

Comparison tables: BBOB 2010 function testbed in 40-D

The BBOBies

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Abstract

This document provides tabular results of the workshop for Black-Box Optimization Benchmarking at GECCO 2010, see <http://coco.gforge.inria.fr/doku.php?id=bbob-2010>. More than 30 algorithms have been tested on 24 benchmark functions in dimensions between 2 and 40. A description of the used objective functions can be found in [9, 5]. The experimental set-up is described in [8].

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. Consequently, the best (smallest) value is 1 and the value 1 appears in each column at least once. See [8] 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: 40-D, running time excess ERT/ERT_{best} 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

1 Sphere											
Δf_{target} ERT_{best}/D	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	Δf_{target} ERT_{best}/D
(1+1)-CMA-ES	1	1.2	2.2	3.4	4.7	6.0	7.2	8.5	10	12	(1+1)-CMA-ES [2]
(1+2ms)-CMA-ES	1	1	1.9	3.0	4.1	5.2	6.3	7.4	8.5	11	(1+2ms)-CMA-ES [1]
avg NEWUOA	1	1.2	1	1	1	1	1	1	1	1	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	139	2.8	4.7	7.0	9.3	12	14	16	18	23	CMA-EGS (IPOP,r1) [6]
Adap DE (F-AUC)	1	24	64	119	185	257	339	422	491	629	Adap DE (F-AUC) [4]
DE (Uniform)	1	42	117	200	280	363	450	533	618	781	DE (Uniform) [3]
IPOP-aCMA-ES	1	1.2	3.0	4.9	6.6	8.6	10	12	14	18	IPOP-aCMA-ES [10]
IPOP-CMA-ES	1	1.2	2.9	4.9	6.7	8.5	10	12	14	18	IPOP-CMA-ES [14]
CMA+DE-MOS	1	6.8	16	18	20	24	33	39	42	50	CMA+DE-MOS [11]
NBC-CMA	1	1.7	3.8	5.9	8.0	10	12	14	16	21	NBC-CMA [13]
PM-AdapSS-DE	1	28	66	114	164	216	272	332	391	513	PM-AdapSS-DE [3, 4]
Basic RCGA	1	4.5	22	340	1297	1804	2200	2496	2736	3070	Basic RCGA [16]
SPSA	478	3.9	4.7	6.1	7.6	8.9	10	12	13	15	SPSA [7]

Table 3: 40-D, running time excess ERT/ERT_{best} 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

	3 Rastrigin separable										
Δf_{target}	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	Δf_{target}
ERT_{best}/D	5.5	96	17818	21192	21900	22547	23212	23890	24566	25903	ERT_{best}/D
(1+1)-CMA-ES	1.4	<i>32e+1/1e4</i>	.	.	.	.	.	.	.	.	(1+1)-CMA-ES [2]
(1+2ms)-CMA-ES	3.9	<i>31e+1/1e4</i>	.	.	.	.	.	.	.	.	(1+2ms)-CMA-ES [1]
avg NEWUOA	21	<i>38e+1/1e4</i>	.	.	.	.	.	.	.	.	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	3.1	138	<i>56e+0/1e5</i>	.	.	.	.	.	.	.	CMA-EGS (IPOP,r1) [6]
Adap DE (F-AUC)	18	<i>22e+1/1e5</i>	.	.	.	.	.	.	.	.	Adap DE (F-AUC) [4]
DE (Uniform)	30	<i>23e+1/1e5</i>	.	.	.	.	.	.	.	.	DE (Uniform) [3]
IPOP-aCMA-ES	1.2	1.7	<i>15e+0/2e5</i>	.	.	.	.	.	.	.	IPOP-aCMA-ES [10]
IPOP-CMA-ES	1	1	<i>13e+0/2e5</i>	.	.	.	.	.	.	.	IPOP-CMA-ES [14]
CMA+DE-MOS	4.8	5.1	1	1	1	1	1	1	1	1	CMA+DE-MOS [11]
NBC-CMA	1.5	11	<i>72e+0/8e3</i>	.	.	.	.	.	.	.	NBC-CMA [13]
PM-AdapSS-DE	22	<i>20e+1/1e5</i>	.	.	.	.	.	.	.	.	PM-AdapSS-DE [3, 4]
Basic RCGA	2.5	118	<i>14e+0/5e4</i>	.	.	.	.	.	.	.	Basic RCGA [16]
SPSA	72567	<i>10e+3/1e5</i>	.	.	.	.	.	.	.	.	SPSA [7]

Table 6: 40-D, running time excess ERT/ERT_{best} on f_6 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

6 Attractive sector											
Δf_{target} ERT_{best}/D	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	Δf_{target} ERT_{best}/D
(1+1)-CMA-ES	1.3	6.6	223	<i>17e+0/1e4</i>	.	.	.	.	.	.	(1+1)-CMA-ES [2]
(1+2ms)-CMA-ES	1	3.9	1200	<i>13e+0/1e4</i>	.	.	.	.	.	.	(1+2ms)-CMA-ES [1]
avg NEWUOA	1.7	1	1	1	1	1	1	1	1	1	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	7.4	3.1	3.0	2.9	3.1	3.2	3.6	3.8	4.5	11	CMA-EGS (IPOP,r1) [6]
Adap DE (F-AUC)	30	23	24	24	26	26	27	26	27	27	Adap DE (F-AUC) [4]
DE (Uniform)	89	48	43	40	41	39	40	38	39	38	DE (Uniform) [3]
IPOP-aCMA-ES	1.9	1.1	1.1	1.1	1.1	1.1	1.2	1.1	1.1	1.1	IPOP-aCMA-ES [10]
IPOP-CMA-ES	2.3	1.2	1.2	1.2	1.2	1.2	1.2	1.2	1.2	1.2	IPOP-CMA-ES [14]
CMA+DE-MOS	7.6	3.6	3.3	2.9	2.8	2.7	2.7	2.5	2.5	2.4	CMA+DE-MOS [11]
NBC-CMA	23	41	24	17	13	11	10	8.1	7.7	6.6	NBC-CMA [13]
PM-AdapSS-DE	44	28	29	28	29	29	31	31	33	35	PM-AdapSS-DE [3, 4]
Basic RCGA	13	74	96	85	86	76	71	63	128	1337	Basic RCGA [16]
SPSA	3638	<i>42e+1/1e5</i>	.	.	.	.	.	.	.	.	SPSA [7]

Table 13: 40-D, running time excess ERT/ERT_{best} 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

13 Sharp ridge											
Δf_{target} ERT_{best}/D	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	Δf_{target} ERT_{best}/D
(1+1)-CMA-ES	1.1	1.2	2.0	2.6	2.2	4.3	7.6	6.2	8.6	13	(1+1)-CMA-ES [2]
(1+2ms)-CMA-ES	1	1	1.8	1.5	1.5	2.3	5.4	12	18	<i>82e-5/1e4</i>	(1+2ms)-CMA-ES [1]
CMA-EGS (IPOP,r1)	2.6	2.2	1.7	2.0	7.9	37	601	483	360	<i>67e-4/1e5</i>	CMA-EGS (IPOP,r1) [6]
Adap DE (F-AUC)	27	36	24	8.1	3.8	2.8	2.6	2.4	2.0	1.8	Adap DE (F-AUC) [4]
DE (Uniform)	51	58	34	11	4.8	3.5	3.1	2.8	2.4	2.1	DE (Uniform) [3]
IPOP-aCMA-ES	1.5	1.6	1	1	1	1	1	1	1	1	IPOP-aCMA-ES [10]
IPOP-CMA-ES	1.7	1.8	1.8	1.7	1.4	1.8	1.7	2.1	1.7	1.5	IPOP-CMA-ES [14]
CMA+DE-MOS	9.0	4.9	4.0	3.3	2.3	2.5	2.4	2.4	2.0	1.9	CMA+DE-MOS [11]
NBC-CMA	1.9	2.0	1.6	2.4	3.3	4.5	8.0	18	<i>63e-4/7e3</i>	.	NBC-CMA [13]
PM-AdapSS-DE	29	35	22	7.1	3.4	2.6	2.4	2.3	2.0	1.7	PM-AdapSS-DE [3, 4]
Basic RCGA	10	252	202	85	153	199	310	<i>20e-2/5e4</i>	.	.	Basic RCGA [16]
SPSA	26	1638	9281	4121	1449	<i>52e+0/1e5</i>	.	.	.	.	SPSA [7]

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

14 Sum of different powers											
$\frac{\Delta f_{\text{target}}}{ERT_{\text{best}}/D}$	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	$\frac{\Delta f_{\text{target}}}{ERT_{\text{best}}/D}$
(1+1)-CMA-ES	1	1.2	1	1.1	1.1	1.1	1.1	1.1	1.3	1.8	(1+1)-CMA-ES [2]
(1+2ms)-CMA-ES	1	1.8	1.0	1	1	1	1	1	1.1	1.5	(1+2ms)-CMA-ES [1]
CMA-EGS (IPOP,r1)	85	10	3.1	2.6	2.5	2.7	3.3	3.6	4.9	7.6	CMA-EGS (IPOP,r1) [6]
Adap DE (F-AUC)	1	4.1	22	30	37	36	25	14	8.9	6.9	Adap DE (F-AUC) [4]
DE (Uniform)	1	2.4	42	53	58	50	32	17	10	7.8	DE (Uniform) [3]
IPOP-aCMA-ES	1	1	1.5	1.6	1.8	2.0	1.8	1.3	1	1	IPOP-aCMA-ES [10]
IPOP-CMA-ES	1	1.0	1.6	1.7	1.8	2.1	2.3	1.9	1.7	2.0	IPOP-CMA-ES [14]
CMA+DE-MOS	1.1	3.7	7.2	5.2	4.5	5.5	6.2	5.9	5.0	4.7	CMA+DE-MOS [11]
NBC-CMA	1.1	1.4	1.7	1.7	1.9	2.3	2.8	3.0	2.8	3.2	NBC-CMA [13]
PM-AdapSS-DE	1.1	2.9	26	31	35	32	22	12	7.8	6.4	PM-AdapSS-DE [3, 4]
Basic RCGA	1	1.6	7.1	19	216	255	745	<i>10e-4/5e4</i>	.	.	Basic RCGA [16]
SPSA	195	53	34	27	21	18	22	48	1569	<i>22e-6/1e5</i>	SPSA [7]

Table 21: 40-D, running time excess ERT/ERT_{best} 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

21 Gallagher 101 peaks											
$\frac{\Delta f_{\text{target}}}{ERT_{\text{best}}/D}$	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	$\frac{\Delta f_{\text{target}}}{ERT_{\text{best}}/D}$
(1+1)-CMA-ES	1	1	2.1	1	1	1	1	1	1	1	(1+1)-CMA-ES [2]
(1+2ms)-CMA-ES	1	1	1	1.3	1.1	1.1	1.1	1.1	1.1	1.1	(1+2ms)-CMA-ES [1]
CMA-EGS (IPOP,r1)	20	224	6.1	57	64	64	64	64	64	64	CMA-EGS (IPOP,r1) [6]
Adap DE (F-AUC)	1	1	124	407	267	267	266	265	265	264	Adap DE (F-AUC) [4]
DE (Uniform)	1	1	15	154	575	574	573	571	570	567	DE (Uniform) [3]
IPOP-aCMA-ES	1	1	3.9	86	122	122	122	121	121	120	IPOP-aCMA-ES [10]
IPOP-CMA-ES	1	1	4.4	89	86	86	86	85	85	85	IPOP-CMA-ES [14]
CMA+DE-MOS	1	1	6.4	120	105	104	104	104	104	103	CMA+DE-MOS [11]
NBC-CMA	1	1	31	107	43	43	43	43	43	42	NBC-CMA [13]
PM-AdapSS-DE	1	1	124	660	<i>21e-1/1e5</i>	.	.	.	.	.	PM-AdapSS-DE [3, 4]
Basic RCGA	1	1	3.3	48	32	34	34	35	35	36	Basic RCGA [16]
SPSA	188	541	371	1422	<i>25e-1/1e5</i>	.	.	.	.	.	SPSA [7]

Table 22: 40-D, running time excess ERT/ERT_{best} 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

22 Gallagher 21 peaks											
$\frac{\Delta f_{\text{target}}}{ERT_{\text{best}}/D}$	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	$\frac{\Delta f_{\text{target}}}{ERT_{\text{best}}/D}$
(1+1)-CMA-ES	1	1	4.7	1.3	1	1	1	1	1	1	(1+1)-CMA-ES [2]
(1+2ms)-CMA-ES	1	1	1	1	4.5	4.5	4.4	4.4	4.4	4.4	(1+2ms)-CMA-ES [1]
CMA-EGS (IPOP,r1)	21	205	170	46	<i>20e-1/1e5</i>	.	.	.	.	.	CMA-EGS (IPOP,r1) [6]
Adap DE (F-AUC)	1	1	248	64	<i>26e-1/1e5</i>	.	.	.	.	.	Adap DE (F-AUC) [4]
DE (Uniform)	1	1	344	93	<i>73e-1/1e5</i>	.	.	.	.	.	DE (Uniform) [3]
IPOP-aCMA-ES	1	1	153	36	<i>20e-1/7e4</i>	.	.	.	.	.	IPOP-aCMA-ES [10]
IPOP-CMA-ES	1	1	191	27	<i>20e-1/8e4</i>	.	.	.	.	.	IPOP-CMA-ES [14]
CMA+DE-MOS	1	1	254	42	<i>20e-1/1e5</i>	.	.	.	.	.	CMA+DE-MOS [11]
NBC-CMA	1	1	25	4.8	<i>51e-1/7e3</i>	.	.	.	.	.	NBC-CMA [13]
PM-AdapSS-DE	1	1	340	323	<i>56e-1/1e5</i>	.	.	.	.	.	PM-AdapSS-DE [3, 4]
Basic RCGA	1	1	174	21	<i>20e-1/5e4</i>	Basic RCGA [16]
SPSA	183	630	399	151	<i>51e-1/1e5</i>	SPSA [7]

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