Comparison Tables: BBOB 2015 Testbed in 40-D

The BBOBies

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Abstract

This document provides tabular results of the workshop on Black-Box Optimization Benchmarking held at GECCO 2015, see http://coco.gforge.inria.fr/doku.php?id=bbob-2015. Overall, 18 algorithms have been tested on 24 benchmark functions in dimensions between 2 and 20. Only three of them have been tested on the optional instances in dimension 40. A description of the used objective functions can be found in [7, 5]. The experimental set-up is described in [6].

The performance measure provided in the following tables is the expected number of objective function evaluations to reach a given target function value (ERT, expected running time), divided by the respective value for the best algorithm in BBOB-2009 (see [2]) if an algorithm from BBOB-2009 reached the given target function value. The ERT value is given otherwise (ERT $_{\rm best}$ is noted as infinite). See [6] for details on how ERT is obtained. Bold entries in the table correspond to values below 3 or the top-three best values. Table 1 gives an overview on all algorithms submitted to the noise-free testbed at GECCO 2015.

Table 1: Names and references of all algorithms submitted for the noise-free testbed

testbed algorithm short	paper	reference
name	pupor	rotoronoo
BSifeg	Dimension Selection in Axis-Parallel Brent-STEP Method for Black-	[9]
	Box Optimization of Separable Continuous Functions	
BSif	Dimension Selection in Axis-Parallel Brent-STEP Method for Black-	[9]
	Box Optimization of Separable Continuous Functions	
BSqi	Dimension Selection in Axis-Parallel Brent-STEP Method for Black-	[9]
- 20	Box Optimization of Separable Continuous Functions	[0]
BSrr	Dimension Selection in Axis-Parallel Brent-STEP Method for Black-	[9]
	Box Optimization of Separable Continuous Functions	
CMA-CSA	Benchmarking IPOP-CMA-ES-TPA and IPOP-CMA-ES-MSR on the BBOB Noiseless Testbed	[1]
CMA-MSR	Benchmarking IPOP-CMA-ES-TPA and IPOP-CMA-ES-MSR on the BBOB Noiseless Testbed	[1]
CMA-TPA	Benchmarking IPOP-CMA-ES-TPA and IPOP-CMA-ES-MSR on the BBOB Noiseless Testbed	[1]
GP1-CMAES	SBenchmarking Gaussian Processes and Random Forests Surrogate Models on the BBOB Noiseless Testbed	[3]
GP5-CMAES	Benchmarking Gaussian Processes and Random Forests Surrogate Models on the BBOB Noiseless Testbed	[3]
IPOPCMAv3p61	Benchmarking Gaussian Processes and Random Forests Surrogate Models on the BBOB Noiseless Testbed	[3]
LHD-10xDefault- MATSuMoT	The Impact of Initial Designs on the Performance of MATSuMoTo on the Noiseless BBOB-2015 Testbed: A Preliminary Study	[4]
LHD-2xDefault- MATSuMoTo	The Impact of Initial Designs on the Performance of MATSuMoTo on the Noiseless BBOB-2015 Testbed: A Preliminary Study	[4]
RAND-2xDefault- MATSuMoTo	The Impact of Initial Designs on the Performance of MATSuMoTo on the Noiseless BBOB-2015 Testbed: A Preliminary Study	[4]
RF1-CMAES	Benchmarking Gaussian Processes and Random Forests Surrogate Models on the BBOB Noiseless Testbed	[3]
RF5-CMAES	Benchmarking Gaussian Processes and Random Forests Surrogate Models on the BBOB Noiseless Testbed	[3]
Sifeg	Dimension Selection in Axis-Parallel Brent-STEP Method for Black- Box Optimization of Separable Continuous Functions	[9]
Sif	Dimension Selection in Axis-Parallel Brent-STEP Method for Black- Box Optimization of Separable Continuous Functions	[9]
Srr	Dimension Selection in Axis-Parallel Brent-STEP Method for Black-Box Optimization of Separable Continuous Functions	[9]

Table 2: 40-D, running time excess ERT/ERT_{best 2009} on f_1 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#suco
f1	83	83	83	83	83	83	83	30/30
CMA-CSA	10(0.7)	16(1)	22(1)	28(1)	34(3)	46(2)	58(2)	15/15
CMA-MSR	10(0.8)	16(1.0)	23(1)	29(0.9)	35(2)	48(2)	60(3)	15/15
CMA-TPA	6.7 (0.6)*4	11 (1.0)*4	$14(0.8)^{*4}$	18 (1)*4	$22(2)^{*4}$	31 (2)*4	$39(2)^{*4}$	15/15
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Table 3: 40-D, running time excess ERT/ERT_{best 2009} on f_2 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f2	796	797	799	799	800	802	804	15/15
CMA-CSA	37 (2)	$43(2)^{*2}$	47 (3)*3	51 (3)*3	54 (3)*3	$57(2)^{*4}$	$59_{(2)}^{\star 4}$	15/15
CMA-MSR	45(6)	53(3)	58(4)	62(4)	64(4)	67(3)	68(1)	15/15
CMA-TPA	41(6)	50(5)	56(4)	61(5)	65(4)	67(2)	68(2)	15/15

Table 4: 40-D, running time excess ERT/ERT_{best 2009} on f_3 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f3	15526	15602	15612	15641	15646	15651	15656	15/15
CMA-CSA		∞	∞	∞	∞	∞	∞ 4e6	0/15
CMA-MSF	11 (10)*4	66 (78)*4	142 (116)*4	$144(223)^{\star 4}$	$147 (197)^{*4}$	$154(82)^{\star 4}$	160 (140)*4	12/15
CMA-TPA	1829(1740)	∞	∞	∞	∞	∞	∞ 4e6	0/15

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Table 5: 40-D, running time excess ERT/ERT_{best 2009} on f_4 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f4	15536	15601	15659	15678	15703	15733	2.8e5	9/15
CMA-CSA	∞	∞	∞	∞	∞	∞	∞ 4e6	0/15
CMA-MSR	∞	∞	∞	∞	∞	∞	∞ 4e6	0/15
CMA-TPA	$ \infty $	∞	∞	∞	∞	∞	∞ 4e6	0/15

Table 6: 40-D, running time excess ERT/ERT_{best 2009} on f_5 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f5	98	116	120	121	121	121	121	15/15
CMA-CSA	4.6(0.5)	4.5(0.4)	4.4(0.2)	4.4(0.4)	4.4(0.4)	4.4(0.3)	4.4(0.5)	15/15
CMA-MSR	3.9(0.7)	3.7(0.4)	3.6(0.6)	3.6(0.5)	3.6(0.4)	3.6(0.8)	3.6(0.7)	15/15
CMA-TPA	3.8 (0.6)	3.6 (0.6)	3.5 (0.6)	3.5 (0.5)	3.6(0.6)	3.6(0.5)	3.6(0.6)	15/15

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$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f6	3507	5523	7168	9470	11538	15007	19222	15/15
CMA-CSA	1.6(0.1)	1.5(0.1)	1.4(0.1)	$1.3(0.1)^{*3}$	1.3(0.1)*4	$1.3_{(0.1)}^{\star 4}$	$1.3(0.1)^{*4}$	15/15
CMA-MSR	3.7(2)	7.4(4)	28(21)	43(1)	36(0.8)	31(1)	27(1)	15/15
CMA-TPA	1.6 (0.4)	1.6(0.5)	1.8(0.4)	1.9(0.4)	2.0(0.6)	2.5(0.4)	2.8(0.7)	15/15

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Table 8: 40-D, running time excess ERT/ERT_{best 2009} on f_7 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#suco
f7	10698	17839	41037	66294	66294	66294	68145	15/15
CMA-CSA	1.2(0.6)	2.8 (0.1)	1.5(0.5)	0.97 (0.3)	0.97 (0.2)	0.97 (0.3)	0.95 (0.3)	15/15
CMA-MSR	3.0(1)	3.9(1)	2.1(0.6)	1.4(0.5)	1.4(0.3)	1.4(0.4)	1.4(0.4)	15/15
CMA-TPA	3.9(9)	3.7(0.2)	1.8(2)	1.2(2)	1.2(3)	1.2(3)	1.2(0.2)	15/15

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f8	7080	10655	11012	11265	11430	11701	11969	15/15
CMA-CSA	5.4 (1)	5.5(2)	5.6(4)	5.6 (3)	5.7(0.8)	5.6(2)	5.6(3)	15/15
CMA-MSR	5.8(0.8)	5.5 (2)	5.6 (2)	5.6(1)	5.6(0.8)	5.6(0.3)	5.6 (2)	15/15
CMA-TPA	5.7(0.7)	5.8(1)	5.9(0.3)	5.9(0.3)	5.9(0.4)	5.9(3)	5.8(2)	15/15

Table 10: 40-D, running time excess ERT/ERT_{best 2009} on f_9 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f9	6122	12982	13300	13496	13651	13909	14142	15/15
CMA-CSA	6.3 (0.8)	4.2 (2)	4.4(2)	4.4(2)	4.5 (2)	4.5 (2)	4.5 (2)	15/15
CMA-MSR	6.9(0.5)	4.6(0.1)	4.8(0.2)	4.8(2)	4.8(2)	4.8(0.1)	4.8(1)	15/15
CMA-TPA	6.4(1)	4.8(0.3)	4.9(3)	4.9(3)	4.9(2)	4.9(3)	4.9(3)	15/15

Table 11: 40-D, running time excess ERT/ERT_{best 2009} on f_{10} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f10	25890	30368	36796	51579	56007	65128	70824	15/15
CMA-CSA	1.2(0.1)	$1.2_{(0.1)}^{\star 2}$	$1.0_{(0.1)}^{*3}$	$0.79(0.0)^{*4}$	$0.77(0.0)^{*4}$	$0.70(0.0)^{*4}$	$0.67(0.0)^{*4}$	15/15
CMA-MSR	1.3(0.1)	1.3(0.1)	1.2(0.1)	0.95(0.1)	0.93(0.1)	0.83(0.0)	0.78(9e-3)	15/15
CMA-TPA	1.3(0.2)	1.3(0.2)	1.2(0.1)	0.94(0.1)	0.91(0.1)	0.84(0.0)	0.78(0.0)	15/15

Table 12: 40-D, running time excess ERT/ERT_{best 2009} on f_{11} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f11	2368	4855	11681	25315	29749	38949	48211	15/15
CMA-CSA	5.0(0.1)	2.6(0.1)	1.2(0.0)	0.57(0.0)	0.51(0.0)	0.42(0.0)	0.37(0.0)	15/15
CMA-MSR	4.9(0.2)	2.8(0.1)	1.3(0.0)	0.64(0.0)	0.57(0.0)	0.48(0.0)	0.42(0.0)	15/15
${\rm CMA\text{-}TPA}$	$4.6_{(0.2)}^{*2}$	$2.5(0.1)^{\star 2}$	1.1(0.0)	$\boldsymbol{0.56} (8\mathrm{e}\text{-}3)$	0.50 (0.0)	0.41(5e-3)	0.36(7e-3)	15/15

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f12	4169	7452	9174	10751	13146	22758	25192	15/15
${ m CMA\text{-}CSA}$	1.1 (0.0)	1.1(1)	1.8(0.7)	1.9(0.7)	1.9(0.5)	1.4(0.2)	1.4(0.3)	15/15
CMA-MSR	2.0(1)	2.4(2)	2.7(0.6)	2.6(0.8)	2.5(0.9)	1.8(0.2)	1.8(0.6)	15/15
${ m CMA-TPA}$	1.7(2)	1.7(2)	1.9(2)	2.0(0.8)	1.9(0.7)	1.4(0.5)	1.4(0.4)	15/15

Table 14: 40-D, running time excess ERT/ERT_{best 2009} on f_{13} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f13	2029	6916	8734	11861	71936	98467	1.2e5	15/15
CMA-CSA	2.5(4)	2.5(1)	4.6 (3)	6.0(4)	1.2(0.4)	1.3(0.7)	1.7(0.4)	15/15
CMA-MSF	2.8(3)	4.3(2)	5.4(1)	5.3 (3)	1.4(0.6)	1.2(0.5)	1.4(0.5)	15/15
CMA-TPA	2.3 (3)	2.1(2)	5.7(4)	6.1(2)	1.2(0.3)	1.2(0.5)	1.5(1)	15/15

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f14	304	616	777	1105	2207	4825	57711	15/15
CMA-CSA	2.8(0.4)	2.6(0.3)	3.1(0.4)	3.8(0.2)	3.6(0.3)	4.0(0.3)	$0.59_{(0.0)}^{\star}$	15/15
CMA-MSR	2.4(0.5)	2.1(0.2)	2.4(0.2)	2.8(0.3)	2.5 (0.3)	3.6(0.2)	0.65(0.0)	15/15
CMA-TPA	2.2 (0.3)	1.9(0.1)	$2.2(0.2)^{\star 2}$	2.7 (0.2)	2.6(0.2)	3.6(0.2)	0.63(0.0)	15/15

Table 16: 40-D, running time excess ERT/ERT_{best 2009} on f_{15} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f15	1.9e5	7.9e5	1.0e6	1.1e6	1.1e6	1.1e6	1.1e6	15/15
CMA-CSA	0.91(0.2)	0.65 (0.2)	0.66(0.2)	0.67(0.2)	0.67 (0.3)	0.69 (0.2)	0.70 (0.2)	15/15
CMA-MSR	0.81(0.3)	0.81(0.3)	0.72(0.2)	0.74(0.2)	0.76(0.2)	0.80(0.2)	0.83(0.2)	15/15
CMA-TPA	$0.62_{(0.3)}$	0.69(0.3)	0.66 (0.2)	0.67 (0.2)	0.67(0.2)	0.69(0.2)	0.70(0.2)	15/15

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f16	5244	72122	3.2e5	7.1e5	1.4e6	2.0e6	2.0e6	15/15
CMA-CSA	1.0(0.3)	1.3(1.0)	0.69(0.4)	0.51(0.6)	0.34(0.3)	0.44(0.2)	0.47(0.4)	15/15
CMA-MSR	$0.43_{(0.1)}^{*2}$	1.3(0.3)	1.2(0.4)	1.3(1)	1.1(0.9)	1.0(0.6)	1.2(0.6)	14/15
CMA-TPA	1.3(0.1)	0.93 (0.5)	0.50 (0.4)	0.52(0.3)	0.31(0.2)	0.32 (0.2)	0.33 (0.2)	15/15

Table 18: 40-D, running time excess ERT/ERT_{best 2009} on f_{17} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f17	399	4220	14158	34948	51958	1.3e5	2.7e5	14/15
CMA-CSA	1.3(0.4)	0.56 (0.1)	0.95 (0.9)	1.1(0.3)	1.3(0.9)	0.82(0.1)	0.60 (0.3)	15/15
CMA-MSR	0.96(0.4)	7.3(8)	3.0(2)	1.4(1)	1.4(0.7)	1.00(0.4)	0.67(0.4)	15/15
CMA-TPA	0.93 (0.1)	5.0(7)	1.9(1)	1.1(0.6)	1.1(0.7)	0.82(0.4)	0.64(0.3)	15/15

Table 19: 40-D, running time excess ERT/ERT_{best 2009} on f_{18} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f18	1442	16998	47068	1.3e5	1.9e5	6.7e5	9.5e5	6/15
CMA-CSA	1.0(0.3)	$0.47{(0.8)}^{\star}$	0.98(0.4)	0.65(0.3)	0.67(0.5)	0.53(0.3)	0.40(0.2)	15/15
CMA-MSR	13(30)	1.8(2)	1.7(0.4)	1.0(0.7)	0.95(0.6)	1.0(3)	1.1(1)	13/15
CMA-TPA	1.5(3)	0.91(0.2)	0.87 (0.1)	0.57 (0.2)	0.59 (0.0)	0.34 (0.2)	0.30 (0.1)	15/15

Table 20: 40-D, running time excess ERT/ERT_{best 2009} on f_{19} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f19	1	1	1.4e6	1.7e7	2.6e7	4.5e7	4.5e7	8/15
CMA-CSA	435(146)	1.4e5(2e5)	1.0(0.7)	3.5 (8)	∞	∞	∞ 4e6	0/15
CMA-MSR	428(36)	2.2e5(2e5)	1.4(0.6)	∞	∞	∞	∞ 4e6	0/15
CMA-TPA	317 (77)*	1.4e5(2e5)	1.0(0.5)	3.6(3)	∞	∞	∞ 4e6	0/15

Table 21: 40-D, running time excess ERT/ERT_{best 2009} on f_{20} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f20	222	1.3e5	1.6e8	∞	∞	∞	∞	0
CMA-CSA	4.2(0.6)	$4.3(2)^{*4}$	$0.04_{(0.0)}^{*4}$	5.8e7(4e7)	5.8e7 (8e7)	5.8e7 (3e7)	5.9e7 (1e8)	1/15
CMA-MSR		∞	∞					0/15
CMA-TPA	$2.7_{(0.2)}^{*2}$	∞	∞					0/15

Table 22: 40-D, running time excess ERT/ERT_{best 2009} on f_{21} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f21	1044	21144	1.0e5	1.0e5	1.0e5	1.0e5	1.0e5	26/30
CMA-CS.	A 4.3(2)	233(204)	158(189)	158(189)	158(188)	157(240)	156(347)	2/15
CMA-MS	R 229(796)	312(194)	66 (82)	66 (98)	66 (97)	66 (48)	65 (56)	5/15
CMA-TP.	A 3.6(7)	224(136)	153(141)	152(217)	152(366)	151(255)	150(57)	2/15

Table 23: 40-D, running time excess ERT/ERT_{best 2009} on f_{22} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f22	3090	35442	6.5e5	6.5e5	6.5e5	6.5e5	6.5e5	8/30
CMA-CSA	87(93)	139(123)	∞	∞	∞	∞	∞ 2e6	0/15
CMA-MSR	77(0.7)	106(70)	∞	∞	∞	∞	$\propto 3e6$	0/15
CMA-TPA	1.6 (3)	80(234)	∞	∞	∞	∞	$\infty~2e6$	0/15

Table 24: 40-D, running time excess ERT/ERT_{best 2009} on f_{23} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f23	7.1	11925	75453	6.6e5	1.3e6	3.2e6	3.4e6	15/15
CMA-CSA	13(9)	5.7(6)	5.7(10)	3.7(0.4)	46(65)	18(9)	17(11)	1/15
CMA-MSR	12 (8)	0.11(0.0)*4	1.8 (2)	1.5 (1)	$1.6(0.4)^{\star 2}$	0.75 (0.2)	0.79 (0.0)	15/15
${\rm CMA\text{-}TPA}$	13(7)	5.7(2)	4.6(4)	2.6(0.9)	14(10)	5.6(7)	5.4(7)	3/15

Table 25: 40-D, running time excess ERT/ERT_{best 2009} on f_{24} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension.

$\Delta f_{ m opt}$	1e1	1e0	1e-1	1e-2	1e-3	1e-5	1e-7	#succ
f24	5.8e6	9.8e7	3.0e8	3.0e8	3.0e8	3.0e8	3.0e8	1/15
CMA-CSA	4.5(3)	∞	∞	∞	∞	∞	∞ 4e6	0/15
CMA-MSR	1.9 (2)	0.28 (0.3)	∞	∞	∞	∞	∞ 4e6	0/15
CMA-TPA	4.5(5)	∞	∞	∞	∞	∞	∞ 4e6	0/15

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