

AMaLGaM IDEAs in Noisy Black-Box Optimization Benchmarking

Peter A.N. Bosman
Centre for Mathematics and
Computer Science
P.O. Box 94079
1090 GB Amsterdam
The Netherlands
Peter.Bosman@cwi.nl

Jörn Grahl
Johannes Gutenberg
University Mainz
Dept. of Information Systems
& Business Administration
Jakob Weller-Weg 9
D-55128 Mainz, Germany
grahl@uni-mainz.de

Dirk Thierens
Utrecht University
Dept. of Information and
Computing Sciences
P.O. Box 80089
3508 TB Utrecht
The Netherlands
Dirk.Thierens@cs.uu.nl

ABSTRACT

This paper describes the application of a Gaussian Estimation-of-Distribution (EDA) for real-valued optimization to the noisy part of a benchmark introduced in 2009 called BBOB (Black-Box Optimization Benchmarking). Specifically, the EDA considered here is the recently introduced parameter-free version of the Adapted Maximum-Likelihood Gaussian Model Iterated Density-Estimation Evolutionary Algorithm (AMaLGaM-IDEA). Also the version with incremental model building (iAMaLGaM-IDEA) is considered.

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

1. METHOD

Estimation-of-distribution algorithms attempt to automatically exploit features of a problem's structure by probabilistically modeling the search space based on previously evaluated solutions and generating new solutions by sampling the probabilistic model.

The EDA considered here is the Adapted Maximum-Likelihood Gaussian Model Iterated Density-Estimation Evolutionary Algorithm (AMaLGaM-IDEA, or AMaLGaM for short). In AMaLGaM, the probability distribution used is the normal, also known as the Gaussian, distribution. This

EDA uses maximum-likelihood estimates for the mean and the covariance matrix, estimated from the selected solutions. It has a mechanism that scales up the covariance matrix when required to prevent premature convergence on slopes. It furthermore has a mechanism that anticipates the mean shift in the next generation to speed up descent (in case of minimization) along slopes. In another paper [1], AMaLGaM, and its incremental-learning variant iAMaLGaM, were tested on the noiseless variant of the BBOB benchmark. Due to space restrictions, we refer the interested reader for more details on AMaLGaM such as the parameters and other settings as well as the CPU timing experiment to the other workshop paper.

2. RESULTS AND CONCLUSION

Results from experiments according to [3] on the benchmark functions given in [2, 4] are presented in Figures 1 and 2 and in Tables 1 and 3 for AMaLGaM and in Figures 3 and 4 and in Tables 2 and 4 for iAMaLGaM.

Problems with severe noise and multimodality appear to be the hardest for (i)AMaLGaM. Even within $10^6 D$ evaluations the optimum cannot be found within a desirable precision for larger D . The difference between AMaLGaM and iAMaLGaM is not large. Most likely due to the larger base population-size, AMaLGaM performs slightly better. The difference is larger for the multi-modal problems, which is consistent with earlier findings.

3. REFERENCES

- [1] P. A. N. Bosman, J. Grahl, and D. Thierens. AMaLGaM IDEAs in noiseless black-box optimization benchmarking. In A. Auger et al., editors, *Proceedings of the Black Box Optimization Benchmarking BBOB Workshop at the Genetic and Evolutionary Computation Conference — GECCO—2009*, New York, New York, 2009. ACM Press. (*To Appear*).
- [2] S. Finck, N. Hansen, R. Ros, and A. Auger. Real-parameter black-box optimization benchmarking 2009: Presentation of the noisy functions. Technical Report 2009/20, Research Center PPE, 2009.
- [3] N. Hansen, A. Auger, S. Finck, and R. Ros. Real-parameter black-box optimization benchmarking 2009: Experimental setup. Technical Report RR-6828, INRIA, 2009.
- [4] N. Hansen, S. Finck, R. Ros, and A. Auger. Real-parameter black-box optimization benchmarking 2009: Noisy functions definitions. Technical Report RR-6829, INRIA, 2009.

Permission to make digital or hard copies of all or part of this work for personal or classroom use is granted without fee provided that copies are not made or distributed for profit or commercial advantage and that copies bear this notice and the full citation on the first page. To copy otherwise, to republish, to post on servers or to redistribute to lists, requires prior specific permission and/or a fee.

GECCO'09, July 8–12, 2009, Montréal Québec, Canada.
Copyright 2009 ACM 978-1-60558-505-5/09/07 ...\$5.00.

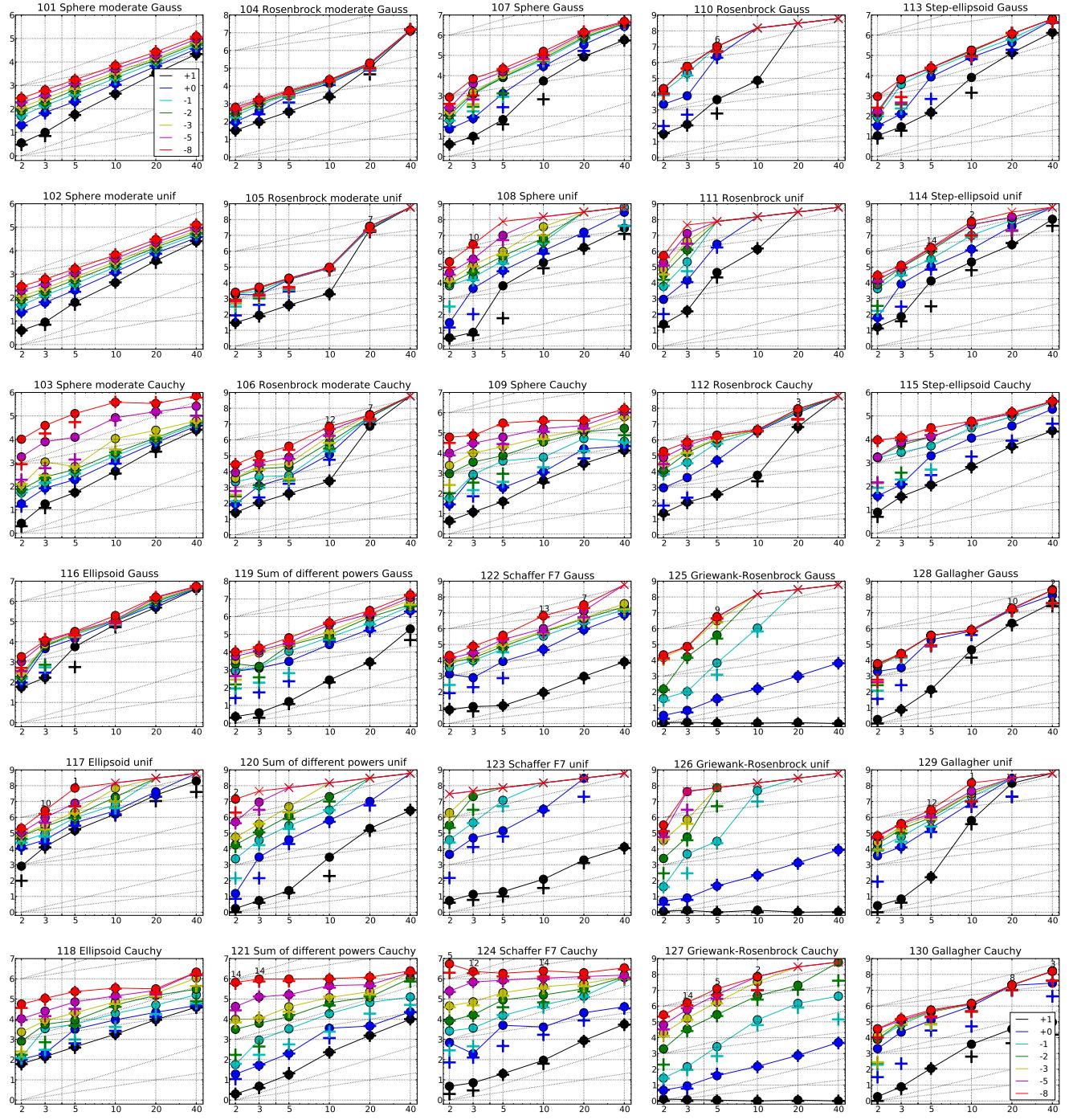


Figure 1: AMaLGaM: Expected Running Time (ERT, ●) to reach $f_{\text{opt}} + \Delta f$ and median number of function evaluations of successful trials (+), shown for $\Delta f = 10, 1, 10^{-1}, 10^{-2}, 10^{-3}, 10^{-5}, 10^{-8}$ (the exponent is given in the legend of f_{101} and f_{130}) versus dimension in log-log presentation. The ERT(Δf) 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_{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.

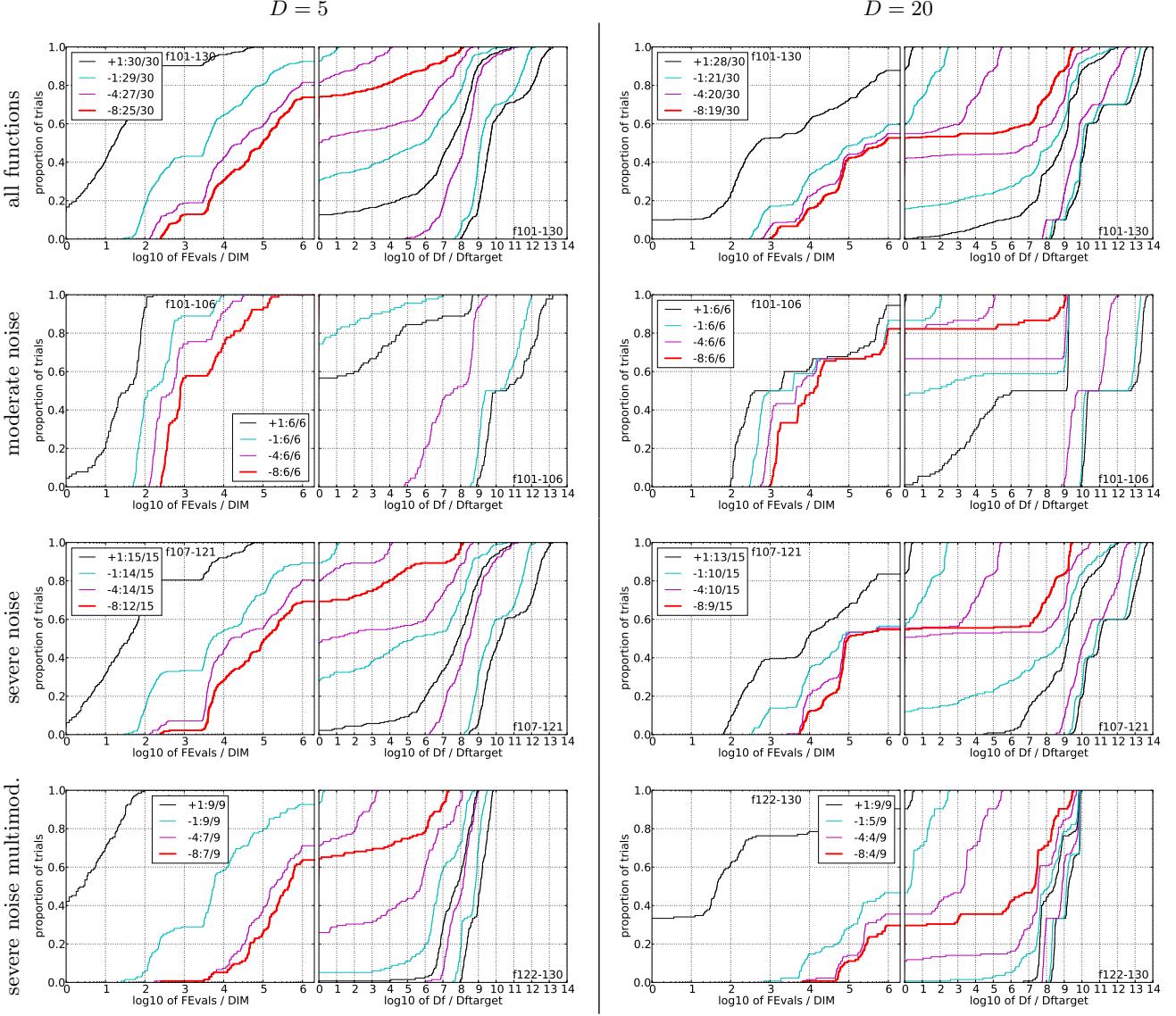


Figure 2: AMaLGaM: Empirical cumulative distribution functions (ECDFs), plotting the fraction of trials versus running time (left) or Δf . Left subplots: ECDF of the running time (number of function evaluations), divided by search space dimension D , to fall below $f_{\text{opt}} + \Delta f$ with $\Delta f = 10^k$, where k is the first value in the legend. Right subplots: ECDF of the best achieved Δf divided by 10^k (upper left lines in continuation of the left subplot), and best achieved Δf 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. FEEvals denotes number of function evaluations, D and **DIM** denote search space dimension, and Δf and Df denote the difference to the optimal function value.

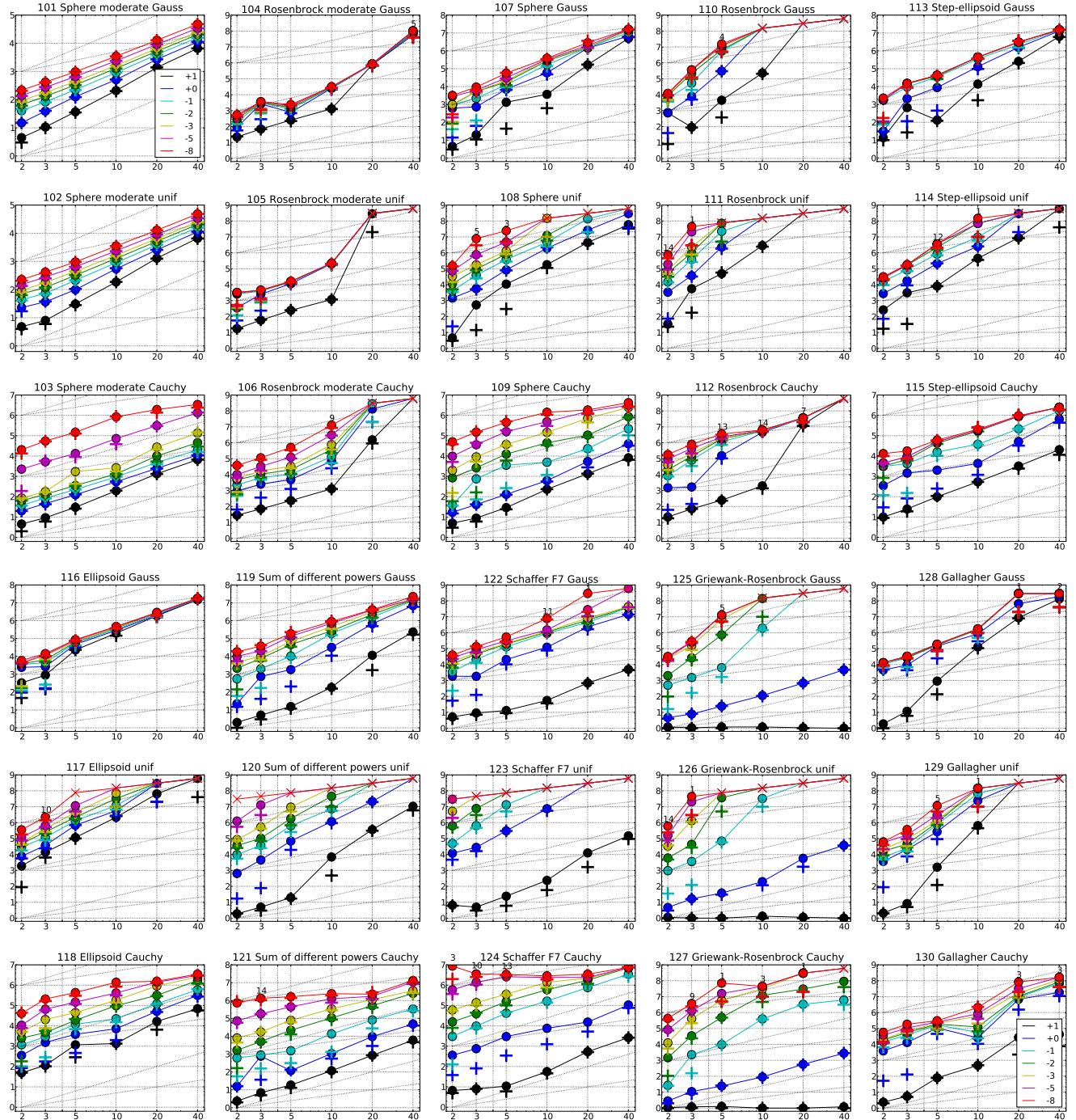


Figure 3: iAMaLGaM: Expected Running Time (ERT, ●) to reach $f_{\text{opt}} + \Delta f$ and median number of function evaluations of successful trials (+), shown for $\Delta f = 10, 1, 10^{-1}, 10^{-2}, 10^{-3}, 10^{-5}, 10^{-8}$ (the exponent is given in the legend of f_{101} and f_{130}) versus dimension in log-log presentation. The ERT(Δf) 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_{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.

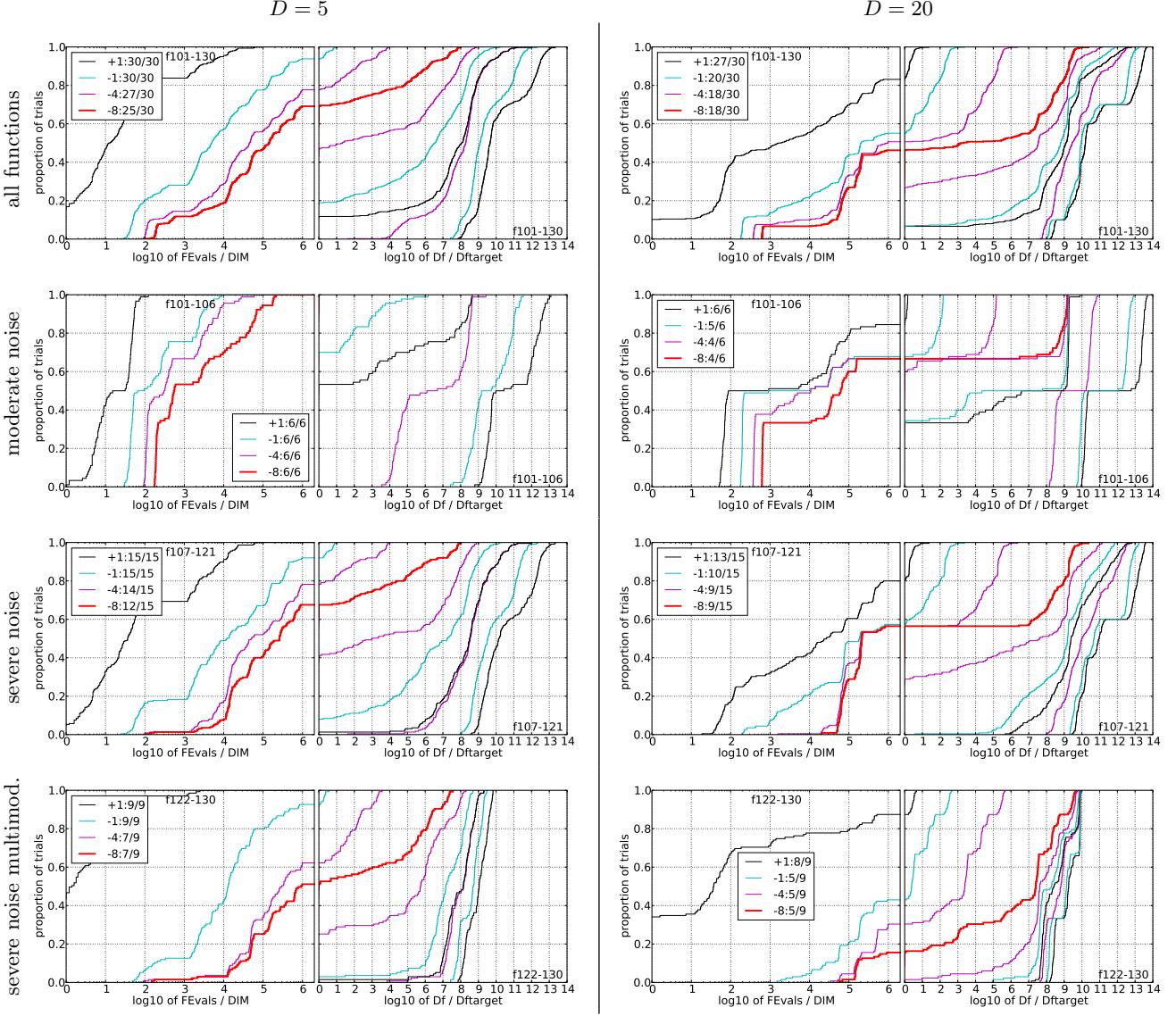


Figure 4: iAMaLGaM: Empirical cumulative distribution functions (ECDFs), plotting the fraction of trials versus running time (left) or Δf . Left subplots: ECDF of the running time (number of function evaluations), divided by search space dimension D , to fall below $f_{\text{opt}} + \Delta f$ with $\Delta f = 10^k$, where k is the first value in the legend. Right subplots: ECDF of the best achieved Δf divided by 10^k (upper left lines in continuation of the left subplot), and best achieved Δf 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. FEEvals denotes number of function evaluations, D and **DIM denote search space dimension, and Δf and \mathbf{Df} denote the difference to the optimal function value.**

Δf	f101 in 5-D, N=15, mFE=2892					f101 in 20-D, N=15, mFE=31809					Δf	f102 in 5-D, N=15, mFE=2206					f102 in 20-D, N=15, mFE=36921				
	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%		
10	15	5.8e1	4.5e1	7.1e1	5.8e1	15	3.4e3	2.9e3	3.8e3	3.4e3	15	6.3e1	4.6e1	8.0e1	6.3e1	15	3.7e3	3.2e3	4.2e3	3.7e3	
1	15	2.1e2	1.8e2	2.2e2	2.1e2	15	6.5e3	6.0e3	7.0e3	6.5e3	1	15	2.1e2	1.8e2	2.4e2	2.1e2	15	7.8e3	7.1e3	8.4e3	7.8e3
le-1	15	4.3e2	3.7e2	4.9e2	4.3e2	15	9.6e3	8.7e3	1.0e4	9.6e3	le-1	15	3.8e2	3.4e2	4.2e2	3.8e2	15	1.1e4	1.0e4	1.2e4	1.1e4
le-3	15	8.4e2	7.5e2	9.3e2	8.4e2	15	1.5e4	1.4e4	1.6e4	1.5e4	le-3	15	7.5e2	7.0e2	8.1e2	7.5e2	15	1.7e4	1.6e4	1.8e4	1.7e4
le-5	15	1.2e3	1.1e3	1.4e3	1.2e3	15	1.9e4	1.8e4	2.1e4	1.9e4	le-5	15	1.1e3	1.0e3	1.2e3	1.1e3	15	2.2e4	2.1e4	2.4e4	2.2e4
le-8	15	1.8e3	1.6e3	1.9e3	1.8e3	15	2.7e4	2.6e4	2.8e4	2.7e4	le-8	15	1.7e3	1.6e3	1.8e3	1.7e3	15	3.0e4	2.9e4	3.2e4	3.0e4
Δf	f103 in 5-D, N=15, mFE=651264					f103 in 20-D, N=15, mFE=923247					Δf	f104 in 5-D, N=15, mFE=31356					f104 in 20-D, N=15, mFE=334844				
	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%		
10	15	5.4e1	4.5e1	6.4e1	5.4e1	15	4.0e3	3.4e3	4.6e3	4.0e3	10	15	3.6e2	3.3e2	3.9e2	3.6e2	15	1.1e5	8.3e4	1.4e5	1.1e5
1	15	1.9e2	1.8e2	2.1e2	1.9e2	15	7.2e3	6.5e3	7.8e3	7.2e3	1	15	2.8e3	1.0e3	4.5e3	2.8e3	15	1.6e5	1.3e5	1.9e5	1.6e5
le-1	15	3.7e2	3.5e2	4.0e2	3.7e2	15	9.5e3	8.7e3	1.0e4	9.5e3	le-1	15	3.6e3	1.8e3	5.5e3	3.6e3	15	1.7e5	1.4e5	2.0e5	1.7e5
le-3	15	6.9e2	6.5e2	7.4e2	6.9e2	15	2.5e4	1.4e4	3.5e4	2.5e4	le-3	15	4.5e3	2.5e3	6.4e3	4.5e3	15	1.8e5	1.5e5	2.2e5	1.8e5
le-5	15	1.2e4	8.2e3	1.7e4	1.2e4	15	1.5e5	1.2e5	1.9e5	1.5e5	le-5	15	4.9e3	3.0e3	7.0e3	4.9e3	15	1.9e5	1.5e5	2.2e5	1.9e5
le-8	15	1.3e5	7.6e4	1.8e5	1.3e5	15	3.4e5	2.7e5	4.0e5	3.4e5	le-8	15	5.5e3	3.6e3	7.6e3	5.5e3	15	2.0e5	1.6e5	2.3e5	2.0e5
Δf	f105 in 5-D, N=15, mFE=48000					f105 in 20-D, N=15, mFE=2.00e7					Δf	f106 in 5-D, N=15, mFE=1.24e6					f106 in 20-D, N=15, mFE=2.00e7				
	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%		
10	15	3.9e2	3.6e2	4.3e2	3.9e2	10	2.3e7	1.9e7	3.0e7	1.6e7	10	15	4.1e2	3.7e2	4.5e2	4.1e2	15	7.4e6	6.1e6	8.6e6	7.4e6
1	15	1.6e4	1.0e4	2.2e4	1.6e4	9	2.8e7	2.2e7	3.8e7	1.8e7	1	15	4.7e3	1.5e3	7.8e3	4.7e3	9	2.7e7	2.1e7	3.8e7	1.6e7
le-1	15	1.7e4	1.2e4	2.3e4	1.7e4	9	2.8e7	2.3e7	3.8e7	1.8e7	le-1	15	5.6e3	2.4e3	8.9e3	5.6e3	9	2.9e7	2.2e7	3.9e7	1.7e7
le-3	15	1.8e4	1.3e4	2.4e4	1.8e4	7	3.7e7	2.7e7	5.6e7	1.8e7	le-3	15	3.1e4	1.7e4	4.7e4	3.1e4	7	3.9e7	2.8e7	5.8e7	1.8e7
le-5	15	1.9e4	1.3e4	2.5e4	1.9e4	7	3.7e7	2.8e7	5.7e7	1.8e7	le-5	15	8.0e4	6.4e4	9.6e4	8.0e4	7	3.9e7	2.8e7	5.8e7	1.8e7
le-8	15	2.0e4	1.4e4	2.5e4	2.0e4	7	3.7e7	2.8e7	5.9e7	1.9e7	le-8	15	4.0e5	2.8e5	5.1e5	4.0e5	7	3.9e7	2.9e7	5.7e7	1.8e7
Δf	f107 in 5-D, N=15, mFE=33716					f107 in 20-D, N=15, mFE=1.93e6					Δf	f108 in 5-D, N=15, mFE=5.01e6					f108 in 20-D, N=15, mFE=2.00e7				
	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%		
10	15	6.7e1	3.8e1	9.9e1	6.7e1	15	8.5e4	6.2e4	1.1e5	8.5e4	10	15	6.5e3	3.0e3	1.0e4	6.5e3	15	1.7e6	1.3e6	2.1e6	1.7e6
1	15	1.3e3	3.0e2	2.3e3	1.3e3	15	3.4e5	2.1e5	4.9e5	3.4e5	1	15	6.0e4	4.2e4	7.7e4	6.0e4	10	1.6e7	1.1e7	2.3e7	1.0e7
le-1	15	8.1e3	5.5e3	1.1e4	8.1e3	15	7.0e5	5.3e5	8.6e5	7.0e5	le-1	15	2.5e5	1.9e5	3.0e5	2.5e5	0	4.8e-2	1.8e-2	1.9e-1	7.9e6
le-3	15	1.0e4	7.4e3	1.3e4	1.0e4	15	9.9e5	8.3e5	1.2e6	9.9e5	le-3	15	9.6e5	6.5e5	1.3e6	9.6e5	6	9.9e6	6.5e6	1.7e7	1.7e7
le-5	15	1.6e4	1.3e4	1.9e4	1.6e4	15	1.2e6	1.1e6	1.4e6	1.2e6	le-5	15	6.0e4	4.6e4	9.6e4	6.0e4	6	9.9e6	5.2e6	1.7e7	1.7e7
le-8	15	2.2e4	2.0e4	2.4e4	2.2e4	15	1.4e6	1.3e6	1.5e6	1.4e6	le-8	0	2.0e-6	5.7e-9	1.6e-5	2.2e6	..	..	..	..	..
Δf	f109 in 5-D, N=15, mFE=713414					f109 in 20-D, N=15, mFE=1.12e6					Δf	f110 in 5-D, N=15, mFE=5.01e6					f110 in 20-D, N=15, mFE=2.00e7				
	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%		
10	15	4.0e1	3.1e1	5.0e1	4.0e1	15	3.0e3	2.8e3	3.3e3	3.0e3	10	15	4.5e3	1.8e3	7.4e3	4.5e3	0	1.8e+0	1.7e+0	1.8e+0	1.6e7
1	15	1.9e2	1.8e2	2.1e2	1.9e2	15	1.6e4	6.5e3	2.7e4	1.6e4	1	13	2.5e6	1.7e6	3.4e6	1.9e6	..	..	..	..	..
le-1	15	4.1e3	9.7e2	7.3e3	4.1e3	15	5.2e4	3.5e4	7.0e4	5.2e4	le-1	6	1.0e7	7.0e6	1.7e7	4.2e6	..	..	..	..	..
le-3	15	2.1e4	1.8e4	2.4e4	2.1e4	15	1.4e5	1.2e5	1.6e5	1.4e5	le-3	6	1.0e7	7.1e6	1.7e7	4.3e6	..	..	..	..	..
le-5	15	6.2e4	4.3e4	8.0e4	6.2e4	15	2.3e5	1.9e5	2.8e5	2.3e5	le-5	6	1.0e7	7.1e6	1.7e7	4.3e6	..	..	..	..	..
le-8	15	3.0e5	2.3e5	3.8e5	3.0e5	15	4.1e5	3.3e5	5.0e5	4.1e5	le-8	6	1.0e7	7.1e6	1.6e7	4.3e6	..	..	..	..	..
Δf	f111 in 5-D, N=15, mFE=5.01e6					f111 in 20-D, N=15, mFE=2.00e7					Δf	f112 in 5-D, N=15, mFE=3.58e6					f112 in 20-D, N=15, mFE=2.00e7				
	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%		
10	15	4.5e4	2.8e4	6.4e4	4.5e4	0	2.3e+0	2.0e+0	2.4e+0	1.0e7	10	15	3.7e2	3.4e2	4.0e2	3.7e2	15	6.7e6	6.3e6	7.2e6	6.7e6
1	12	2.8e6	1.9e6	3.8e6	2.2e6	..	..	..	..	1	15	5.0e4	3.4e4	6.6e4	5.0e4	..	..	..	..	..
le-1	0	5.3e-2	1.7e-2	1.0e-1	2.0e-1	2.0e6	..	..	..	..	le-1	15	6.3e5	4.7e5	8.0e5	6.3e5	4	6.4e7	4.1e7	1.3e8	1.7e7
le-3	..	..	..	..	..	..	..	..	..	le-3	15	1.2e6	8.9e5	1.5e6	1.2e6	3	9.0e7	5.1e7	2.7e8	1.7e7	
le-5	..	..	..	..	..	..	..	..	..	le-5	15	2.0e6	1.6e6	2.3e6	2.0e6	3	9.0e7	5.2e7	2.8e8	1.7e7	
le-8	15	3.1e4	2.5e4	3.8e4	3.1e4	15	1.4e5	1.3e5	1.6e5	1.4e5	le-8	15	2.0e6	1.7e6	2.3e6	2.0e6	3	9.0e7	5.3e7	2.7e8	1.7e7
Δf	f113 in 5-D, N=15, mFE=66491					f113 in 20-D, N=15, mFE=1.70e6					Δf	f114 in 5-D, N=15, mFE=5.00e6					f114 in 20-D, N=15, mFE=2.00e7				
	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%	RT _{succ}	# ERT	10%	90%		
10	15	1.5e2	1.3e2	1.8e2	1.5e2	15	1.4e5	1.0e5	1.7e5	1.4e5	10	15	3.6e4	2.6e3	2.0e4	3.6e4	15	2.6e6	2.2e6	2.9e6	2.6e6
1	15	2.0e3	3.0e2	3.7e3	2.0e3	15	3.8e4	2.1e4	5.4e4	3.8e4	1	15	1.0e5	7.2e4	1.4e5	1.0e5	6	3.8e7	2.5e7	6.5e7	1.3e7
le-1	15	5.3e3	2.6e3	8.1e3	5.3e3	15	9.2e4	7.5e4	1.1e5	9.2e4	le-1	15	2.5e5	2.5e5	4.0e5	3.2e5	3	9.0e7	5.7e7	2.8e8	1.7e7
le-3	15	1.3e4	9.6e3	1.6e4	1.3e4	15	1.3e5	1.2e5	1.3e5	1.3e5	le-3	15	2.7e4	1.2e4	3.3e4	2.7e4	2	1.4e8	7.0e7	2.0e8	1.5e7
le-5	15	1.3e4	9.8e3	1.6e4	1.3e4	15	1.3e5	1.2e5	1.3e5	1.3e5	le-5	15	3.0e4	2.5e4	3.6e4	3.0e4	2	1.4e8	7.0e7	3.8e8	1.5e7
le-8	15	3.1e4	2.5e4	3.8e4	3.1e4	15	1.4e5	1.3e5	1.6e5	1.4e5	le-8	15	3.2e4	2.7e4	3.9e4	3.2e4	0	1.4e-1	8.9e-2	3.2e-1	8.9e6
Δf	f117 in 5-D, N=15, mFE=5.01e6					f117 in 20-D, N=15, mFE=2.00e7					Δf </										

Table 1: AMaLGaM: Shown are, for functions $f_{101}\dots f_{120}$ and for a given target difference to the optimal function value Δf : 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 in successful trials or, if none was successful, as last entry the median number of function evaluations to reach the best function value (RT_{succ}). If $f_{\text{opt}} + \Delta f$ was never reached, figures in *italics* denote the best achieved Δf -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.

<i>f101</i> in 5-D, N=15, mFE=1072										<i>f101</i> in 20-D, N=15, mFE=13288										<i>f102</i> in 5-D, N=15, mFE=1093										<i>f102</i> in 20-D, N=15, mFE=13675																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
Δf	#	ERT	10%	90%	RT _{succ}	#	ERT	10%	90%	RT _{succ}	#	ERT	10%	90%	RT _{succ}	#	ERT	10%	90%	RT _{succ}																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
10	15	3.7e1	3.1e1	4.3e1	3.7e1	15	1.4e3	1.3e3	1.4e3	1.4e3	10	15	3.1e1	2.7e1	3.4e1	3.1e1	15	1.3e3	1.2e3	1.4e3	1.3e3																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
1	15	1.3e2	1.2e2	1.3e2	1.3e2	15	2.7e3	2.6e3	2.7e3	2.7e3	1	15	9.9e1	8.9e1	1.1e2	9.9e1	15	2.6e3	2.5e3	2.6e3	2.6e3																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-1	15	2.2e2	2.2e2	2.3e2	2.2e2	15	4.0e3	3.9e3	4.0e3	4.0e3	le-1	15	2.1e2	2.0e2	2.2e2	2.1e2	15	3.9e3	3.8e3	3.9e3	3.9e3																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-3	15	4.4e2	4.3e2	4.5e2	4.4e2	15	6.5e3	6.5e3	6.6e3	6.5e3	le-3	15	4.4e2	4.3e2	4.5e2	4.4e2	15	6.4e3	6.4e3	6.5e3	6.4e3																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-5	15	6.6e2	6.5e2	6.8e2	6.6e2	15	9.1e3	9.0e3	9.2e3	9.1e3	le-5	15	6.4e2	6.3e2	6.5e2	6.4e2	15	9.0e3	8.9e3	9.1e3	9.0e3																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-8	15	9.7e2	9.6e2	9.9e2	9.7e2	15	1.3e4	1.3e4	1.3e4	1.3e4	le-8	15	9.5e2	9.4e2	9.7e2	9.5e2	15	1.3e4	1.3e4	1.3e4	1.3e4																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
Δf	#	f103 in 5-D, N=15, mFE=313583	#	ERT	10%	90%	RT _{succ}	#	f103 in 20-D, N=15, mFE=3.18e6	#	ERT	10%	90%	RT _{succ}	#	f104 in 5-D, N=15, mFE=2983	#	ERT	10%	90%	RT _{succ}																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
10	15	3.0e1	2.5e1	3.6e1	3.0e1	15	1.3e3	1.3e3	1.4e3	1.3e3	10	15	2.5e2	2.2e2	2.9e2	2.5e2	15	7.7e5	6.3e5	9.2e5	7.7e5																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
1	15	1.2e2	1.2e2	1.3e2	1.2e2	15	2.5e3	2.4e3	2.6e3	2.5e3	1	15	7.7e2	6.5e2	9.0e2	7.7e2	15	8.2e5	6.7e5	9.8e5	8.2e5																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-1	15	2.2e2	2.1e2	2.4e2	2.2e2	15	4.8e3	3.8e3	5.8e3	4.8e3	le-1	15	1.3e3	1.2e3	1.4e3	1.3e3	15	8.4e5	6.9e5	1.0e6	8.4e5																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-3	15	1.7e3	4.5e2	3.0e3	1.7e3	15	2.8e4	1.9e4	3.7e4	2.8e4	le-3	15	1.8e3	1.7e3	1.9e3	1.8e3	15	8.6e5	7.0e5	1.0e6	8.6e5																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-5	15	1.3e4	7.7e3	1.9e4	1.3e4	15	3.1e5	2.4e5	3.9e5	3.1e5	le-5	15	2.0e3	1.9e3	2.2e3	2.0e3	15	8.7e5	7.1e5	1.0e6	8.7e5																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-8	15	1.5e5	1.1e5	1.8e5	1.5e5	15	1.9e6	1.6e6	2.3e6	1.9e6	le-8	15	2.4e3	2.3e3	2.5e3	2.4e3	15	8.8e5	7.3e5	1.0e6	8.8e5																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
Δf	#	f105 in 5-D, N=15, mFE=47725	#	ERT	10%	90%	RT _{succ}	#	f105 in 20-D, N=15, mFE=2.00e7	#	ERT	10%	90%	RT _{succ}	#	f106 in 5-D, N=15, mFE=1.07e6	#	ERT	10%	90%	RT _{succ}																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
10	15	2.4e2	2.3e2	2.6e2	2.4e2	1	2.8e8	1.3e8	>3e8	2.0e7	10	15	2.3e2	2.2e2	2.5e2	2.3e2	15	1.5e6	8.2e5	2.3e6	1.5e6																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
1	15	1.2e4	7.6e3	1.6e4	1.2e4	0	13e+0	10e+0	15e+0	1.0e7	1	15	4.8e3	2.7e3	7.2e3	4.8e3	2	1.3e8	7.0e7	>3e8	2.0e7																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
le-1	15	1.5e4	1.1e4	1.9e4	1.5e4	.	.	.	.	le-1	15	1.0e4	7.7e3	1.3e4	1.0e4	1	2.8e8	1.3e8	>3e8	2.0e7																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
le-3	15	1.5e5	1.1e4	2.0e4	1.5e4	.	.	.	.	le-3	15	3.3e4	2.3e4	4.5e4	3.3e4	0	47e-1	30e-2	81e-1	5.6e6																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
le-5	15	1.6e4	1.2e4	2.0e4	1.6e4	le-5	15	1.2e5	8.7e3	1.6e5	1.2e5	le-8	15	5.1e5	4.0e5	6.2e5	5.1e5	le-8	15	4.7e6	3.4e6	6.8e6	5.2e6	le-8	15	3.4e7	1.5e7	7.3e7	5.0e6	le-8	15	4.4e6	3.8e6	5.1e6	4.4e6	le-8	15	2.6e7	1.8e7	4.1e7	1.2e7	le-8	15	1.4e8	7.1e7	>3e8	2.0e7	le-8	15	3.8e5	3.0e5	4.6e5	3.8e5	le-8	15	1.3e6	1.0e6	1.6e6	1.3e6	le-8	15	10.47e6	3.4e6	6.8e6	8.6e6	le-8	15	3.6e7	2.7e7	4.7e7	3.0e7	le-8	15	1.4e7	1.2e7	1.7e7	1.1e7	le-8	15	7.3e6	2.6e7	5.7e7	1.6e7	le-8	15	9.5e6	3.7e6	8.5e6	2.5e6	le-8	15	1.2e6	8.6e5	1.5e6	1.2e6	le-8	15	1.9e6	1.6e6	2.3e6	1.9e6	le-8	15	2.2e6	1.9e6	2.6e6	2.2e6	le-8	15	3.1e6	2.7e6	4.3e6	3.0e6	le-8	15	7.3e6	2.6e7	5.5e7	1.6e7	le-8	15	1.8e7	6.7e6	1.1e7	7.9e6	le-8	15	2.1e5	1.1e5	2.0e5	1.5e5	le-8	15	5.5e6	3.7e6	8.5e6	2.5e6	le-8	15	6.1e7	6.6e6	1.8e7	3.2e6	le-8	15	1.2e7	7.9e6	2.3e7	3.6e6	le-8	15	4.7e6	3.4e6	6.8e6	2.8e6	le-8	15	3.2e7	1.5e7	7.3e7	5.0e6	le-8	15	4.5e3	2.7e3	6.4e3	4.5e3	le-8	15	3.0e5	2.1e5	4.0e5	3.0e5	le-8	15	9.5e2	3.7e2	8.5e2	5.0e2	le-8	15	1.5e5	1.1e5	2.0e5	1.5e5	le-8	15	5.1e6	3.7e6	8.5e6	2.5e6	le-8	15	6.1e7	6.6e6	1.8e7	3.2e6	le-8	15	1.2e7	7.9e6	2.3e7	3.6e6	le-8	15	4.7e6	3.4e6	6.8e6	2.8e6	le-8	15	3.2e7	1.5e7	7.3e7	5.0e6	le-8	15	4.5e3	2.7e3	6.4e3	4.5e3	le-8	15	3.0e5	2.1e5	4.0e5	3.0e5	le-8	15	9.5e2	3.7e2	8.5e2	5.0e2	le-8	15	1.5e5	1.1e5	2.0e5	1.5e5	le-8	15	5.1e6	3.7e6	8.5e6	2.5e6	le-8	15	6.1e7	6.6e6	1.8e7	3.2e6	le-8	15	1.2e7	7.9e6	2.3e7	3.6e6	le-8	15	4.7e6	3.4e6	6.8e6	2.8e6	le-8	15	3.2e7	1.5e7	7.3e7	5.0e6	le-8	15	4.5e3	2.7e3	6.4e3	4.5e3	le-8	15	3.0e5	2.1e5	4.0e5	3.0e5	le-8	15	9.5e2	3.7e2	8.5e2	5.0e2	le-8	15	1.5e5	1.1e5	2.0e5	1.5e5	le-8	15	5.1e6	3.7e6	8.5e6	2.5e6	le-8	15	6.1e7	6.6e6	1.8e7	3.2e6	le-8	15	1.2e7	7.9e6	2.3e7	3.6e6	le-8	15	4.7e6	3.4e6	6.8e6	2.8e6	le-8	15	3.2e7	1.5e7	7.3e7	5.0e6	le-8	15	4.5e3	2.7e3	6.4e3	4.5e3	le-8	15	3.0e5	2.1e5	4.0e5	3.0e5	le-8	15	9.5e2	3.7e2	8.5e2	5.0e2	le-8	15	1.5e5	1.1e5	2.0e5	1.5e5	le-8	15	5.1e6	3.7e6	8.5e6	2.5e6	le-8	15	6.1e7	6.6e6	1.8e7	3.2e6	le-8	15	1.2e7	7.9e6	2.3e7	3.6e6	le-8	15	4.7e6	3.4e6	6.8e6	2.8e6	le-8	15	3.2e7	1.5e7	7.3e7	5.0e6	le-8	15	4.5e3	2.7e3	6.4e3	4.5e3	le-8	15	3.0e5	2.1e5	4.0e5	3.0e5	le-8	15	9.5e2	3.7e2	8.5e2	5.0e2	le-8	15	1.5e5	1.1e5	2.0e5	1.5e5	le-8	15	5.1e6	3.7e6	8.5e6	2.5e6	le-8	15	6.1e7	6.6e6	1.8e7	3.2e6	le-8	15	1.2e7	7.9e6	2.3e7	3.6e6	le-8	15	4.7e6	3.4e6	6.8e6	2.8e6	le-8	15	3.2e7	1.5e7	7.3e7	5.0e6	le-8	15	4.5e3	2.7e3	6.4e3	4.5e3	le-8	15	3.0e5	2.1e5	4.0e5	3.0e5	le-8	15	9.5e2	3.7e2	8.5e2	5.0e2	le-8	15	1.5e5	1.1e5	2.0e5	1.5e5	le-8	15	5.1e6	3.7e6	8.5e6	2.5e6	le-8	15	6.1e7	6.6e6	1.8e7	3.2e6	le-8	15	1.2e7	7.9e6	2.3e7	3.6e6	le-8	15	4.7e6	3.4e6	6.8e6	2.8e6	le-8	15	3.2e7	1.5e7	7.3e7	5.0e6	le-8	15	4.5e3	2.7e3	6.4e3	4.5e3	le-8	15	3.0e5	2.1e5	4.0e5	3.0e5	le-8	15	9.5e2	3.7e2	8.5e2	5.0e2	le-8	15	1.5e5	1.1e5	2.0e5	1.5e5	le-8	15	5.1e6	3.7e6	8.5e6	2.5e6	le-8	15	6.1e7	6.6e6	1.8e7	3.2e6	le-8	15	1.2e7	7.9e6	2.3e7	3.6e6	le-8	15	4.7e6	3.4e6	6.8e6	2.8e6	le-8	15	3.2e7	1.5e7	7.3e7	5.0e6	le-8	15	4.5e3	2.7e3	6.4e3	4.5e3	le-8	15	3.0e5	2.1e5	4.0e5	

Δf	<i>f121 in 5-D, N=15, mFE=2.71e6</i>	<i>f121 in 20-D, N=15, mFE=3.04e6</i>	<i>f122 in 5-D, N=15, mFE=733298</i>	<i>f122 in 20-D, N=15, mFE=2.00e7</i>
	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 1.8e1 1.3e1 2.3e1 1.8e1	15 1.6e3 1.5e3 1.6e3 1.6e3	15 1.3e1 1.0e1 1.7e1 1.3e1	15 9.5e2 7.9e2 1.1e3 9.5e2
1	15 2.0e2 1.8e2 2.2e2 2.0e2	15 4.6e3 4.4e3 4.8e3 4.6e3	15 8.4e3 4.5e3 1.2e4 8.4e3	15 8.5e5 7.0e5 1.0e6 8.5e5
1e-1	15 3.3e3 6.7e2 6.0e3 3.3e3	15 6.7e4 4.6e4 8.9e4 6.7e4	15 5.1e4 4.1e4 6.2e4 5.1e4	15 2.6e6 2.2e6 3.0e6 2.6e6
le-3	15 4.1e4 3.0e4 5.3e4 4.1e4	15 2.3e5 1.9e5 2.7e5 2.3e5	15 1.1e5 8.7e4 1.3e5 1.1e5	15 4.6e4 4.5e6 4.7e6 4.6e6
le-5	15 1.6e5 1.3e5 2.0e5 1.6e5	15 5.1e5 3.9e5 6.2e5 5.1e5	15 2.0e5 1.9e5 2.2e5 2.0e5	11 1.3e7 9.3e6 1.9e7 8.7e6
le-8	15 9.7e5 7.5e5 1.2e6 9.7e5	15 1.2e6 1.1e6 1.4e6 1.2e6	15 3.7e5 3.0e5 4.5e5 3.7e5	7 3.2e7 2.2e7 5.2e7 1.3e7
<i>f123 in 5-D, N=15, mFE=5.01e6</i>	<i>f123 in 20-D, N=15, mFE=2.00e7</i>		<i>f124 in 5-D, N=15, mFE=3.18e6</i>	<i>f124 in 20-D, N=15, mFE=5.04e6</i>
Δf	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 2.0e1 1.4e1 2.6e1 2.0e1	15 2.0e3 1.4e3 2.6e3 2.0e3	15 2.0e1 1.6e1 2.4e1 2.0e1	15 8.8e2 7.8e2 9.9e2 8.8e2
1	15 1.4e5 9.2e4 1.9e5 1.4e5	1 2.9e8 1.4e8 >3e8 2.0e7	15 5.0e3 2.3e3 7.8e3 5.0e3	15 2.1e4 1.0e4 3.1e4 2.1e4
1e-1	15 1.2e7 7.4e6 2.2e7 3.4e6	0 23e-1 12e-1 32e-1 8.9e6	15 1.5e4 1.1e4 2.0e4 1.5e4	15 1.4e5 1.3e5 1.4e5 1.4e5
le-3	0 15e-2 7e-3 17e-2 2.2e6	.	15 2.0e5 1.6e5 2.5e5 2.0e5	15 5.8e5 4.6e5 6.9e5 5.8e5
le-5	.	.	15 8.5e5 7.2e5 9.8e5 8.5e5	15 1.3e6 1.0e6 1.6e6 1.3e6
le-8	.	.	15 1.9e6 1.6e6 2.2e6 1.9e6	15 2.0e6 1.5e6 2.5e6 2.0e6
<i>f125 in 5-D, N=15, mFE=5.01e6</i>	<i>f125 in 20-D, N=15, mFE=2.00e7</i>		<i>f126 in 5-D, N=15, mFE=5.01e6</i>	<i>f126 in 20-D, N=15, mFE=2.00e7</i>
Δf	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 1.1e0 1.0e0 1.1e0 1.1e0	15 1.1e0 1.0e0 1.3e0 1.1e0	10 1.0e0 1.0e0 1.0e0 1.0e0	15 1.0e0 1.0e0 1.0e0 1.0e0
1	15 3.7e1 2.9e1 4.5e1 3.7e1	15 1.0e3 9.4e2 1.1e3 1.0e3	15 4.5e1 3.7e1 5.3e1 4.5e1	15 1.3e3 1.2e3 1.4e3 1.3e3
le-1	15 6.8e3 3.9e3 1.0e4 6.8e3	0 24e-2 15e-2 28e-2 1.4e7	0 3te-2 29e-2 33e-2 1.4e6	0 3te-2 29e-2 33e-2 8.9e6
le-3	12 3.1e6 2.3e6 4.1e6 2.3e6	.	.	.
le-5	9 5.5e6 4.0e6 8.0e6 3.1e6	.	.	.
le-8	9 5.5e8 4.0e8 8.1e6 3.1e6	.	.	.
<i>f127 in 5-D, N=15, mFE=5.01e6</i>	<i>f127 in 20-D, N=15, mFE=2.00e7</i>		<i>f128 in 5-D, N=15, mFE=2.12e6</i>	<i>f128 in 20-D, N=15, mFE=2.00e7</i>
Δf	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 1.1e0 1.0e0 1.3e0 1.1e0	15 1.1e0 1.0e0 1.3e0 1.1e0	10 1.4e2 1.0e2 1.7e2 1.4e2	15 2.2e6 1.7e6 2.7e6 2.2e6
1	15 4.0e1 3.4e1 4.6e1 4.0e1	15 7.6e2 7.1e2 8.0e2 7.6e2	15 2.0e5 1.2e5 2.7e5 2.0e5	11 1.6e7 1.2e7 2.1e7 1.2e7
1e-1	15 2.7e3 7.0e2 4.7e3 2.7e3	15 1.5e6 9.7e5 2.0e6 1.5e6	15 3.6e5 2.0e5 5.4e5 3.6e5	10 1.8e7 1.3e7 2.5e7 1.2e7
le-3	14 1.8e6 1.4e6 2.2e6 1.7e6	0 83e-4 36e-4 40e-3 2.0e7	15 3.7e5 2.0e5 5.4e5 3.7e5	10 1.8e7 1.4e7 2.5e7 1.2e7
le-5	5 3.5e6 4.1e6 7.4e6 3.4e6	.	10 1.9e7 1.4e7 2.5e7 1.3e7	10 1.9e7 1.4e7 2.6e7 1.3e7
le-8	5 1.2e7 8.5e6 2.2e7 4.6e6	.	15 3.8e5 2.1e5 5.6e5 3.8e5	15 3.8e5 2.1e5 5.6e5 3.8e5
<i>f129 in 5-D, N=15, mFE=5.00e6</i>	<i>f129 in 20-D, N=15, mFE=2.00e7</i>		<i>f130 in 5-D, N=15, mFE=3.52e6</i>	<i>f130 in 20-D, N=15, mFE=2.00e7</i>
Δf	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 1.8e2 1.4e2 2.1e2 1.8e2	2 1.4e8 7.3e7 >3e8 2.0e7	10 1.1e2 9.6e1 3.1e2 1.1e2	15 3.5e4 4.8e3 6.5e4 3.5e4
1	1 2.1e5 1.3e5 2.9e5 2.1e5	1 2.9e8 1.4e8 >3e8 2.0e7	1 1.3e5 6.6e4 1.9e5 1.3e5	8 2.0e7 1.4e7 3.0e7 1.3e7
le-1	15 6.9e5 3.9e5 1.0e6 6.9e5	0 29e+0 26e-1 28e+0 1.1e7	15 4.2e5 1.5e5 7.2e5 4.2e5	8 2.1e7 1.4e7 3.0e7 1.3e7
le-3	15 1.4e6 9.3e5 1.9e6 1.4e6	.	15 4.3e5 1.7e5 7.1e5 4.3e5	8 2.1e7 1.5e7 3.1e7 1.3e7
le-5	15 1.7e6 1.2e6 2.1e6 1.7e6	.	15 4.9e5 2.2e5 8.1e5 4.9e5	8 2.1e7 1.5e7 3.1e7 1.3e7
le-8	12 3.0e6 2.2e6 4.1e6 2.3e6	.	15 5.7e5 2.7e5 8.8e5 5.7e5	8 2.2e7 1.6e7 3.2e7 1.3e7

Table 3: **AMaLGaM:** Shown are, for functions f_{121} - f_{130} and for a given target difference to the optimal function value Δf : 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 in successful trials or, if none was successful, as last entry the median number of function evaluations to reach the best function value (RT_{succ}). If $f_{\text{opt}} + \Delta f$ was never reached, figures in *italics* denote the best achieved Δf -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.

Δf	<i>f121 in 5-D, N=15, mFE=3.09e6</i>	<i>f121 in 20-D, N=15, mFE=3.60e6</i>	<i>f122 in 5-D, N=15, mFE=2.00e6</i>	<i>f122 in 20-D, N=15, mFE=2.00e7</i>
	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 1.9e1 1.3e1 2.5e1 1.9e1	15 8.5e2 7.9e2 9.1e2 8.5e2	10 1.3e1 9.4e0 1.7e1 1.3e1	15 6.9e2 5.7e2 8.3e2 6.9e2
1	15 1.2e2 1.1e2 1.3e2 1.2e2	15 9.5e3 6.5e3 1.2e2 9.5e3	1 2.1e4 1.3e4 2.9e4 2.1e4	15 2.3e6 2.0e6 2.6e6 2.3e6
le-1	15 1.5e3 3.4e2 2.8e3 1.5e3	15 8.2e4 4.2e4 1.2e5 8.2e4	1e-1 15 1.3e5 1.0e5 1.5e5 1.3e5	15 4.4e6 3.8e6 5.1e6 4.4e6
le-3	15 7.8e4 5.6e4 1.0e5 7.8e4	15 1.1e6 9.2e5 1.4e6 1.1e6	1e-3 15 2.1e5 1.9e5 2.3e5 2.1e5	15 8.3e6 7.4e6 9.1e6 8.3e6
le-5	15 4.4e5 3.8e5 5.1e5 4.4e5	15 1.7e6 1.5e6 2.0e6 1.7e6	le-5 15 3.1e5 2.5e5 3.7e5 3.1e5	8 2.8e7 2.1e7 4.1e7 1.5e7
le-8	15 1.6e6 1.4e6 1.9e6 1.6e6	15 2.3e6 2.0e6 2.6e6 2.3e6	le-8 15 5.3e5 3.9e5 6.9e5 5.3e5	1 2.9e8 1.4e8 >3e8 2.0e7
<i>f123 in 5-D, N=15, mFE=5.01e6</i>	<i>f123 in 20-D, N=15, mFE=2.00e7</i>		<i>f124 in 5-D, N=15, mFE=5.01e6</i>	<i>f124 in 20-D, N=15, mFE=1.24e7</i>
Δf	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 2.4e1 1.2e1 3.7e1 2.4e1	15 1.3e4 5.6e3 2.0e4 1.3e4	10 1.1e1 7.4e0 1.4e1 1.1e1	15 5.4e2 4.5e2 6.1e2 5.4e2
1	15 3.0e3 2.4e3 3.6e5 3.0e5	0 23e-1 13e-1 49e-1 8.9e6	1 3.0e3 1.7e3 4.3e3 3.0e3	15 1.5e4 1.1e4 2.0e4 1.5e4
le-1	15 1.3e7 9.1e6 2.3e7 4.8e6	.	1e-1 15 4.2e4 3.5e4 4.9e4 4.2e4	15 7.6e5 6.3e5 8.9e5 7.6e5
le-3	0 18e-2 34e-3 24e-2 3.5e6	.	1e-3 15 3.5e5 2.8e5 4.3e5 3.5e5	15 2.2e6 1.9e6 2.5e6 2.2e6
le-5	.	.	le-5 14 2.6e6 2.1e6 3.1e6 2.4e6	15 2.4e6 2.1e6 2.7e6 2.4e6
le-8	.	.	le-8 13 3.4e6 2.8e6 4.0e6 3.0e6	15 3.5e6 2.8e6 4.3e6 3.5e6
<i>f125 in 5-D, N=15, mFE=5.01e6</i>	<i>f125 in 20-D, N=15, mFE=2.00e7</i>		<i>f126 in 5-D, N=15, mFE=5.01e6</i>	<i>f126 in 20-D, N=15, mFE=2.00e7</i>
Δf	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 1.2e0 1.0e0 1.3e0 1.2e0	15 1.1e0 1.0e0 1.1e0 1.1e0	10 1.0e0 1.0e0 1.0e0 1.0e0	15 1.1e0 1.0e0 1.3e0 1.1e0
1	15 2.4e1 2.4e1 2.8e1 2.4e1	15 6.8e2 6.1e2 7.5e2 6.8e2	1 3.8e1 2.7e1 4.9e1 3.8e1	15 5.7e3 2.4e3 9.4e3 5.7e3
le-1	15 6.4e3 4.2e3 8.8e3 6.4e3	0 24e-2 17e-2 29e-2 7.9e6	le-1 15 6.9e4 5.1e4 8.9e4 6.9e4	0 34e-2 31e-2 37e-2 1.0e7
le-3	8 6.9e6 5.2e6 1.0e7 3.8e6	.	le-3 0 16e-3 74e-4 25e-3 2.2e6	.
le-5	5 1.3e7 8.9e6 2.3e7 4.9e6	.	le-5 1 2.9e8 1.4e8 >3e8	.
le-8	5 1.3e7 8.9e6 2.3e7 4.9e6	.	le-8 1 2.9e8 1.4e8 >3e8	.
<i>f127 in 5-D, N=15, mFE=5.01e6</i>	<i>f127 in 20-D, N=15, mFE=2.00e7</i>		<i>f128 in 5-D, N=15, mFE=912091</i>	<i>f128 in 20-D, N=15, mFE=2.00e7</i>
Δf	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 1.3e0 1.0e0 1.5e0 1.3e0	15 1.0e0 1.0e0 1.0e0 1.0e0	10 9.1e2 1.1e2 1.7e3 9.1e2	13 8.6e6 6.4e6 1.1e7 7.7e6
1	15 2.4e1 2.0e1 2.8e1 2.4e1	15 5.6e2 5.0e2 6.2e2 5.6e2	1 1.5e5 5.7e4 2.4e5 1.5e5	4 6.6e7 4.0e7 1.4e8 1.6e7
le-1	15 9.8e3 7.1e3 1.2e4 9.8e3	15 3.3e6 2.6e6 4.1e6 3.3e6	1e-1 15 1.7e5 7.6e4 2.6e5 1.7e5	1 2.9e8 1.4e8 >3e8 8.6e6
le-3	8 5.8e6 4.4e6 8.1e6 3.8e6	1 3.0e8 1.5e8 >3e8 2.0e7	le-3 15 1.8e5 9.7e4 2.8e5 1.8e5	1 2.9e8 1.4e8 >3e8 8.6e6
le-5	4 1.6e7 9.5e6 3.5e7 3.1e6	1 3.0e8 1.5e8 >3e8 2.0e7	le-5 15 1.8e5 9.5e4 2.8e5 1.8e5	1 2.9e8 1.4e8 >3e8 8.7e6
le-8	1 7.1e7 3.3e7 >7e7 5.0e6	1 3.0e8 1.5e8 >3e8 2.0e7	le-8 15 1.9e5 9.7e4 2.9e5 1.9e5	1 2.9e8 1.4e8 >3e8 8.7e6
<i>f129 in 5-D, N=15, mFE=5.01e6</i>	<i>f129 in 20-D, N=15, mFE=2.00e7</i>		<i>f130 in 5-D, N=15, mFE=837591</i>	<i>f130 in 20-D, N=15, mFE=2.00e7</i>
Δf	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}	# ERT 10% 90% RT _{succ}
10	15 1.3e3 1.4e2 2.9e3 1.6e3	0 3te+0 22e+0 41e+0 8.9e6	10 8.0e1 6.7e1 9.3e1 8.0e1	15 2.7e4 1.1e4 4.5e4 2.7e4
1	15 2.7e5 1.2e5 4.3e5 2.7e5	.	1 1.5e5 1.5e3 3.4e4 1.7e5	13 6.9e6 4.2e6 9.6e6 6.9e6
le-1	15 7.7e5 5.6e5 9.9e5 7.7e5	.	le-1 15 1.7e5 1.0e5 2.4e5 1.7e5	12 9.5e6 6.2e6 1.4e7 7.8e6
le-3	15 1.3e6 9.8e5 1.7e6 1.3e6	.	le-3 15 2.1e5 1.3e5 2.9e5 2.1e5	10 1.7e7 1.2e7 2.4e7 1.1e7
le-5	12 3.0e6 2.2e6 4.0e6 2.3e6	.	le-5 15 2.5e5 1.8e5 3.2e5 2.5e5	7 3.2e7 2.3e7 5.1e7 1.5e7
le-8	5 1.2e7 7.7e6 2.2e7 4.0e6	.	le-8 15 3.1e5 2.3e5 3.8e5 3.1e5	3 8.3e7 4.7e7 2.7e8 1.4e7

Table 4: **iAMaLGaM:** Shown are, for functions f_{121} - f_{130} and for a given target difference to the optimal function value Δf : 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 in successful trials or, if none was successful, as last entry the median number of function evaluations to reach the best function value (RT_{succ}). If $f_{\text{opt}} + \Delta f$ was never reached, figures in *italics* denote the best achieved Δf -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.