

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}	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	0.03	5.6	6.7	6.7	6.7	6.7	6.7	6.7	6.7	6.7	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 2: 40-D, running time excess ERT/ERT_{best} 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

2 Ellipsoid separable

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

Table 4: 40-D, running time excess ERT/ERT_{best} 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

Table 5: 40-D, running time excess ERT/ERT_{best} 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

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 sectors

Table 7: 40-D, running time excess ERT/ERT_{best} 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

Table 8: 40-D, running time excess ERT/ERT_{best} on f_8 , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

Table 9: 40-D, running time excess ERT/ERT_{best} 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

Table 10: 40-D, running time excess ERT/ERT_{best} 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

Table 11: 40-D, running time excess ERT/ERT_{best} 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

11 Discuss

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

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}	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	11	28	80	362	1031	1742	2333	2907	3901	5599	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											
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	0.03	1.3	13	23	33	52	104	244	466	827	ERT _{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 15: 40-D, running time excess ERT/ERT_{best} 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

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

Table 17: 40-D, running time excess ERT/ERT_{best} 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

Table 18: 40-D, running time excess ERT/ERT_{best} 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

Table 19: 40-D, running time excess ERT/ERT_{best} 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

Table 20: 40-D, running time excess ERT/ERT_{best} 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

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											
Δf_{target} ERT _{best} /D	1e+03 0.03	1e+02 0.03	1e+01 62	1e+00 985	1e-01 2435	1e-02 2442	1e-03 2448	1e-04 2455	1e-05 2461	1e-07 2474	Δf_{target} ERT _{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												
Δf_{target} ERT _{best} /D	1e+03 0.03	1e+02 0.03	1e+01 149	1e+00 4334	1e-01 32572	1e-02 32594	1e-03 32619	1e-04 32645	1e-05 32665	1e-07 32709	Δf_{target} ERT _{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]	

Table 23: 40-D, running time excess ERT/ERT_{best} 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

23 Katsuuras												
Δf_{target} ERT _{best} /D	1e+03 0.03	1e+02 0.03	1e+01 0.13	1e+00 3041	1e-01 33513	1e-02 3.22e5	1e-03 1.46e6	1e-04 ∞	1e-05 ∞	1e-07 ∞	Δf_{target} ERT _{best} /D	
(1+1)-CMA-ES	1	1	12	1	<i>65e-2/1e4</i>	.	.	.	.	.	(1+1)-CMA-ES [2]	
(1+2ms)-CMA-ES	1	1	12	1.2	<i>69e-2/1e4</i>	.	.	.	.	.	(1+2ms)-CMA-ES [1]	
CMA-EGS (IPOP,r1)	21	156	82	<i>26e-1/1e5</i>	.	.	.	.	.	.	CMA-EGS (IPOP,r1) [6]	
Adap DE (F-AUC)	1	1	2.2	<i>26e-1/1e5</i>	.	.	.	.	.	.	Adap DE (F-AUC) [4]	
DE (Uniform)	1	1	1	<i>28e-1/1e5</i>	.	.	.	.	.	.	DE (Uniform) [3]	
IPOP-aCMA-ES	1	1	11	<i>25e-1/1e5</i>	.	.	.	.	.	.	IPOP-aCMA-ES [10]	
IPOP-CMA-ES	1	1	11	<i>26e-1/1e5</i>	.	.	.	.	.	.	IPOP-CMA-ES [14]	
CMA+DE-MOS	1	1	1.5	4.0	1	1	1	<i>19e-3/1e5</i>	.	.	CMA+DE-MOS [11]	
NBC-CMA	1	1	2.5	<i>30e-1/7e3</i>	.	.	.	.	.	.	NBC-CMA [13]	
PM-AdapSS-DE	1	1	2.5	<i>26e-1/1e5</i>	.	.	.	.	.	.	PM-AdapSS-DE [3, 4]	
Basic RCGA	1	1	1.6	15	2.3	2.2	<i>77e-3/5e4</i>	.	.	.	Basic RCGA [16]	
SPSA	235	1095	2694	<i>26e-1/1e5</i>	.	.	.	.	.	.	SPSA [7]	

Table 24: 40-D, running time excess ERT/ERT_{best} 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

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