15, mFE=5.01e6					**f_{111} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	4.5e4	2.8e4	6.4e4	4.5e4	0	*23e+0*	*20e+0*	*24e+0*	1.0e7
1	12	2.8e6	1.9e6	3.8e6	2.2e6	.	.	.	.	.
1e−1	0	*53e−2*	*17e−2*	*10e−1*	2.0e6	.	.	.	.	.
1e−3	.	.	.	.	.	.	.	.	.	.
1e−5	.	.	.	.	.	.	.	.	.	.
1e−8	.	.	.	.	.	.	.	.	.	.

Δf	**f_{112} in 5-D**, N=15, mFE=3.58e6					**f_{112} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	3.7e2	3.4e2	4.0e2	3.7e2	15	6.7e6	6.3e6	7.2e6	6.7e6
1	15	5.0e4	3.4e4	6.6e4	5.0e4	5	5.0e7	3.4e7	8.9e7	1.8e7
1e−1	15	6.3e5	4.7e5	8.0e5	6.3e5	4	6.4e7	4.1e7	1.3e8	1.7e7
1e−3	15	1.2e6	8.9e5	1.5e6	1.2e6	3	9.0e7	5.1e7	2.7e8	1.7e7
1e−5	15	2.0e6	1.6e6	2.3e6	2.0e6	3	9.0e7	5.2e7	2.8e8	1.7e7
1e−8	15	2.0e6	1.7e6	2.3e6	2.0e6	3	9.0e7	5.3e7	2.7e8	1.7e7

Δf	**f_{113} in 5-D**, N=15, mFE=66491					**f_{113} in 20-D**, N=15, mFE=1.70e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.5e2	1.3e2	1.8e2	1.5e2	15	1.4e5	1.0e5	1.7e5	1.4e5
1	15	8.7e3	4.4e3	1.3e4	8.7e3	15	4.4e5	3.2e5	5.7e5	4.4e5
1e−1	15	1.9e4	1.4e4	2.5e4	1.9e4	15	7.0e5	5.2e5	8.6e5	7.0e5
1e−3	15	2.4e4	1.9e4	3.0e4	2.4e4	15	1.2e6	1.0e6	1.3e6	1.2e6
1e−5	15	2.4e4	1.9e4	3.0e4	2.4e4	15	1.2e6	1.0e6	1.3e6	1.2e6
1e−8	15	2.5e4	1.9e4	3.0e4	2.5e4	15	1.2e6	1.0e6	1.3e6	1.2e6

Δf	**f_{114} in 5-D**, N=15, mFE=5.00e6					**f_{114} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.3e4	6.2e3	2.0e4	1.3e4	15	2.6e6	2.2e6	2.9e6	2.6e6
1	15	1.0e5	7.2e4	1.4e5	1.0e5	6	3.8e7	2.5e7	6.5e7	1.3e7
1e−1	15	3.2e5	2.5e5	4.0e5	3.2e5	3	9.0e7	5.2e7	2.8e8	1.7e7
1e−3	14	1.6e6	1.2e6	2.0e6	1.5e6	2	1.4e8	7.0e7	>3e8	1.5e7
1e−5	14	1.6e6	1.2e6	2.0e6	1.5e6	2	1.4e8	7.0e7	>3e8	1.5e7
1e−8	14	1.7e6	1.3e6	2.1e6	1.7e6	0	*14e−1*	*89e−9*	*32e−1*	8.9e6

Δf	**f_{115} in 5-D**, N=15, mFE=69345					**f_{115} in 20-D**, N=15, mFE=325587				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.1e2	9.6e1	1.3e2	1.1e2	15	5.2e3	4.6e3	5.8e3	5.2e3
1	15	2.0e3	3.0e2	3.7e3	2.0e3	15	3.8e4	2.1e4	5.4e4	3.8e4
1e−1	15	5.3e3	2.6e3	8.1e3	5.3e3	15	9.2e4	7.5e4	1.1e5	9.2e4
1e−3	15	1.3e4	9.6e3	1.6e4	1.3e4	15	1.3e5	1.2e5	1.3e5	1.3e5
1e−5	15	1.3e4	9.8e3	1.6e4	1.3e4	15	1.3e5	1.2e5	1.3e5	1.3e5
1e−8	15	3.1e4	2.5e4	3.8e4	3.1e4	15	1.4e5	1.3e5	1.6e5	1.4e5

Δf	**f_{116} in 5-D**, N=15, mFE=77546					**f_{116} in 20-D**, N=15, mFE=2.24e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	5.7e3	3.5e3	8.1e3	5.7e3	15	5.0e5	3.9e5	6.1e5	5.0e5
1	15	1.4e4	9.3e3	2.0e4	1.4e4	15	6.9e5	5.5e5	8.3e5	6.9e5
1e−1	15	2.2e4	1.6e4	2.9e4	2.2e4	15	8.9e5	7.4e5	1.0e6	8.9e5
1e−3	15	2.7e4	2.1e4	3.3e4	2.7e4	15	1.2e6	1.0e6	1.4e6	1.2e6
1e−5	15	3.0e4	2.5e4	3.6e4	3.0e4	15	1.5e6	1.5e6	1.6e6	1.5e6
1e−8	15	3.2e4	2.7e4	3.9e4	3.2e4	15	1.6e6	1.5e6	1.7e6	1.6e6

Δf	**f_{117} in 5-D**, N=15, mFE=5.01e6					**f_{117} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.5e5	1.2e5	1.8e5	1.5e5	8	2.6e7	1.9e7	3.8e7	1.4e7
1	15	4.5e5	3.2e5	5.8e5	4.5e5	6	4.1e7	2.8e7	6.9e7	1.6e7
1e−1	15	9.3e5	7.6e5	1.1e6	9.3e5	0	*90e−1*	*54e−2*	*20e+0*	1.0e7
1e−3	15	2.1e6	1.7e6	2.5e6	2.1e6	.	.	.	.	.
1e−5	7	7.8e6	6.1e6	1.1e7	4.8e6	.	.	.	.	.
1e−8	1	7.1e7	3.3e7	>7e7	5.0e6	.	.	.	.	.

Δf	**f_{118} in 5-D**, N=15, mFE=500283					**f_{118} in 20-D**, N=15, mFE=737362				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	4.3e2	4.0e2	4.6e2	4.3e2	15	9.4e3	8.9e3	1.0e4	9.4e3
1	15	3.2e3	9.4e2	5.5e3	3.2e3	15	2.2e4	1.2e4	3.2e4	2.2e4
1e−1	15	5.7e3	3.2e3	8.2e3	5.7e3	15	5.0e4	3.3e4	6.9e4	5.0e4
1e−3	15	2.1e4	1.7e4	2.4e4	2.1e4	15	1.9e5	1.5e5	2.4e5	1.9e5
1e−5	15	7.2e4	5.0e4	9.4e4	7.2e4	15	2.6e5	2.2e5	3.2e5	2.6e5
1e−8	15	2.3e5	1.9e5	2.7e5	2.3e5	15	3.2e5	2.6e5	3.7e5	3.2e5

Δf	**f_{119} in 5-D**, N=15, mFE=178282					**f_{119} in 20-D**, N=15, mFE=5.62e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.6e1	1.1e1	2.2e1	1.6e1	15	2.8e3	2.4e3	3.2e3	2.8e3
1	15	3.0e3	3.3e2	5.7e3	3.0e3	15	2.0e5	1.7e5	2.3e5	2.0e5
1e−1	15	1.1e4	6.5e3	1.6e4	1.1e4	15	4.3e5	3.2e5	5.3e5	4.3e5
1e−3	15	2.8e4	2.1e4	3.4e4	2.8e4	15	1.3e6	1.2e6	1.3e6	1.3e6
1e−5	15	3.5e4	2.9e4	4.2e4	3.5e4	15	1.4e6	1.3e6	1.5e6	1.4e6
1e−8	15	6.5e4	4.9e4	8.1e4	6.5e4	15	2.2e6	1.8e6	2.7e6	2.2e6

Δf	**f_{120} in 5-D**, N=15, mFE=5.01e6					**f_{120} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	2.3e1	1.7e1	3.0e1	2.3e1	15	2.0e5	1.4e5	2.6e5	2.0e5
1	15	3.8e4	2.1e4	5.7e4	3.8e4	12	1.0e7	7.0e6	1.4e7	7.5e6
1e−1	15	3.0e5	2.2e5	3.8e5	3.0e5	0	*37e−2*	*12e−2*	*25e−1*	8.9e6
1e−3	10	4.8e6	3.5e6	6.9e6	2.6e6	.	.	.	.	.
1e−5	0	*68e−5*	*89e−6*	*24e−4*	2.5e6	.	.	.	.	.
1e−8	.	.	.	.	.	.	.	.	.	.

Table 1: AMaLGaM: Shown are, for functions f_{101}-f_{120} and for a given target difference to the optimal function value Δf: the number of successful trials (#); the expected running time to surpass $f_{\mathrm{opt}} + \Delta f$ (ERT, see Figure 1); the 10%-tile and 90%-tile of the bootstrap distribution of ERT; the average number of function evaluations in successful trials or, if none was successful, as last entry the median number of function evaluations to reach the best function value (RT$_{\text{succ}}$). If $f_{\mathrm{opt}} + \Delta f$ was never reached, figures in *italics* denote the best achieved Δf-value of the median trial and the 10% and 90%-tile trial. Furthermore, N denotes the number of trials, and mFE denotes the maximum of number of function evaluations executed in one trial. See Figure 1 for the names of functions.

Δf	f_{101} in 5-D, N=15, mFE=1072					f_{101} in 20-D, N=15, mFE=13288				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	3.7e1	3.1e1	4.3e1	3.7e1	15	1.4e3	1.3e3	1.4e3	1.4e3
1	15	1.3e2	1.2e2	1.3e2	1.3e2	15	2.7e3	2.6e3	2.7e3	2.7e3
1e−1	15	2.2e2	2.2e2	2.3e2	2.2e2	15	4.0e3	3.9e3	4.0e3	4.0e3
1e−3	15	4.4e2	4.3e2	4.5e2	4.4e2	15	6.5e3	6.5e3	6.6e3	6.5e3
1e−5	15	6.6e2	6.5e2	6.8e2	6.6e2	15	9.1e3	9.0e3	9.2e3	9.1e3
1e−8	15	9.7e2	9.6e2	9.9e2	9.7e2	15	1.3e4	1.3e4	1.3e4	1.3e4

Δf	f_{103} in 5-D, N=15, mFE=313583					f_{103} in 20-D, N=15, mFE=3.18e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	3.0e1	2.5e1	3.6e1	3.0e1	15	1.3e3	1.3e3	1.4e3	1.3e3
1	15	1.2e2	1.2e2	1.3e2	1.2e2	15	2.5e3	2.4e3	2.6e3	2.5e3
1e−1	15	2.2e2	2.1e2	2.4e2	2.2e2	15	4.8e3	3.8e3	5.8e3	4.8e3
1e−3	15	1.7e3	4.5e2	3.0e3	1.7e3	15	2.8e4	1.9e4	3.7e4	2.8e4
1e−5	15	1.3e4	7.7e3	1.9e4	1.3e4	15	3.1e5	2.4e5	3.9e5	3.1e5
1e−8	15	1.5e5	1.1e5	1.8e5	1.5e5	15	1.9e6	1.6e6	2.3e6	1.9e6

Δf	f_{105} in 5-D, N=15, mFE=47725					f_{105} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	2.4e2	2.3e2	2.6e2	2.4e2	1	2.8e8	1.3e8	>3e8	2.0e7
1	15	1.2e4	7.6e3	1.6e4	1.2e4	0	*13e+0*	*10e+0*	*15e+0*	1.0e7
1e−1	15	1.5e4	1.1e4	1.9e4	1.5e4	.	.	.	.	.
1e−3	15	1.5e4	1.1e4	2.0e4	1.5e4	.	.	.	.	.
1e−5	15	1.6e4	1.2e4	2.0e4	1.6e4	.	.	.	.	.
1e−8	15	1.6e4	1.2e4	2.1e4	1.6e4	.	.	.	.	.

Δf	f_{107} in 5-D, N=15, mFE=98112					f_{107} in 20-D, N=15, mFE=4.30e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.3e3	6.0e1	2.6e3	1.3e3	15	1.6e5	1.2e5	2.1e5	1.6e5
1	15	7.1e3	4.4e3	1.0e4	7.1e3	15	1.4e6	1.2e6	1.6e6	1.4e6
1e−1	15	1.3e4	9.8e3	1.6e4	1.3e4	15	1.5e6	1.3e6	1.7e6	1.5e6
1e−3	15	2.1e4	1.7e4	2.6e4	2.1e4	15	1.6e6	1.4e6	1.8e6	1.6e6
1e−5	15	3.1e4	2.4e4	3.8e4	3.1e4	15	2.0e6	1.7e6	2.3e6	2.0e6
1e−8	15	5.6e4	4.6e4	6.5e4	5.6e4	15	2.9e6	2.5e6	3.3e6	2.9e6

Δf	f_{109} in 5-D, N=15, mFE=799091					f_{109} in 20-D, N=15, mFE=3.62e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	2.9e1	2.5e1	3.3e1	2.9e1	15	1.3e3	1.3e3	1.4e3	1.3e3
1	15	1.3e2	1.2e2	1.4e2	1.3e2	15	5.4e3	2.8e3	8.1e3	5.4e3
1e−1	15	3.5e3	1.1e3	6.5e3	3.5e3	15	2.3e4	1.5e4	3.0e4	2.3e4
1e−3	15	3.7e4	2.7e4	4.8e4	3.7e4	15	7.1e5	5.6e5	8.5e5	7.1e5
1e−5	15	1.6e5	1.3e5	1.8e5	1.6e5	15	1.5e6	1.3e6	1.8e6	1.5e6
1e−8	15	4.5e5	3.8e5	5.1e5	4.5e5	15	1.8e6	1.5e6	2.1e6	1.8e6

Δf	f_{111} in 5-D, N=15, mFE=5.01e6					f_{111} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	4.9e4	4.0e4	5.9e4	4.9e4	0	*27e+0*	*20e+0*	*35e+0*	7.9e6
1	14	2.3e6	1.7e6	2.9e6	2.3e6	.	.	.	.	.
1e−1	3	2.2e7	1.3e7	6.7e7	5.0e6	.	.	.	.	.
1e−3	0	*26e−2*	*43e−3*	*64e−2*	2.2e6	.	.	.	.	.
1e−5	.	.	.	.	.	.	.	.	.	.
1e−8	.	.	.	.	.	.	.	.	.	.

Δf	f_{113} in 5-D, N=15, mFE=83906					f_{113} in 20-D, N=15, mFE=4.07e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.3e2	1.1e2	1.6e2	1.3e2	15	2.6e5	1.9e5	3.3e5	2.6e5
1	15	8.8e3	3.4e3	1.5e4	8.8e3	15	1.6e6	1.4e6	1.8e6	1.6e6
1e−1	15	3.4e4	2.4e4	4.4e4	3.4e4	15	2.3e6	2.0e6	2.6e6	2.3e6
1e−3	15	4.3e4	3.3e4	5.2e4	4.3e4	15	3.1e6	2.7e6	3.4e6	3.1e6
1e−5	15	4.3e4	3.3e4	5.2e4	4.3e4	15	3.1e6	2.7e6	3.4e6	3.1e6
1e−8	15	4.3e4	3.4e4	5.3e4	4.3e4	15	3.1e6	2.8e6	3.4e6	3.1e6

Δf	f_{115} in 5-D, N=15, mFE=108673					f_{115} in 20-D, N=15, mFE=1.16e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	9.9e1	8.8e1	1.1e2	9.9e1	15	3.2e3	2.3e3	4.1e3	3.2e3
1	15	2.0e3	8.7e2	3.4e3	2.0e3	15	5.2e4	3.3e4	7.3e4	5.2e4
1e−1	15	1.6e4	1.1e4	2.1e4	1.6e4	15	2.2e5	1.7e5	2.7e5	2.2e5
1e−3	15	5.1e4	4.1e4	6.0e4	5.1e4	15	8.9e5	7.8e5	9.9e5	8.9e5
1e−5	15	5.1e4	4.1e4	6.0e4	5.1e4	15	8.9e5	7.8e5	9.9e5	8.9e5
1e−8	15	6.0e4	5.1e4	6.9e4	6.0e4	15	9.6e5	8.8e5	1.0e6	9.6e5

Δf	f_{117} in 5-D, N=15, mFE=5.01e6					f_{117} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.2e5	8.3e4	1.5e5	1.2e5	4	6.4e7	4.1e7	1.3e8	1.7e7
1	15	6.8e5	5.6e5	8.1e5	6.8e5	1	2.9e8	1.4e8	>3e8	2.0e7
1e−1	15	1.3e6	1.1e6	1.5e6	1.3e6	0	*19e+0*	*13e−1*	*77e+0*	8.9e6
1e−3	11	4.4e6	3.3e6	6.0e6	2.9e6	.	.	.	.	.
1e−5	6	1.2e7	8.1e6	1.8e7	4.4e6	.	.	.	.	.
1e−8	0	*14e−6*	*57e−8*	*26e−4*	4.0e6	.	.	.	.	.

Δf	f_{119} in 5-D, N=15, mFE=290580					f_{119} in 20-D, N=15, mFE=4.42e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.6e1	1.2e1	2.0e1	1.6e1	15	1.2e4	4.3e3	1.9e4	1.2e4
1	15	1.8e3	7.1e2	2.9e3	1.8e3	15	6.6e5	4.8e5	8.4e5	6.6e5
1e−1	15	1.0e4	7.2e3	1.3e4	1.0e4	15	1.6e6	1.4e6	1.7e6	1.6e6
1e−3	15	6.9e4	6.0e4	7.9e4	6.9e4	15	3.1e6	2.7e6	3.4e6	3.1e6
1e−5	15	1.3e5	1.1e5	1.5e5	1.3e5	15	3.9e6	3.9e6	4.0e6	3.9e6
1e−8	15	1.9e5	1.6e5	2.1e5	1.9e5	15	4.1e6	4.0e6	4.1e6	4.1e6

Δf	f_{102} in 5-D, N=15, mFE=1093					f_{102} in 20-D, N=15, mFE=13675				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	3.1e1	2.7e1	3.4e1	3.1e1	15	1.3e3	1.2e3	1.4e3	1.3e3
1	15	9.9e1	8.9e1	1.1e2	9.9e1	15	2.6e3	2.5e3	2.6e3	2.6e3
1e−1	15	2.1e2	2.0e2	2.2e2	2.1e2	15	3.9e3	3.8e3	3.9e3	3.9e3
1e−3	15	4.4e2	4.3e2	4.5e2	4.4e2	15	6.4e3	6.4e3	6.5e3	6.4e3
1e−5	15	6.4e2	6.3e2	6.5e2	6.4e2	15	9.0e3	8.9e3	9.1e3	9.0e3
1e−8	15	9.5e2	9.4e2	9.7e2	9.5e2	15	1.3e4	1.3e4	1.3e4	1.3e4

Δf	f_{104} in 5-D, N=15, mFE=2983					f_{104} in 20-D, N=15, mFE=1.89e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	2.5e2	2.2e2	2.9e2	2.5e2	15	7.7e5	6.3e5	9.2e5	7.7e5
1	15	7.7e2	6.5e2	9.0e2	7.7e2	15	8.2e5	6.7e5	9.8e5	8.2e5
1e−1	15	1.3e3	1.2e3	1.4e3	1.3e3	15	8.4e5	6.9e5	1.0e6	8.4e5
1e−3	15	1.8e3	1.7e3	1.9e3	1.8e3	15	8.6e5	7.0e5	1.0e6	8.6e5
1e−5	15	2.0e3	1.9e3	2.2e3	2.0e3	15	8.7e5	7.1e5	1.0e6	8.7e5
1e−8	15	2.4e3	2.3e3	2.5e3	2.4e3	15	8.8e5	7.3e5	1.0e6	8.8e5

Δf	f_{106} in 5-D, N=15, mFE=1.07e6					f_{106} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	2.3e2	2.2e2	2.5e2	2.3e2	15	1.5e6	8.2e5	2.3e6	1.5e6
1	15	4.8e3	2.7e3	7.2e3	4.8e3	2	1.3e8	7.0e7	>3e8	2.0e7
1e−1	15	1.0e4	7.7e3	1.3e4	1.0e4	1	2.8e8	1.3e8	>3e8	2.0e7
1e−3	15	3.3e4	2.3e4	4.5e4	3.3e4	0	*47e−1*	*30e−2*	*81e−1*	5.6e6
1e−5	15	1.2e5	8.7e4	1.6e5	1.2e5	.	.	.	.	.
1e−8	15	5.1e5	4.0e5	6.2e5	5.1e5	.	.	.	.	.

Δf	f_{108} in 5-D, N=15, mFE=5.01e6					f_{108} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.1e4	6.0e3	1.6e4	1.1e4	15	4.4e6	3.8e6	5.1e6	4.4e6
1	15	8.4e4	6.0e4	1.1e5	8.4e4	8	2.6e7	1.8e7	4.1e7	1.2e7
1e−1	15	3.8e5	3.0e5	4.6e5	3.8e5	2	1.4e8	7.1e7	>3e8	2.0e7
1e−3	15	1.3e6	1.0e6	1.6e6	1.3e6	0	*85e−2*	*96e−3*	*23e−1*	7.9e6
1e−5	10	4.7e6	3.4e6	6.8e6	2.8e6	.	.	.	.	.
1e−8	3	2.4e7	1.5e7	7.3e7	5.0e6	.	.	.	.	.

Δf	f_{110} in 5-D, N=15, mFE=5.01e6					f_{110} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	4.5e3	2.7e3	6.4e3	4.5e3	0	*18e+0*	*18e+0*	*18e+0*	8.9e6
1	15	3.0e5	2.1e5	4.0e5	3.0e5	.	.	.	.	.
1e−1	9	5.5e6	3.7e6	8.5e6	2.5e6	.	.	.	.	.
1e−3	6	1.0e7	6.6e6	1.8e7	3.2e6	.	.	.	.	.
1e−5	5	1.2e7	7.9e6	2.3e7	3.6e6	.	.	.	.	.
1e−8	4	1.5e7	9.2e6	3.4e7	3.3e6	.	.	.	.	.

Δf	f_{112} in 5-D, N=15, mFE=5.01e6					f_{112} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	2.5e2	2.3e2	2.7e2	2.5e2	13	1.4e7	1.2e7	1.7e7	1.1e7
1	15	1.5e5	1.1e5	2.0e5	1.5e5	7	3.6e7	2.6e7	5.7e7	1.6e7
1e−1	15	1.2e6	8.6e5	1.5e6	1.2e6	7	3.6e7	2.6e7	5.6e7	1.6e7
1e−3	15	1.9e6	1.6e6	2.3e6	1.9e6	7	3.6e7	2.6e7	5.6e7	1.6e7
1e−5	15	2.2e6	1.9e6	2.6e6	2.2e6	7	3.6e7	2.6e7	5.5e7	1.6e7
1e−8	13	3.6e6	2.9e6	4.3e6	3.0e6	7	3.6e7	2.6e7	5.5e7	1.6e7

Δf	f_{114} in 5-D, N=15, mFE=5.01e6					f_{114} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	8.1e3	5.8e3	1.0e4	8.1e3	13	8.8e6	6.7e6	1.1e7	7.9e6
1	15	2.1e5	1.6e5	2.7e5	2.1e5	1	2.9e8	1.4e8	>3e8	2.0e7
1e−1	15	8.3e5	6.2e5	1.1e6	8.3e5	0	*27e−1*	*11e−1*	*11e+0*	7.9e6
1e−3	12	3.5e6	2.7e6	4.7e6	2.6e6	.	.	.	.	.
1e−5	12	3.5e6	2.7e6	4.8e6	2.6e6	.	.	.	.	.
1e−8	12	3.6e6	2.7e6	4.7e6	2.7e6	.	.	.	.	.

Δf	f_{116} in 5-D, N=15, mFE=153370					f_{116} in 20-D, N=15, mFE=4.41e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	2.3e4	1.7e4	2.9e4	2.3e4	15	1.9e6	1.6e6	2.2e6	1.9e6
1	15	4.7e4	3.3e4	6.0e4	4.7e4	15	2.0e6	1.7e6	2.4e6	2.0e6
1e−1	15	5.6e4	4.4e4	7.0e4	5.6e4	15	2.2e6	1.9e6	2.6e6	2.2e6
1e−3	15	6.3e4	5.1e4	7.6e4	6.3e4	15	2.6e6	2.2e6	3.0e6	2.6e6
1e−5	15	7.8e4	6.6e4	9.0e4	7.8e4	15	2.6e6	2.3e6	3.0e6	2.6e6
1e−8	15	8.6e4	7.6e4	9.6e4	8.6e4	15	2.9e6	2.5e6	3.3e6	2.9e6

Δf	f_{118} in 5-D, N=15, mFE=756125					f_{118} in 20-D, N=15, mFE=3.29e6				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	1.2e3	2.9e2	2.1e3	1.2e3	15	1.6e4	1.1e4	2.2e4	1.6e4
1	15	3.8e3	2.3e3	5.4e3	3.8e3	15	5.2e4	3.8e4	6.7e4	5.2e4
1e−1	15	1.2e4	7.6e3	1.6e4	1.2e4	15	1.2e5	9.1e4	1.5e5	1.2e5
1e−3	15	4.4e4	3.7e4	5.2e4	4.4e4	15	9.1e5	7.7e5	1.1e6	9.1e5
1e−5	15	1.5e5	1.1e5	1.9e5	1.5e5	15	1.4e6	1.3e6	1.6e6	1.4e6
1e−8	15	4.3e5	3.5e5	5.1e5	4.3e5	15	1.6e6	1.3e6	1.8e6	1.6e6

Δf	f_{120} in 5-D, N=15, mFE=5.01e6					f_{120} in 20-D, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT$_{\text{succ}}$	#	ERT	10%	90%	RT$_{\text{succ}}$
10	15	2.0e1	1.5e1	2.4e1	2.0e1	15	3.7e5	2.8e5	4.5e5	3.7e5
1	15	7.0e4	2.5e4	1.2e5	7.0e4	10	2.1e7	1.6e7	2.9e7	1.4e7
1e−1	15	6.3e5	3.4e5	9.7e5	6.3e5	0	*39e−2*	*12e−2*	*24e−1*	8.9e6
1e−3	7	9.4e6	7.0e6	1.4e7	4.6e6	.	.	.	.	.
1e−5	0	*13e−4*	*22e−5*	*67e−4*	3.5e6	.	.	.	.	.
1e−8	.	.	.	.	.	.	.	.	.	.

Table 2: iAMaLGaM: Shown are, for functions f_{101}-f_{120} and for a given target difference to the optimal function value Δf: the number of successful trials (#); the expected running time to surpass $f_{\text{opt}} + \Delta f$ (ERT, see Figure 1); the 10%-tile and 90%-tile of the bootstrap distribution of ERT; the average number of function evaluations in successful trials or, if none was successful, as last entry the median number of function evaluations to reach the best function value (RT$_{\text{succ}}$). If $f_{\text{opt}} + \Delta f$ was never reached, figures in *italics* denote the best achieved Δf-value of the median trial and the 10% and 90%-tile trial. Furthermore, N denotes the number of trials, and mFE denotes the maximum of number of function evaluations executed in one trial. See Figure 1 for the names of functions.

Δf	**f_{121} in 5-D**, N=15, mFE=2.71e6					**f_{121} in 20-D**, N=15, mFE=3.04e6				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.8e1	1.3e1	2.3e1	1.8e1	15	1.6e3	1.5e3	1.6e3	1.6e3
1	15	2.0e2	1.8e2	2.2e2	2.0e2	15	4.6e3	4.4e3	4.8e3	4.6e3
1e−1	15	3.3e3	6.7e2	6.0e3	3.3e3	15	6.7e4	4.6e4	8.9e4	6.7e4
1e−3	15	4.1e4	3.0e4	5.3e4	4.1e4	15	2.3e5	1.9e5	2.7e5	2.3e5
1e−5	15	1.6e5	1.3e5	2.0e5	1.6e5	15	5.1e5	3.9e5	6.2e5	5.1e5
1e−8	15	9.7e5	7.5e5	1.2e6	9.7e5	15	1.2e6	1.1e6	1.4e6	1.2e6

Δf	**f_{122} in 5-D**, N=15, mFE=733298					**f_{122} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.3e1	1.0e1	1.7e1	1.3e1	15	9.5e2	7.9e2	1.1e3	9.5e2
1	15	8.4e3	4.5e3	1.2e4	8.4e3	15	8.5e5	7.0e5	1.0e6	8.5e5
1e−1	15	5.1e4	4.1e4	6.2e4	5.1e4	15	2.6e6	2.2e6	3.0e6	2.6e6
1e−3	15	1.1e5	8.7e4	1.3e5	1.1e5	15	4.6e6	4.5e6	4.7e6	4.6e6
1e−5	15	2.0e5	1.9e5	2.2e5	2.0e5	11	1.3e7	9.3e6	1.9e7	8.7e6
1e−8	15	3.7e5	3.0e5	4.5e5	3.7e5	7	3.2e7	2.2e7	5.2e7	1.3e7

Δf	**f_{123} in 5-D**, N=15, mFE=5.01e6					**f_{123} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	2.0e1	1.4e1	2.6e1	2.0e1	15	2.0e3	1.4e3	2.6e3	2.0e3
1	15	1.4e5	9.2e4	1.9e5	1.4e5	1	2.9e8	1.4e8	>3e8	2.0e7
1e−1	5	1.2e7	7.4e6	2.2e7	3.4e6	0	*23e−1*	*12e−1*	*32e−1*	8.9e6
1e−3	0	*15e−2*	*74e−3*	*17e−2*	2.2e6	.	.	.	.	.
1e−5	.	.	.	.	.	.	.	.	.	.
1e−8	.	.	.	.	.	.	.	.	.	.

Δf	**f_{124} in 5-D**, N=15, mFE=3.18e6					**f_{124} in 20-D**, N=15, mFE=5.04e6				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	2.0e1	1.6e1	2.4e1	2.0e1	15	8.8e2	7.8e2	9.9e2	8.8e2
1	15	5.0e3	2.3e3	7.8e3	5.0e3	15	2.1e4	1.0e4	3.1e4	2.1e4
1e−1	15	1.5e4	1.1e4	2.0e4	1.5e4	15	1.4e5	1.3e5	1.4e5	1.4e5
1e−3	15	2.0e5	1.6e5	2.5e5	2.0e5	15	5.8e5	4.6e5	6.9e5	5.8e5
1e−5	15	8.5e5	7.2e5	9.8e5	8.5e5	15	1.3e6	1.0e6	1.6e6	1.3e6
1e−8	15	1.9e6	1.6e6	2.2e6	1.9e6	15	2.0e6	1.5e6	2.5e6	2.0e6

Δf	**f_{125} in 5-D**, N=15, mFE=5.01e6					**f_{125} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.1e0	1.0e0	1.1e0	1.1e0	15	1.1e0	1.0e0	1.3e0	1.1e0
1	15	3.7e1	2.9e1	4.5e1	3.7e1	15	1.0e3	9.4e2	1.1e3	1.0e3
1e−1	15	6.8e3	3.9e3	1.0e4	6.8e3	0	*24e−2*	*15e−2*	*28e−2*	1.4e7
1e−3	12	3.1e6	2.3e6	4.1e6	2.3e6	.	.	.	.	.
1e−5	9	5.5e6	4.0e6	8.0e6	3.1e6	.	.	.	.	.
1e−8	9	5.5e6	4.0e6	8.1e6	3.1e6	.	.	.	.	.

Δf	**f_{126} in 5-D**, N=15, mFE=5.01e6					**f_{126} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.0e0	1.0e0	1.0e0	1.0e0	15	1.0e0	1.0e0	1.0e0	1.0e0
1	15	4.5e1	3.7e1	5.3e1	4.5e1	15	1.3e3	1.2e3	1.4e3	1.3e3
1e−1	15	3.0e4	1.8e4	4.4e4	3.0e4	0	*31e−2*	*29e−2*	*33e−2*	8.9e6
1e−3	0	*15e−3*	*11e−3*	*28e−3*	1.4e6	.	.	.	.	.
1e−5	.	.	.	.	.	.	.	.	.	.
1e−8	.	.	.	.	.	.	.	.	.	.

Δf	**f_{127} in 5-D**, N=15, mFE=5.01e6					**f_{127} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.1e0	1.0e0	1.3e0	1.1e0	15	1.1e0	1.0e0	1.3e0	1.1e0
1	15	4.0e1	3.4e1	4.6e1	4.0e1	15	7.6e2	7.1e2	8.0e2	7.6e2
1e−1	15	2.7e3	7.0e2	4.7e3	2.7e3	15	1.5e6	9.7e5	2.0e6	1.5e6
1e−3	14	1.8e6	1.4e6	2.2e6	1.7e6	0	*83e−4*	*36e−4*	*40e−3*	2.0e7
1e−5	9	5.3e6	4.1e6	7.4e6	3.4e6	.	.	.	.	.
1e−8	5	1.2e7	8.5e6	2.2e7	4.6e6	.	.	.	.	.

Δf	**f_{128} in 5-D**, N=15, mFE=2.12e6					**f_{128} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.4e2	1.0e2	1.7e2	1.4e2	15	2.2e6	1.7e6	2.7e6	2.2e6
1	15	2.0e5	1.2e5	2.7e5	2.0e5	11	1.6e7	1.2e7	2.1e7	1.2e7
1e−1	15	3.6e5	2.0e5	5.4e5	3.6e5	10	1.8e7	1.3e7	2.5e7	1.2e7
1e−3	15	3.7e5	2.0e5	5.4e5	3.7e5	10	1.8e7	1.4e7	2.5e7	1.2e7
1e−5	15	3.7e5	2.1e5	5.5e5	3.7e5	10	1.9e7	1.4e7	2.5e7	1.2e7
1e−8	15	3.8e5	2.1e5	5.6e5	3.8e5	10	1.9e7	1.4e7	2.6e7	1.3e7

Δf	**f_{129} in 5-D**, N=15, mFE=5.00e6					**f_{129} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.8e2	1.4e2	2.1e2	1.8e2	2	1.4e8	7.3e7	>3e8	2.0e7
1	15	2.1e5	1.3e5	2.9e5	2.1e5	1	2.9e8	1.4e8	>3e8	2.0e7
1e−1	15	6.9e5	3.9e5	1.0e6	6.9e5	0	*23e+0*	*26e−1*	*28e+0*	1.1e7
1e−3	15	1.4e6	9.3e5	1.9e6	1.4e6	.	.	.	.	.
1e−5	15	1.7e6	1.2e6	2.1e6	1.7e6	.	.	.	.	.
1e−8	12	3.0e6	2.2e6	4.1e6	2.3e6	.	.	.	.	.

Δf	**f_{130} in 5-D**, N=15, mFE=3.52e6					**f_{130} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.1e2	9.6e1	1.3e2	1.1e2	15	3.5e4	4.8e3	6.5e4	3.5e4
1	15	1.3e5	6.6e4	1.9e5	1.3e5	8	2.0e7	1.4e7	3.0e7	1.3e7
1e−1	15	4.2e5	1.5e5	7.2e5	4.2e5	8	2.1e7	1.4e7	3.0e7	1.3e7
1e−3	15	4.3e5	1.7e5	7.1e5	4.3e5	8	2.1e7	1.5e7	3.1e7	1.3e7
1e−5	15	4.9e5	2.2e5	8.1e5	4.9e5	8	2.1e7	1.5e7	3.1e7	1.3e7
1e−8	15	5.7e5	2.7e5	8.8e5	5.7e5	8	2.2e7	1.6e7	3.2e7	1.3e7

Table 3: AMaLGaM: Shown are, for functions f_{121}-f_{130} and for a given target difference to the optimal function value Δf: the number of successful trials (#); the expected running time to surpass $f_{\rm opt} + \Delta f$ (ERT, see Figure 1); the 10%-tile and 90%-tile of the bootstrap distribution of ERT; the average number of function evaluations in successful trials or, if none was successful, as last entry the median number of function evaluations to reach the best function value (RT_{succ}). If $f_{\rm opt} + \Delta f$ was never reached, figures in *italics* denote the best achieved Δf-value of the median trial and the 10% and 90%-tile trial. Furthermore, N denotes the number of trials, and mFE denotes the maximum of number of function evaluations executed in one trial. See Figure 1 for the names of functions.

Δf	**f_{121} in 5-D**, N=15, mFE=3.09e6					**f_{121} in 20-D**, N=15, mFE=3.60e6				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.9e1	1.3e1	2.5e1	1.9e1	15	8.5e2	7.9e2	9.1e2	8.5e2
1	15	1.2e2	1.1e2	1.3e2	1.2e2	15	9.5e3	6.5e3	1.2e4	9.5e3
1e−1	15	1.5e3	3.4e2	2.8e3	1.5e3	15	8.2e4	4.2e4	1.2e5	8.2e4
1e−3	15	7.8e4	5.6e4	1.0e5	7.8e4	15	1.1e6	9.2e5	1.4e6	1.1e6
1e−5	15	4.4e5	3.8e5	5.1e5	4.4e5	15	1.7e6	1.5e6	2.0e6	1.7e6
1e−8	15	1.6e6	1.4e6	1.9e6	1.6e6	15	2.3e6	2.0e6	2.6e6	2.3e6

Δf	**f_{122} in 5-D**, N=15, mFE=2.00e6					**f_{122} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.3e1	9.4e0	1.7e1	1.3e1	15	6.9e2	5.7e2	8.3e2	6.9e2
1	15	2.1e4	1.3e4	2.9e4	2.1e4	15	2.3e6	2.0e6	2.6e6	2.3e6
1e−1	15	1.3e5	1.0e5	1.5e5	1.3e5	15	4.4e6	3.8e6	5.1e6	4.4e6
1e−3	15	2.1e5	1.9e5	2.3e5	2.1e5	15	8.3e6	7.4e6	9.1e6	8.3e6
1e−5	15	3.1e5	2.5e5	3.7e5	3.1e5	8	2.8e7	2.1e7	4.1e7	1.5e7
1e−8	15	5.3e5	3.9e5	6.9e5	5.3e5	1	2.9e8	1.4e8	>3e8	2.0e7

Δf	**f_{123} in 5-D**, N=15, mFE=5.01e6					**f_{123} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	2.4e1	1.2e1	3.7e1	2.4e1	15	1.3e4	5.6e3	2.0e4	1.3e4
1	15	3.0e5	2.4e5	3.6e5	3.0e5	0	*23e−1*	*13e−1*	*43e−1*	8.9e6
1e−1	5	1.3e7	9.1e6	2.3e7	4.8e6	.	.	.	.	.
1e−3	0	*18e−2*	*34e−3*	*24e−2*	3.5e6	.	.	.	.	.
1e−5	.	.	.	.	.	.	.	.	.	.
1e−8	.	.	.	.	.	.	.	.	.	.

Δf	**f_{124} in 5-D**, N=15, mFE=5.01e6					**f_{124} in 20-D**, N=15, mFE=1.24e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.1e1	7.4e0	1.4e1	1.1e1	15	5.4e2	4.5e2	6.1e2	5.4e2
1	15	3.0e3	1.7e3	4.3e3	3.0e3	15	1.5e4	1.1e4	2.0e4	1.5e4
1e−1	15	4.2e4	3.5e4	4.9e4	4.2e4	15	7.6e5	6.3e5	8.9e5	7.6e5
1e−3	15	3.5e5	2.8e5	4.3e5	3.5e5	15	2.2e6	1.9e6	2.5e6	2.2e6
1e−5	14	2.6e6	2.1e6	3.1e6	2.4e6	15	2.4e6	2.1e6	2.7e6	2.4e6
1e−8	13	3.4e6	2.8e6	4.0e6	3.0e6	15	3.5e6	2.8e6	4.3e6	3.5e6

Δf	**f_{125} in 5-D**, N=15, mFE=5.01e6					**f_{125} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.2e0	1.1e0	1.3e0	1.2e0	15	1.1e0	1.0e0	1.1e0	1.1e0
1	15	2.4e1	2.0e1	2.8e1	2.4e1	15	6.8e2	6.1e2	7.5e2	6.8e2
1e−1	15	6.4e3	4.2e3	8.8e3	6.4e3	0	*24e−2*	*17e−2*	*29e−2*	7.9e6
1e−3	8	6.9e6	5.2e6	1.0e7	3.8e6	.	.	.	.	.
1e−5	5	1.3e7	8.9e6	2.3e7	4.9e6	.	.	.	.	.
1e−8	5	1.3e7	8.9e6	2.3e7	4.9e6	.	.	.	.	.

Δf	**f_{126} in 5-D**, N=15, mFE=5.01e6					**f_{126} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.0e0	1.0e0	1.0e0	1.0e0	15	1.1e0	1.0e0	1.3e0	1.1e0
1	15	3.8e1	2.7e1	4.9e1	3.8e1	15	5.7e3	2.4e3	9.4e3	5.7e3
1e−1	15	6.9e4	5.1e4	8.9e4	6.9e4	0	*34e−2*	*31e−2*	*37e−2*	1.0e7
1e−3	0	*16e−3*	*74e−4*	*25e−3*	2.2e6	.	.	.	.	.
1e−5	.	.	.	.	.	.	.	.	.	.
1e−8	.	.	.	.	.	.	.	.	.	.

Δf	**f_{127} in 5-D**, N=15, mFE=5.01e6					**f_{127} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.3e0	1.0e0	1.5e0	1.3e0	15	1.0e0	1.0e0	1.0e0	1.0e0
1	15	2.4e1	2.0e1	2.8e1	2.4e1	15	5.6e2	5.0e2	6.2e2	5.6e2
1e−1	15	9.8e3	7.1e3	1.2e4	9.8e3	15	3.3e6	2.6e6	4.1e6	3.3e6
1e−3	8	5.8e6	4.4e6	8.1e6	3.8e6	1	3.0e8	1.5e8	>3e8	2.0e7
1e−5	4	1.6e7	9.5e6	3.5e7	3.1e6	1	3.0e8	1.5e8	>3e8	2.0e7
1e−8	1	7.1e7	3.3e7	>7e7	5.0e6	1	3.0e8	1.5e8	>3e8	2.0e7

Δf	**f_{128} in 5-D**, N=15, mFE=912091					**f_{128} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	9.1e2	1.1e2	1.7e3	9.1e2	13	8.6e6	6.4e6	1.1e7	7.7e6
1	15	1.5e5	5.7e4	2.4e5	1.5e5	4	6.6e7	4.0e7	1.4e8	1.6e7
1e−1	15	1.7e5	7.6e4	2.6e5	1.7e5	1	2.9e8	1.4e8	>3e8	8.6e6
1e−3	15	1.8e5	9.7e4	2.8e5	1.8e5	1	2.9e8	1.4e8	>3e8	8.6e6
1e−5	15	1.8e5	9.5e4	2.8e5	1.8e5	1	2.9e8	1.4e8	>3e8	8.7e6
1e−8	15	1.9e5	9.7e4	2.9e5	1.9e5	1	2.9e8	1.4e8	>3e8	8.7e6

Δf	**f_{129} in 5-D**, N=15, mFE=5.01e6					**f_{129} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	1.6e3	1.4e2	2.9e3	1.6e3	0	*31e+0*	*22e+0*	*41e+0*	8.9e6
1	15	2.7e5	1.2e5	4.3e5	2.7e5	.	.	.	.	.
1e−1	15	7.7e5	5.6e5	9.9e5	7.7e5	.	.	.	.	.
1e−3	15	1.3e6	9.8e5	1.7e6	1.3e6	.	.	.	.	.
1e−5	12	3.0e6	2.2e6	4.0e6	2.3e6	.	.	.	.	.
1e−8	5	1.2e7	7.7e6	2.2e7	4.0e6	.	.	.	.	.

Δf	**f_{130} in 5-D**, N=15, mFE=837591					**f_{130} in 20-D**, N=15, mFE=2.00e7				
	#	ERT	10%	90%	RT_{succ}	#	ERT	10%	90%	RT_{succ}
10	15	8.0e1	6.7e1	9.3e1	8.0e1	15	2.7e4	1.1e4	4.5e4	2.7e4
1	15	1.1e5	5.3e4	1.7e5	1.1e5	13	6.9e6	4.2e6	9.6e6	6.9e6
1e−1	15	1.7e5	1.0e5	2.4e5	1.7e5	12	9.5e6	6.2e6	1.4e7	7.8e6
1e−3	15	2.1e5	1.3e5	2.9e5	2.1e5	10	1.7e7	1.2e7	2.4e7	1.1e7
1e−5	15	2.5e5	1.8e5	3.2e5	2.5e5	7	3.2e7	2.3e7	5.1e7	1.5e7
1e−8	15	3.1e5	2.3e5	3.8e5	3.1e5	3	8.3e7	4.7e7	2.7e8	1.4e7

Table 4: iAMaLGaM: Shown are, for functions f_{121}-f_{130} and for a given target difference to the optimal function value Δf: the number of successful trials (#); the expected running time to surpass $f_{\rm opt} + \Delta f$ (ERT, see Figure 1); the 10%-tile and 90%-tile of the bootstrap distribution of ERT; the average number of function evaluations in successful trials or, if none was successful, as last entry the median number of function evaluations to reach the best function value (RT_{succ}). If $f_{\rm opt} + \Delta f$ was never reached, figures in *italics* denote the best achieved Δf-value of the median trial and the 10% and 90%-tile trial. Furthermore, N denotes the number of trials, and mFE denotes the maximum of number of function evaluations executed in one trial. See Figure 1 for the names of functions.