Comparison Tables: BBOB 2015 Testbed in 40-D (Expensive Setting)

The BBOBies
July 16, 2015

Abstract

This document provides tabular results of the workshop on Black-Box Optimization Benchmarking held at GECCO 2015 with a focus on benchmarking black-box algorithms for small function evaluation budgets ("expensive setting"), 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 testbod

testbed algorithm short name	paper	reference
BSifeg	Dimension Selection in Axis-Parallel Brent-STEP Method for Black- Box Optimization of Separable Continuous Functions	[9]
BSif	Dimension Selection in Axis-Parallel Brent-STEP Method for Black- Box Optimization of Separable Continuous Functions	[9]
BSqi	Dimension Selection in Axis-Parallel Brent-STEP Method for Black- Box Optimization of Separable Continuous Functions	[9]
BSrr	Dimension Selection in Axis-Parallel Brent-STEP Method for Black- Box Optimization of Separable Continuous Functions	[9]
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 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f1	2.5e+2:48	1.6e + 2:82	1.0e-8:83	1.0e-8:83	1.0e-8:83	15/15
CMA-CSA	2.0 (0.5)	2.3(0.9)	64(4)	64(2)	64(4)	15/15
CMA-MSR	2.6(0.9)	2.8(0.7)	66(3)	66(3)	66(2)	15/15
CMA-TPA	2.5(0.7)	2.3 (0.4)	43 (1)*4	$43(2)^{*4}$	${\bf 43}_{(2)}^{\star4}$	15/15

Table 3: 40-D, running time excess ERT/ERT_{best 2009} on f_2 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f2	1.0e + 7:39	6.3e+6:71	4.0e+5:121	2.5e+4:499	1.0e-8:1188	15/15
CMA-CSA	1.3(0.9)	1.9(0.9)	17(8)	12(1)	40 (1)*4	15/15
CMA-MSR	2.0(1)	1.8 (1)	8.0(2)	8.2(2)	47(0.9)	15/15
CMA-TPA	2.1(2)	2.2(0.8)	8.5(2)	8.9(3)	46(0.9)	15/15

Table 4: 40-D, running time excess ERT/ERT_{best 2009} on f_3 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f3	1.6e+3:68	1.0e + 3:222	6.3e + 2:471	4.0e+2:662	6.3e+1:6332	15/15
CMA-CSA	1.8(1)	1.4(0.4)	1.1(0.2)	1.8(0.3)	3.6(1)	15/15
CMA-MSR	2.3(1)	1.3(0.5)	1.1(0.2)	1.3(0.2)	4.0(1)	15/15
CMA-TPA	2.3(1)	1.1(0.3)	$0.83(0.1)^{*}$	1.4(0.5)	2.7 (2)	15/15

Table 5: 40-D, running time excess ERT/ERT_{best 2009} on f_4 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f4	1.0e + 3:439	6.3e + 2:670	4.0e+2:707	2.5e+2:735	1.0e + 2:5369	15/15
CMA-CSA	1.2(0.4)	1.5(0.2)	3.3(0.8)	4.5(0.8)	3.6 (3)	15/15
CMA-MSR	1.1(0.2)	1.2(0.3)	1.8(0.4)	12(8)	8.1(3)	15/15
CMA-TPA	0.94 (0.2)	1.1(0.1)	2.0(0.4)	2.5 (0.4)	4.5(2)	15/15

Table 6: 40-D, running time excess ERT/ERT_{best 2009} on f_5 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

7

#FEs/D	0.5	1.2	3	10	50	#succ
f5	4.0e+2:51	2.5e+2:81	1.0e-1:120	1.0e-8:121	1.0e-8:121	15/15
CMA-CSA	1.7(0.5)	1.8(0.4)	4.4(0.5)	4.4(0.3)	4.4(0.4)	15/15
CMA-MSR	1.7(0.9)	1.8(0.3)	3.6(0.3)	3.6(0.7)	3.6 (0.5)	15/15
CMA-TPA	1.2(0.5)*	$1.2_{(0.4)}^{\star 2}$	3.5 (0.5)	3.6(0.4)	3.6(0.3)	15/15

Table 7: 40-D, running time excess ERT/ERT_{best 2009} on f_6 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f6	6.3e + 5:50	4.0e+5:82	4.0e+4:127	4.0e+2:734	6.3e+1:2121	15/15
CMA-CSA	1.6(0.5)	1.4(0.7)	2.1(0.5)	2.9(0.2)	1.8(0.2)	15/15
CMA-MSR	1.8(0.8)	1.6(0.7)	2.0 (0.5)	1.7(0.2)	1.7(0.9)	15/15
CMA-TPA	1.6(0.4)	1.9(0.5)	2.3(0.7)	1.9(0.3)	1.5(0.5)	15/15
	f6 CMA-CSA CMA-MSR	" '	f6 6.3e+5:50 4.0e+5:82 CMA-CSA 1.6(0.5) 1.4(0.7) CMA-MSR 1.8(0.8) 1.6(0.7)	$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$

Table 8: 40-D, running time excess ERT/ERT_{best 2009} on f_7 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f7	1.6e + 3:35	1.0e + 3:106	6.3e+2:165	2.5e+2:489	2.5e+1:2987	15/15
CMA-CSA	2.9 (1)	2.4(0.8)	2.7(1)	1.7(0.3)	1.1(0.8)	15/15
CMA-MSR	3.5(2)	2.2(0.2)	2.1(0.5)	1.2(0.3)	6.7(4)	15/15
CMA-TPA	3.4(1)	2.0(0.2)	1.8(0.4)	1.1(0.2)	10(30)	15/15

Table 9: 40-D, running time excess ERT/ERT_{best 2009} on f_8 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f8	1.0e + 5:85	6.3e+4:111	4.0e+4:125	2.5e+3:430	6.3e+1:2106	15/15
CMA-CSA	3.4(1)	3.2(0.3)	3.4(0.7)	1.9(0.2)	3.3(8)	15/15
CMA-MSR	3.4(0.9)	3.1(0.8)	3.1(0.5)	1.7(0.2)	3.3(4)	15/15
${\rm CMA\text{-}TPA}$	2.6 (0.6)	$2.2(0.5)^{\star 2}$	$2.3(0.3)^{\star 2}$	$1.3_{(0.1)}^{*3}$	1.4(3)	15/15

Table 10: 40-D, running time excess ERT/ERT_{best 2009} on f_9 for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D 0.5	1.2	3	10	50	$\#\mathrm{succ}$
f9 2.5e+2:676	1.6e + 2:865	1.0e+2:1397	6.3e+1:1896	4.0e+1:2180	15/15
CMA-CSA 2.1(0.3) 1	.9(0.3)	1.6(0.4)	2.2(8)	2.2(4)	15/15
CMA-MSR 2.1(0.5) 1	.9(0.5)	1.7(1)	2.5(5)	2.4(8)	15/15
CMA-TPA $ 1.5(0.6)^* $ 1	. 5 (1) 1	1.1 (0.6)	0.91 (0.5)*	0.98 (0.3)*	15/15

Table 11: 40-D, running time excess ERT/ERT_{best 2009} on f_{10} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f10	1.0e + 7:44	6.3e + 6:80	2.5e+6:126	2.5e+5:408	6.3e + 3:2376	15/15
CMA-CSA	1.5(0.3)	1.7(0.9)	5.3(2)	6.1(1)	4.2(0.7)	15/15
CMA-MSR	1.8(2)	1.6(0.7)	2.3 (0.9)	3.2 (1)	3.2 (0.6)	15/15
CMA-TPA	1.4 (1)	2.0(1)	2.7(0.4)	3.3(0.9)	3.3(0.7)	15/15

Table 12: 40-D, running time excess ERT/ERT_{best 2009} on f_{11} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f11	1.0e+4:22	2.5e + 3:52	2.5e+2:432	1.6e+2:887	1.6e+1:2204	11
CMA-CSA	1.8(2)	1.8(3)	23(1)	12(0.8)	5.3(0.2)	15/15
CMA-MSR	1.0(1)	1.5(1.0)	15(2)*2	8.5(0.4)*2	5.0(0.3)	15/15
CMA-TPA	1.6(1)	1.3 (0.9)	18(2)	9.5(0.7)	4.8(0.2)*	15/15

Table 13: 40-D, running time excess ERT/ERT_{best 2009} on f_{12} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f12	2.5e+8:54	1.6e+8:218	1.0e+8:284	1.0e+7:424	4.0e+1:2479	15/15
CMA-CSA	4.7(2)	1.7(0.4)	1.7(0.2)	2.2(0.1)	1.5(0.1)	15/15
CMA-MSR	5.6(2)	1.8(0.5)	1.7(0.5)	2.2(0.3)	2.2(2)	15/15
CMA-TPA	4.8(2)	1.5(0.5)	1.4(0.3)	1.7(0.4)*2	1.9(2)	15/15

Table 14: 40-D, running time excess ERT/ERT_{best 2009} on f_{13} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f13	2.5e+3:85	1.6e + 3:121	1.6e + 3:121	6.3e+1:429	1.0e+1:2029	15/15
CMA-CSA	2.3(0.6)	3.7(0.6)	3.7(0.3)	5.0(0.6)	2.5(2)	15/15
CMA-MSR	2.4(0.8)	3.4(0.5)	3.4(0.5)	4.5(0.3)	2.8(3)	15/15
CMA-TPA	2.2 (0.5)	2.9 (0.5)	2.9 (0.6)	$3.8(0.4)^{*3}$	2.3 (3)	15/15

Table 15: 40-D, running time excess ERT/ERT_{best 2009} on f_{14} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
114	6.3e+1:34	4.0e+1:137	2.5e+1:176	4.0e+0:438	1.0e-3:2207	15/15
CMA-CSA		2.2(0.6)	3.0(0.4)	2.7(0.4)	3.6(0.2)	15/15
CMA-MSR	\ /	2.3(0.5)	2.5(0.7)	2.7(0.4) $2.2(0.4)$	2.5 (0.3)	15/15
CMA-TPA	1 /	2.1(0.6)	2.3 (0.6)	2.1(0.2)	2.6(0.1)	15/15
C11111 1111	0.0(1)	2.1 (0.0)	2.0(0.0)	2.1(0.2)	2.0(0.1)	10/10

Table 16: 40-D, running time excess ERT/ERT_{best 2009} on f_{15} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/	D 0.5	1.2	3	10	50	#succ
f15	1.0e+3:192	6.3e + 2:458	4.0e+2:1170	2.5e+2:3875	2.5e+2:3875	15/15
CMA-C	SA 1.5(0.4)	1.1(0.3)	1.1(0.2)	1.0(0.2)	1.0(0.2)	15/15
CMA-M	SR 1.4(0.6)	0.98(0.3)	0.73 (0.1)	$0.30(0.0)^{*4}$	$0.30(0.0)^{*4}$	15/15
CMA-T	PA 1.2 (0.3)	0.88 (0.2)	0.92(0.7)	0.57(0.1)	0.57(0.2)	15/15

Table 17: 40-D, running time excess ERT/ERT_{best 2009} on f_{16} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f16	4.0e+1:117	2.5e+1:297	1.6e+1:4010	1.6e+1:4010	1.0e+1:5244	15/15
CMA-CSA	25(17)	14(3)	1.2(0.3)	1.2(0.1)	1.0(0.5)	15/15
CMA-MSR	2.4 (0.4)*4	1.6(0.4)*4	$0.17(0.0)^{*4}$	$0.17(0.0)^{*4}$	$0.43 {(0.1)}^{\star 2}$	15/15
CMA-TPA	11(4)	5.3(1)	0.48(0.1)	0.48(0.1)	1.3(1)	15/15

Table 18: 40-D, running time excess ERT/ERT_{best 2009} on f_{17} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f17	1.6e+1:54	1.0e+1:399	6.3e + 0.688	4.0e+0:1115	1.0e+0:4220	15/15
CMA-CSA	5.4(3)	1.3(0.6)	1.1(0.3)	1.0(0.3)	0.56 (0.1)	15/15
CMA-MSR	3.9(2)	0.96(0.3)	1.1(0.5)	9.1(4)	7.3(7)	15/15
CMA-TPA	3.8(1)	0.93 (0.3)	0.99 (0.3)	1.0(0.4)	5.0(9)	15/15

Table 19: 40-D, running time excess ERT/ERT_{best 2009} on f_{18} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

	5		,				
	#FEs/D	0.5	1.2	3	10	50	#succ
	f18	6.3e+1:55	4.0e+1:329	4.0e+1:329	2.5e+1:579	6.3e+0:2006	15/15
	CMA-CSA	3.4(2)	1.2(0.4)	1.2(0.2)	1.2(0.3)	0.97 (0.4)	15/15
(CMA-MSR	3.2(0.9)	0.99(0.4)	0.99(0.2)	1.00(0.6)	10(15)	15/15
	CMA-TPA	2.7 (1)	0.89(0.2)	0.89 (0.2)	0.86(0.4)	1.6(3)	15/15

Table 20: 40-D, running time excess ERT/ERT_{best 2009} on f_{19} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f19	1.6e-1:8.6e5	1.0e-1:1.4e6	6.3e-2:3.1e6	4.0e-2:5.2e6	2.5e-2:8.7e6	15/15
CMA-CSA	1.2(0.7)	1.0(0.6)	0.56 (0.4)	0.54(0.2)	0.66 (0.7)	9/15
CMA-MSR	1.8(0.9)	1.4(0.7)	0.76(0.3)	0.75(0.9)	1.3(2)	5/15
CMA-TPA	1.2(0.6)	1.0(0.2)	0.60(0.2)	0.62(0.4)	0.74(0.4)	8/15

Table 21: 40-D, running time excess ERT/ERT_{best 2009} on f_{20} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.2	3	10	50	#succ
f20	2.5e+4:83	1.6e+4:86	1.0e + 3:125	2.5e+0:515	1.6e+0.5582	15/15
CMA-CSA	4.4(0.8)	4.9(0.7)	5.6(0.9)	5.2(0.7)	$57_{(24)}^{\star 2}$	15/15
CMA-MSR	3.8(0.7)	4.2(0.7)	4.6(0.8)	2.6(0.2)	$\propto 3e6$	0/15
$\mathrm{CMA}\text{-}\mathrm{TPA}$	3.1 (0.4)*	$3.4(0.5)^{\star 2}$	$3.7_{(0.5)}^{\star 2}$	2.3 (0.2)	9480(1e4)	1/15

Table 22: 40-D, running time excess ERT/ERT_{best 2009} on f_{21} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

	#FEs/D	0.5	1.2	3	10	50	#succ
	f21	6.3e+1:160	4.0e+1:305	2.5e+1:380	1.6e + 1:784	6.3e+0:2510	30/30
(CMA-CSA	2.8(0.5)	1.9(0.4)	1.8(0.5)	1.1(0.6)	2.4(3)	15/15
(CMA-MSR	2.2(0.7)	1.5(0.4)	1.6(0.5)	2.9(0.1)	96(4)	14/15
(CMA-TPA	2.0 (0.2)	1.4(0.2)	2.9(13)	2.2(3)	2.0 (4)	15/15

Table 23: 40-D, running time excess ERT/ERT_{best 2009} on f_{22} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

#FEs/D	0.5	1.9	3	10	50	#succ
" '		1.2	0.5 14.005	1.0 1.1.1000		,,
f22	6.3e+1:160	4.0e+1:231	2.5e+1:687	1.6e + 1:1392	1.0e+1:3090	15/15
CMA-CSA		9.1(25)	4.2(9)	57(205)	87(211)	14/15
CMA-MSR	5.8(12)	4.5 (0.9)	347(2415)	172(2)	77(0.8)	14/15
CMA-TPA	2.4 (0.3)	7.2(0.3)	3.2 (3)	3.0(7)	1.6 (1)	15/15

Table 24: 40-D, running time excess ERT/ERT_{best 2009} on f_{23} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

0							
	#FEs/D	0.5	1.2	3	10	50	#succ
	f23	6.3e + 0.68	4.0e+0:292	2.5e+0:603	2.5e+0:603	1.6e+0:2487	15/15
(CMA-CSA	12(6)	72(51)	108(79)	108(121)	27(11)	15/15
	CMA-MSR	7.0 (3)	$2.5(0.2)^{*4}$	$1.4(0.2)^{*4}$	$1.4(0.2)^{*4}$	$0.41_{(0.1)}^{*4}$	15/15
(CMA-TPA	12(6)	85(213)	86(205)	86(114)	27(51)	15/15

Table 25: 40-D, running time excess ERT/ERT_{best 2009} on f_{24} for given run-length based budgets (0.5D, 1.2D, 3D, 10D, and 50D function evaluations). The ERT and in braces, as dispersion measure, the half difference between 90 and 10%-tile of bootstrapped run lengths appear for each algorithm and run-length based target, the corresponding ERT_{best 2009} (preceded by the target Δf -value in italics) in the first row. #succ is the number of trials that reached the target value of the last column. The median number of conducted function evaluations is additionally given in italics, if the target in the last column was never reached. Entries with succeeding star are statistically significantly better (according to the rank-sum test) compared to all other algorithms in the table, with p = 0.05 or $p = 10^{-k}$ when the number k following the star is larger than 1, with Bonferroni correction by the number of instances.

(#FEs/D	0.5	1.2	3	10	50	#succ
	f24	4.0e+2:1404	2.5e+2:17825	1.6e + 2:18980	1.0e + 2:38677	6.3e+1:1.6e5	15/15
	CMA-CSA	0.98(0.4)	1.4(0.9)	1.4(2)	1.2(0.5)	0.80(0.6)	15/15
	CMA-MSR	0.63 (0.1)	$0.07(4e-3)^{*4}$	0.43(0.4)	0.47(0.2)	0.31 (0.1)	15/15
	CMA-TPA	0.76(0.4)	0.48(0.3)	0.48(0.3)	0.68(0.4)	0.60(0.5)	15/15

References

- [1] Asma Atamna. Benchmarking IPOP-CMA-ES-TPA and IPOP-CMA-ES-MSR on the BBOB noiseless testbed. In Laredo et al. [8], pages 1135–1142.
- [2] Anne Auger, Steffen Finck, Nikolaus Hansen, and Raymond Ros. BBOB 2009: Comparison tables of all algorithms on all noiseless functions. Technical Report RT-0383, INRIA, April 2010.
- [3] Lukás Bajer, Zbynek Pitra, and Martin Holena. Benchmarking gaussian processes and random forests surrogate models on the BBOB noiseless testbed. In Laredo et al. [8], pages 1143–1150.
- [4] Dimo Brockhoff, Bernd Bischl, and Tobias Wagner. The impact of initial designs on the performance of matsumoto on the noiseless BBOB-2015 testbed: A preliminary study. In Laredo et al. [8], pages 1159–1166.
- [5] S. Finck, N. Hansen, R. Ros, and A. Auger. Real-parameter black-box optimization benchmarking 2009: Presentation of the noiseless functions. Technical Report 2009/20, Research Center PPE, 2009. Updated February 2010.
- [6] N. Hansen, A. Auger, S. Finck, and R. Ros. Real-parameter black-box optimization benchmarking 2012: Experimental setup. Technical report, INRIA, 2012.
- [7] N. Hansen, S. Finck, R. Ros, and A. Auger. Real-parameter black-box optimization benchmarking 2009: Noiseless functions definitions. Technical Report RR-6829, INRIA, 2009. Updated February 2010.
- [8] Juan Luis Jiménez Laredo, Sara Silva, and Anna Isabel Esparcia-Alcázar, editors. Genetic and Evolutionary Computation Conference, GECCO 2015, Madrid, Spain, July 11-15, 2015, Companion Material Proceedings. ACM, 2015.
- [9] Petr Posík and Petr Baudis. Dimension selection in axis-parallel brent-step method for black-box optimization of separable continuous functions. In Laredo et al. [8], pages 1151–1158.