

D	$\langle \hat{I} \rangle \pm \sigma_I$	$\langle \hat{\Delta}/\Delta_{\text{true}} \rangle \pm \sigma_{\Delta}$	$\langle N \rangle \pm \sigma_N$	$\langle t_{\text{CPU}} \rangle \pm \sigma_t$
2	4.490 ± 0.485	0.767 ± 1.836	4400 ± 1397	0.34 ± 0.12
3	3.910 ± 0.309	2.128 ± 3.254	18896 ± 6003	2.87 ± 1.00
4	4.161 ± 0.325	0.722 ± 3.254	86084 ± 40075	24.64 ± 12.07
5	3.525 ± 1.362	1.441 ± 2.796	213956 ± 115194	104.41 ± 59.64
6	1.790 ± 1.577	0.796 ± 2.186	482739 ± 545036	380.49 ± 487.6
7	2.001 ± 1.615	1.343 ± 2.383	2937754 ± 3908586	4207.78 ± 6332
8	1.501 ± 1.094	0.421 ± 4.539	6578407 ± 5835573	13554.28 ± 15750

Table 1: Results for toy problem I in D dimensions, averaged over ten independent runs. Columns show D , the value of \hat{I} , the deviation of the estimated error $\hat{\Delta}$ with respect to Δ_{true} (see text), the number of evaluations, and the CPU time in seconds.