

Comparison tables: BBOB 2010 noisy testbed with BBOB 2009 as reference in 20-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 [11, 7]. The experimental set-up is described in [10].

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 [6]) if an algorithm from BBOB-2009 reached the given target function value. The ERT value is given otherwise (ERT_{best} is noted as infinite). See [10] for details on how ERT is obtained. Bold entries in the table correspond to values below 3 or the top-three best values.

Table 2: 20-D, running time excess ERT/ERT_{best} 2009 on f_{102} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	102 Sphere moderate unif										
Δf_{target} ERT_{best}/D	1e+03 0.05	1e+02 0.29	1e+01 12	1e+00 20	1e-01 29	1e-02 38	1e-03 46	1e-04 49	1e-05 58	1e-07 70	Δf_{target} ERT_{best}/D
(1,2)-CMA-ES	1	109	5.0	4.1	3.7	3.7	4.1	5.0	5.3	10	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	54	2.5	2.0	1.8	1.7	1.7	1.8	1.7	1.8	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	44	1.9	1.6	1.4	1.4	1.3	1.5	1.5	1.5	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	143	6.0	4.7	4.4	5.5	7.4	13	18	50	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	34	2.0	1.8	1.6	1.6	1.6	1.7	1.7	1.8	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	28	1.5	1.4	1.3	1.3	1.3	1.4	1.4	1.4	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	19	1.2	1.0	0.99	0.97	0.97	1.1	1.0	1.1	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	28	1.5	1.3	1.3	1.3	1.3	1.4	1.4	1.6	(1,4s)-CMA-ES [3]
avg NEWUOA	1	19	0.92	1.1	0.93	0.90	0.88	0.99	1.1	1.3	avg NEWUOA [16]
CMA-EGS (IPOP,r1)	291	131	10	7.7	6.1	5.3	4.8	4.9	4.5	4.3	CMA-EGS (IPOP,r1) [8]
IPOP-aCMA-ES	1	11	1.5	1.6	1.6	1.5	1.6	1.7	1.7	1.8	IPOP-aCMA-ES [12]
IPOP-CMA-ES	1	15	1.6	1.6	1.6	1.5	1.6	1.8	1.7	1.8	IPOP-CMA-ES [15]
CMA+DE-MOS	1	47	9.0	6.3	5.1	5.6	5.8	5.8	5.7	6.1	CMA+DE-MOS [13]
NEWUOA	1	10	2.9	6.1	6.3	22	45	505	<i>31e-5/5e3</i>	.	NEWUOA [16]
Basic RCGA	1	30	11	15	56	152	178	203	200	195	Basic RCGA [17]
SPSA	218	212	<i>43e+0/1e5</i>	.	.	.	.	.	.	.	SPSA [9]

Table 3: 20-D, running time excess ERT/ERT_{best} 2009 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										
Δf_{target} ERT_{best}/D	1e+03 0.05	1e+02 0.28	1e+01 3.3	1e+00 21	1e-01 31	1e-02 52	1e-03 66	1e-04 80	1e-05 95	1e-07 123	Δf_{target} ERT_{best}/D
(1,2)-CMA-ES	1	119	18	3.7	3.1	2.3	2.2	2.1	2.1	2.0	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	51	7.7	1.7	1.6	1.2	1.1	1.1	1.1	1.1	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	39	6.4	1.5	1.3	1.00	0.95	0.92	0.89	0.88	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	103	15	3.1	2.7	2.1	2.1	2.0	2.0	1.9	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	36	6.3	1.5	1.4	1.0	1.1	1.0	1.0	1.0	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	28	5.1	1.3	1.2	0.93	0.91	0.90	0.88	0.87	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	23	4.3	0.99	0.92	0.70	0.67	0.66	0.65	0.63	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	32	5.2	1.3	1.2	0.88	0.86	0.84	0.83	0.82	(1,4s)-CMA-ES [3]
avg NEWUOA	1	19	3.0	0.95	2.0	20	655	<i>14e-4/1e4</i>	.	.	avg NEWUOA [16]
CMA-EGS (IPOP,r1)	305	146	36	7.4	5.6	3.8	3.3	3.1	3.1	3.0	CMA-EGS (IPOP,r1) [8]
IPOP-aCMA-ES	1	14	5.4	1.5	1.5	1.2	1.2	1.2	1.2	1.2	IPOP-aCMA-ES [12]
IPOP-CMA-ES	1	13	5.5	1.5	1.4	1.1	1.2	1.2	1.2	1.2	IPOP-CMA-ES [15]
CMA+DE-MOS	1	33	23	6.0	4.6	4.0	4.1	4.3	4.2	4.4	CMA+DE-MOS [13]
NEWUOA	1	9.5	2.3	1.00	5.9	44	1231	<i>48e-4/5e3</i>	.	.	NEWUOA [16]
Basic RCGA	1	26	32	13	72	230	212	195	179	151	Basic RCGA [17]
SPSA	352	615	125	31	30	34	84	17508	<i>37e-5/1e5</i>	.	SPSA [9]

Table 5: 20-D, running time excess $ERT/ERT_{\text{best}}^{2009}$ on f_{105} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	105 Rosenbrock moderate unif										
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	15	59	9594	30547	31585	32129	32475	32754	33011	33512	ERT_{best}/D
(1,2)-CMA-ES	3.7	4.0	16	4.9	<i>17e+0/1e4</i>	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	2.0	1.8	2.7	<i>12e+0/1e4</i>	.	.	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1.6	1.9	6.9	<i>13e+0/1e4</i>	.	.	.	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	4.9	6.7	16	<i>16e+0/1e4</i>	.	.	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1.7	1.5	7.4	<i>13e+0/1e4</i>	.	.	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1.4	3.0	6.9	<i>13e+0/1e4</i>	.	.	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1.1	1.3	2.6	<i>13e+0/1e4</i>	.	.	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1.3	2.7	4.9	<i>15e+0/1e4</i>	.	.	.	.	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	0.67	1.6	7.2	<i>12e+0/1e4</i>	.	.	.	.	.	.	avg NEWUOA [16]
CMA-EGS (IPOP,r1)	6.4	2.4	70	<i>13e+0/1e5</i>	.	.	.	.	.	.	CMA-EGS (IPOP,r1) [8]
IPOP-aCMA-ES	1.5	1.5	1.2	0.43	0.43	0.44	0.44	0.44	0.44	0.44	IPOP-aCMA-ES [12]
IPOP-CMA-ES	1.4	2.6	1.9	0.76	0.76	0.77	0.77	0.77	0.77	0.76	IPOP-CMA-ES [15]
CMA+DE-MOS	7.0	2.2	9.2	2.9	2.9	2.8	2.8	2.8	2.7	2.7	CMA+DE-MOS [13]
NEWUOA	0.98	7.2	<i>24e+0/5e3</i>	.	.	.	.	.	.	.	NEWUOA [16]
Basic RCGA	8.8	10	<i>18e+0/5e4</i>	.	.	.	.	.	.	.	Basic RCGA [17]
SPSA	37	<i>14e+1/1e5</i>	.	.	.	.	.	.	.	.	SPSA [9]

Table 7: 20-D, running time excess ERT/ERT_{best} 2009 on f_{107} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	107 Sphere Gauss										
Δf_{target} ERT_{best}/D	1e+03 0.05	1e+02 8.8	1e+01 429	1e+00 679	1e-01 811	1e-02 1055	1e-03 1368	1e-04 2174	1e-05 2624	1e-07 3253	Δf_{target} ERT_{best}/D
(1,2)-CMA-ES	1	433	<i>83e+0/1e4</i>	.	.	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	151	<i>67e+0/1e4</i>	.	.	.	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	215	<i>61e+0/1e4</i>	.	.	.	.	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	998	<i>87e+0/1e4</i>	.	.	.	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	205	<i>67e+0/1e4</i>	.	.	.	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	123	<i>54e+0/1e4</i>	.	.	.	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	148	<i>56e+0/1e4</i>	.	.	.	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	259	<i>70e+0/1e4</i>	.	.	.	.	.	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	1	108	<i>64e+0/9e3</i>	.	.	.	.	.	.	.	avg NEWUOA [16]
CMA-EGS (IPOP,r1)	327	5.3	0.69	0.82	1.4	1.9	2.1	2.1	2.1	2.6	CMA-EGS (IPOP,r1) [8]
IPOP-aCMA-ES	1	8.6	0.81	0.97	1.3	1.4	1.5	1.4	1.3	1.1	IPOP-aCMA-ES [12]
IPOP-CMA-ES	1	4.3	1.1	0.95	1.1	1.1	0.96	0.72	0.68	0.65	IPOP-CMA-ES [15]
CMA+DE-MOS	1	25	109	160	140	109	87	55	46	37	CMA+DE-MOS [13]
NEWUOA	1	96	<i>57e+0/4e3</i>	.	.	.	.	.	.	.	NEWUOA [16]
Basic RCGA	1	1.3	1.7	1.9	4.7	7.0	6.8	5.1	4.7	4.4	Basic RCGA [17]
SPSA	213	812	<i>65e+0/1e5</i>	SPSA [9]

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Table 9: 20-D, running time excess ERT/ERT_{best} 2009 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} ERT_{best}/D	1e+03 0.05	1e+02 0.28	1e+01 17	1e+00 32	1e-01 57	1e-02 84	1e-03 114	1e-04 150	1e-05 179	1e-07 248	Δf_{target} ERT_{best}/D
(1,2)-CMA-ES	1	107	3.6	3.5	2.7	2.7	2.4	2.3	2.3	2.2	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	56	1.7	1.5	1.4	1.2	1.1	1.1	1.0	0.96	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	35	1.3	1.2	0.97	0.90	0.84	0.77	0.77	0.72	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	107	3.4	2.8	2.3	2.1	2.0	1.9	1.8	1.8	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	34	1.3	1.4	1.3	1.2	1.1	1.1	1.2	1.2	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	20	1.1	1.1	1.0	0.96	0.95	0.91	0.91	0.88	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	25	0.92	0.81	0.67	0.62	0.57	0.53	0.52	0.50	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	33	1.1	1.0	0.89	0.79	0.73	0.68	0.70	0.68	(1,4s)-CMA-ES [3]
avg NEWUOA	1	19	17	<i>25e-1/9e3</i>	.	.	.	.	.	.	avg NEWUOA [16]
CMA-EGS (IPOP,r1)	325	141	7.1	5.4	3.7	16693	<i>19e-3/1e5</i>	.	.	.	CMA-EGS (IPOP,r1) [8]
IPOP-aCMA-ES	1	12	1.1	1.2	1.2	1.1	1.2	1.1	1.1	1.1	IPOP-aCMA-ES [12]
IPOP-CMA-ES	1	15	1.1	1.2	1.1	1.1	1.1	1.0	1.0	1.00	IPOP-CMA-ES [15]
CMA+DE-MOS	1	50	6.2	4.1	4.3	4.3	4.2	4.1	4.1	4.0	CMA+DE-MOS [13]
NEWUOA	1	10	17	<i>33e-1/4e3</i>	.	.	.	.	.	.	NEWUOA [16]
Basic RCGA	1	34	7.4	10	117	127	111	97	87	70	Basic RCGA [17]
SPSA	311	551	54	2319	5124	<i>30e-2/1e5</i>	.	.	.	.	SPSA [9]

Table 25: 20-D, running time excess $ERT/ERT_{\text{best } 2009}$ on f_{125} , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	125 Griewank-Rosenbrock Gauss										
Δf_{target} ERT_{best}/D	1e+03 0.05	1e+02 0.05	1e+01 0.05	1e+00 0.05	1e-01 0.05	1e-02 6.24e5	1e-03 1.25e6	1e-04 3.12e6	1e-05 4.01e6	1e-07 4.03e6	Δf_{target} ERT_{best}/D
(1,2)-CMA-ES	1	1	1	9.05e5	<i>12e-1/1e4</i>	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	1	1	1.46e5	<i>94e-2/1e4</i>	.	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	1	1	1.22e5	<i>96e-2/1e4</i>	.	.	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	1	1	<i>13e-1/1e4</i>	.	.	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	1	1	1.61e5	<i>95e-2/1e4</i>	.	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	1	1	81397	<i>88e-2/1e4</i>	.	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	1	1	81829	<i>95e-2/1e4</i>	.	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	1	1	2.36e5	<i>10e-1/1e4</i>	.	.	.	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	1	1	1	493	<i>45e-2/9e3</i>	.	.	.	.	.	avg NEWUOA [16]
CMA-EGS (IPOP,r1)	283	321	364	738	9.45e6	<i>23e-2/1e5</i>	.	.	.	.	CMA-EGS (IPOP,r1) [8]
IPOP-aCMA-ES	1	1	1	827	3.85e6	0.47	1.1	0.81	1.7	1.7	IPOP-aCMA-ES [12]
IPOP-CMA-ES	1	1	1	957	7.10e6	0.70	0.79	0.56	1.8	1.8	IPOP-CMA-ES [15]
CMA+DE-MOS	1	1	1.1	1527	6.76e6	<i>18e-2/1e5</i>	.	.	.	.	CMA+DE-MOS [13]
NEWUOA	1	1	1	414	<i>49e-2/4e3</i>	.	.	.	.	.	NEWUOA [16]
Basic RCGA	1	1	1.1	322	2.34e6	<i>33e-2/5e4</i>	.	.	.	.	Basic RCGA [17]
SPSA	1.00e6	1.00e6	1.00e6	1.00e6	3.44e6	<i>12e-2/1e5</i>	.	.	.	.	SPSA [9]

Table 26: 20-D, running time excess $ERT/ERT_{\text{best}}^{2009}$ 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 0.05	1e+02 0.05	1e+01 0.05	1e+00 0.05	1e-01 0.05	1e-02 ∞	1e-03 ∞	1e-04 ∞	1e-05 ∞	1e-07 ∞	Δf_{target} ERT_{best}/D
(1,2)-CMA-ES	1	1	1	<i>15e-1/1e4</i>	.	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	1	1	<i>15e-1/1e4</i>	.	.	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	1	1	<i>15e-1/1e4</i>	.	.	.	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	1	1	<i>14e-1/1e4</i>	.	.	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	1	1	<i>14e-1/1e4</i>	.	.	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	1	1	<i>13e-1/1e4</i>	.	.	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	1	1	2.92e6	<i>13e-1/1e4</i>	.	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	1	1	2.86e6	<i>13e-1/1e4</i>	.	.	.	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	1	1	122	2.60e6	<i>16e-1/9e3</i>	.	.	.	.	.	avg NEWUOA [16]
CMA-EGS (IPOP,r1)	2514	3109	3338	13054	<i>33e-2/1e5</i>	.	.	.	.	.	CMA-EGS (IPOP,r1) [8]
IPOP-aCMA-ES	1	1	1	6417	<i>30e-2/2e5</i>	.	.	.	.	.	IPOP-aCMA-ES [12]
IPOP-CMA-ES	1	1	1	5759	<i>28e-2/2e5</i>	.	.	.	.	.	IPOP-CMA-ES [15]
CMA+DE-MOS	1	1	1.1	1527	<i>39e-2/1e5</i>	.	.	.	.	.	CMA+DE-MOS [13]
NEWUOA	1	1	4.2	1.32e5	<i>12e-1/4e3</i>	.	.	.	.	.	NEWUOA [16]
Basic RCGA	1	1	1.1	335	4.18e6	<i>32e-2/5e4</i>	.	.	.	.	Basic RCGA [17]
SPSA	2.80e7	2.80e7	2.80e7	2.80e7	<i>45e+3/1e5</i>	.	.	.	.	.	SPSA [9]

Table 27: 20-D, running time excess $ERT/ERT_{\text{best}} 2009$ 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										
Δf_{target} ERT_{best}/D	1e+03 0.05	1e+02 0.05	1e+01 0.05	1e+00 0.05	1e-01 0.05	1e-02 79507	1e-03 2.22e5	1e-04 3.40e5	1e-05 3.63e5	1e-07 3.71e5	Δf_{target} ERT_{best}/D
(1,2)-CMA-ES	1	1	1	7537	<i>70e-2/1e4</i>	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	1	1	595	<i>52e-2/1e4</i>	.	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	1	1	843	<i>48e-2/1e4</i>	.	.	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	1	1	7404	<i>67e-2/1e4</i>	.	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	1	1	1139	<i>44e-2/1e4</i>	.	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	1	1	756	2.91e6	<i>39e-2/1e4</i>	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	1	1	654	<i>23e-2/1e4</i>	.	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	1	1	1149	<i>53e-2/1e4</i>	.	.	.	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	1	1	7.7	219	<i>43e-2/9e3</i>	.	.	.	.	.	avg NEWUOA [16]
CMA-EGS (IPOP,r1)	292	335	353	754	<i>28e-2/1e5</i>	.	.	.	.	.	CMA-EGS (IPOP,r1) [8]
IPOP-aCMA-ES	1	1	1	193	2.82e5	0.75	1.0	1.2	1.1	1.1	IPOP-aCMA-ES [12]
IPOP-CMA-ES	1	1	1	267	9.58e5	1.0	0.81	0.89	0.84	0.85	IPOP-CMA-ES [15]
CMA+DE-MOS	1	1	1.1	1526	2.24e5	<i>44e-3/1e5</i>	.	.	.	.	CMA+DE-MOS [13]
NEWUOA	1	1	3.7	253	<i>45e-2/4e3</i>	.	.	.	.	.	NEWUOA [16]
Basic RCGA	1	1	1	314	1.07e6	<i>59e-3/5e4</i>	Basic RCGA [17]
SPSA	226	276	960	2.30e6	8.02e6	<i>10e-1/1e5</i>	SPSA [9]

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