

Comparison tables: BBOB 2010 noisy 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 [7, 3]. 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. Consequently, the best (smallest) value is 1 and the value 1 appears in each column at least once. 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 3: 40-D, running time excess ERT/ERT_{best} on f_{103} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

| 103 Sphere moderate Cauchy | | | | | | | | | | | |
|---|----------|------------|------------|------------|------------|------------|------------|------------------|------------|------------|---|
| $\Delta\text{ftarget}$ ERT_{best}/D | 1e+03 | 1e+02 | 1e+01 | 1e+00 | 1e-01 | 1e-02 | 1e-03 | 1e-04 | 1e-05 | 1e-07 | $\Delta\text{ftarget}$ ERT_{best}/D |
| | 0.03 | 9.0 | 19 | 26 | 34 | 41 | 49 | 56 | 64 | 80 | |
| (1,4ms)-CMA-ES | 1 | 1.4 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | (1,4ms)-CMA-ES [1, 2] |
| CMA-EGS (IPOP,r1) | 739 | 10 | 9.4 | 9.0 | 7.7 | 6.7 | 6.1 | 5.8 | 5.8 | 5.9 | CMA-EGS (IPOP,r1) [4] |
| IPOP-aCMA-ES | 1 | 1.0 | 1.1 | 1.4 | 1.4 | 1.5 | 1.6 | 1.7 | 1.7 | 1.8 | IPOP-aCMA-ES [8] |
| IPOP-CMA-ES | 1 | 1 | 1.2 | 1.4 | 1.4 | 1.5 | 1.6 | 1.7 | 1.7 | 1.7 | IPOP-CMA-ES [11] |
| CMA+DE-MOS | 1 | 4.2 | 5.4 | 4.6 | 4.1 | 4.4 | 5.2 | 4.9 | 5.2 | 5.3 | CMA+DE-MOS [9] |
| Basic RCGA | 1 | 2.8 | 7.5 | 97 | 534 | 500 | 466 | 432 | 398 | 343 | Basic RCGA [12] |
| SPSA | 864 | 24 | 23 | 28 | 31 | 82 | 322 | <i>52e-5/1e5</i> | . | . | SPSA [5] |

Table 9: 40-D, running time excess ERT/ERT_{best} on f_{109} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

| 109 Sphere Cauchy | | | | | | | | | | | |
|----------------------------|----------|------------|------------|------------|------------|------------------|------------|------------|------------|------------|----------------------------|
| 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 | 8.3 | 20 | 31 | 42 | 56 | 69 | 82 | 94 | 121 | ERT_{best}/D |
| (1,4ms)-CMA-ES | 1 | 1.4 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | (1,4ms)-CMA-ES [1, 2] |
| CMA-EGS (IPOP,r1) | 689 | 11 | 9.0 | 7.4 | 6.4 | <i>38e-3/1e5</i> | . | . | . | . | CMA-EGS (IPOP,r1) [4] |
| IPOP-aCMA-ES | 1 | 1.1 | 1.2 | 1.3 | 1.6 | 1.8 | 1.9 | 2.0 | 2.1 | 2.2 | IPOP-aCMA-ES [8] |
| IPOP-CMA-ES | 1 | 1 | 1.1 | 1.3 | 1.6 | 1.8 | 1.9 | 2.0 | 2.1 | 2.1 | IPOP-CMA-ES [11] |
| CMA+DE-MOS | 1 | 4.8 | 5.3 | 4.1 | 5.7 | 5.2 | 5.9 | 6.2 | 6.1 | 6.4 | CMA+DE-MOS [9] |
| Basic RCGA | 1 | 3.2 | 8.7 | 297 | 346 | 319 | 288 | 265 | 242 | 204 | Basic RCGA [12] |
| SPSA | 683 | 28 | 396 | 1849 | 33291 | <i>82e-2/1e5</i> | . | . | . | . | SPSA [5] |

Table 26: 40-D, running time excess ERT/ERT_{best} on f_{126} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

| 126 Griewank-Rosenbrock unif | | | | | | | | | | | |
|---|----------|----------|------------|------------------|------------------|------------------|----------|----------|----------|----------|---|
| 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 |
| | 0.03 | 0.03 | 0.03 | 13 | 3.41e5 | ∞ | ∞ | ∞ | ∞ | ∞ | |
| (1,4ms)-CMA-ES | 1 | 1 | 1 | <i>17e-1/1e4</i> | . | . | . | . | . | . | (1,4ms)-CMA-ES [1, 2] |
| CMA-EGS (IPOP,r1) | 3014 | 3562 | 3755 | 22 | <i>52e-2/1e5</i> | . | . | . | . | . | CMA-EGS (IPOP,r1) [4] |
| IPOP-aCMA-ES | 1 | 1 | 1 | 66 | <i>51e-2/2e5</i> | . | . | . | . | . | IPOP-aCMA-ES [8] |
| IPOP-CMA-ES | 1 | 1 | 1 | 57 | <i>50e-2/2e5</i> | . | . | . | . | . | IPOP-CMA-ES [11] |
| CMA+DE-MOS | 1 | 1 | 1.1 | 6.0 | <i>54e-2/1e5</i> | . | . | . | . | . | CMA+DE-MOS [9] |
| Basic RCGA | 1 | 1 | 1.1 | 1 | 1 | <i>55e-2/5e4</i> | . | . | . | . | Basic RCGA [12] |
| SPSA | 2.60e7 | 2.60e7 | 2.60e7 | 51513 | <i>93e+3/1e5</i> | . | . | . | . | . | SPSA [5] |

Table 27: 40-D, running time excess ERT/ERT_{best} on f_{127} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

| | 127 Griewank-Rosenbrock Cauchy | | | | | | | | | | |
|---|---------------------------------------|---------------|---------------|-------------|------------------|------------------|-----------------|-----------------|-----------------|-----------------|---|
| $\Delta\text{ftarget}$ ERT_{best}/D | 1e+03 0.03 | 1e+02 0.03 | 1e+01 0.03 | 1e+00 10 | 1e-01 47116 | 1e-02 1.02e5 | 1e-03 2.77e5 | 1e-04 3.69e5 | 1e-05 4.89e5 | 1e-07 5.41e5 | $\Delta\text{ftarget}$ ERT_{best}/D |
| (1,4ms)-CMA-ES | 1 | 1 | 1 | 18 | <i>78e-2/1e4</i> | . | . | . | . | . | (1,4ms)-CMA-ES [1, 2] |
| CMA-EGS (IPOP,r1) | 711 | 818 | 968 | 4.1 | <i>47e-2/1e5</i> | . | . | . | . | . | CMA-EGS (IPOP,r1) [4] |
| IPOP-aCMA-ES | 1 | 1 | 1 | 1.8 | 1 | 1 | 1.2 | 1.6 | 1.3 | 1.2 | IPOP-aCMA-ES [8] |
| IPOP-CMA-ES | 1 | 1 | 1 | 2.0 | 3.4 | 2.4 | 1 | 1 | 1 | 1 | IPOP-CMA-ES [11] |
| CMA+DE-MOS | 1 | 1 | 1.1 | 7.6 | 2.5 | <i>10e-2/1e5</i> | . | . | . | . | CMA+DE-MOS [9] |
| Basic RCGA | 1 | 1 | 1 | 1 | 3.0 | <i>16e-2/5e4</i> | . | . | . | . | Basic RCGA [12] |
| SPSA | 431 | 527 | 4104 | 11818 | 30 | <i>19e-1/1e5</i> | . | . | . | . | SPSA [5] |

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