

# Benchmarking sep-CMA-ES on the BBOB-2009 Noisy Testbed

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## ABSTRACT

A partly time and space linear CMA-ES is benchmarked on the BBOB-2009 noisy function testbed. This algorithm with a multistart strategy with increasing population size solves 10 functions out of 30 in 20-D.

## Categories and Subject Descriptors

G.1.6 [Numerical Analysis]: Optimization—*global optimization, unconstrained optimization*; F.2.1 [Analysis of Algorithms and Problem Complexity]: Numerical Algorithms and Problems

## General Terms

Algorithms

## Keywords

Benchmarking, Black-box optimization, Evolutionary computation, Covariance matrix adaptation, Evolution strategy

## 1. INTRODUCTION

The sep-CMA-ES algorithm introduced in [7] is a variant of the covariance matrix adaptation evolution strategy (CMA-ES) [5] that is linear in time and space. This property combined with a faster learning rate makes sep-CMA-ES appropriate for separable function and larger dimensions. A mixed strategy of using sep-CMA-ES and CMA-ES is proposed here and benchmarked on a noisy function testbed.

## 2. ALGORITHM PRESENTATION

In its design, the sep-CMA-ES differs from the CMA-ES by two aspects: first, the covariance matrix is constrained to be diagonal at each of its update, second, the learning rate is increased by a factor of  $\frac{n+3/2}{3}$ , where  $n$  is the dimension of the search space<sup>1</sup>. These modifications result

<sup>1</sup>Please note that the factor for the learning rate is smaller than the one in [7].

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in an algorithm that trades model complexity with a time and space scaling that is better than the original CMA-ES. The  $(\mu/\mu_w, \lambda)$ -sep-CMA-ES has been shown to outperform  $(\mu/\mu_w, \lambda)$ -CMA-ES on separable functions.

We propose here what would be the best of two worlds: to use sep-CMA-ES for the first few iterations and then switch to CMA-ES. At the time of the switch, all parameters are retained except for the learning rate that is decreased back to its default value. This implies the diagonal covariance matrix acquired using sep-CMA-ES is directly used by CMA-ES. This mixed strategy is therefore expected to be faster than CMA-ES on separable functions. Ongoing work has also shown that for some test functions the first iterations using sep-CMA-ES would not disadvantage the latter use of CMA-ES in any way. In other terms, the cost of initially using sep-CMA-ES would not induce a penalty in the cost of solving the function with CMA-ES afterwards. The author admits some functions could induce such a penalty.

As for the multistart strategy, we use the increasing population size IPOP-CMA-ES [1]. Though this approach has shown its limits [6], independent restart may improve the probability of the algorithm reaching a given target function value.

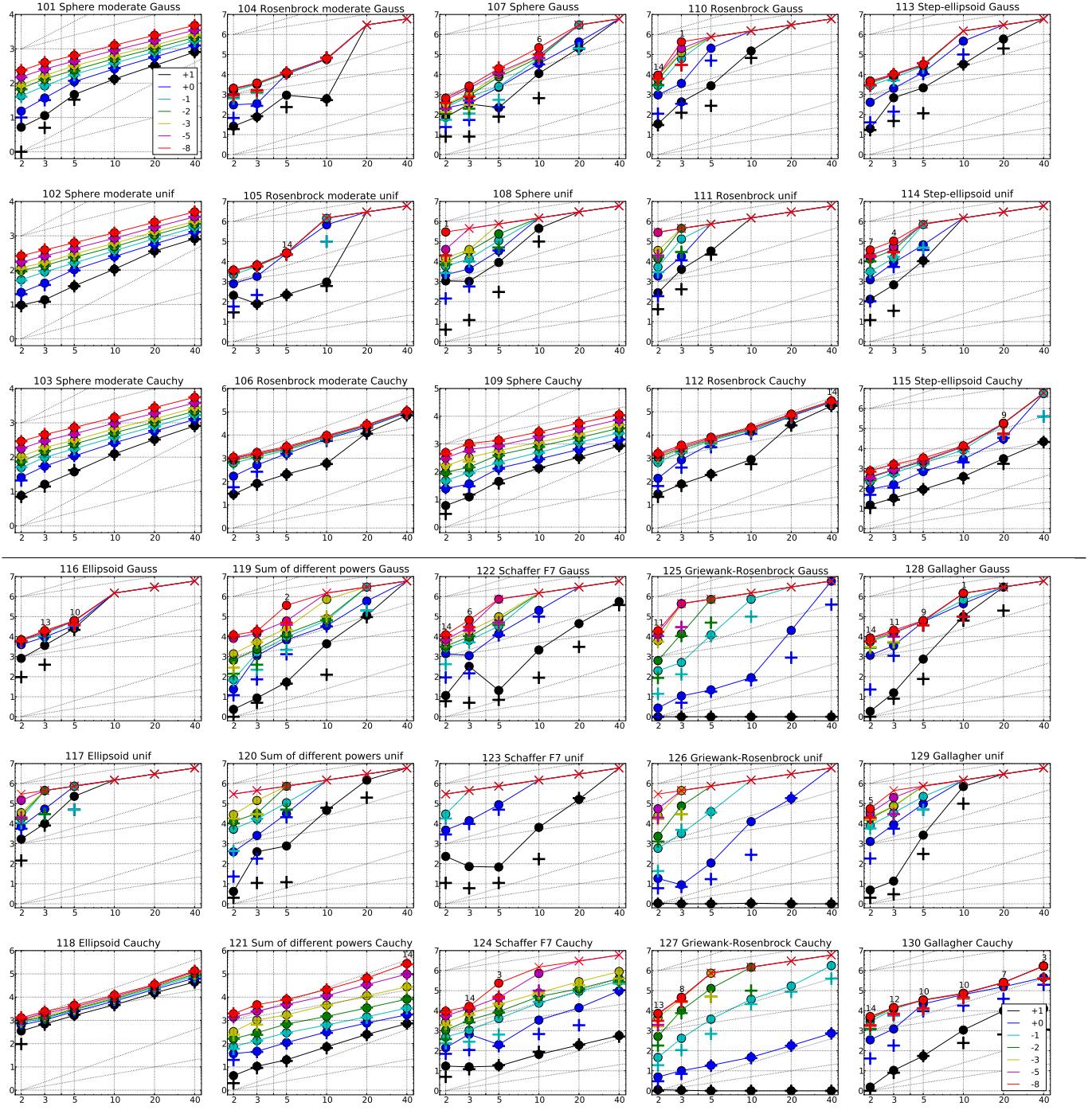
## 3. EXPERIMENTAL PROCEDURE

The Matlab implementation of the CMA-ES (version 3.23beta) is used<sup>2</sup>. We use the  $(\mu/\mu_w, \lambda)$ -IPOP-CMA-ES variant with an initial default population size  $\lambda = 4 + \lfloor 3 \ln(n) \rfloor$  increasing twice at each restart. Except the learning rate, all other algorithm parameters are set to their default values. The covariance matrix is constrained to be diagonal only for the first  $1 + 100n/\sqrt{\lambda}$  iterations of the *first start*. A maximum of 8 independent restarts is conducted. Restarts occur after  $100 + 300n\sqrt{n/\lambda}$  iterations or if any of the default stopping criterion is met. The initial stepsize has been set to 2 and the starting point has been chosen uniformly in  $[-4, 4]^n$ . The maximum number of function evaluations was set to  $10^4$  times the dimension. No parameter tuning was done, the CrE [3] is computed to zero.

## 4. RESULTS

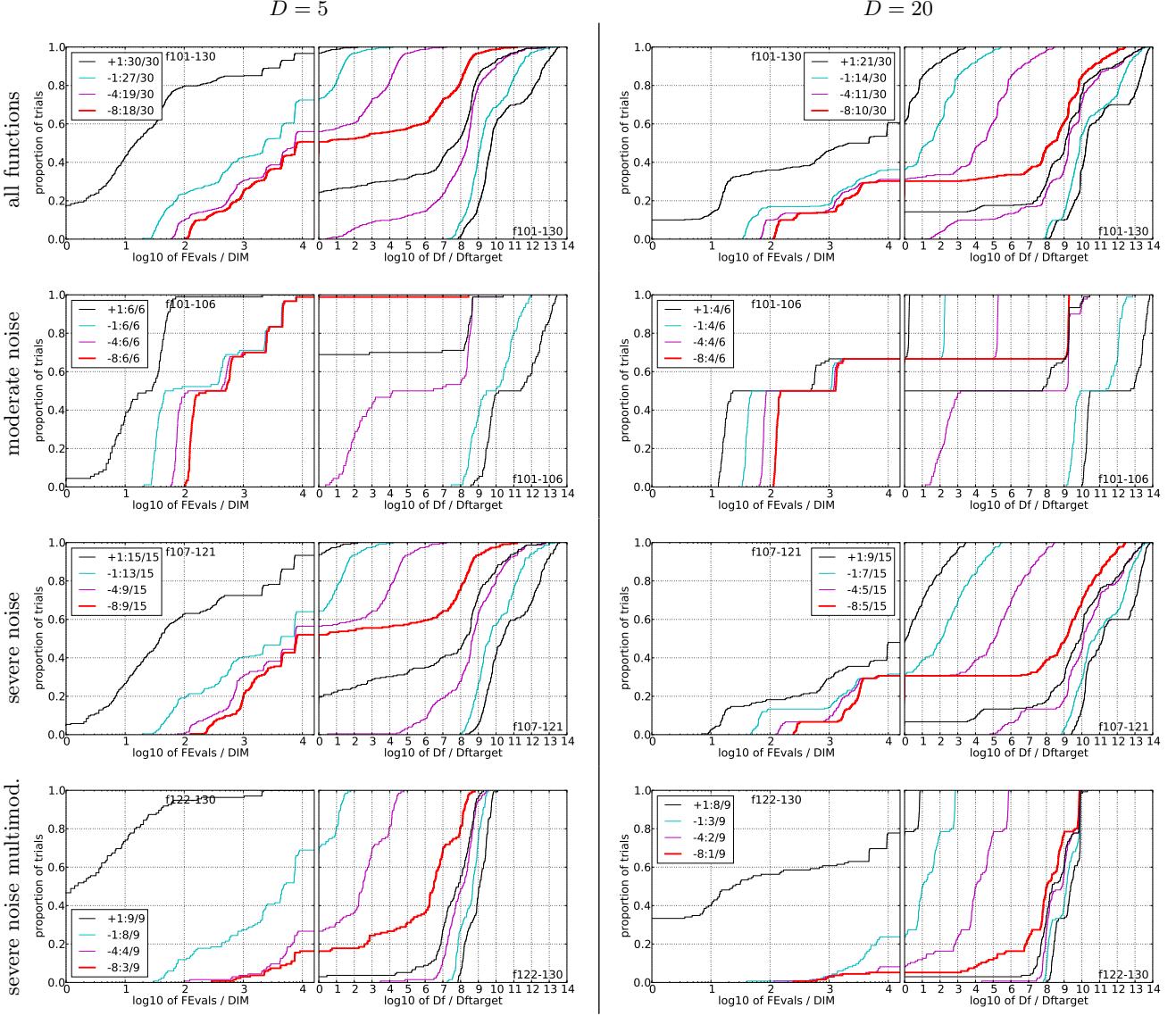
Results from experiments according to [3] on the benchmarks functions given in [2, 4] are presented in Figures 1 and 2 and in Tables 1 and 2. From the results of this algorithm, the uniform noise model is the most difficult to deal

<sup>2</sup>Latest version available here: <http://www.lri.fr/~hansen/cmaesintro.html>



**Figure 1: Expected Running Time (ERT, ●) to reach  $f_{\text{opt}} + \Delta f$  and median number of function evaluations of successful trials (+), shown for  $\Delta f = 10, 1, 10^{-1}, 10^{-2}, 10^{-3}, 10^{-5}, 10^{-8}$  (the exponent is given in the legend of  $f_{101}$  and  $f_{130}$ ) versus dimension in log-log presentation. The ERT( $\Delta f$ ) equals to  $\#FEs(\Delta f)$  divided by the number of successful trials, where a trial is successful if  $f_{\text{opt}} + \Delta f$  was surpassed during the trial. The  $\#FEs(\Delta f)$  are the total number of function evaluations while  $f_{\text{opt}} + \Delta f$  was not surpassed during the trial from all respective trials (successful and unsuccessful), and  $f_{\text{opt}}$  denotes the optimal function value. Crosses (×) indicate the total number of function evaluations  $\#FEs(-\infty)$ . Numbers above ERT-symbols indicate the number of successful trials. Annotated numbers on the ordinate are decimal logarithms. Additional grid lines show linear and quadratic scaling.**

<b>f101 in 5-D, N=15, mFE=738</b>										<b>f101 in 20-D, N=15, mFE=2654</b>										<b>f102 in 5-D, N=15, mFE=754</b>										<b>f102 in 20-D, N=15, mFE=2798</b>									
$\Delta f$	#	ERT	10%	90%	RT <sub>succ</sub>	#	ERT	10%	90%	RT <sub>succ</sub>	#	ERT	10%	90%	RT <sub>succ</sub>	#	ERT	10%	90%	RT <sub>succ</sub>																			
10	15	4.6e1	3.7e1	5.6e1	4.6e1	15	3.2e2	3.1e2	3.4e2	3.2e2	15	3.5e1	2.9e1	4.1e1	3.5e1	15	3.6e2	3.4e2	3.8e2	3.6e2																			
1	15	1.1e2	1.0e2	1.2e2	1.1e2	15	5.8e2	5.6e2	6.0e2	5.8e2	15	5.8e2	5.6e2	6.0e2	5.8e2	15	5.8e2	5.6e2	6.0e2	5.8e2																			
1e-1	15	1.8e2	1.7e2	1.9e2	1.8e2	15	8.0e2	7.8e2	8.2e2	8.0e2	15	8.2e2	7.9e2	8.5e2	8.2e2	15	8.2e2	7.9e2	8.5e2	8.2e2																			
1e-3	15	3.2e2	3.1e2	3.3e2	3.2e2	15	1.3e3	1.2e3	1.3e3	1.3e3	15	3.0e2	2.9e2	3.1e2	3.0e2	15	1.3e3	1.3e3	1.3e3	1.3e3																			
1e-5	15	4.4e2	4.3e2	4.5e2	4.4e2	15	1.7e3	1.7e3	1.8e3	1.7e3	15	4.3e2	4.2e2	4.4e2	4.3e2	15	1.8e3	1.7e3	1.8e3	1.8e3																			
1e-8	15	6.4e2	6.2e2	6.6e2	6.4e2	15	2.5e3	2.4e3	2.5e3	2.5e3	15	6.3e2	6.1e2	6.5e2	6.3e2	15	2.5e3	2.5e3	2.5e3	2.5e3																			
<b>f103 in 5-D, N=15, mFE=1162</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f103 in 20-D, N=15, mFE=3014</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f104 in 5-D, N=15, mFE=23542</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f104 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>																
10	15	3.8e1	3.2e1	4.4e1	3.8e1	15	3.3e2	3.1e2	3.4e2	3.3e2	15	9.3e2	2.3e2	1.6e3	9.3e2	0	17e+0	15e+0	18e+0	1.3e5																			
1	15	1.1e2	9.9e1	1.2e2	1.1e2	15	5.7e2	5.5e2	5.9e2	5.7e2	15	1.1e4	8.4e3	1.3e4	1.1e4	.	.	.	.	.																			
1e-1	15	1.8e2	1.7e2	1.9e2	1.8e2	15	7.9e2	7.7e2	8.1e2	7.9e2	15	1.1e4	9.0e3	1.3e4	1.1e4	.	.	.	.	.																			
1e-3	15	3.1e2	3.0e2	3.2e2	3.1e2	15	1.3e3	1.3e3	1.3e3	1.3e3	15	1.2e4	1.0e4	1.4e4	1.2e4	.	.	.	.	.																			
1e-5	15	4.8e2	4.6e2	5.1e2	4.8e2	15	1.9e3	1.9e3	1.9e3	1.9e3	15	1.2e4	1.0e4	1.5e4	1.2e4	.	.	.	.	.																			
1e-8	15	7.3e2	6.9e2	7.8e2	7.3e2	15	2.8e3	2.8e3	2.8e3	2.8e3	15	1.3e4	1.1e4	1.5e4	1.3e4	.	.	.	.	.																			
<b>f105 in 5-D, N=15, mFE=50008</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f105 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f106 in 5-D, N=15, mFE=5292</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f106 in 20-D, N=15, mFE=34994</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>																
10	15	2.2e2	2.1e2	2.3e2	2.2e2	10	18e+0	14e+0	19e+0	1.3e5	15	2.1e3	1.9e2	2.2e2	2.1e3	15	1.2e4	1.2e4	1.3e4	1.2e4																			
1	14	2.5e4	2.4e4	3.0e4	2.4e4	.	.	.	.	.	15	1.6e3	1.3e3	1.9e3	1.6e3	15	2.2e4	2.1e4	2.3e4	2.2e4																			
1e-1	14	2.6e4	2.2e4	3.0e4	2.4e4	.	.	.	.	.	15	2.2e3	1.9e3	2.5e3	2.2e3	15	2.4e4	2.3e4	2.5e4	2.4e4																			
1e-3	14	2.7e4	2.3e4	3.1e4	2.5e4	.	.	.	.	.	15	2.7e3	2.4e3	2.9e3	2.7e3	15	2.5e4	2.5e4	2.6e4	2.5e4																			
1e-5	14	2.7e4	2.3e4	3.1e4	2.5e4	.	.	.	.	.	15	2.9e3	2.6e3	3.2e3	2.9e3	15	2.6e4	2.6e4	2.7e4	2.6e4																			
1e-8	14	2.7e4	2.3e4	3.2e4	2.5e4	.	.	.	.	.	15	3.2e3	2.9e3	3.4e3	3.2e3	15	2.8e4	2.7e4	2.9e4	2.8e4																			
<b>f107 in 5-D, N=15, mFE=37368</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f107 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f108 in 5-D, N=15, mFE=50008</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f108 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>																
10	15	2.2e2	9.1e1	3.6e2	2.2e2	13	2.1e5	1.8e5	2.5e5	1.8e5	10	9.0e3	4.9e3	1.4e4	9.0e3	0	72e+0	28e+0	11e+1	1.8e5																			
1	15	2.3e3	9.2e2	3.7e3	2.3e3	7	4.2e3	3.3e3	7.4e5	2.0e5	13	3.5e4	2.8e4	4.1e4	3.0e4	.	.	.	.	.																			
1e-1	15	2.5e3	1.2e3	3.9e3	2.5e3	1	3.0e6	1.5e6	>3e6	2.0e5	1e-1	6	1.1e5	7.5e4	1.8e5	4.2e4	.	.	.	.	.																		
1e-3	15	1.0e4	7.8e3	1.3e4	1.0e4	0	11e-1	13e-2	14e+0	2.0e5	1e-3	0	2e-2	58e-4	23e-1	2.2e4	.	.	.	.	.																		
1e-5	15	1.3e4	1.0e4	1.6e4	1.3e4	.	.	.	.	.	1e-5	.	.	.	.	.	.	.	.	.	.																		
1e-8	15	2.0e4	1.8e4	2.1e4	2.0e4	.	.	.	.	.	1e-8	.	.	.	.	.	.	.	.	.	.																		
<b>f109 in 5-D, N=15, mFE=1730</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f109 in 20-D, N=15, mFE=6338</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f110 in 5-D, N=15, mFE=50008</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f110 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>																
10	15	4.5e1	3.6e1	5.5e1	4.5e1	15	3.3e2	3.2e2	3.5e2	3.3e2	15	3.3e3	3.3e2	5.2e3	2.8e3	0	60e+0	39e+0	40e+1	1.8e5																			
1	15	1.3e2	1.2e2	1.5e2	1.3e2	15	6.3e2	6.1e2	6.5e2	6.3e2	15	2.1e5	1.2e5	6.2e5	5.0e4	.	.	.	.	.																			
1e-1	15	2.2e2	2.0e2	2.4e2	2.2e2	15	1.1e3	1.1e3	1.2e3	1.1e3	15	2.7e2	2.2e2	2.4e3	2.3e2	.	.	.	.	.																			
1e-3	15	5.7e2	5.2e2	6.2e2	5.7e2	15	2.3e3	2.2e3	2.4e3	2.3e3	15	6.7e3	5.6e3	7.8e3	6.7e3	15	7.0e4	6.1e4	7.9e4	7.0e4																			
1e-5	15	8.7e2	8.1e2	9.4e2	8.7e2	15	3.6e3	3.5e3	3.7e3	3.6e3	15	7.3e3	6.2e3	8.5e3	7.3e3	15	7.4e4	6.5e4	8.3e4	7.4e4																			
1e-8	15	1.4e3	1.3e3	1.4e3	1.4e3	15	5.6e3	5.5e3	5.7e3	5.6e3	15	8.0e3	6.9e3	9.2e3	8.0e3	15	7.9e4	7.1e4	8.8e4	7.9e4																			
<b>f111 in 5-D, N=15, mFE=50008</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f111 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f111 in 5-D, N=15, mFE=50008</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f112 in 5-D, N=15, mFE=14628</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>																
10	12	3.4e4	2.6e4	4.2e4	2.9e4	0	15e+2	52e+1	93e+2	1.8e5	10	2.8e3	3.3e2	5.2e3	2.8e3	0	60e+0	39e+0	40e+1	1.8e5																			
1	0	4e6-1	19e-1	43e+0	2.8e4	.	.	.	.	.	13	2.1e5	1.2e5	6.2e5	5.0e4	.	.	.	.	.																			
1e-1	.	.	.	.	.	.	.	.	.	.	1e-1	0	2e-1	70e-2	33e-1	1.1e4	.	.	.	.	.																		
1e-3	.	.	.	.	.	.	.	.	.	.	1e-3	.	.	.	.	.	.	.	.	.																			
1e-5	.	.	.	.	.	.	.	.	.	.	1e-5	.	.	.	.	.	.	.	.	.																			
1e-8	.	.	.	.	.	.	.	.	.	.	1e-8	.	.	.	.	.	.	.	.	.																			
<b>f113 in 5-D, N=15, mFE=37944</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f113 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f114 in 5-D, N=15, mFE=50008</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f114 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>																
10	15	2.2e3	8.0e2	3.5e3	2.2e3	5	5.9e5	4.2e5	9.9e5	2.0e5	10	1.1e4	7.8e3	1.5e4	1.1e4	0	17e+1	92e+0	39e+1	1.8e5																			
1	15	1.3e4	8.6e3	1.7e4	1.3e4	0	21e+0	47e-1	87e+0	1.8e5	1	8	6.8e4	5.0e4	9.9e4	3.7e4	.	.	.	.	.																		
1e-1	15	2.6e4	2.3e4	3.0e4	2.6e4	.	.	.	.	.	1	7.0e5	3.3e5	>7e5	5.0e4	1e-1	0	99e-2	10e-2	38e-1	2.5e4																		
1e-3	15	3.1e4	2.8e4	3.4e4	3.1e4	.	.	.	.	.	1e-3	0	9e-2	10e-2	38e-1	2.5e4	.	.	.	.	.																		
1e-5	15	3.1e4	2.8e4	3.4e4	3.1e4	.	.	.	.	.	1e-5	.	.	.	.	.	.	.	.	.	.																		
1e-8	15	3.2e4	2.8e4	3.4e4	3.2e4	.	.	.	.	.	1e-8	.	.	.	.	.	.	.	.	.	.																		
<b>f115 in 5-D, N=15, mFE=7658</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f115 in 20-D, N=15, mFE=200074</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f116 in 5-D, N=15, mFE=50008</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>	<b>f116 in 20-D, N=15, mFE=200022</b>	<b>#</b>	<b>ERT</b>	<b>10%</b>	<b>90%</b>	<b>RT<sub>succ</sub></b>																
10	15	9.1e1	7.7e1	1.1e2	9.1e1	15	3.1e3	2.3e3	3.9e3	3.1e3	10	1.5e4	2.2e4	3.0e4	2.6e4	0	13e+2	45e+1	36e+2	1.8e5																			
1	15	7.1e2	5.9e2	8.3e2	7.1e2	15	3.0e4	2.6e4	3.4e4	3.0e4	1	14	3.6e4	3.2e4	4.1e4	3.3e4	.	.	.	.	.																		
1e-1	15	1.8e3	1.4e3	2.3e3	1.8e3	9	1.7e3	1.2e3	2.6e5	9.2e4	1	16	4.9e4	4.9e4	7.9e4	4.1e4	.	.	.	.	.																		
1e-3	15	2																																					



**Figure 2: Empirical cumulative distribution functions (ECDFs), plotting the fraction of trials versus running time (left subplots) or versus  $\Delta f$  (right subplots). The thick red line represents the best achieved results. Left subplots: ECDF of the running time (number of function evaluations), divided by search space dimension  $D$ , to fall below  $f_{\text{opt}} + \Delta f$  with  $\Delta f = 10^k$ , where  $k$  is the first value in the legend. Right subplots: ECDF of the best achieved  $\Delta f$  divided by  $10^k$  (upper left lines in continuation of the left subplot), and best achieved  $\Delta f$  divided by  $10^{-8}$  for running times of  $D, 10D, 100D \dots$  function evaluations (from right to left cycling black-cyan-magenta). Top row: all results from all functions; second row: moderate noise functions; third row: severe noise functions; fourth row: severe noise and highly-multimodal functions. The legends indicate the number of functions that were solved in at least one trial. FEvals denotes number of function evaluations,  $D$  and DIM denote search space dimension, and  $\Delta f$  and Df denote the difference to the optimal function value.**

<b><i>f121</i></b> in 5-D, N=15, mFE=16756							<b><i>f121</i></b> in 20-D, N=15, mFE=74630							<b><i>f122</i></b> in 5-D, N=15, mFE=50008						
$\Delta f$	#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>			
10	15	2.0e1	1.5e1	2.5e1	2.0e1		15	2.5e2	2.3e2	2.7e2	2.5e2		10	15	2.1e1	1.1e1	3.2e1	2.1e1		
1	15	1.1e2	9.7e1	1.3e2	1.1e2		15	7.7e2	7.2e2	8.2e2	7.7e2		1	15	1.4e4	1.0e4	1.8e4	1.4e4		
1e-1	15	2.9e2	2.7e2	3.2e2	2.9e2		15	1.4e3	1.4e3	1.5e3	1.4e3		1e-1	14	3.3e4	2.8e4	4.0e4	3.1e4		
1e-3	15	1.7e3	1.6e3	1.9e3	1.7e3		15	1.2e4	1.1e4	1.2e4	1.2e4		1e-3	7	9.8e4	7.1e4	1.6e5	4.5e4		
1e-5	15	4.8e3	4.5e3	5.1e3	4.8e3		15	3.4e4	3.3e4	3.6e4	3.4e4		1e-5	1	7.4e5	3.7e5	>7e5	5.0e4		
1e-8	15	7.9e3	7.1e3	8.8e3	7.9e3		15	6.6e4	6.4e4	6.8e4	6.6e4		1e-8	0	16e-4	74e-6	70e-3	4.0e4		
<b><i>f123</i></b> in 5-D, N=15, mFE=50008							<b><i>f123</i></b> in 20-D, N=15, mFE=200022							<b><i>f124</i></b> in 5-D, N=15, mFE=50008						
$\Delta f$	#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>			
10	15	6.8e1	4.0e1	9.7e1	6.8e1		14	1.6e5	1.4e5	1.9e5	1.5e5		10	15	1.7e1	1.2e1	2.2e1	1.7e1		
1	7	8.8e4	6.3e4	1.4e5	4.0e4		0	77e-1	49e-1	99e-1	1.8e5		1	15	2.0e2	1.2e2	2.3e2	2.0e2		
1e-1	0	10e-1	37e-2	26e-1	3.5e4		.	.	.	.	.		1e-1	15	4.1e3	2.3e3	6.0e3	4.1e3		
1e-3	.	.	.	.	.		.	.	.	.	.		1e-3	15	2.0e4	1.7e4	2.4e4	2.0e4		
1e-5	.	.	.	.	.		.	.	.	.	.		1e-5	13	4.5e4	3.9e4	5.3e4	3.9e4		
1e-8	.	.	.	.	.		.	.	.	.	.		1e-8	3	2.4e5	1.4e5	7.2e5	4.4e4		
<b><i>f125</i></b> in 5-D, N=15, mFE=50008							<b><i>f125</i></b> in 20-D, N=15, mFE=200022							<b><i>f126</i></b> in 5-D, N=15, mFE=50008						
$\Delta f$	#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>			
10	15	1.0e0	1.0e0	1.0e0	1.0e0		15	1.0e0	1.0e0	1.0e0	1.0e0		10	15	1.0e0	1.0e0	1.0e0	1.0e0		
1	15	2.2e1	1.7e1	2.7e1	2.2e1		15	2.0e4	7.8e3	3.3e4	2.0e4		1	15	1.1e2	5.4e1	1.7e2	1.1e2		
1e-1	15	1.2e4	8.1e3	1.7e4	1.2e4		0	59e-2	47e-2	68e-2	1.8e5		1e-1	12	4.0e4	3.0e4	5.3e4	2.8e4		
1e-3	0	28e-3	11e-3	70e-3	4.0e4		.	.	.	.	.		1e-3	0	85e-3	47e-3	11e-2	3.5e4		
1e-5	.	.	.	.	.		.	.	.	.	.		1e-5	.	.	.	.	.		
1e-8	.	.	.	.	.		.	.	.	.	.		1e-8	.	.	.	.	.		
<b><i>f127</i></b> in 5-D, N=15, mFE=50058							<b><i>f127</i></b> in 20-D, N=15, mFE=200022							<b><i>f128</i></b> in 5-D, N=15, mFE=50008						
$\Delta f$	#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>			
10	15	1.0e0	1.0e0	1.0e0	1.0e0		15	1.0e0	1.0e0	1.0e0	1.0e0		10	15	7.6e2	6.4e1	1.5e3	7.6e2		
1	15	1.9e1	1.6e1	2.2e1	1.9e1		15	1.8e2	1.5e2	2.1e2	1.8e2		1	9	5.5e4	4.1e4	7.8e4	3.6e4		
1e-1	15	3.7e3	1.8e3	5.9e3	3.7e3		10	1.7e5	1.3e5	2.3e5	1.2e5		1e-1	9	5.9e4	4.6e4	8.1e4	3.8e4		
1e-3	1	7.4e5	3.7e5	>7e5	5.0e4		0	83e-3	57e-3	15e-2	8.9e4		1e-3	9	6.0e4	4.6e4	8.1e4	3.8e4		
1e-5	0	18e-3	16e-4	32e-3	3.5e4		.	.	.	.	.		1e-5	9	6.4e4	5.0e4	8.9e4	3.9e4		
1e-8	.	.	.	.	.		.	.	.	.	.		1e-8	.	.	.	.	.		
<b><i>f129</i></b> in 5-D, N=15, mFE=50008							<b><i>f129</i></b> in 20-D, N=15, mFE=200022							<b><i>f129</i></b> in 5-D, N=15, mFE=50124						
$\Delta f$	#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>		#	ERT	10%	90%	RT <sub>succ</sub>			
10	15	2.7e3	1.4e3	4.1e3	2.7e3		0	69e+0	41e+0	73e+0	1.8e5		10	15	5.5e1	4.3e1	6.7e1	5.5e1		
1	6	9.8e4	6.9e4	1.6e5	4.1e4		.	.	.	.	.		1	9	5.5e4	4.1e4	7.8e4	3.6e4		
1e-1	3	2.3e5	1.3e5	7.0e5	4.1e4		.	.	.	.	.		1e-1	10	3.3e4	2.4e4	4.5e4	2.7e4		
1e-3	0	18e-1	42e-3	31e-1	2.5e4		.	.	.	.	.		1e-3	10	3.4e4	2.4e4	4.5e4	2.7e4		
1e-5	.	.	.	.	.		.	.	.	.	.		1e-5	10	3.4e4	2.4e4	4.6e4	2.7e4		
1e-8	.	.	.	.	.		.	.	.	.	.		1e-8	10	3.5e4	2.5e4	4.6e4	2.8e4		

**Table 2:** Shown are, for functions  $f_{121}$ - $f_{130}$  and for a given target difference to the optimal function value  $\Delta f$ : the number of successful trials (#); the expected running time to surpass  $f_{\text{opt}} + \Delta f$  (ERT, see Figure 1); the 10%-tile and 90%-tile of the bootstrap distribution of ERT; the average number of function evaluations to reach the best function value (RT<sub>succ</sub>). If  $f_{\text{opt}} + \Delta f$  was never reached, figures in *italics* denote the best achieved  $\Delta f$ -value of the median trial and the 10% and 90%-tile trial. Furthermore, N denotes the number of trials, and mFE denotes the maximum of number of function evaluations executed in one trial. See Figure 1 for the names of functions.

with since the performances of the mixed strategy seems to decrease compared to the other noise models. Furthermore, noise affects the scaling of this algorithm since it scales worse on functions  $f_{107}$ ,  $f_{108}$  and  $f_{109}$  than on the same function with less noise  $f_{101}$ ,  $f_{102}$  and  $f_{103}$ . On the Gauss noise model, which is second most severe, the algorithm can still solve  $f_{101}$ . Otherwise, it can only solve functions up to 10-D in the best case.

## 5. CPU TIMING EXPERIMENT

For the timing experiment, the proposed algorithm was run on  $f_8$  and restarted until at least 30 seconds have passed (according to Figure 2 in [3]). The experiments were conducted with an Intel Core 2 6700 processor (2.66GHz) with Matlab R2008a on Linux 2.6.24.7. The results were 15, 13, 11, 9.7, 9.9, and  $13 \times 10^{-5}$  seconds per function evaluations in dimension 2, 3, 5, 10, 20, and 40 respectively.

## 6. CONCLUSION

The strategy of mixing CMA-ES with its time and space linear variant results in this algorithm. Tested on the BBOB-2009 noisy functions testbed, it could only solve all ten functions using the less severe Cauchy noise model in 20-D.

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