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## Benchmarking: state-of-the-art and beyond

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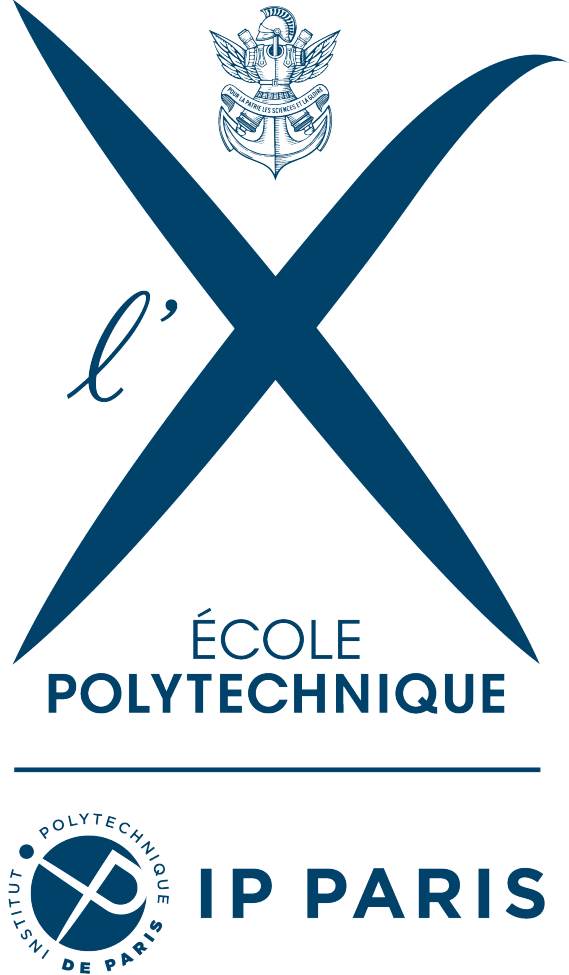
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*Inria*



# Benchmarking: state-of-the-art and beyond

Anne Auger and Nikolaus Hansen  
Inria and CMAP, Ecole Polytechnique, IP Paris

Full set of slides: <http://www.cmap.polytechnique.fr/~nikolaus.hansen/gecco-2021-benchmarking-state.pdf>

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...feel free to ask questions...

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# Getting Random Things Out of the Way

*“In the course of your work, you will from time to time encounter the situation where the facts and the theory do not coincide. In such circumstances [...], it is my earnest advice to respect the facts.”*

— Igor Sikorsky

*“If it disagrees with experiment, it's wrong. And that simple statement is the key to science. [...] That's all there is to it.”*

— Richard P. Feynman  
<https://youtu.be/b240PGCMwV0>

# Getting Random Things Out of the Way: **Generalization**

Does benchmarking make sense at all?

*After all there is no free lunch. Or is there?*

- A benchmark must attempt to **model observable and relevant** “real-world” optimization **problems**.

*The set of all observable and relevant optimization problems is WAY smaller than the set of all **mathematically constructible** problems.*

*NFLTs prove the existence of certain mathematical constructs. Whether these constructs are observable in reality is **an empirical question**. Practical evidence suggests: some algorithms are vastly worse than others.*

- The function or instance ID can not be input to the algorithm.

*AKA overfitting.*

*The benchmarking setup: an algorithm that needs to repeatedly solve “new” problems.*

- **Invariance** of algorithms is a relevant aspect to interpret benchmarking results

# Getting Random Things Out of the Way

*“The emphasis on competition is fundamentally anti-intellectual and does not build the sort of insight that in the long run is conducive to more effective algorithms”.*

Hooker (1995) Testing Heuristics: We Have it All Wrong.

# Getting Random Things Out of the Way

- A trivial (serial) algorithm portfolio: *K* algorithms can solve each and every problem as fast as the fastest of these algorithms multiplied by *K*.  
*Run in parallel, they become as fast as the fastest algorithm*  
*Crafting Effort correction for using different parameter settings on different functions<sup>1</sup>*
- What differences are we interested in?  
*2%, 20%, 200%, 2000%,...*
- Function/problem *instances*  
*versus different functions*
- Search *domain*: discrete and continuous  
*Examples come from the continuous domain.*

<sup>1</sup>: Price KV. Differential evolution vs. the functions of the 2nd ICEO. In Proceedings of 1997 IEEE International Conference on Evolutionary Computation (ICEC'97) 1997 (pp. 153-157). IEEE.



# Goals of Benchmarking

1. Understanding algorithms.

*Dedicated experimentation is often a better alternative.*

2. Selecting algorithms to solve a given problem

3. Regression testing for changes in an algorithm or implementation

4. **Measuring algorithm performance in a systematic and standardized way**, creating a performance “profile”

- standardized assessment
- simplified comparison

5. Running a competition

**Everybody has to do it and it is tedious:** choosing (and implementing) problems, performance measures, visualization, statistical tests, ...

**The points 2–5 require to compare algorithms**

# Benchmarking: The Global Picture

Two *surprisingly* (but not completely) *independent* questions/decisions:

- **What to benchmark?** For example and in particular, which collection of test problems?
- **How to assess performance?**
  - experimental setup
  - data collection
  - measures used and presented

# COCO/BBOB: The Global Picture

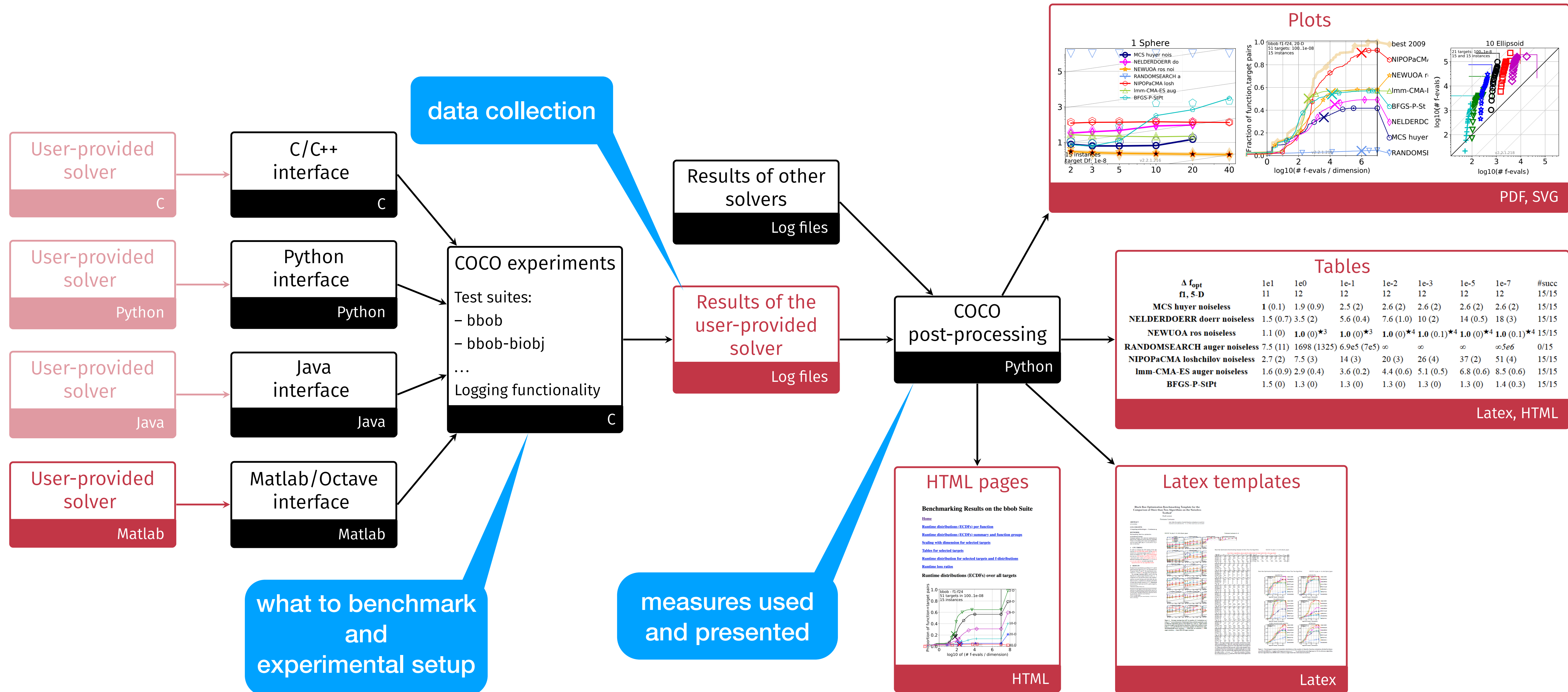


Figure by Tea Tušar, in Hansen et al (2021), COCO: A platform for comparing continuous optimizers in a black-box setting. *Optimization Methods and Software*, 36(1), 114-144.

# What to Benchmark?

*Choice of Test Problems*

# What to Benchmark?

*Furious activity is no substitute for understanding (H.H. Williams)*

- Taking all possible functions from a repository?
- Bad idea if
  - function difficulties are **unbalanced**  
*too many small dimensional problems, convex problems...*
  - and performance are **aggregated**
- Leads to **bias** in the performance assessment

# What to Benchmark?















- test functions should be representative of difficulties we want to test
  - therefore NFL has no relevance as assumption of being closed under permutation has no relevance wrt real world problems*
- related to real-world difficulties
  - for performance to be generalizable to RW*
- scalable
  - dimension plays a big role in performance*  
*curse of dimensionality*
- comprehensible but not too easy
  - BB optimization does not mean BB benchmarking*
- we should still hide properties from the solver (hide optimum, ...)
  - solvers should not be able to exploit the benchmark intentionally or not*











# Example: COCO/BBOB Test Suite(s)

## Functions are

- based on known analytical functions, modeling a “known” difficulty  
*related to real-world problems*
- comprehensible
- scalable
- difficult (also non-separable)  
*compared to typical standards (at that time)*
- quasi-randomized as instances  
*with arbitrary shifts and smallish irregularities  
to avoid artificial exploits and mitigate overfitting, emulates repetition of experiments*

# Example: COCO/BBOB Test Suite(s)

<b>1 Separable Functions</b>	
f1	 Sphere Function
f2	 Ellipsoidal Function
f3	 Rastrigin Function
f4	 Büche-Rastrigin Function
f5	 Linear Slope
<b>2 Functions with low or moderate conditioning</b>	
f6	 Attractive Sector Function
f7	 Step Ellipsoidal Function
f8	 Rosenbrock Function, original
f9	 Rosenbrock Function, rotated
<b>3 Functions with high conditioning and unimodal</b>	
f10	 Ellipsoidal Function
f11	 Discus Function
f12	 Bent Cigar Function
f13	 Sharp Ridge Function
f14	 Different Powers Function

<b>4 Multi-modal functions with adequate global structure</b>	
f15	 Rastrigin Function
f16	 Weierstrass Function
f17	 Schaffers F7 Function
f18	 Schaffers F7 Functions, moderately ill-conditioned
f19	 Composite Griewank-Rosenbrock Function F8F2
<b>5 Multi-modal functions with weak global structure</b>	
f20	 Schwefel Function
f21	 Gallagher's Gaussian 101-me Peaks Function
f22	 Gallagher's Gaussian 21-hi Peaks Function
f23	 Katsuura Function
f24	 Lunacek bi-Rastrigin Function



# Consider Questions to be Answered

- what is the performance on a specific (class of) problem(s)?
- how does the algorithm scale with dimension?
- how does the algorithm perform on
  - ill-conditioned problems
  - multimodal problems
- does the algorithm exploit separability?
- ...

# Questions related to BBOB testbed

What is the optimal convergence rate of an algorithm?

Is separability exploited?

What is the effect of ill-conditioning?

What is the effect of asymmetry?

Can the search go outside the initial convex hull of solutions into the domain boundary?

Can the step size / population variance increase?

What is the effect of a highly asymmetric landscape?

Does the search get stuck on plateaus?

Can the search follow a long path with  $D - 1$  changes in the direction?

What is the effect of rotation (non-separability)?

What is the effect of constraint-like penalization?

Can the search continuously change its search direction?

What is the effect of non-smoothness, non-differentiable ridge?

What is the effect of non-separability for a highly multimodal function?

Does ruggedness or a repetitive landscape deter the search behavior?

What is the effect of ill-conditioning?

Is the search effective without any global structure?

What is the effect of higher condition?

Can the search behavior be local on the global scale but global on a local scale?

# Experimental Setup

- should allow as many **algorithm types/interfaces** as possible  
*bounded, unbounded, different input options, deterministic, randomized,...*
- defines the **information** an algorithm is allowed to use  
*search domain (and hence dimension), initial solution, function as back-box  
not: function name/ID*
- repetitions only work for randomized algorithms
- may define **a budget** (or not)  
*anytime vs targeted budget*

# Handling and Displaying Empirical Data

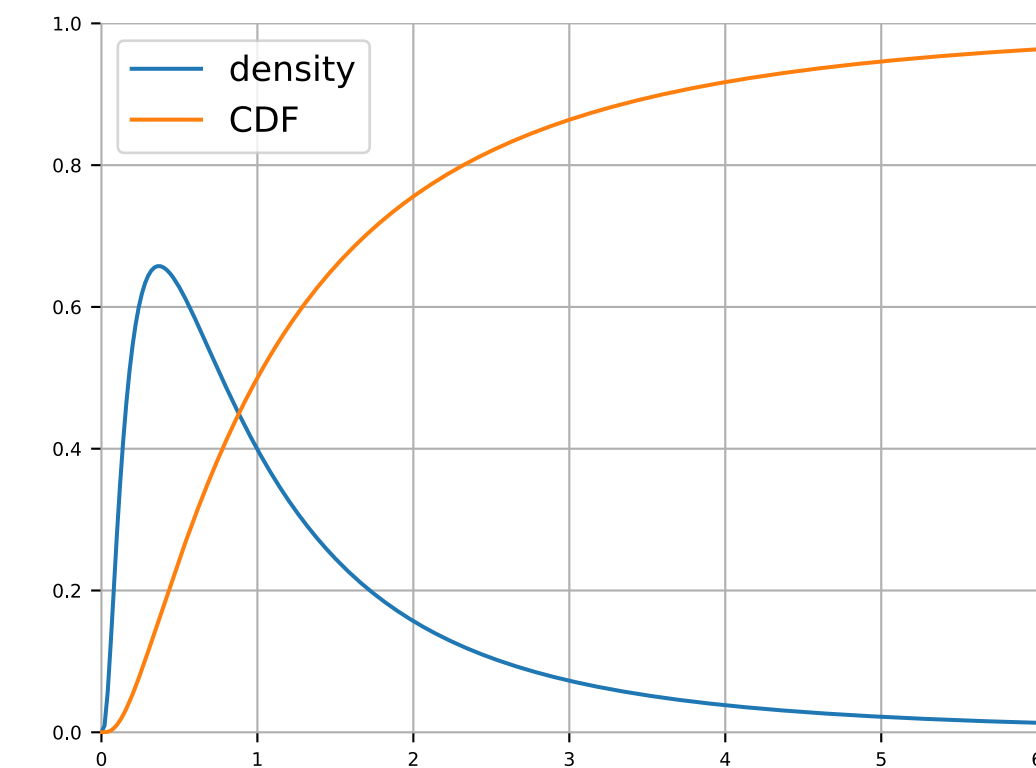
# Cumulative Distribution Function (CDF)

Given a random variable  $T$ , the cumulative distribution function (CDF) is defined as

$$\text{CDF}_T(t) = \Pr(T \leq t) \text{ for all } t \in \mathbb{R}$$

It characterizes the probability distribution of  $T$

*If two random variables have the same CDF, they have the same probability distribution*

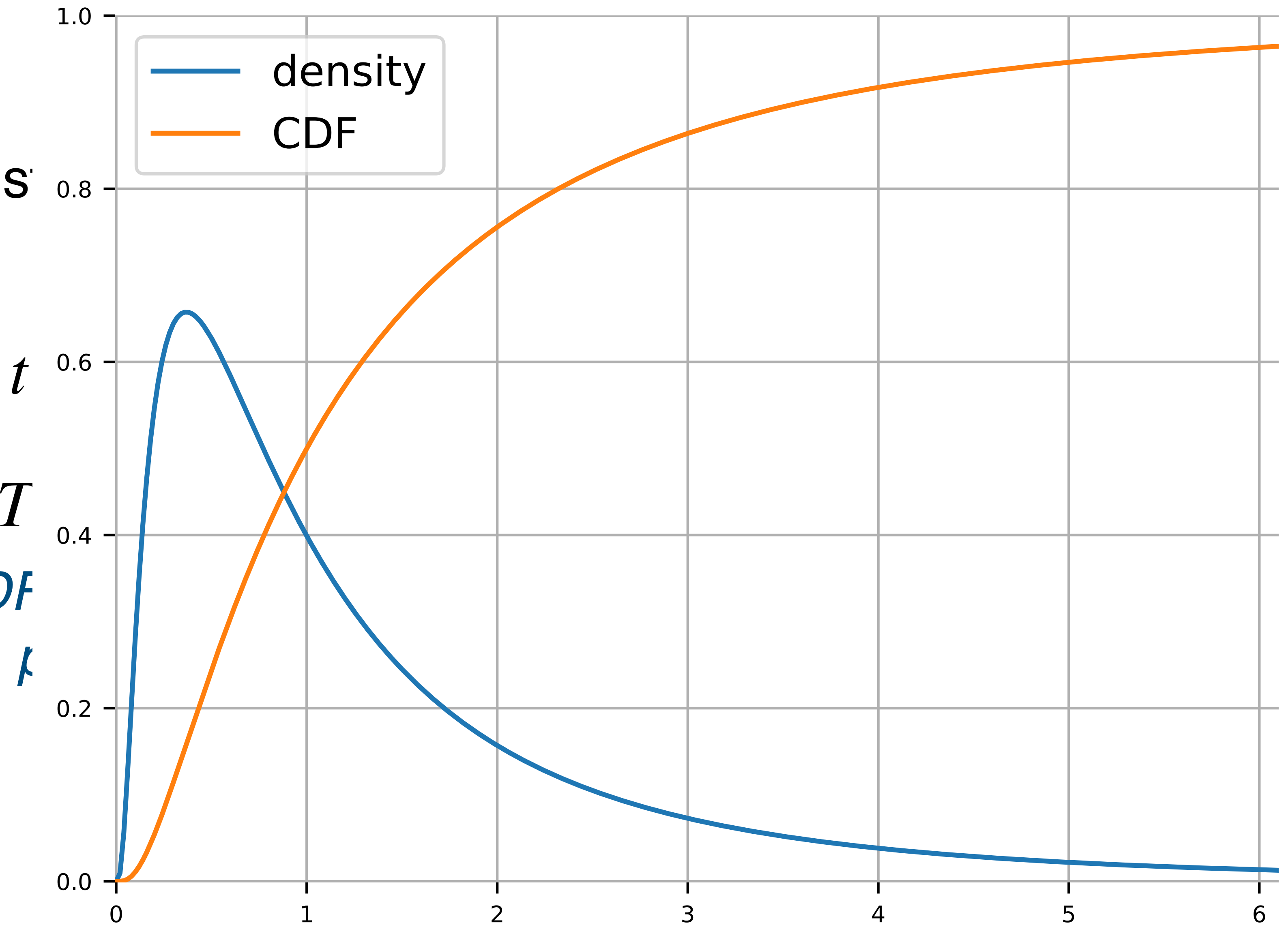


# Cumulative Distribution Function (CDF)

From variable  $T$ , the cumulative distribution function is defined as

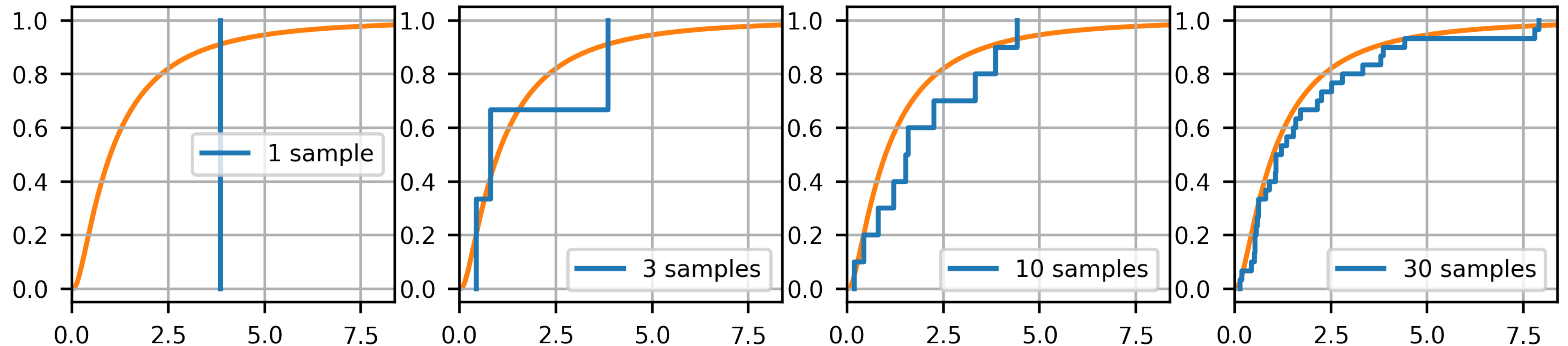
$$\text{CDF}_T(t) = \Pr(T \leq t) \text{ for all } t$$

Two random variables have the same CDF if they have the same probability distribution of  $T$



# Empirical Cumulative Distribution Function

- Given a collection of data  $T_1, T_2, \dots, T_k$  (e.g. an empirical sample of a random variable) the *empirical* cumulative distribution function (ECDF) is a step function that jumps by  $1/k$  at each value in the data.



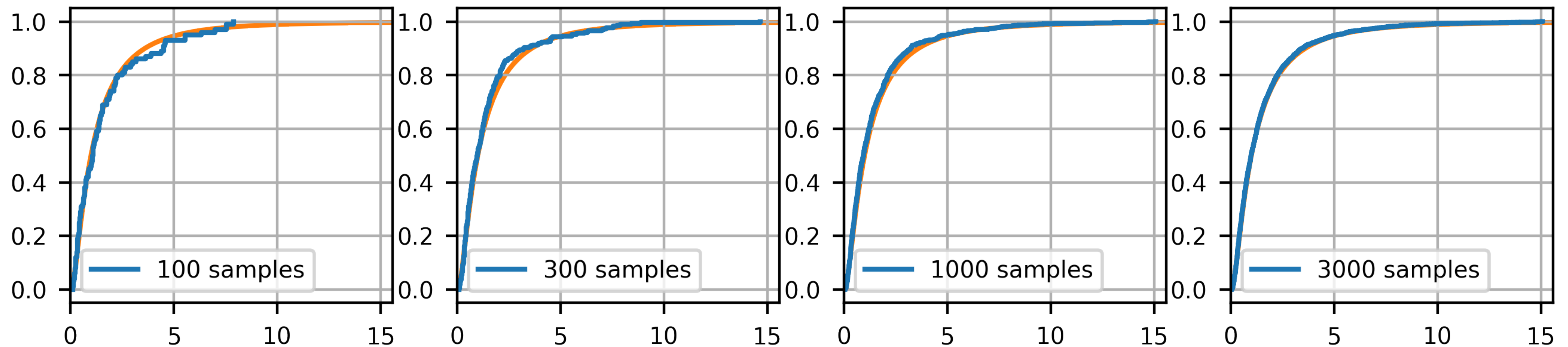
- It is an estimate of the CDF that generated the points in the sample.

# Empirical Cumulative Distribution Function

$$\text{ECDF}_{(T_1, \dots, T_k)}(t) = \frac{\text{number of } T_i \leq t}{k} = \frac{1}{k} \sum_{i=1}^k \mathbf{1}_{\{T_i \leq t\}}$$

For  $\{T_i : i \geq 1\}$  i.i.d. realization of a random variable  $T$ , by the LLN

$$\text{ECDF}_{T_1, \dots, T_k}(t) \xrightarrow[k \rightarrow \infty]{} \text{CDF}_T(t) \text{ a.s. for all } t$$





- **How to assess performance?**

- experimental setup

- depends to some extent on how we measure performance (e.g. max budget)*

- data collection

- depends to some extent on how we measure performance*

- measures used and presented

# On Performance Measure

- When comparing algorithms:

- ➔ Algorithm A is better than Algorithm B?

*we want more than that*

- ➔ Algorithm A is 100 times faster than Algorithm B

*We want **quantitative** statements*

- Requires

- ➔ adequate **performance measure**

- ➔ adequate **data collection**

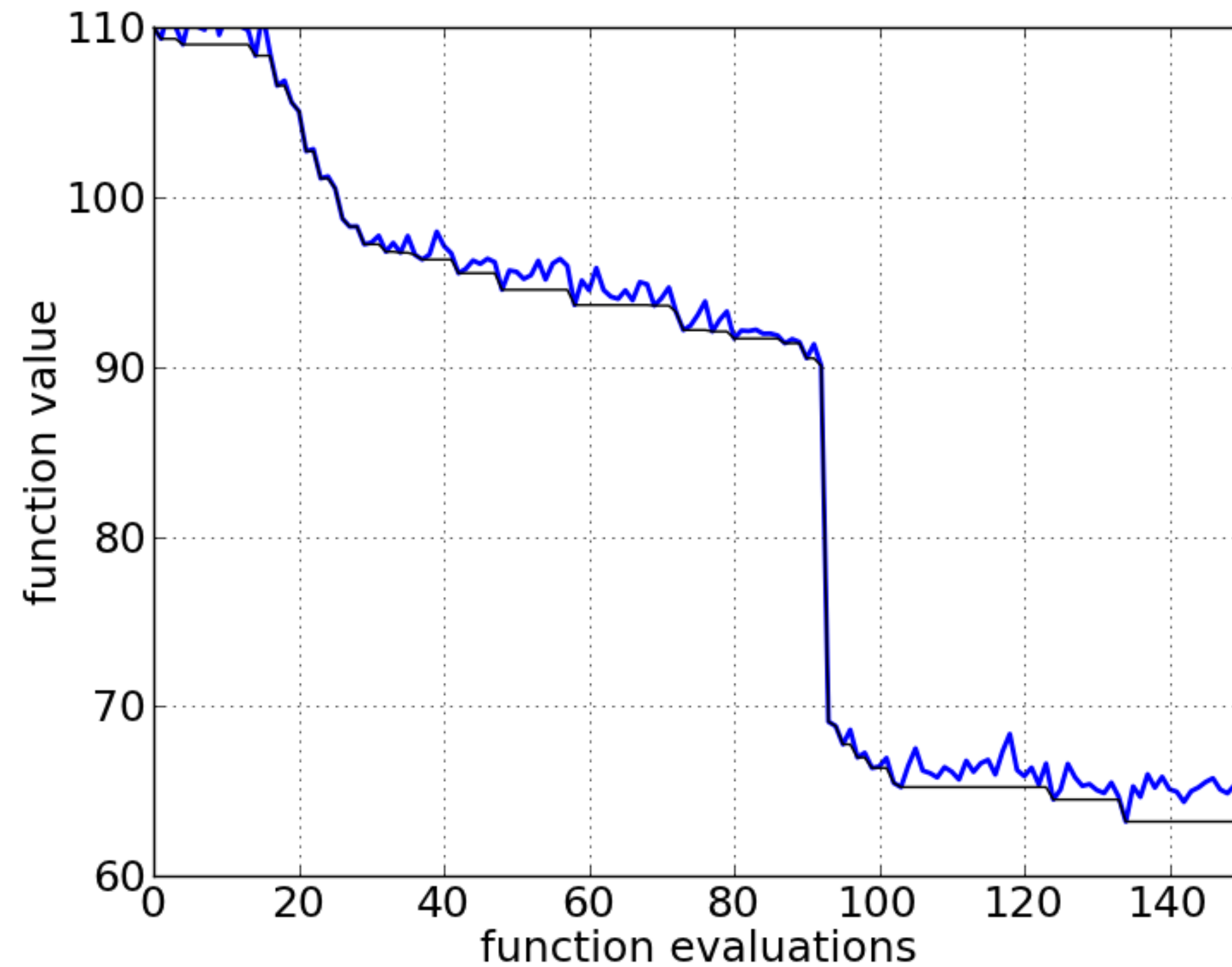
# Scales of Measurement (“Quality” of Data)

- Nominal - categorical, define a classification
- Ordinal - define an order, ranks, function values (fixed budget)
- Interval - differences are meaningful
- Rational - ratios are meaningful, we can take the logarithm, time difference (function evaluations, fixed target)

**CAVEAT:** mathematical and semantic treatment of data is not the same. From a classification with values  $\{1, 2\}$  we can *mathematically* take differences and ratios of the values, but they have no meaningful *semantic interpretation*.

# Collecting Empirical Data

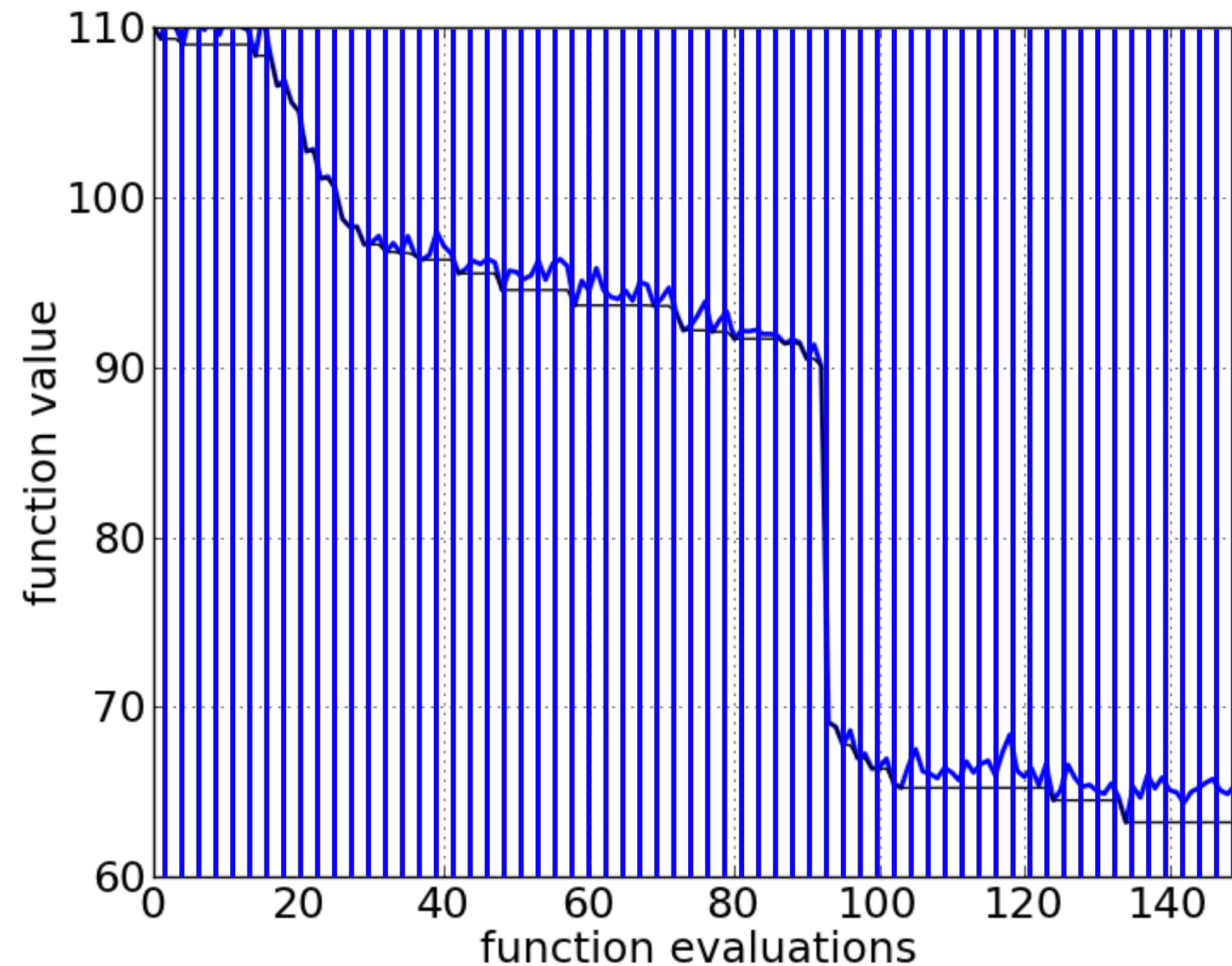
# Convergence Graphs is All We Have



- a convergence graph
- lower envelope (a monotonous graph), best so-far solution

using the lower envelope is a practical choice

# Discretization: Two Possibilities



- a convergence graph
- lower envelope (a monotonous graph), best so-far solution

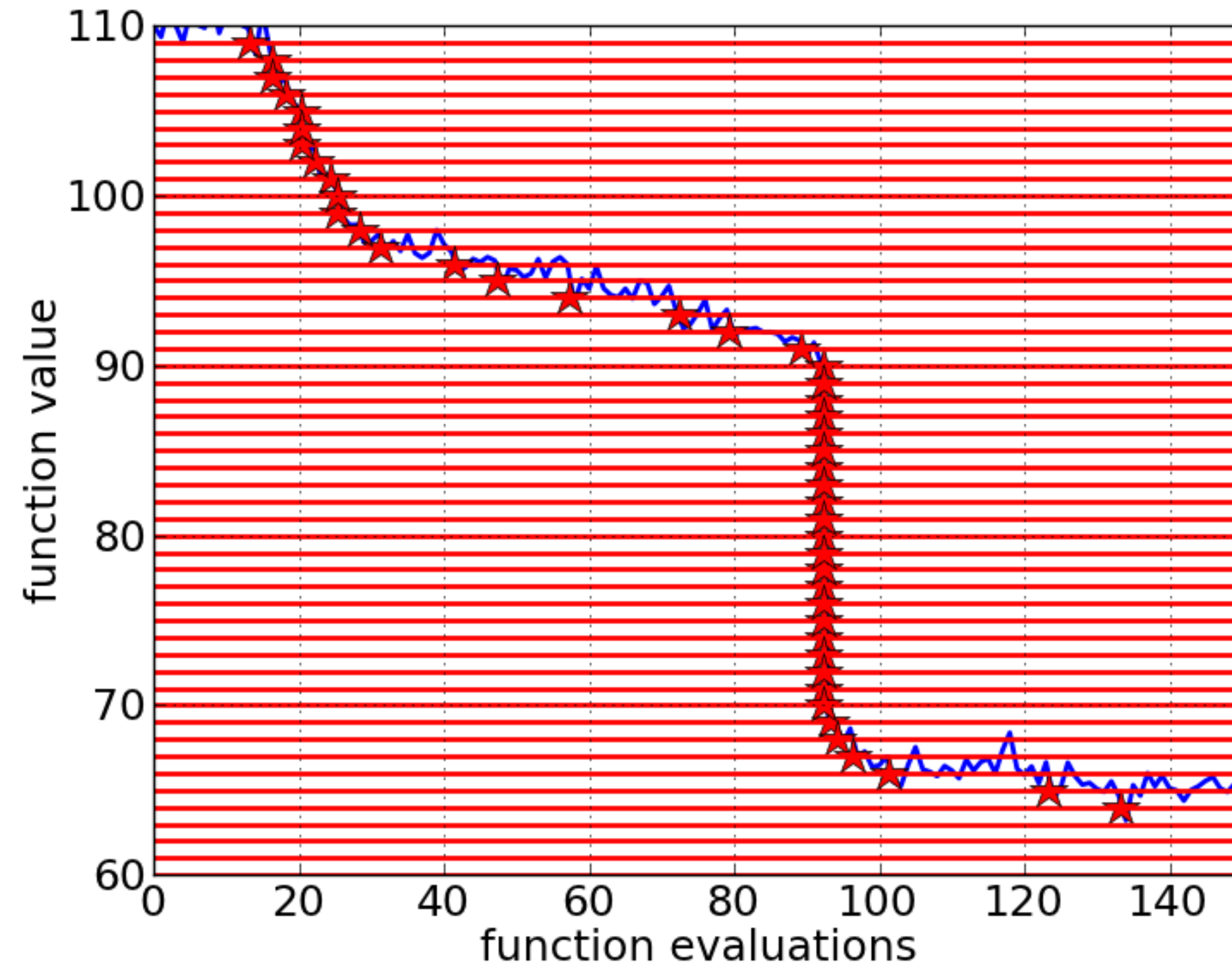
- **vertical:** by evaluation is a natural discretization

for wall clock or CPU time we would need to determine discretization intervals

- evaluations are the independent variable

function value is the dependent variable, the measurement

# Discretization: Two Possibilities



- a convergence graph
- lower envelope (a monotonous graph), best so-far solution

- **horizontal:** not a “natural” discretization

we need to determine discretization intervals

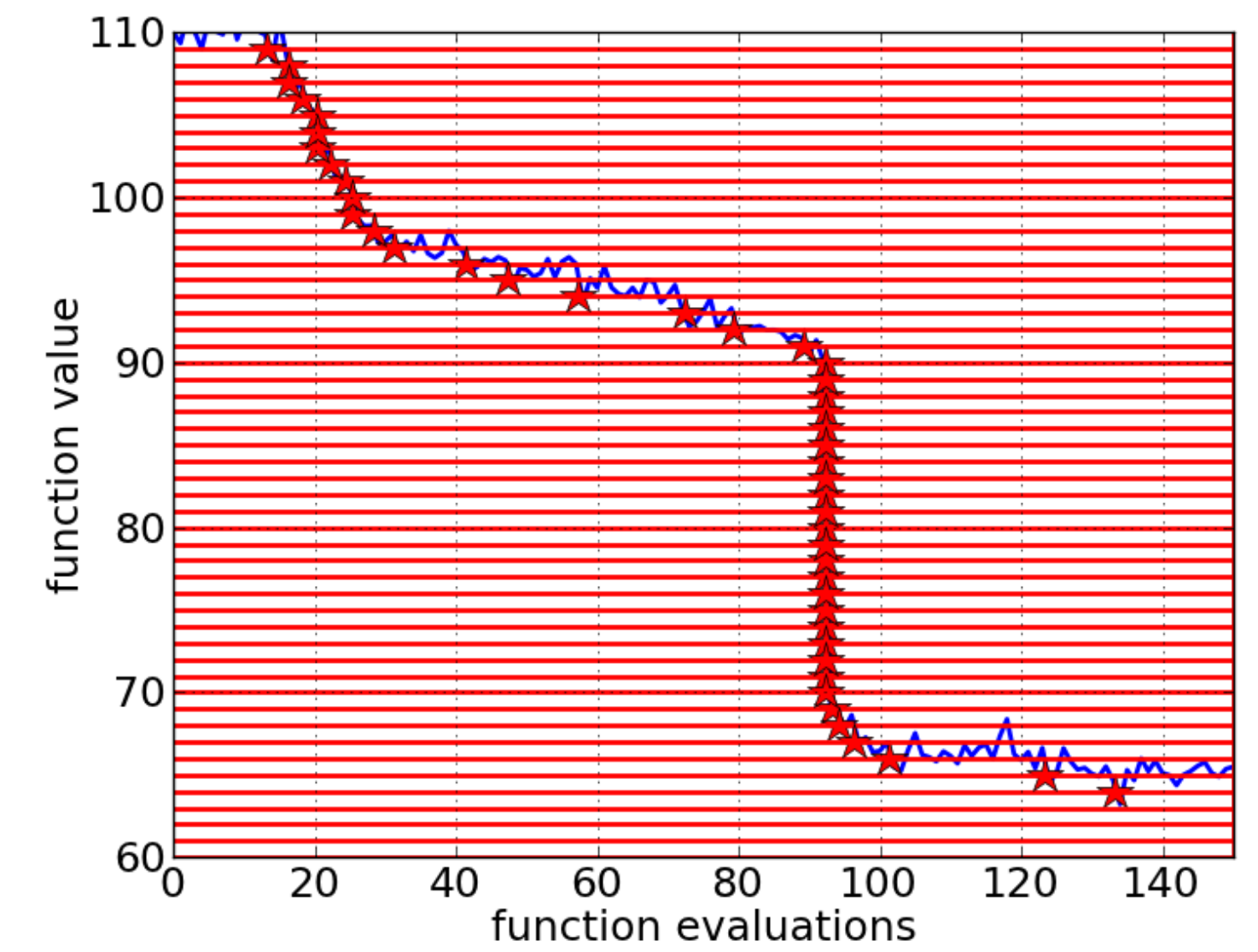
- function “target” values are the independent variable

time is the dependent variable, the measurement

- still recovers the original data

a time measurement for each discretization function value, these measurements can be plotted as ECDF

using the



# horizontal discretization



is

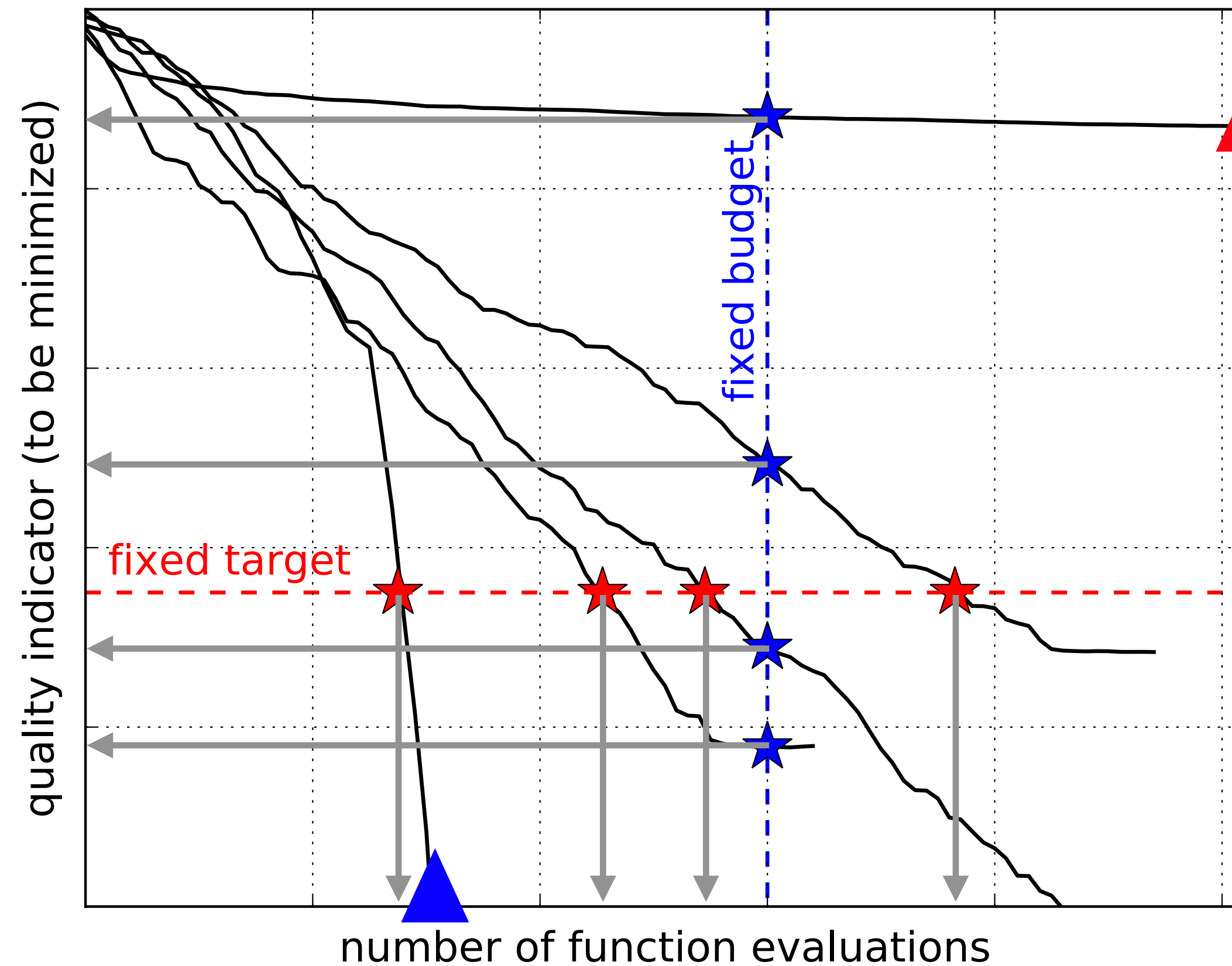
**not**

just

**a technical subtlety**

because it crucially determines what measurement we are looking at in the end

# Fixed Target(s) versus Fixed Budget



- five convergence graphs  
“quality indicator” versus “time”

- Leads to *different imprecise data* in both cases

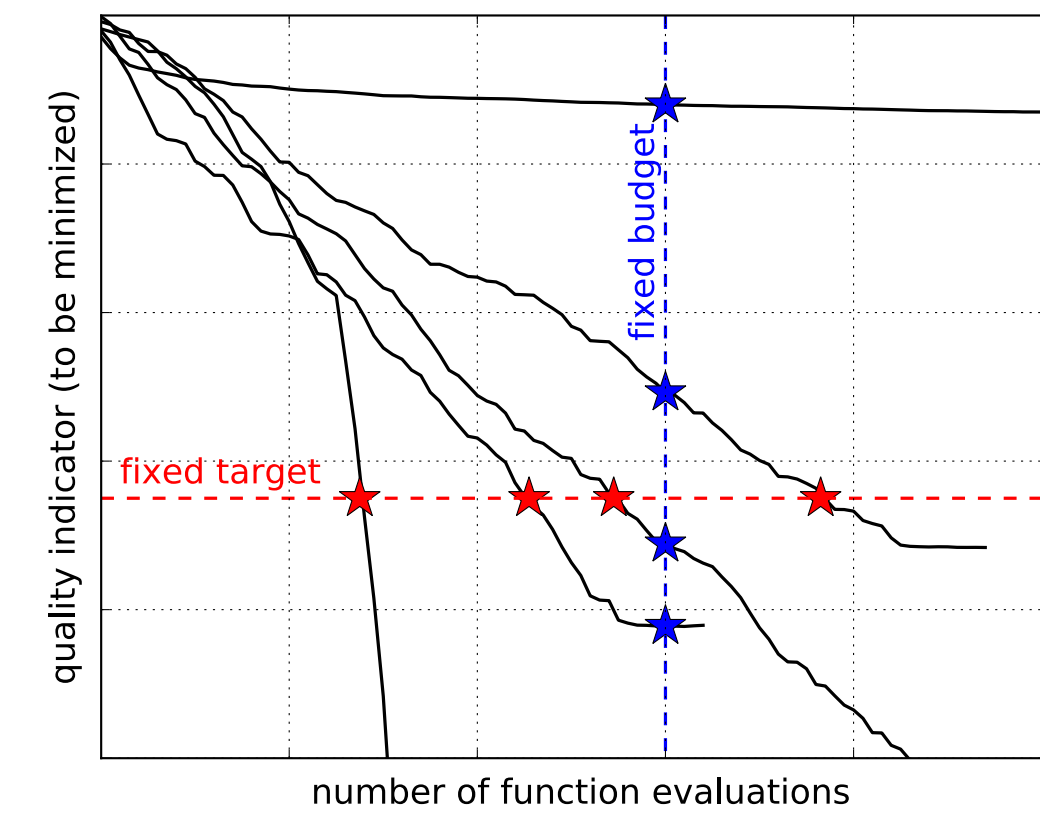
- **“too” bad** performance

then the data only provide a lower bound estimate for the runtime (and a fixed budget measure at maximum budget)

- **“too” good** performance

(reached global optimum up to the relevant or numerical precision before the given budget)

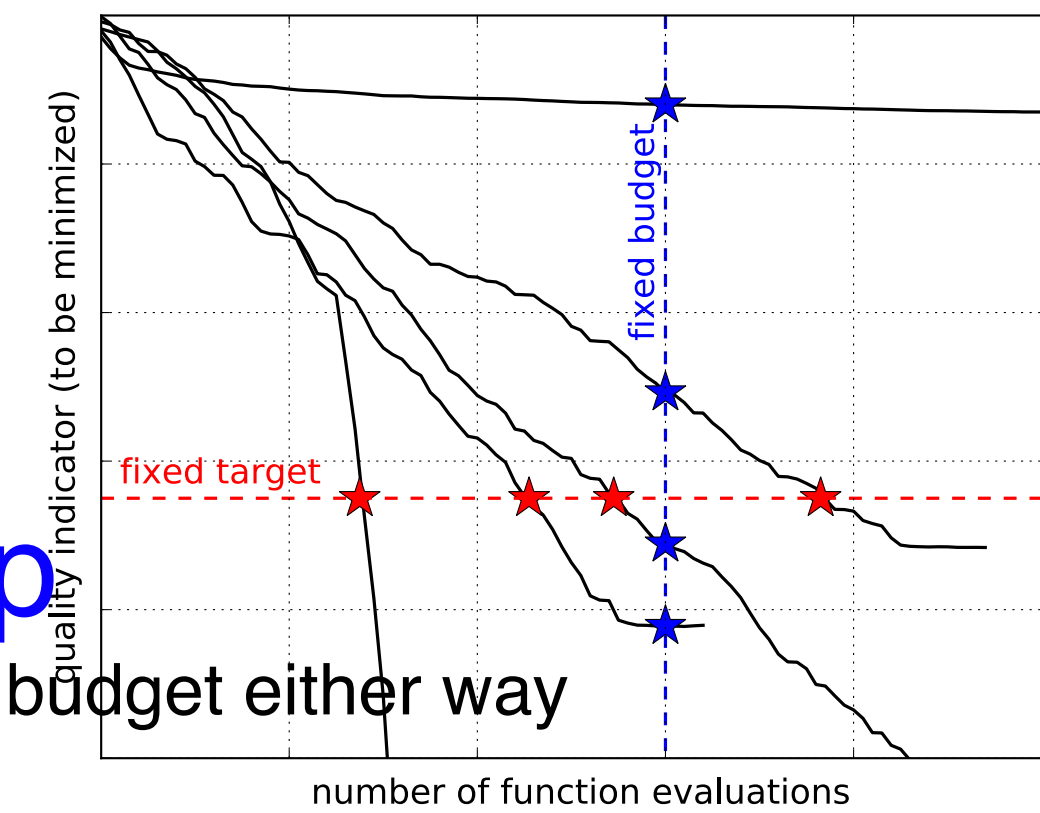
# Fixed Target(s) versus Fixed Budget



The resulting measurement

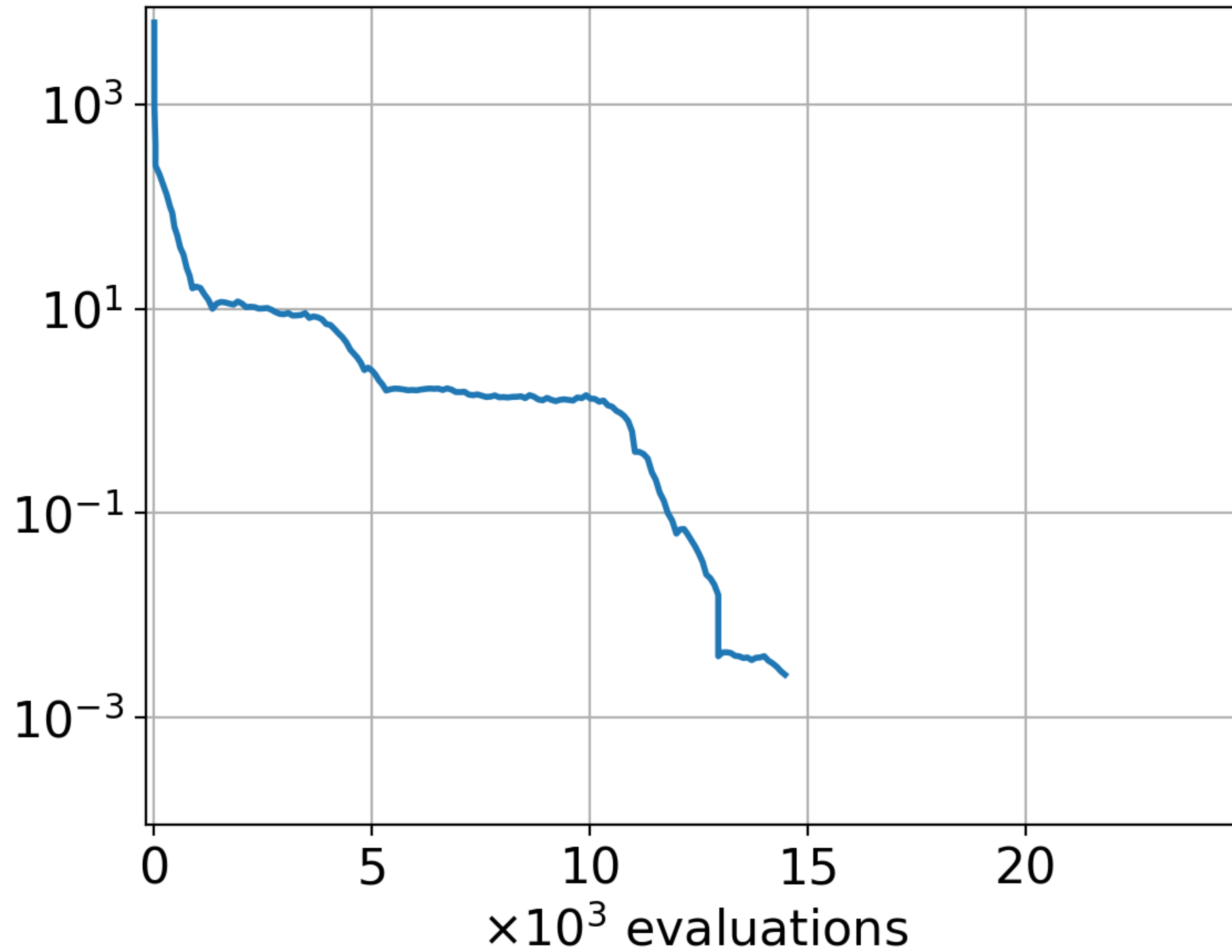
- Fixed budget (vertical, target-free) design: **function values**
- Fixed target design (budget-free) design: **evaluations**

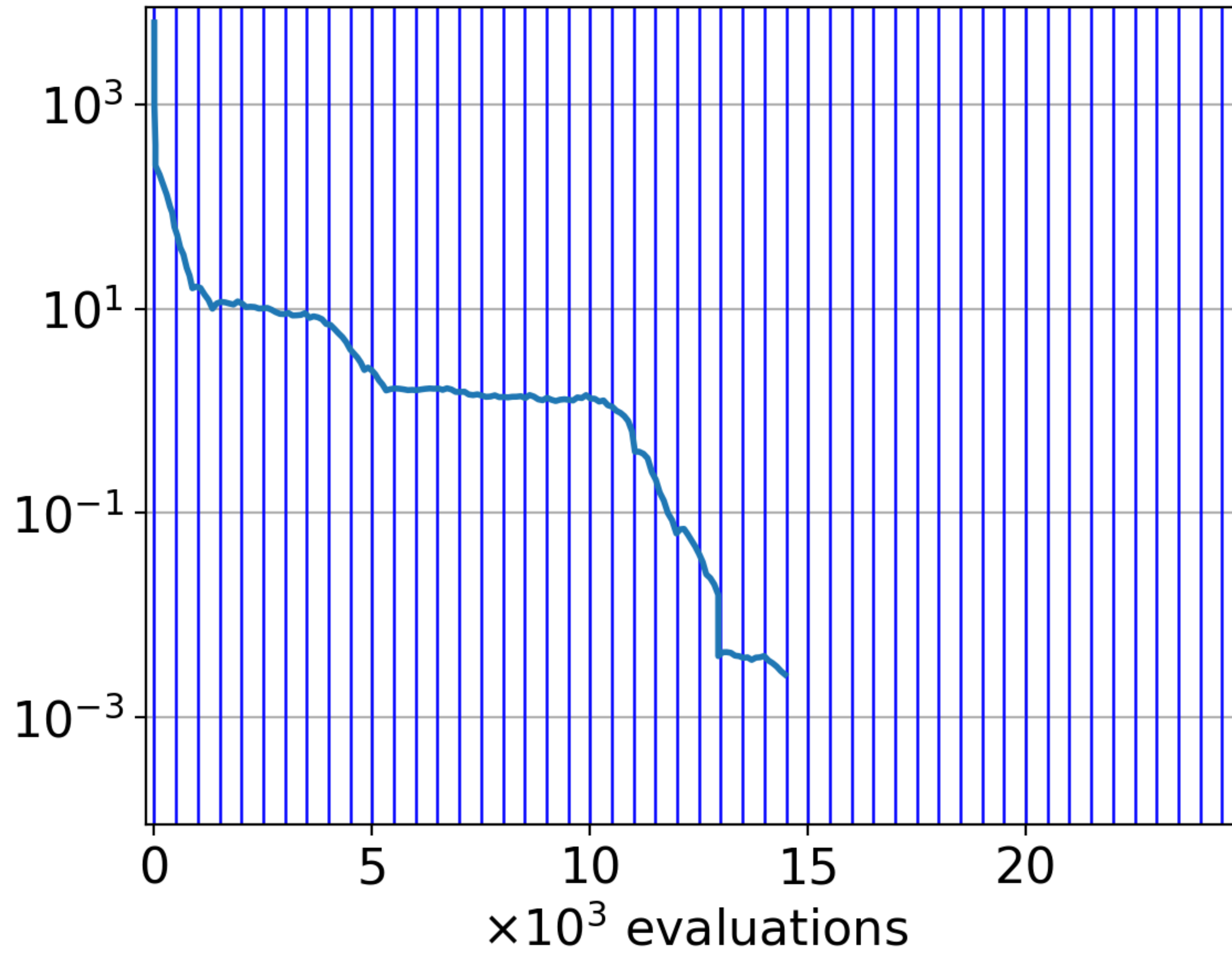
# Fixed Target(s) versus Fixed Budget

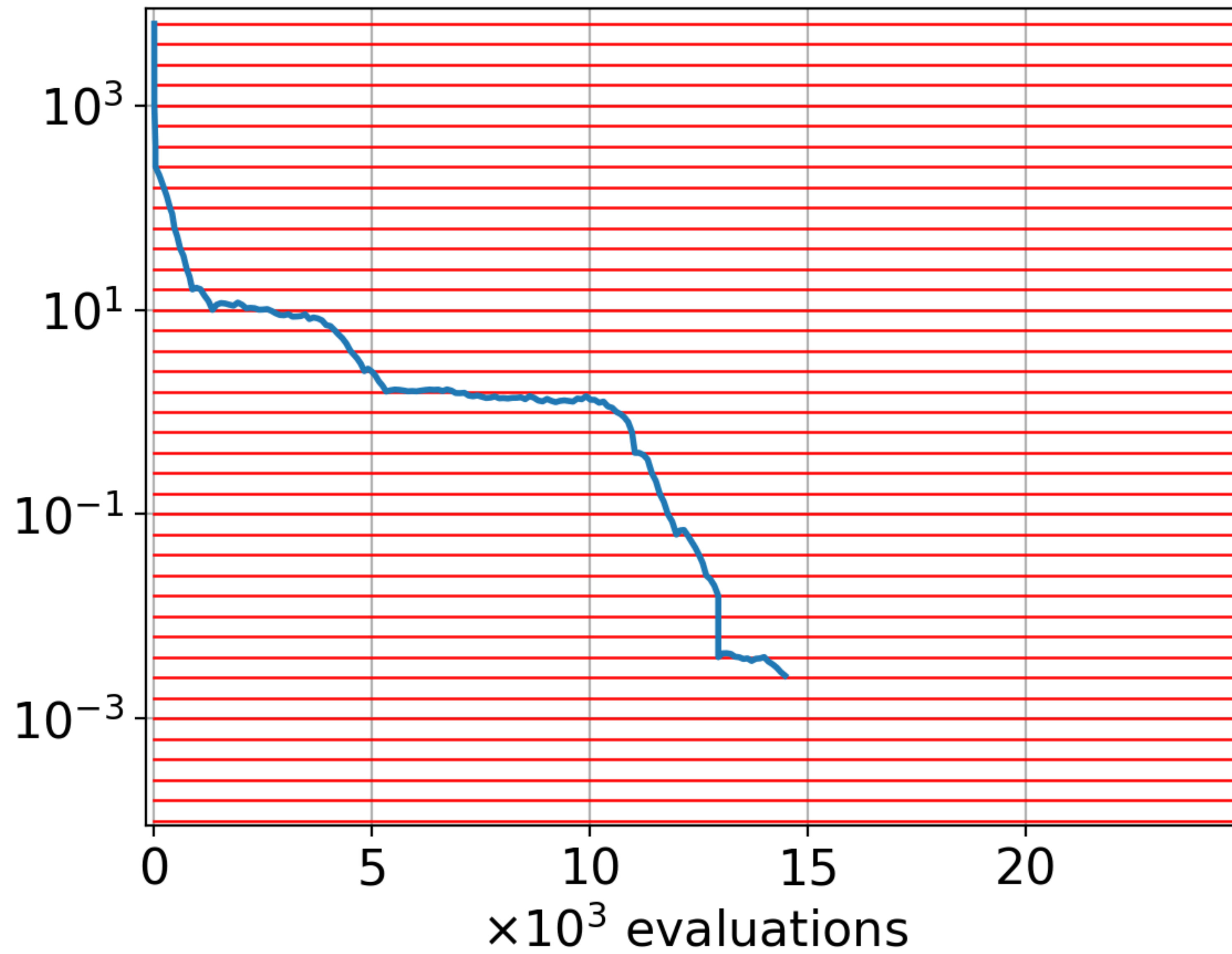


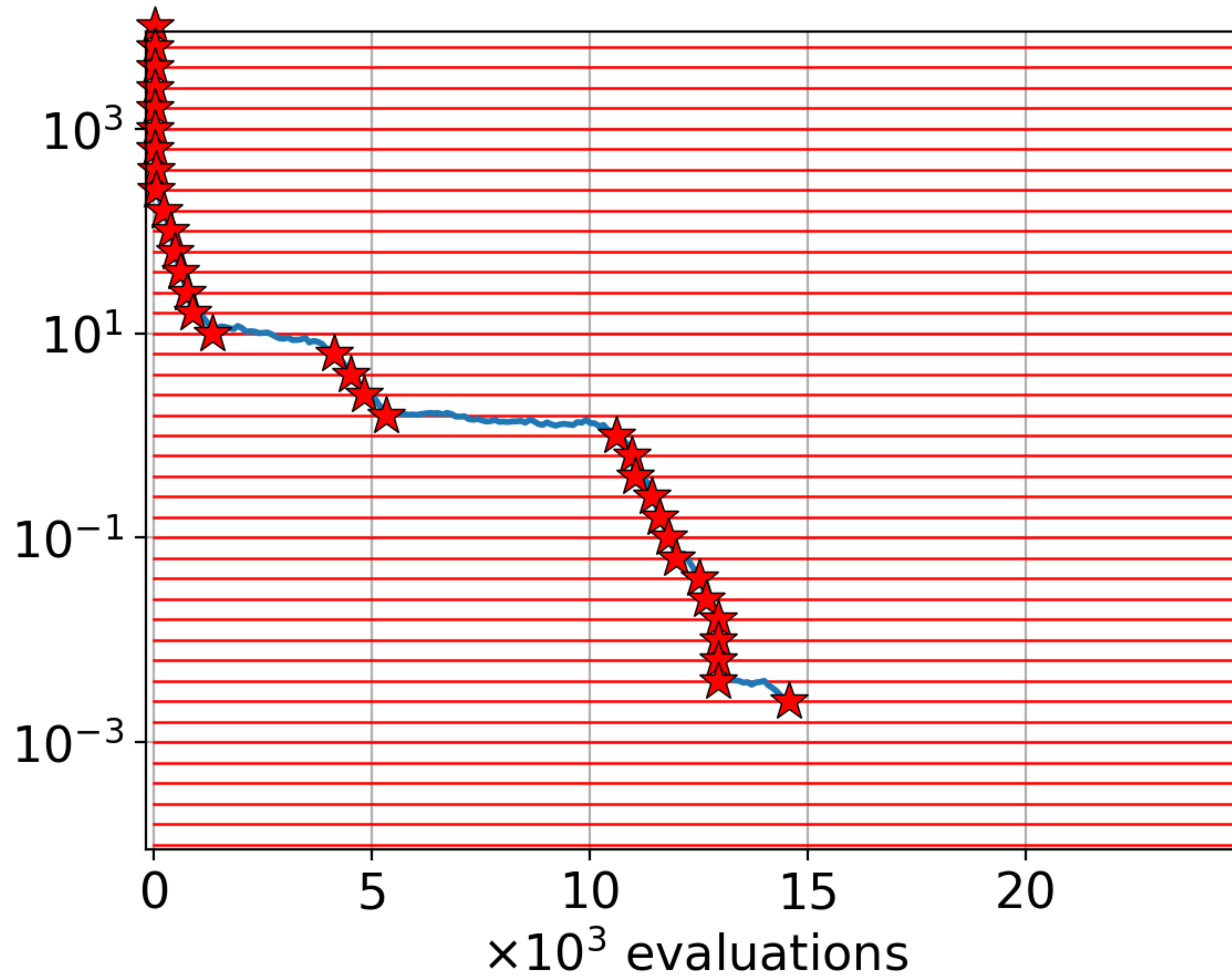
- The fixed budget (vertical) design is (much) **easier to set up**  
target-free: choosing a budget is simpler than choosing a target and we need to choose a maximal “timeout” budget either way
- For the (very) same reason, results from the fixed target (horizontal) design are (much) **simpler to interpret and more conclusive**  
without specific insight, a function value is impossible to interpret beyond ordering
- **quantitative interpretation**  
“Algorithm A is 100 times faster than Algorithm B”
- Fixed target results are **“budget-free”**  
we can compare results run with different maximal “timeout” budgets
- Fixed target results can be **meaningfully aggregated** in ECDFs and geometric averages  
whereas function values from different functions are in general not commensurable

# Convergence Graphs is All We Have

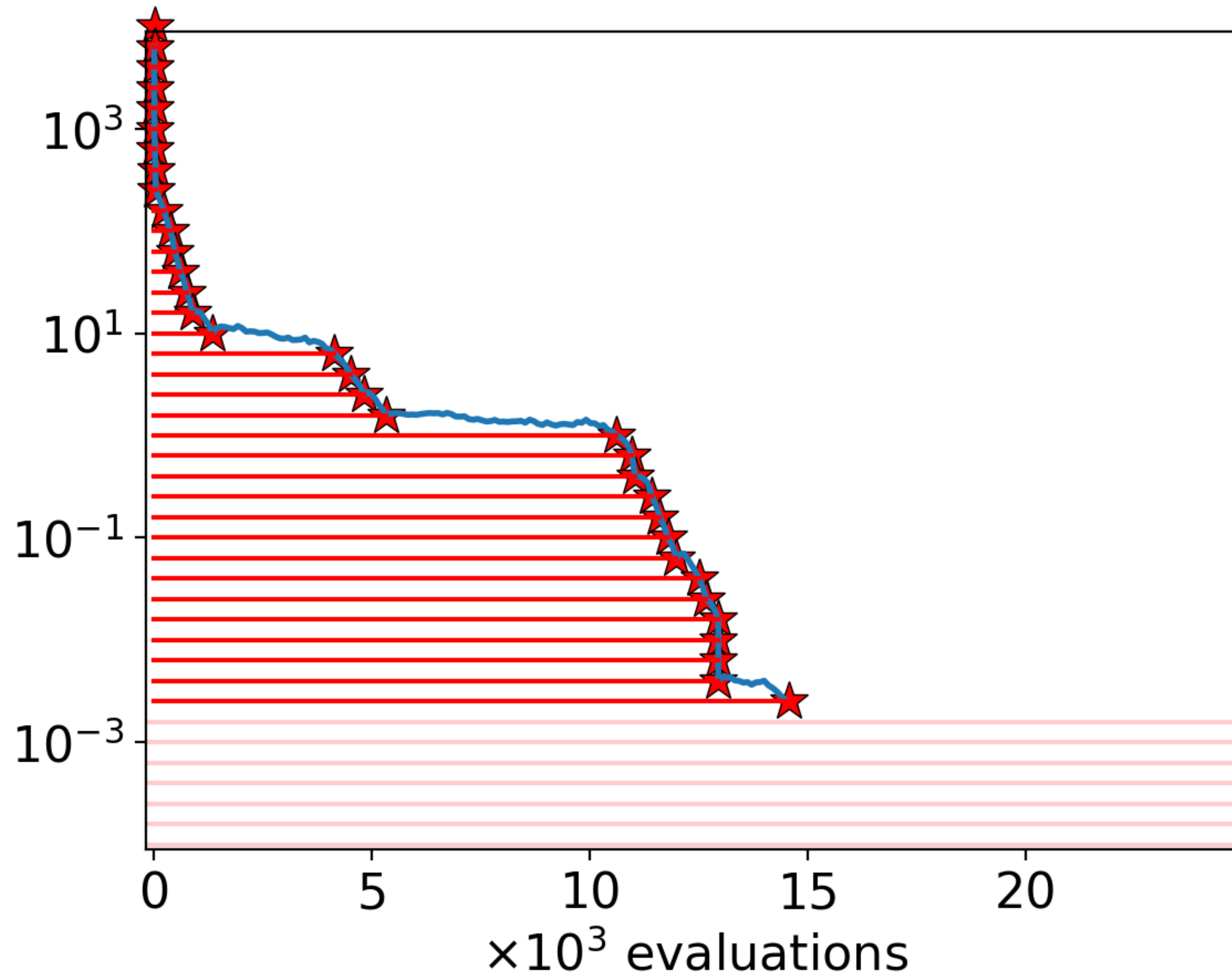


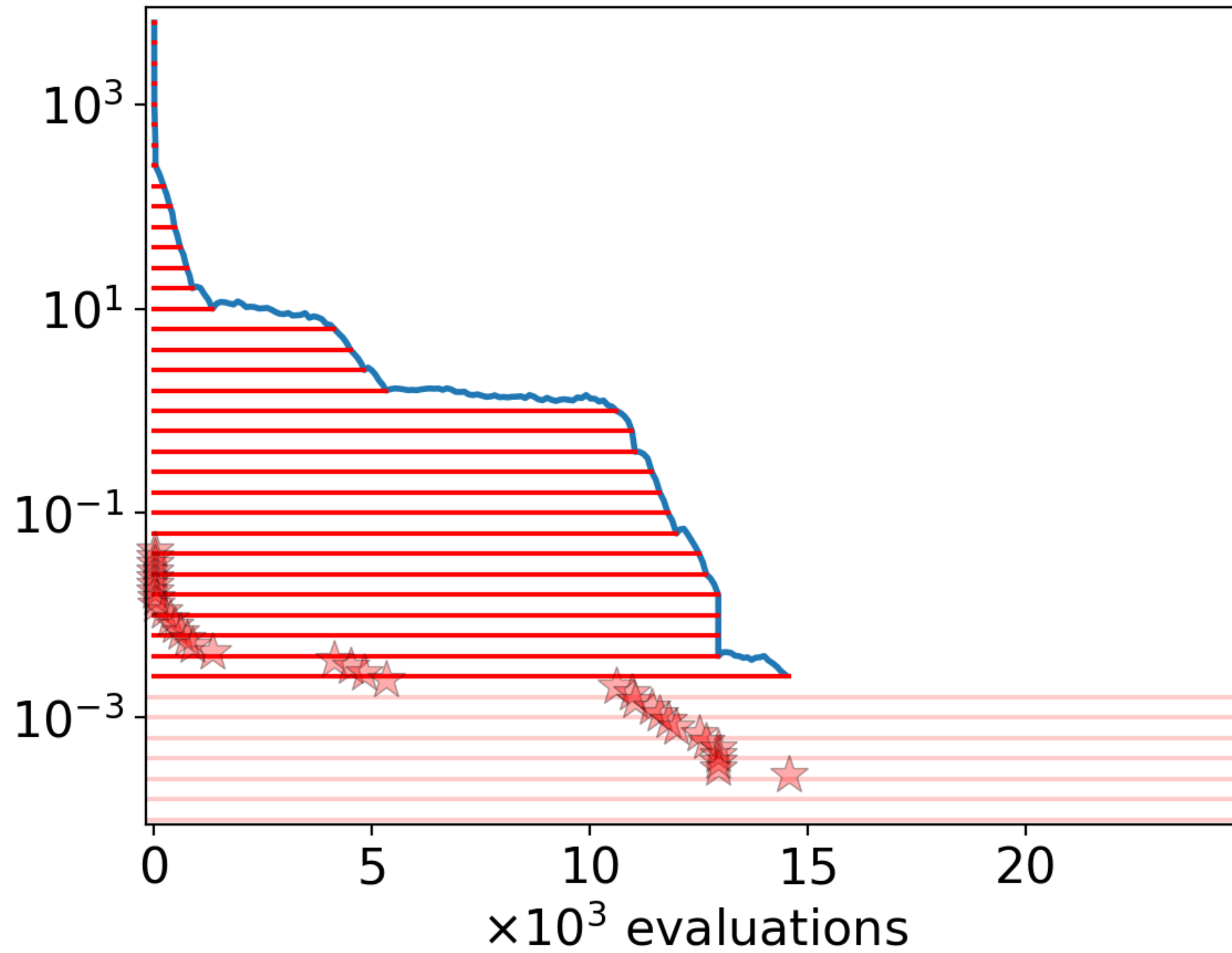


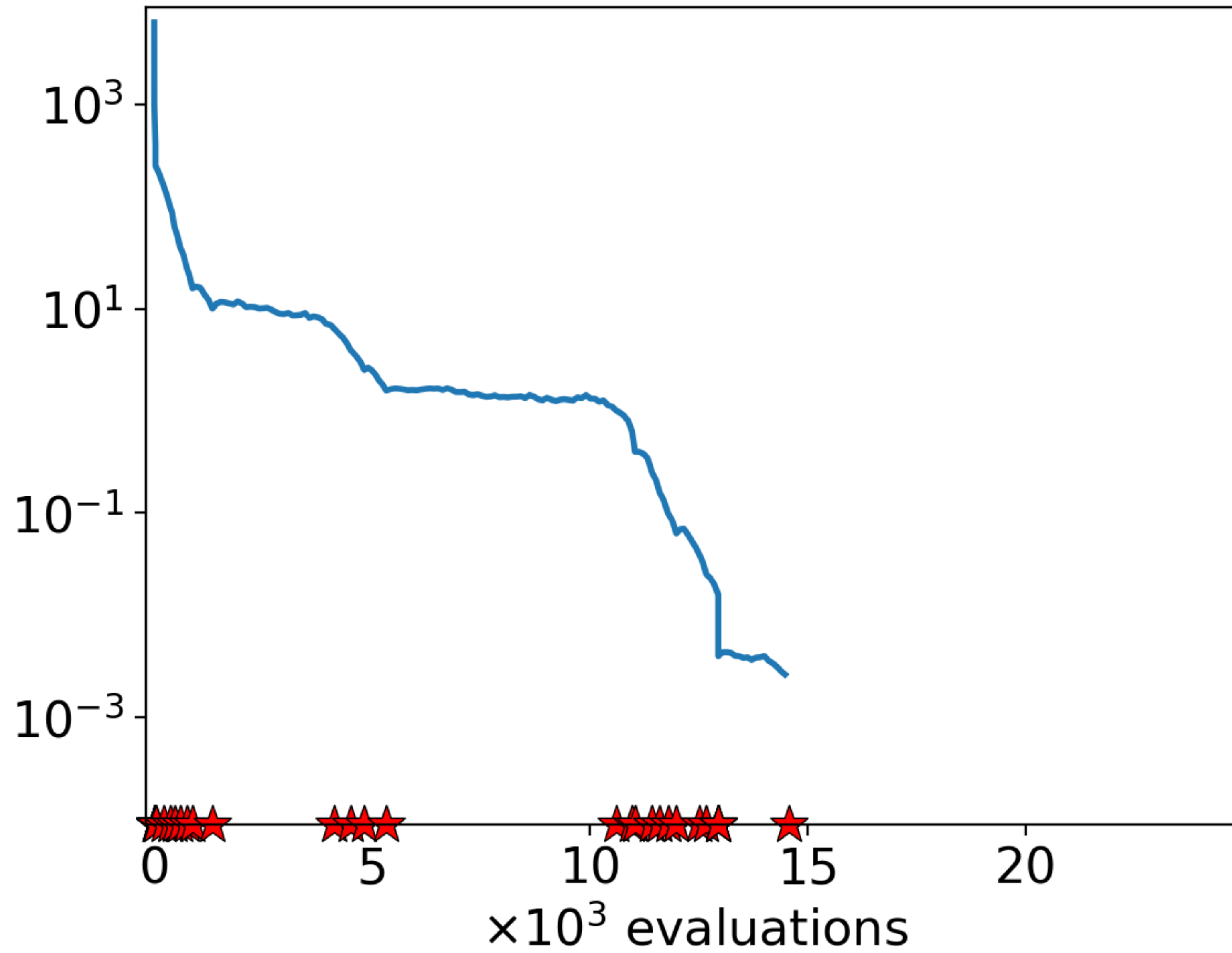


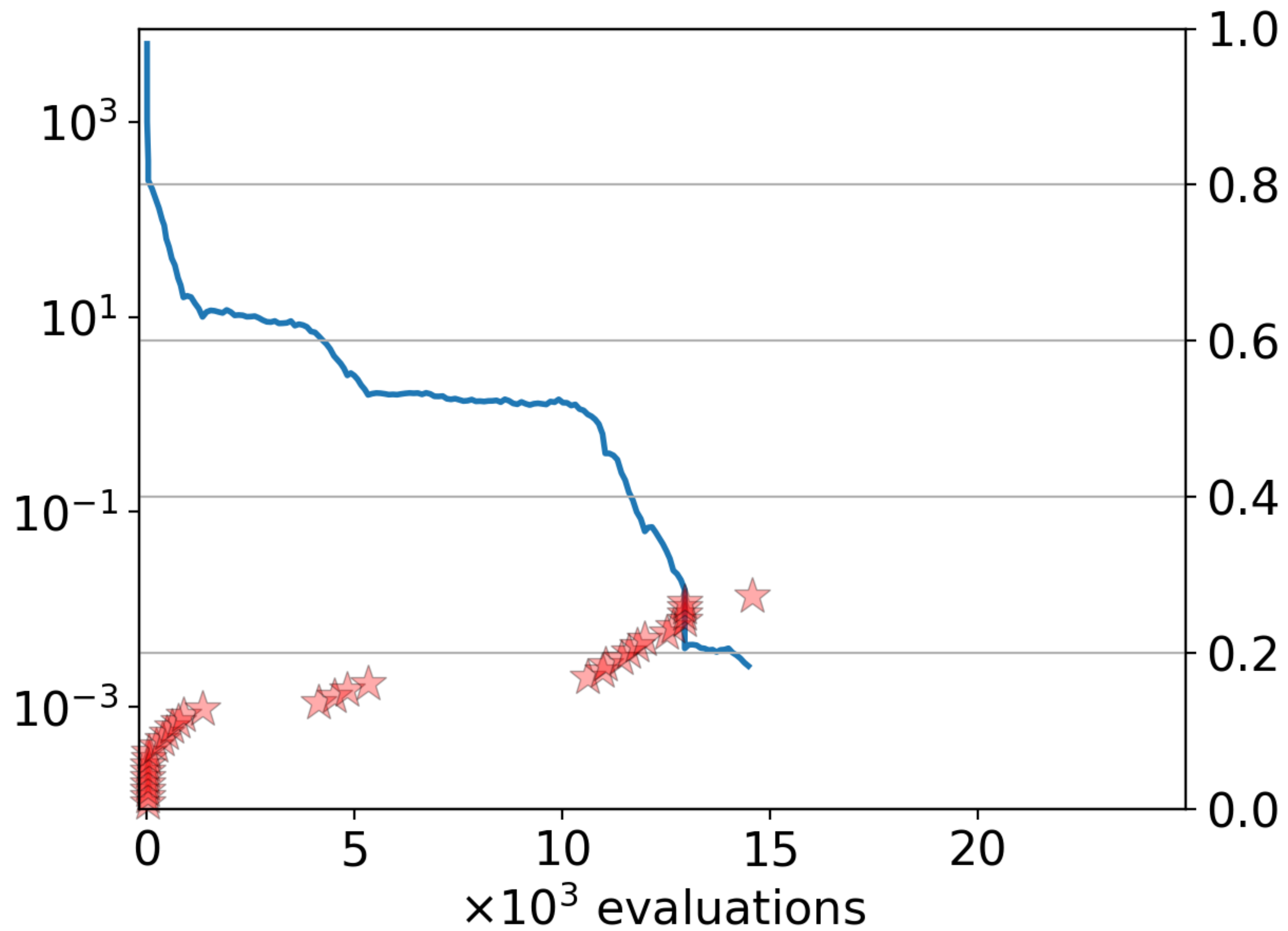


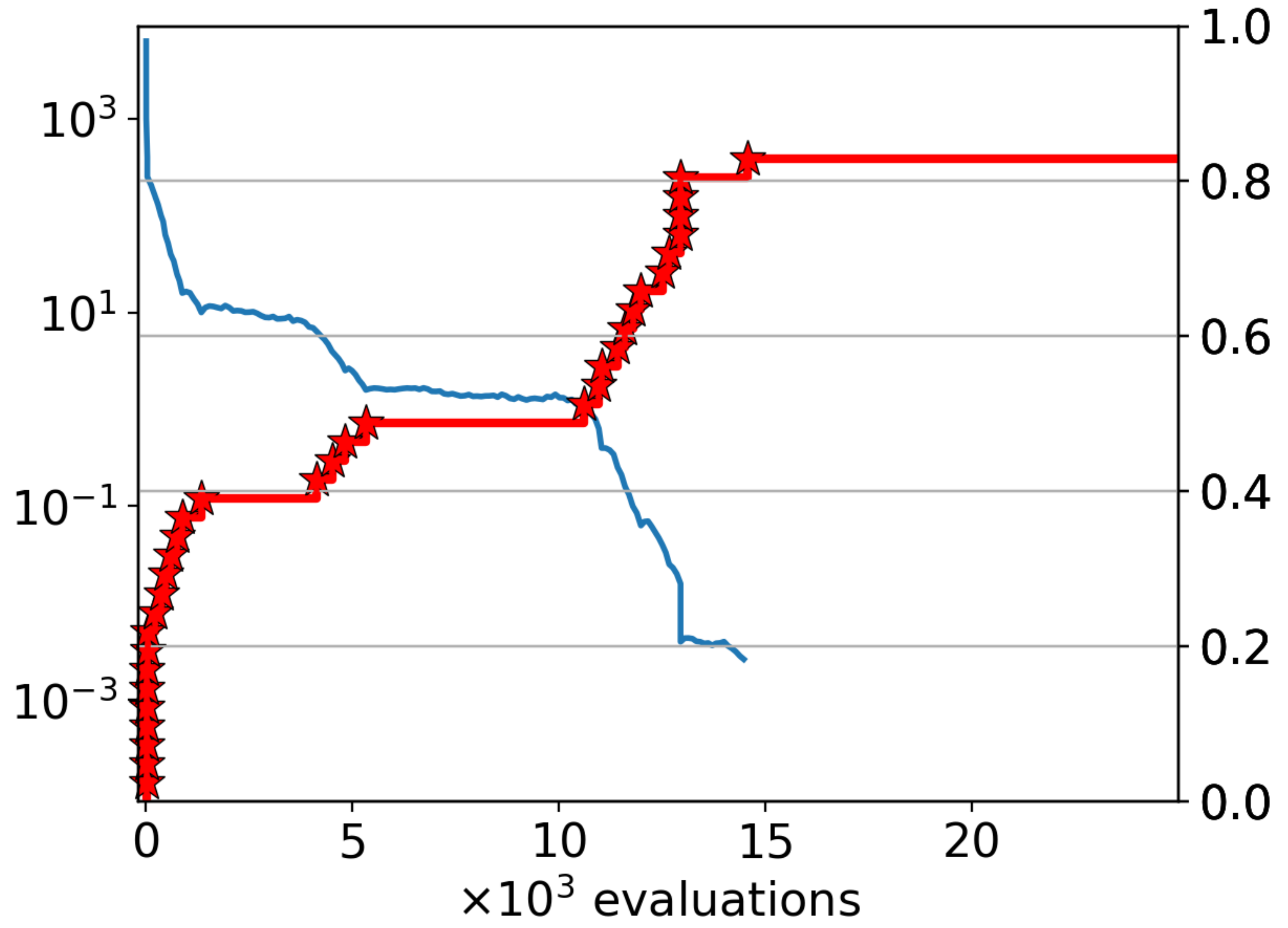


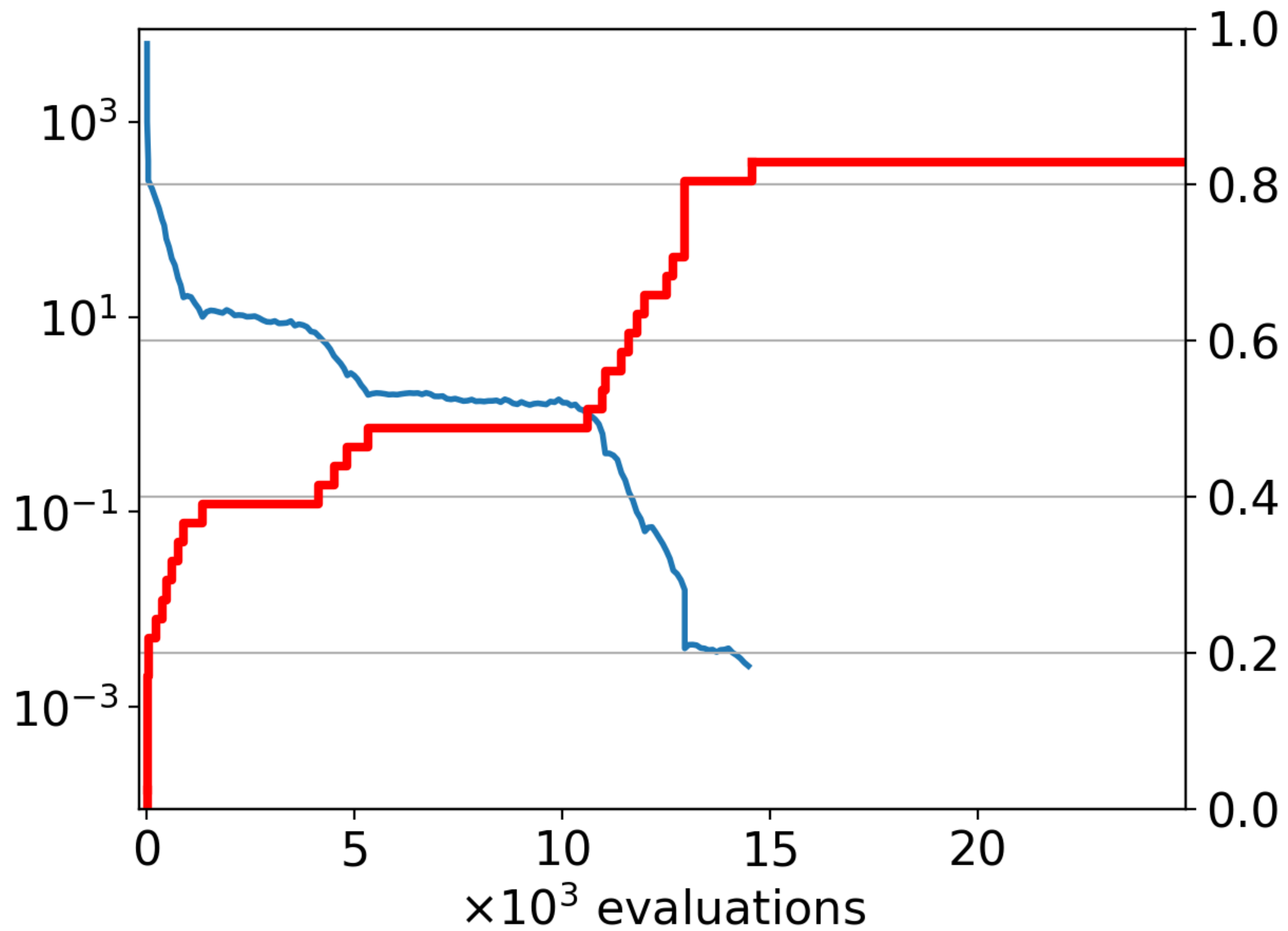


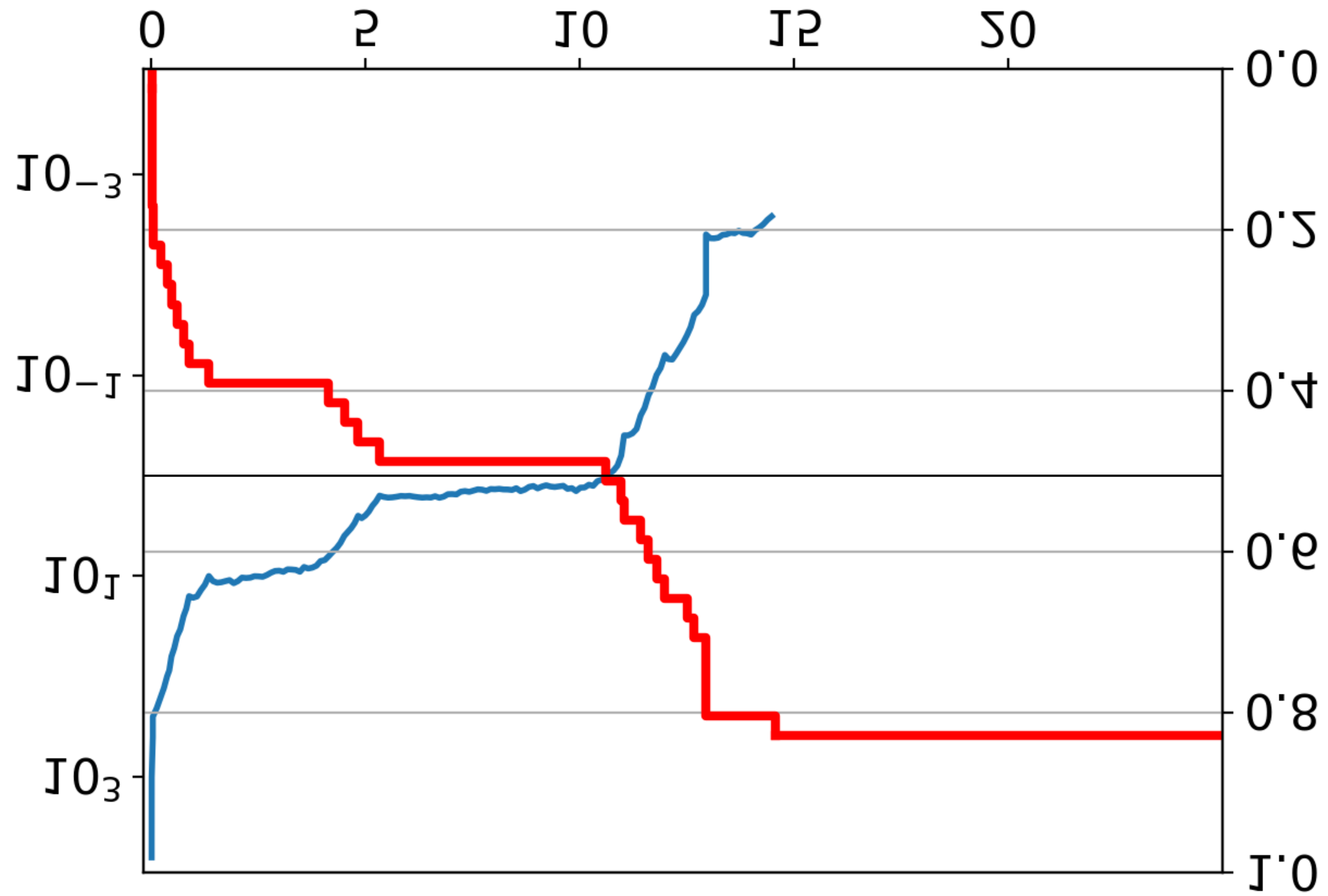


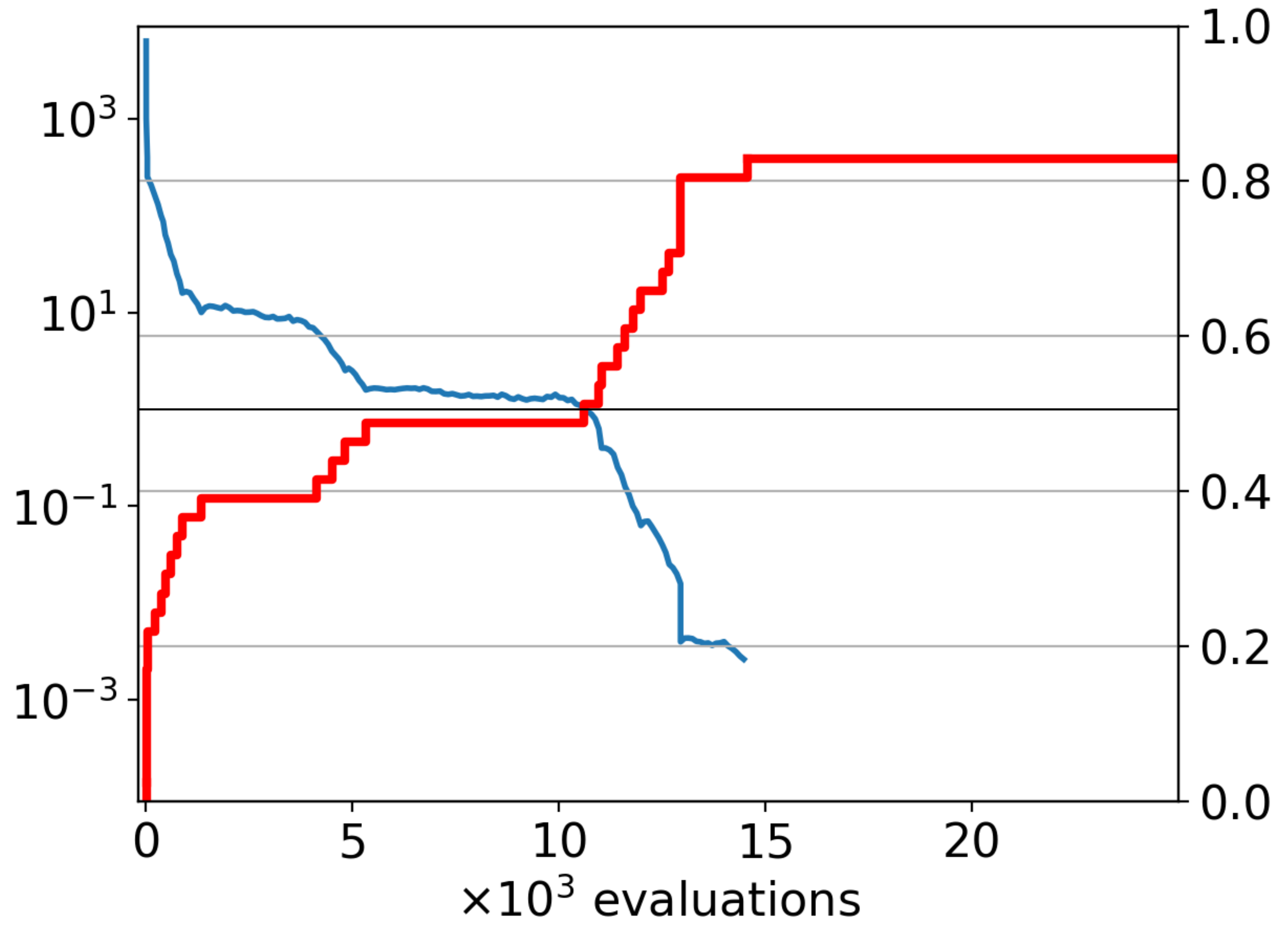




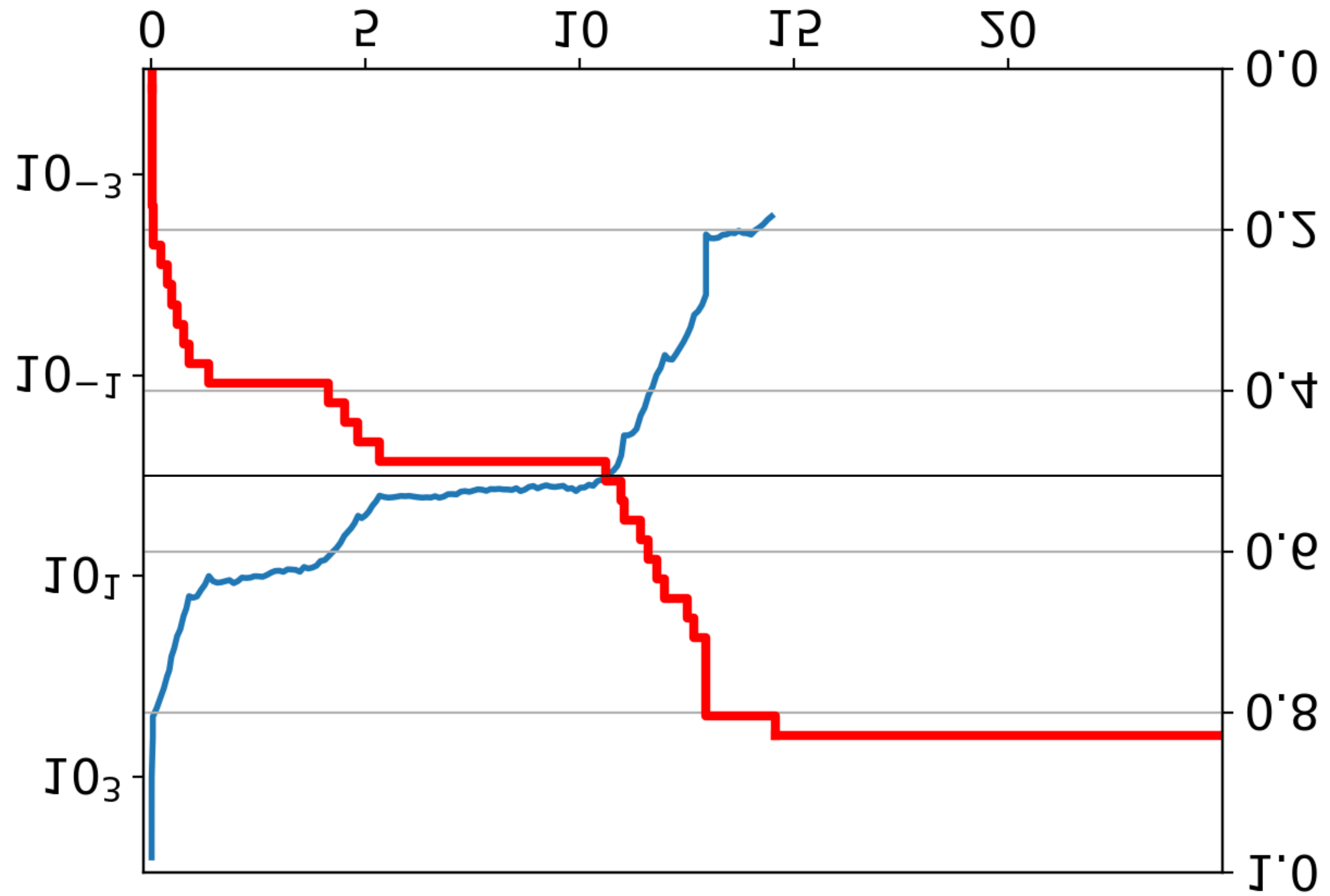


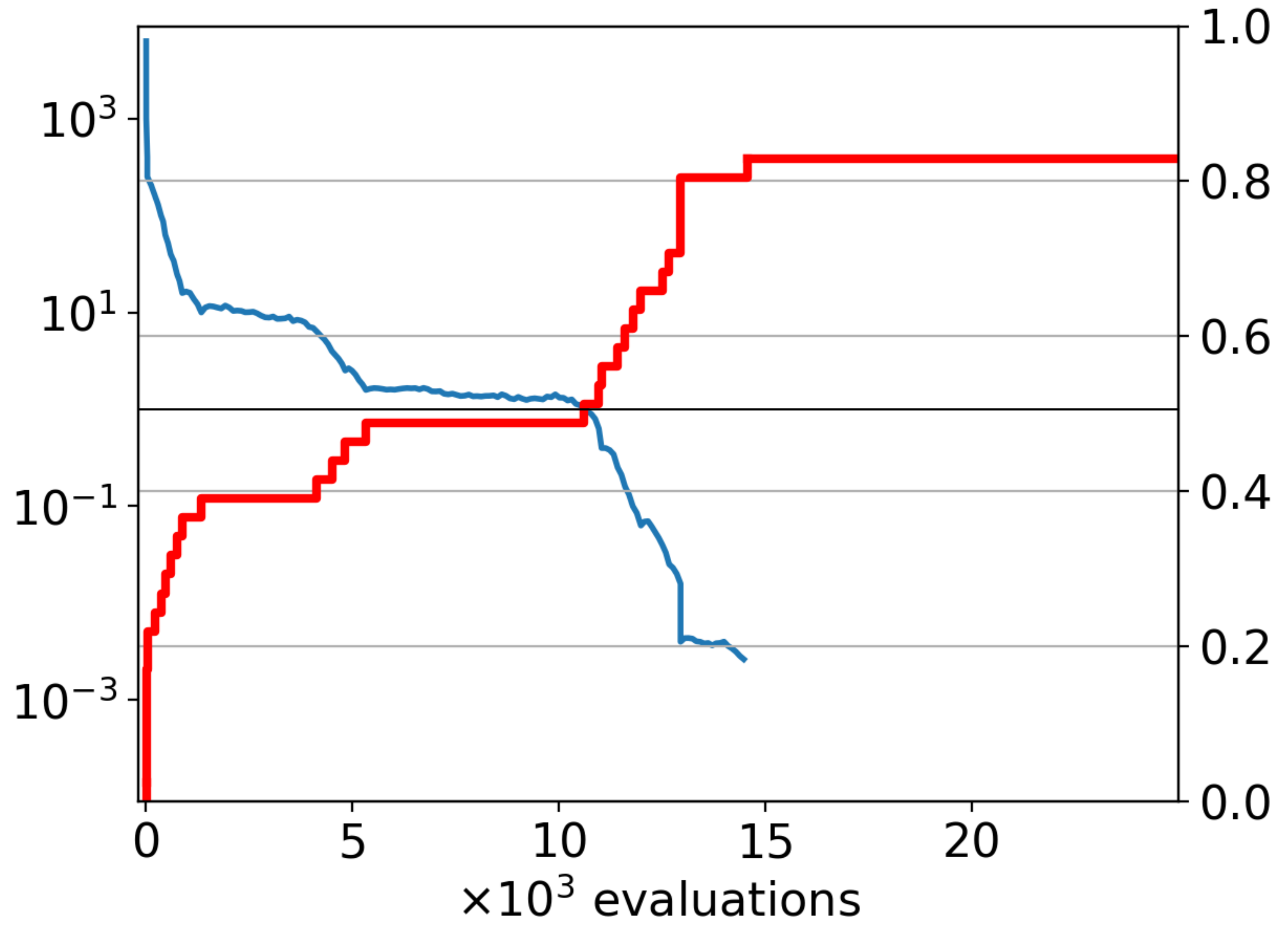


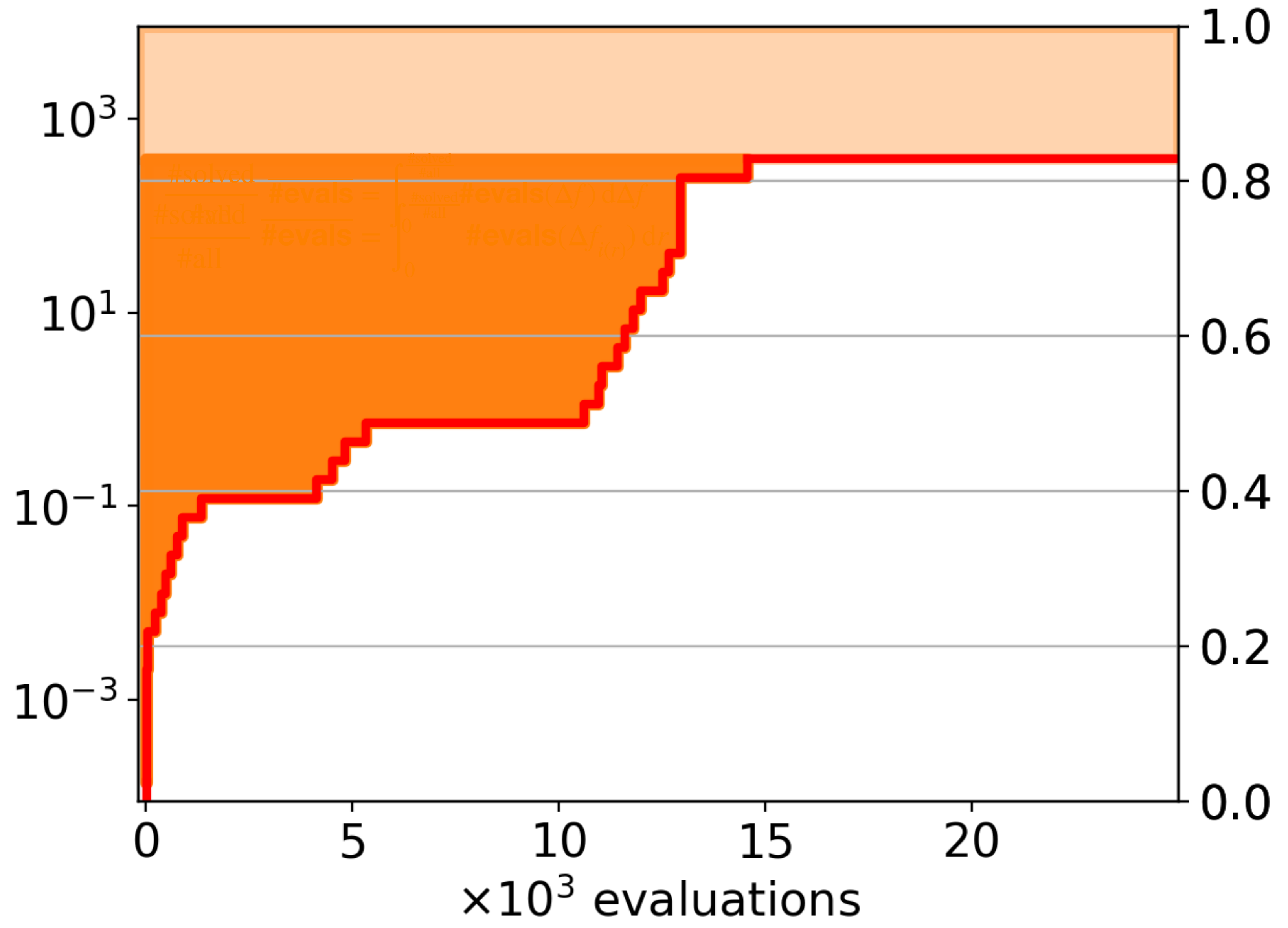




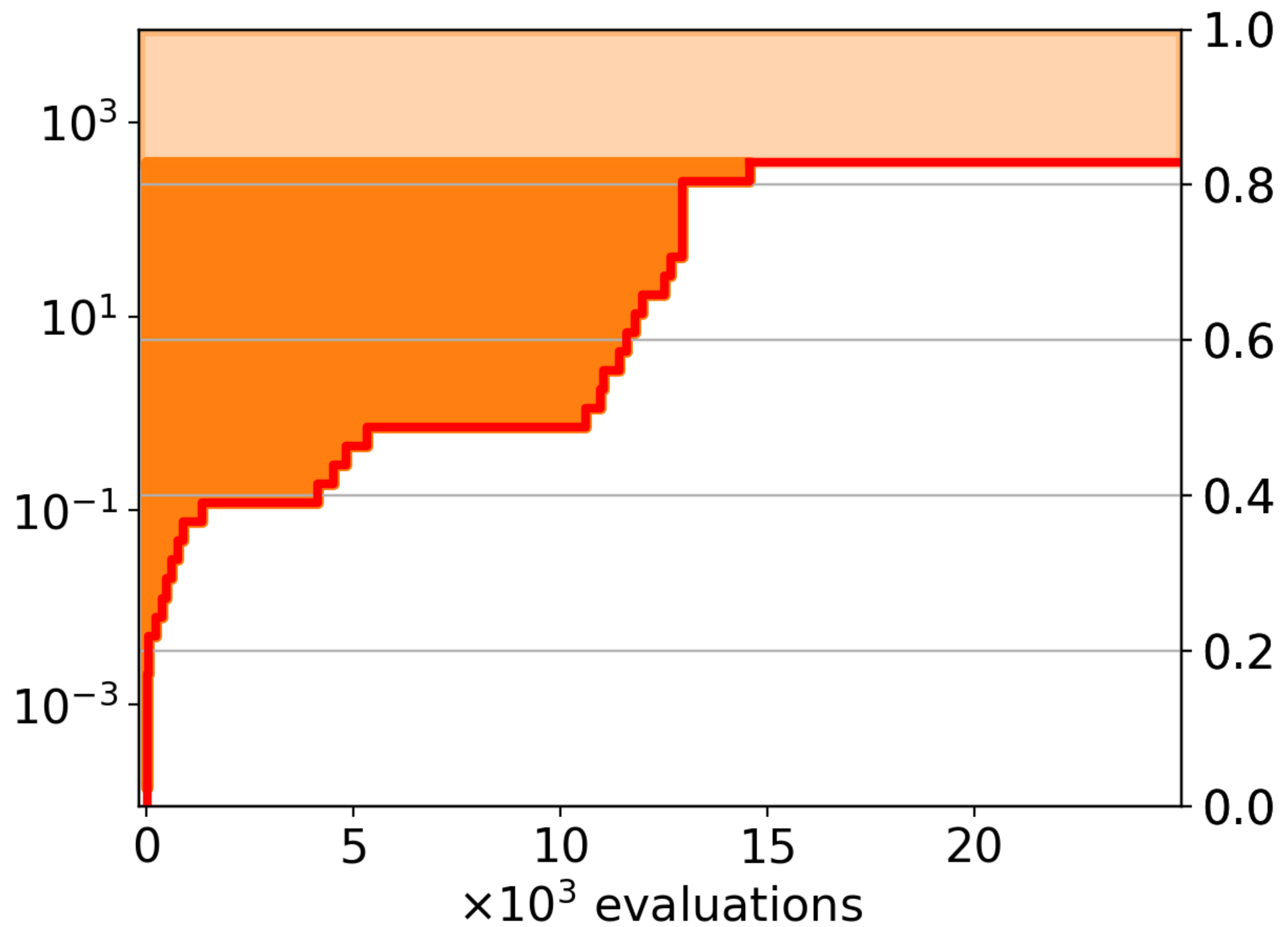


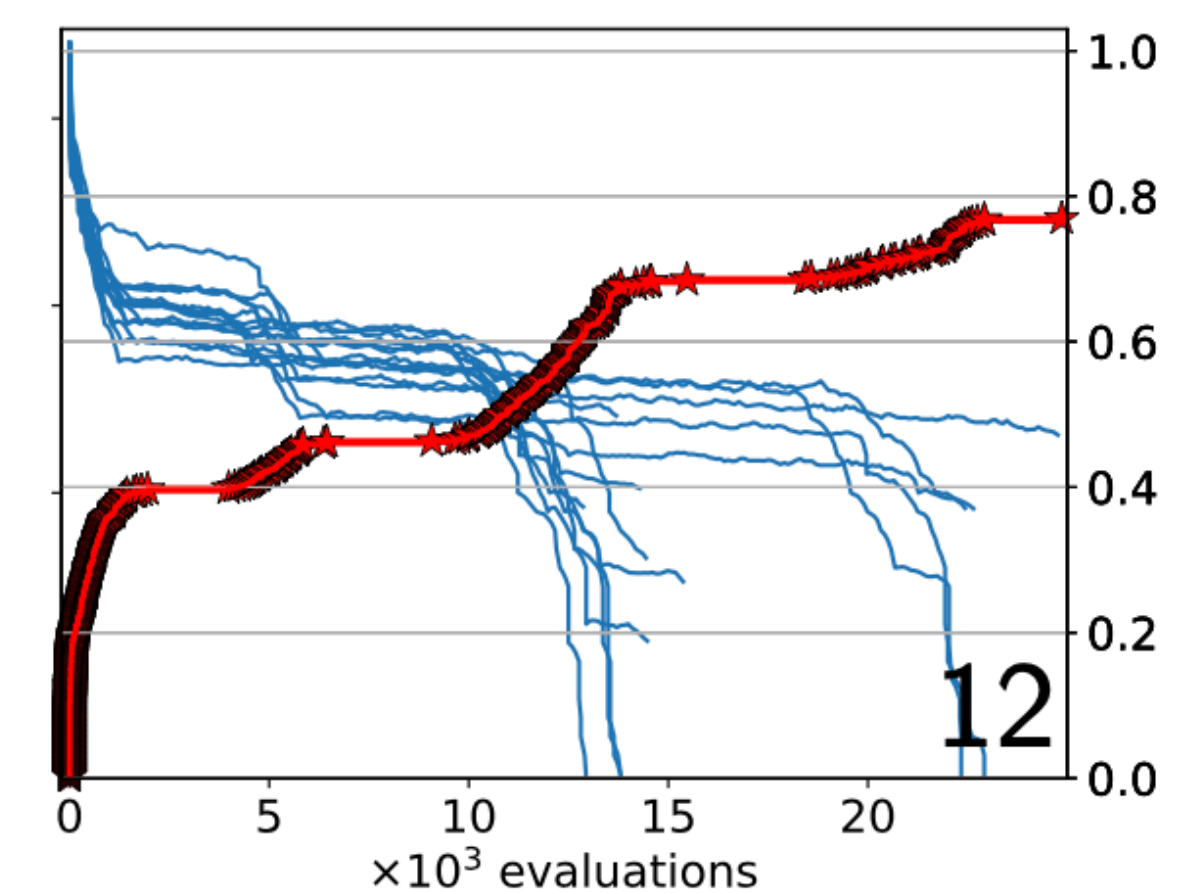
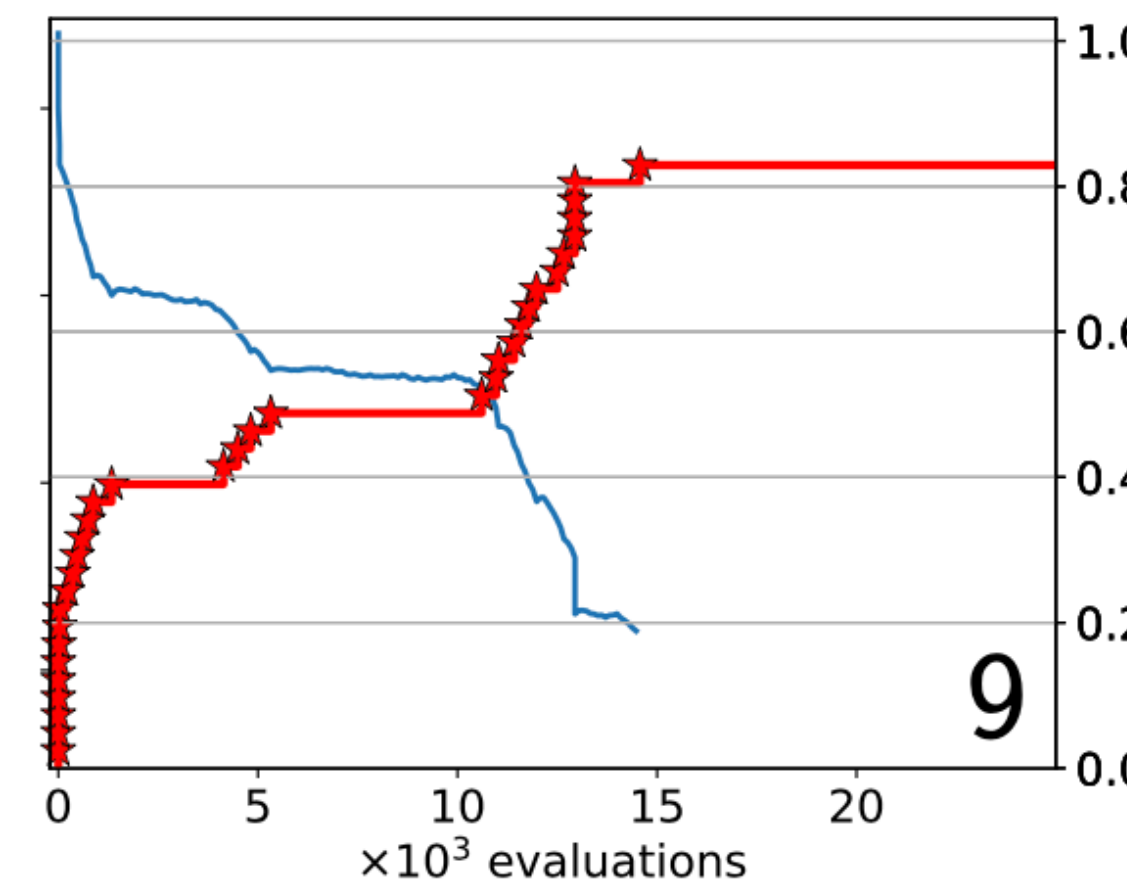
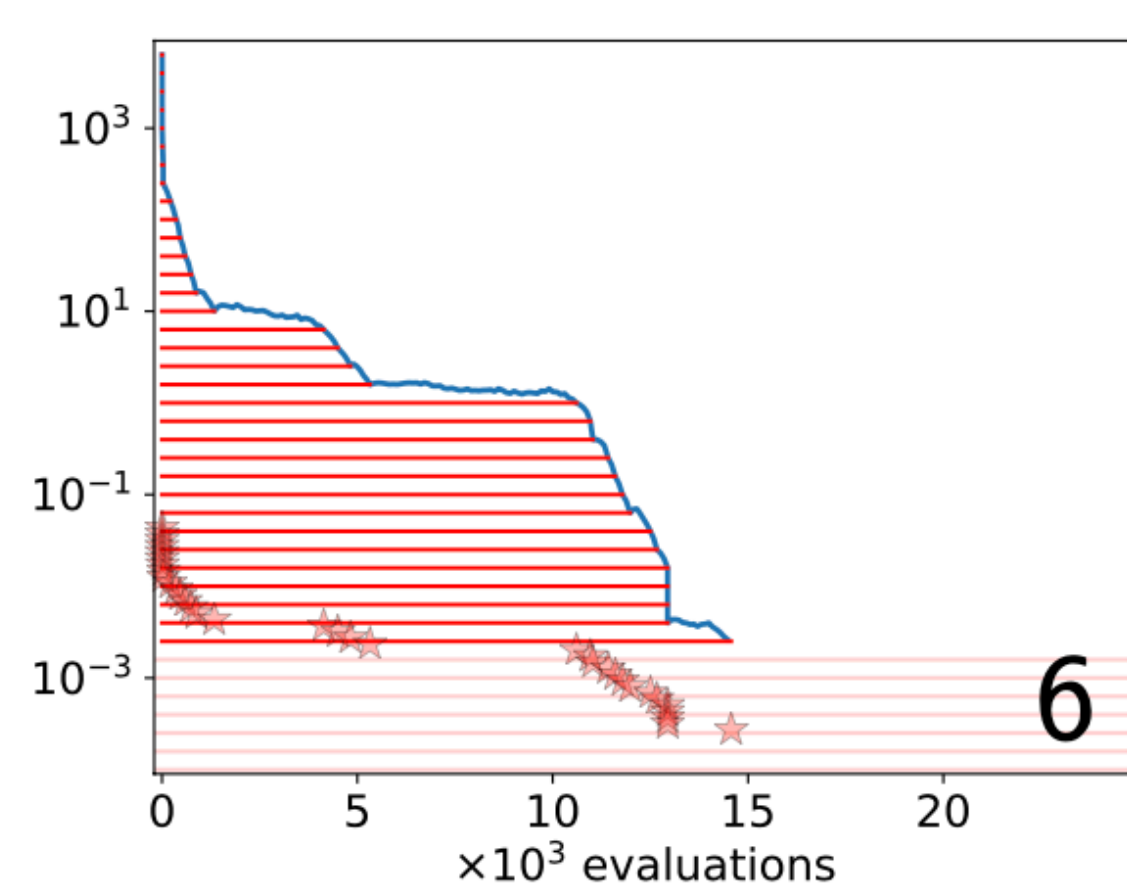
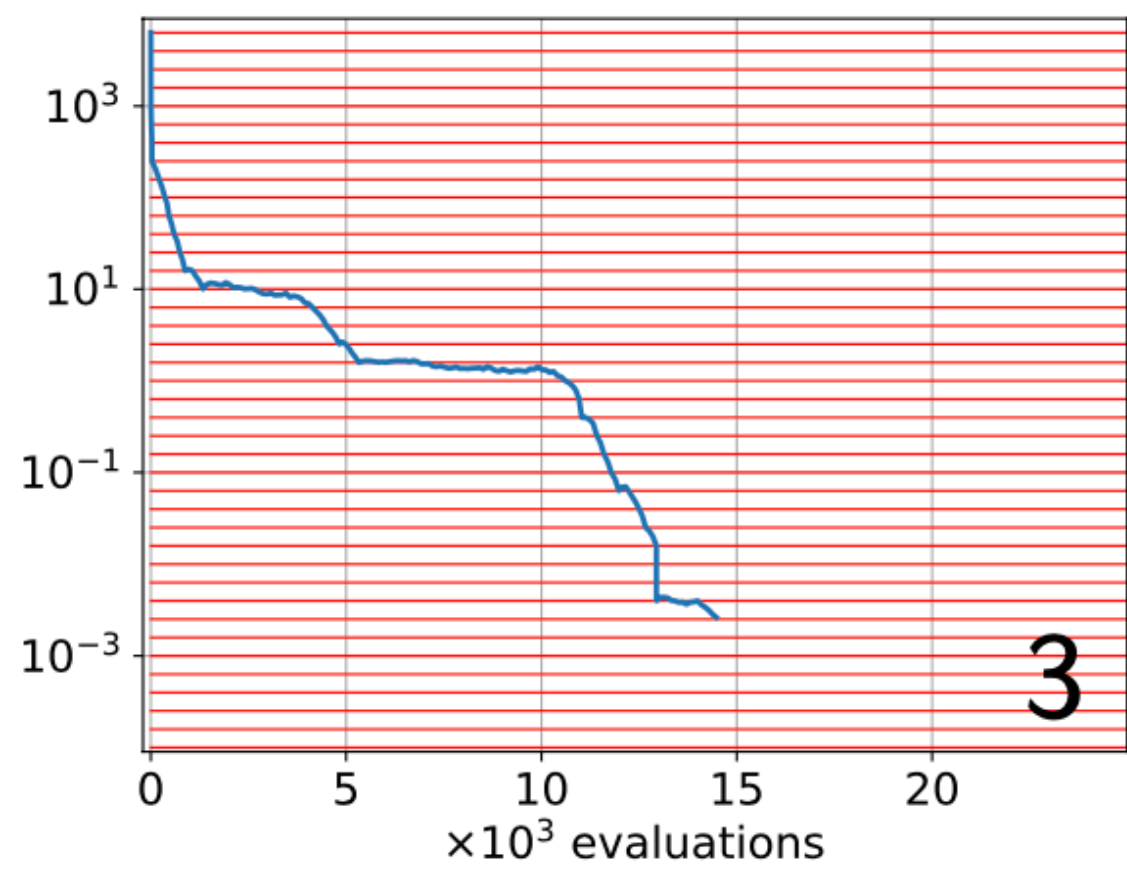
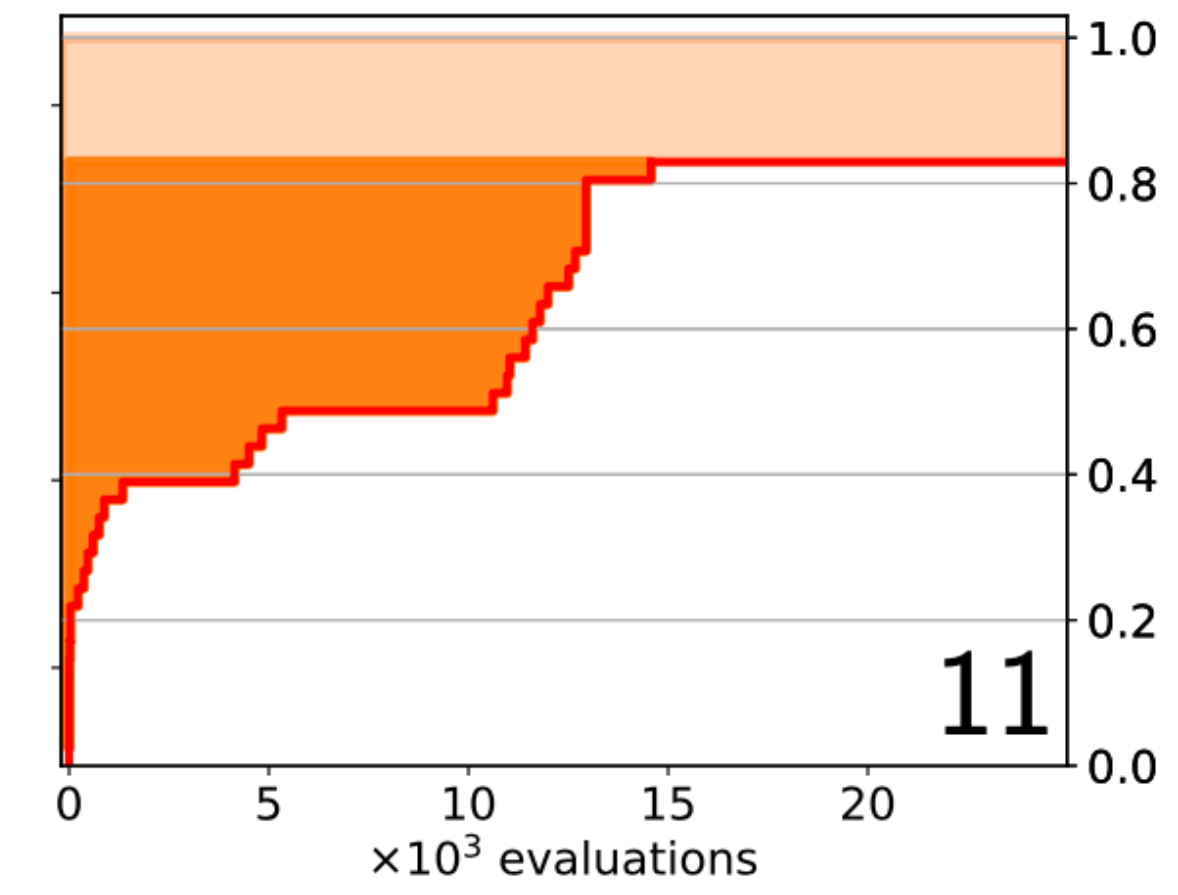
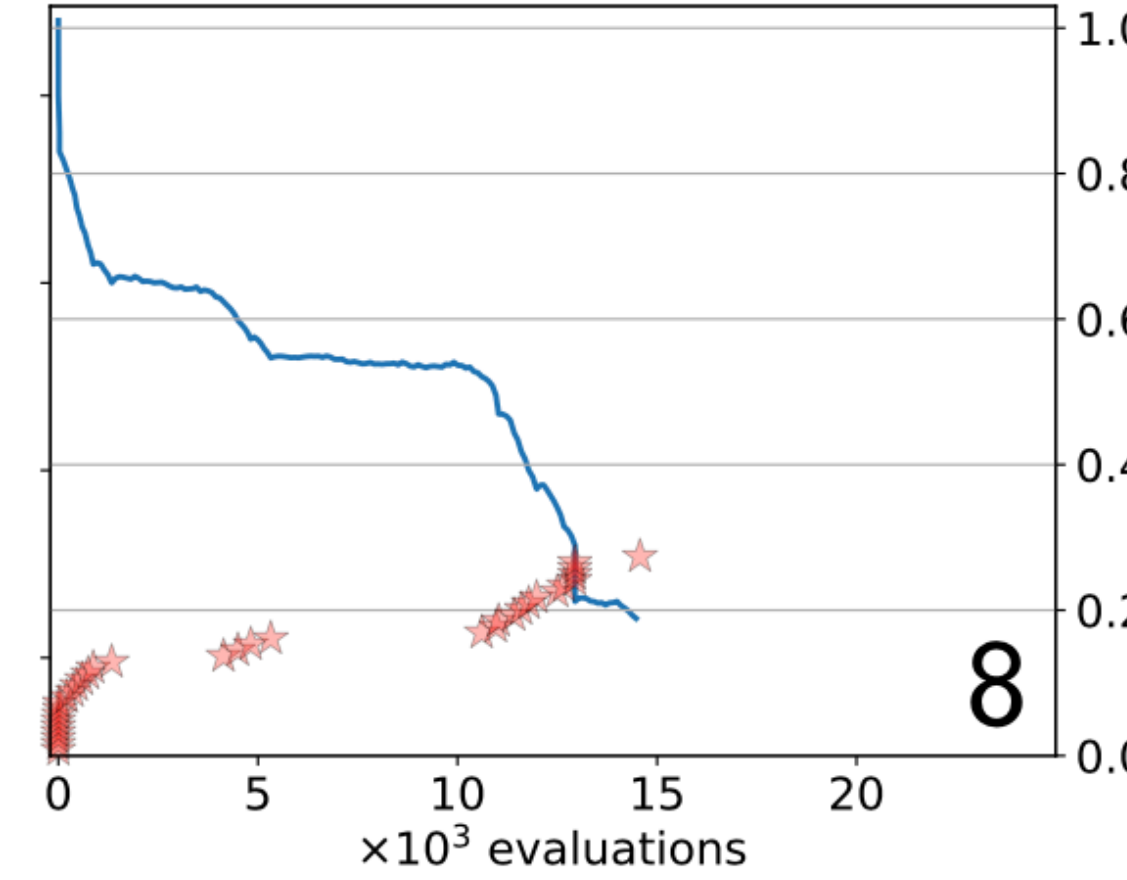
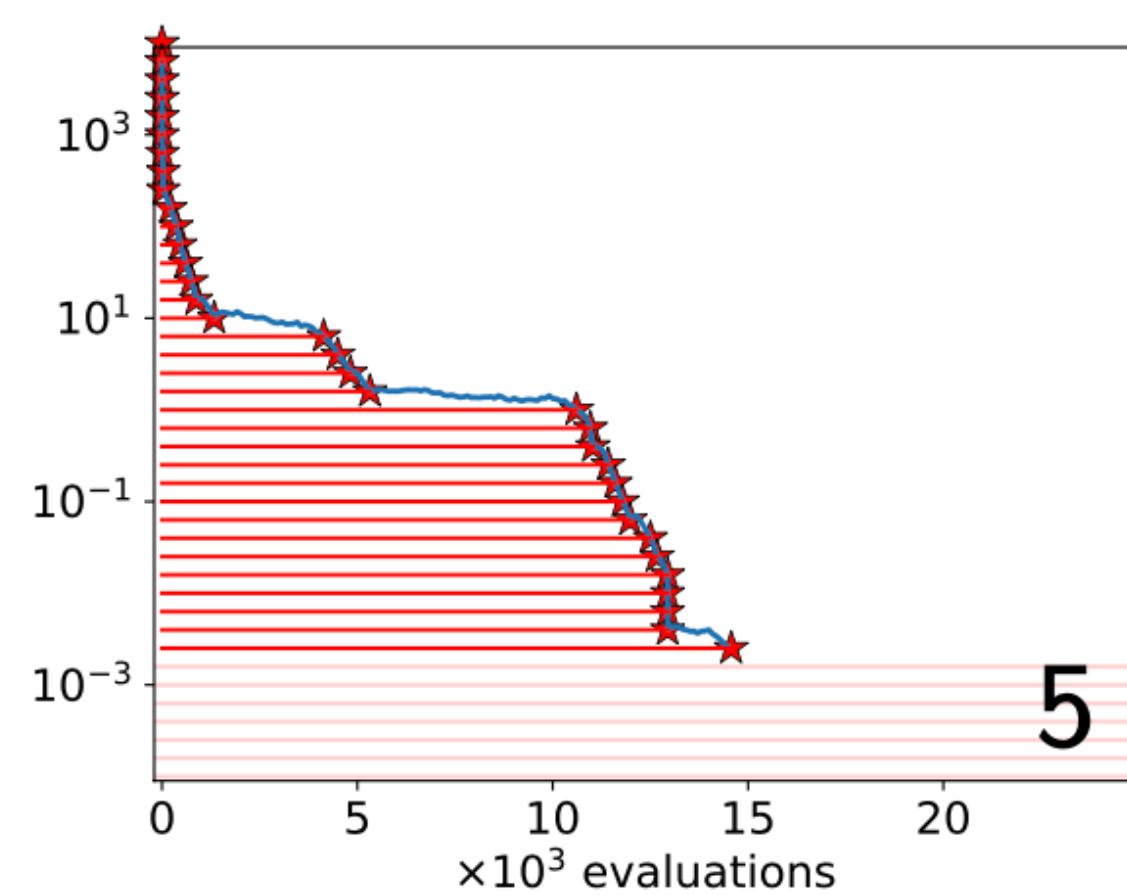
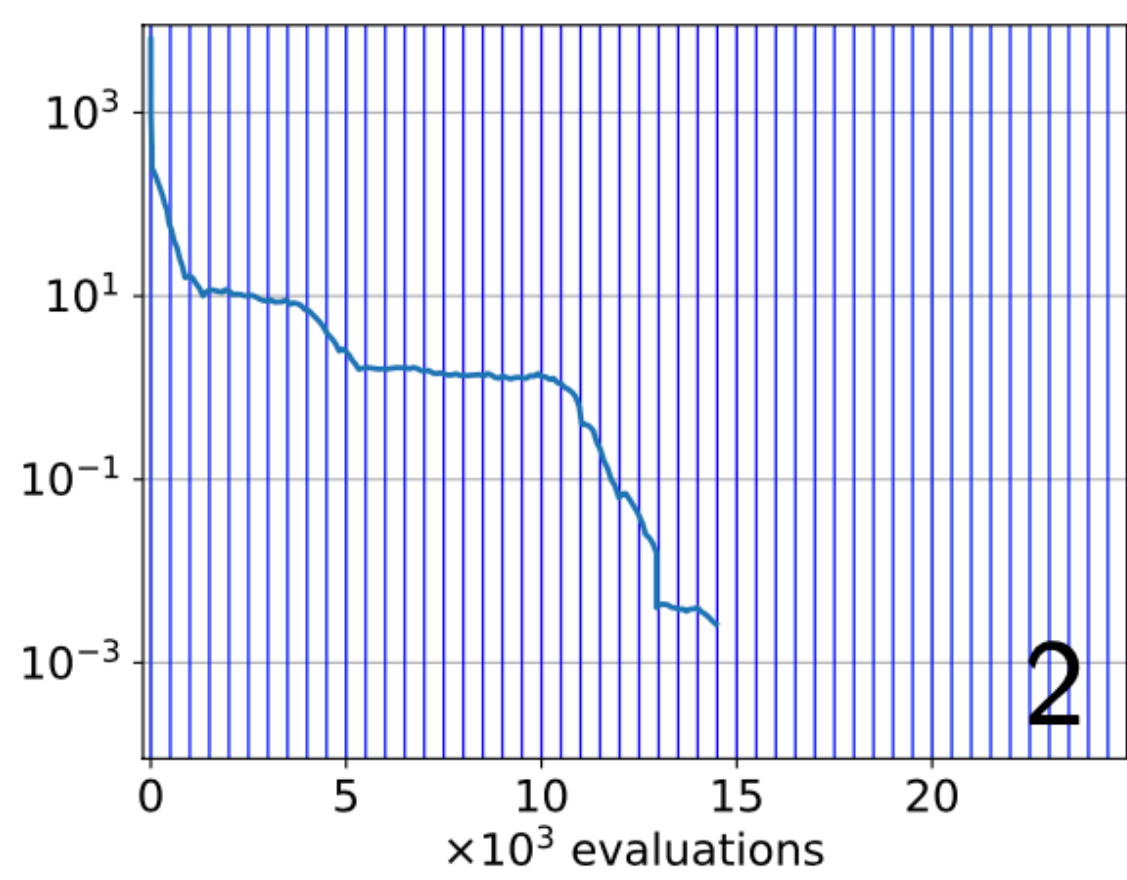
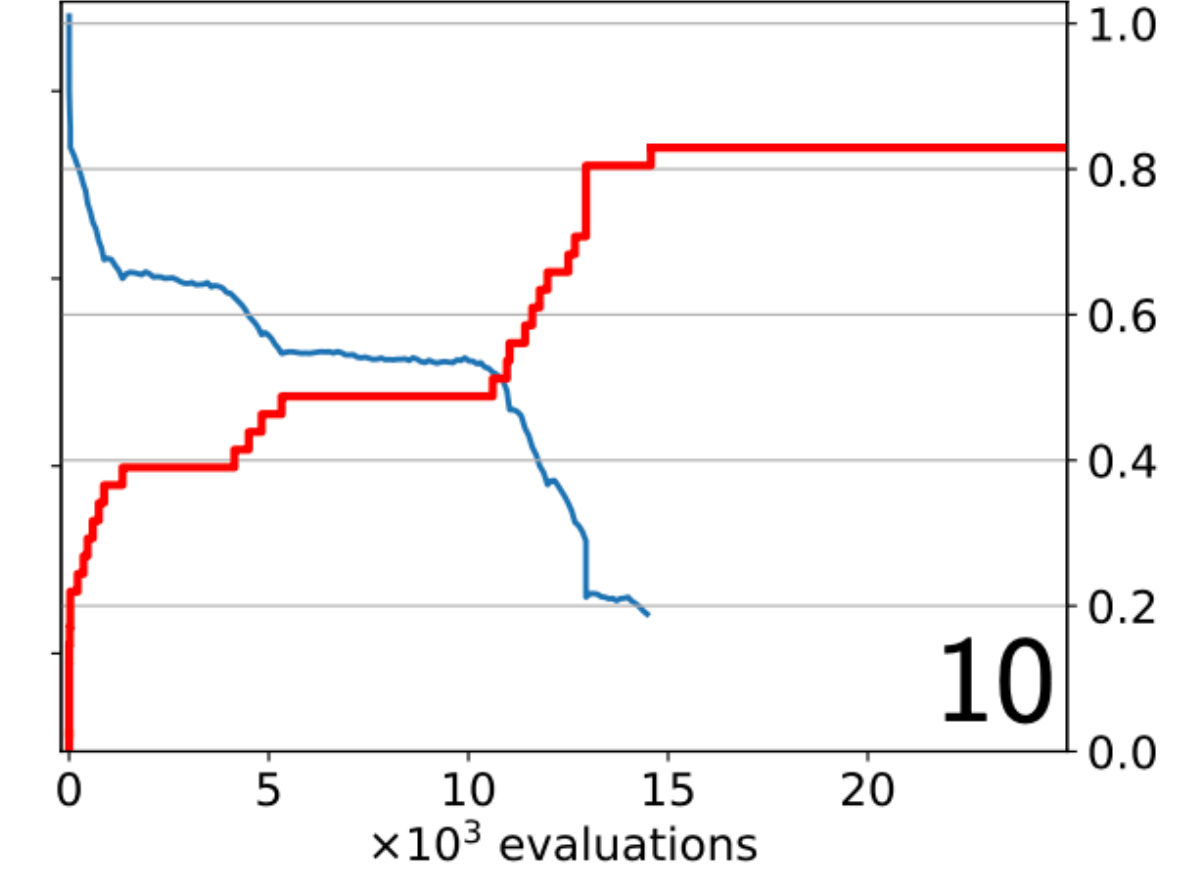
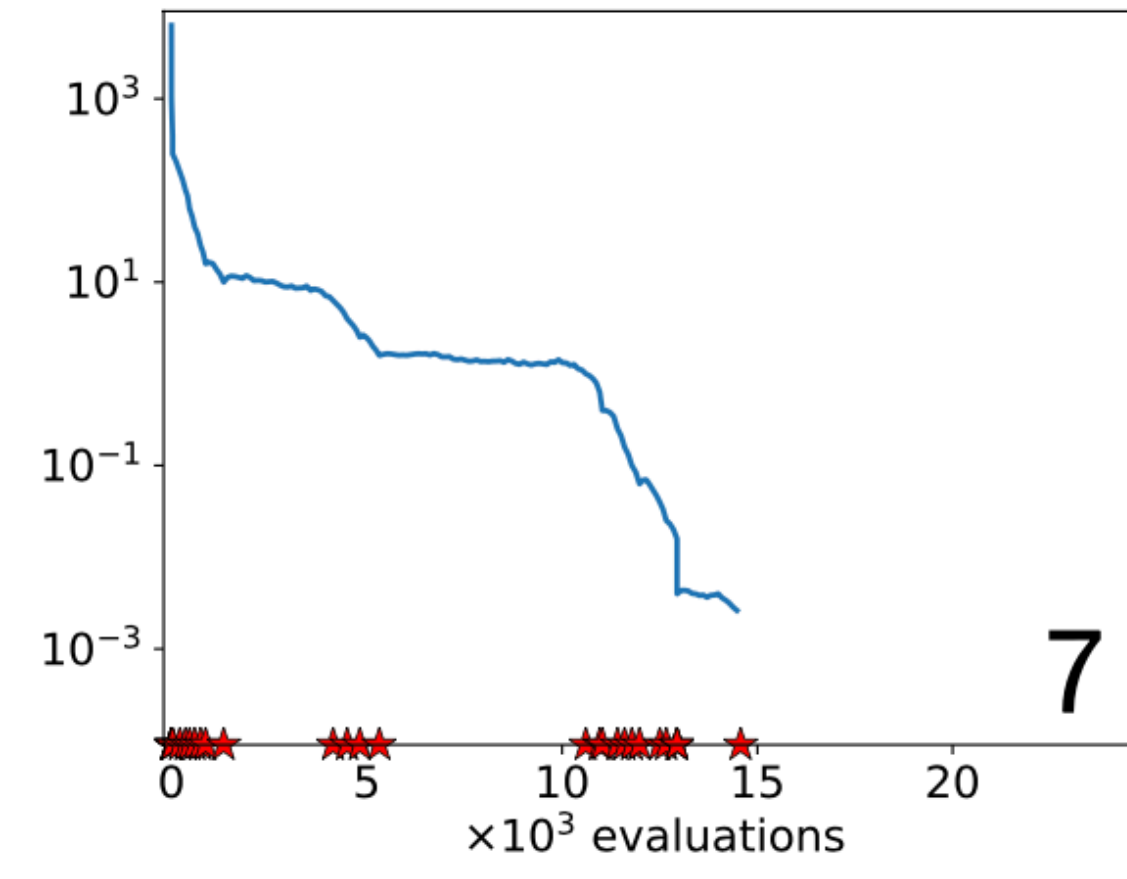
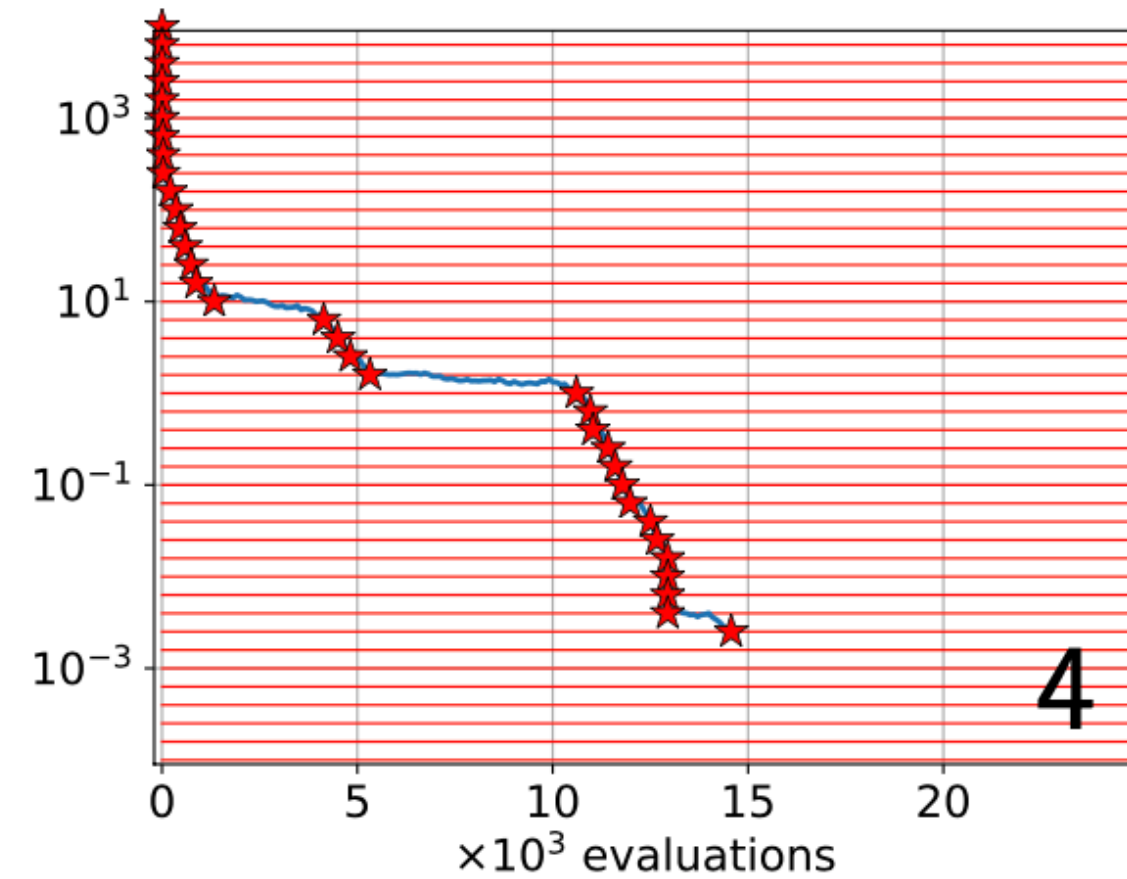
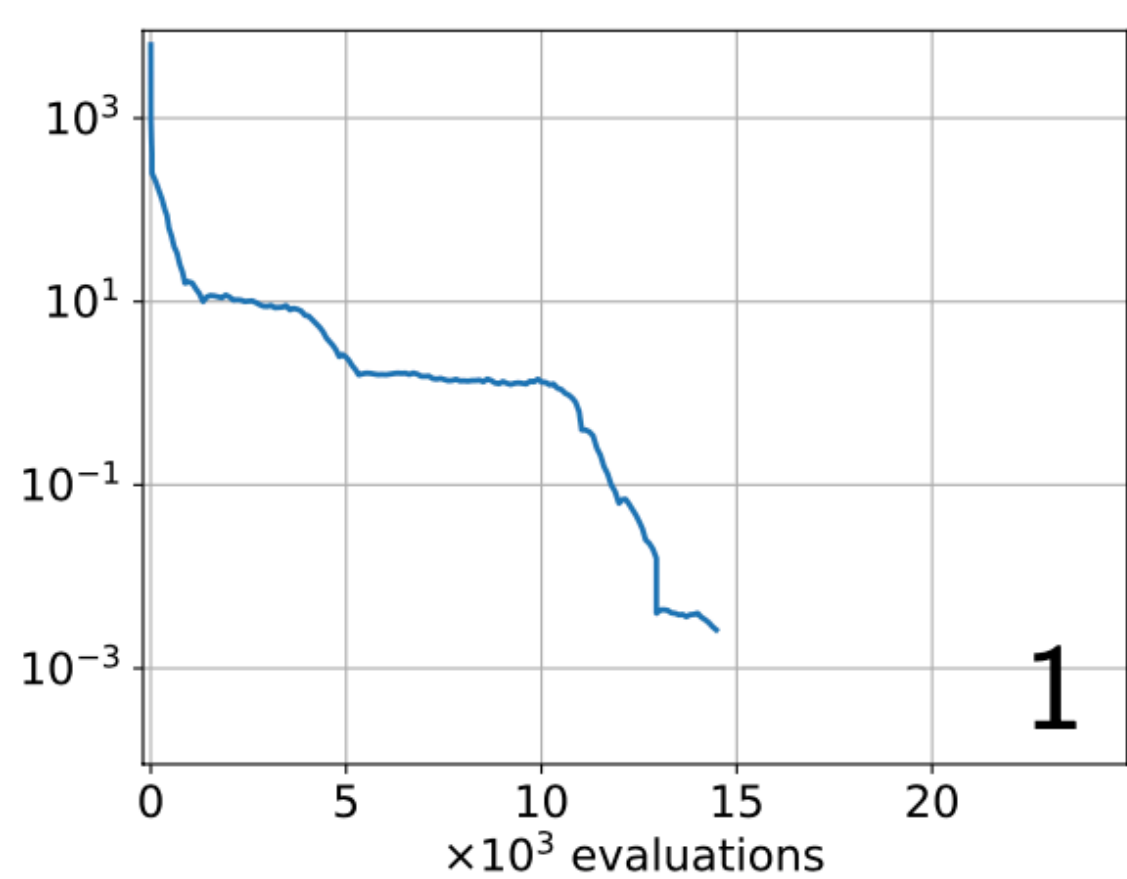




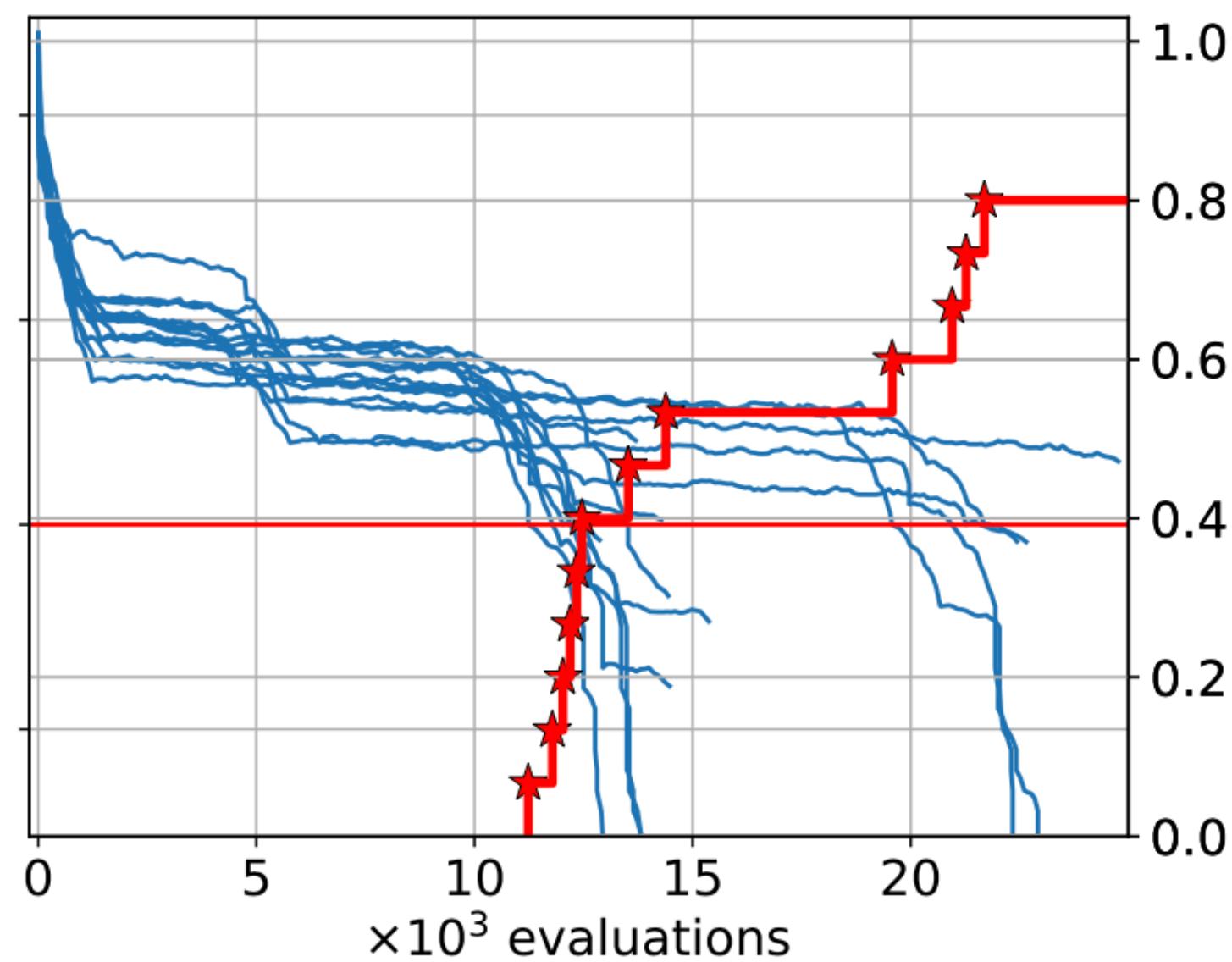
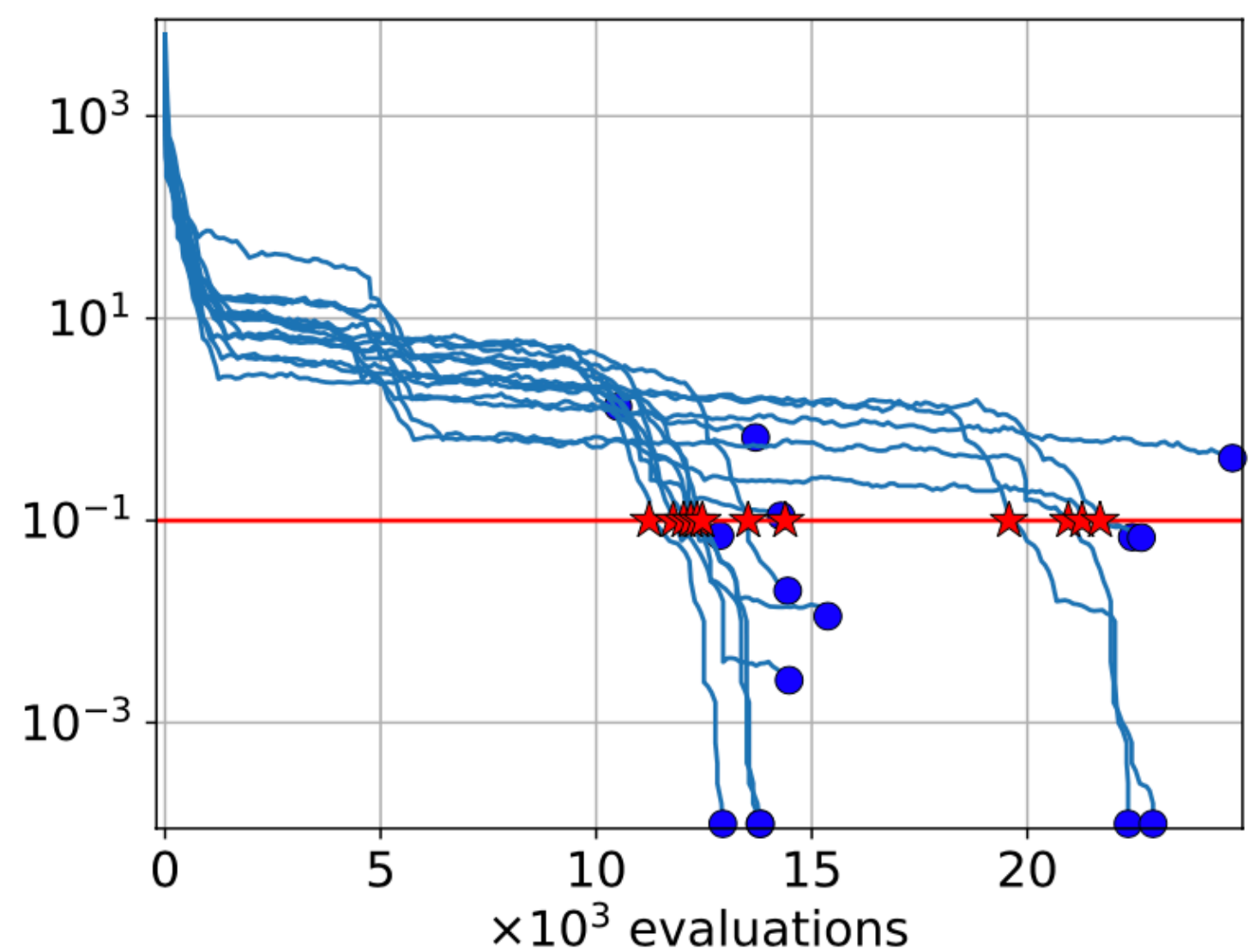
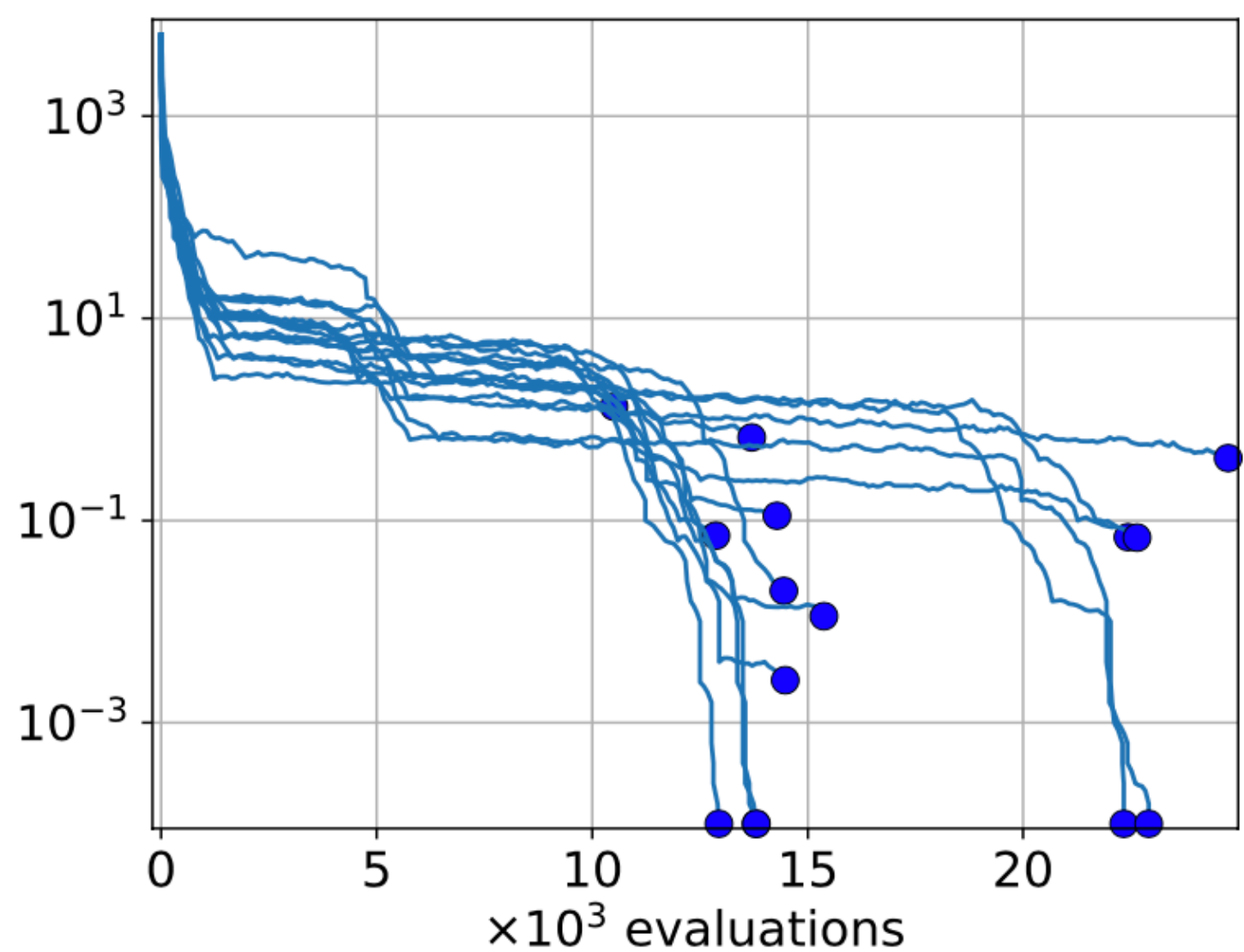
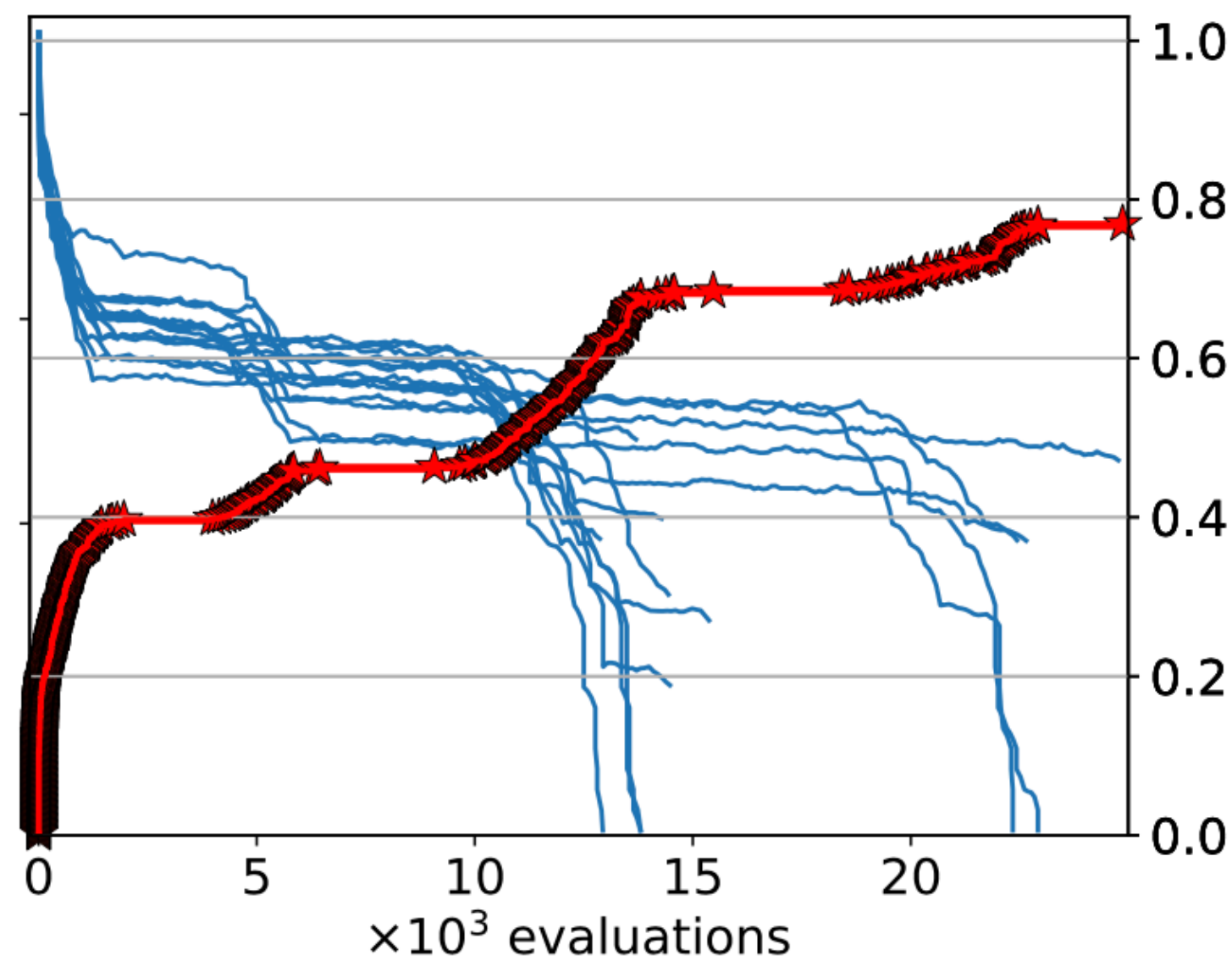
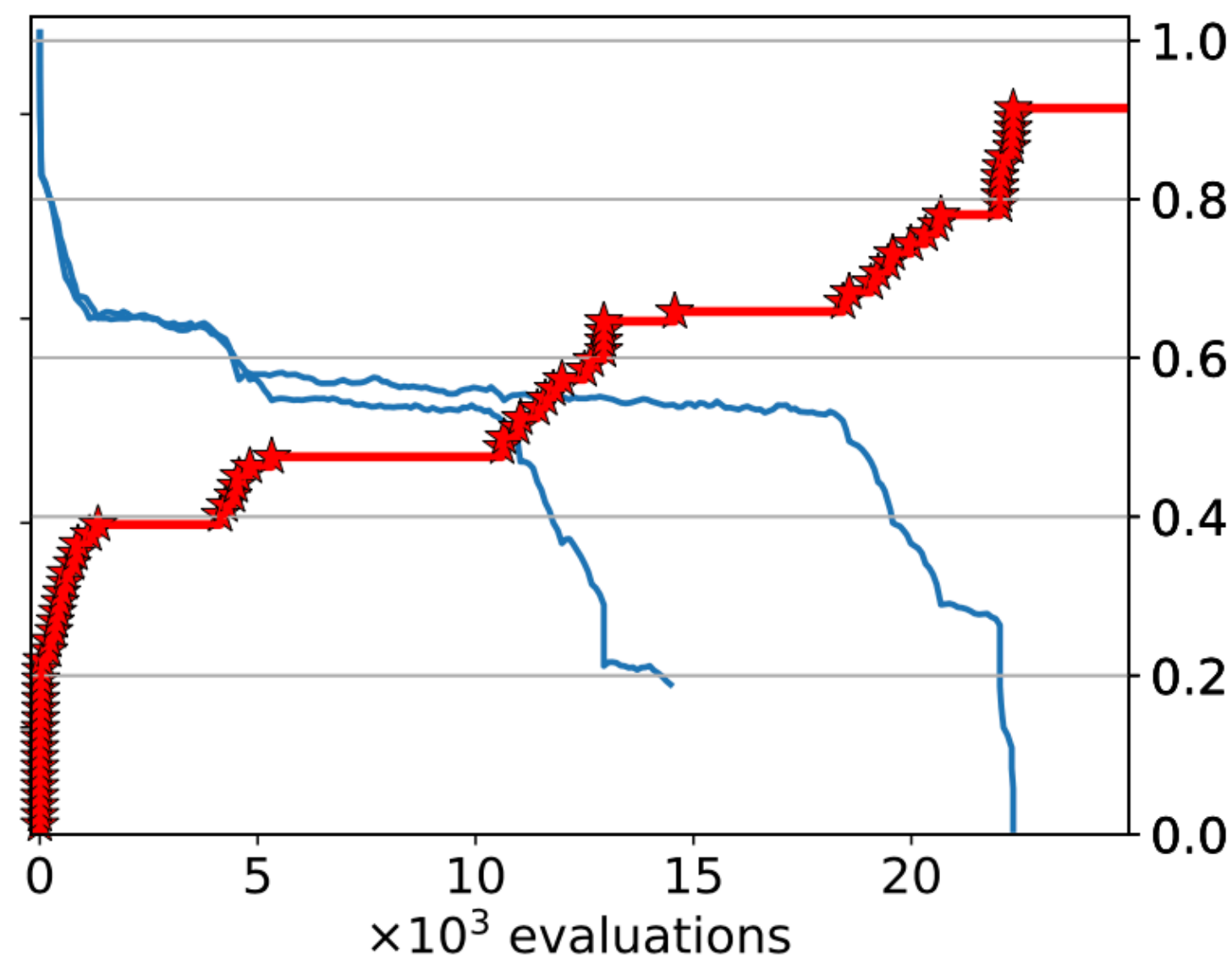
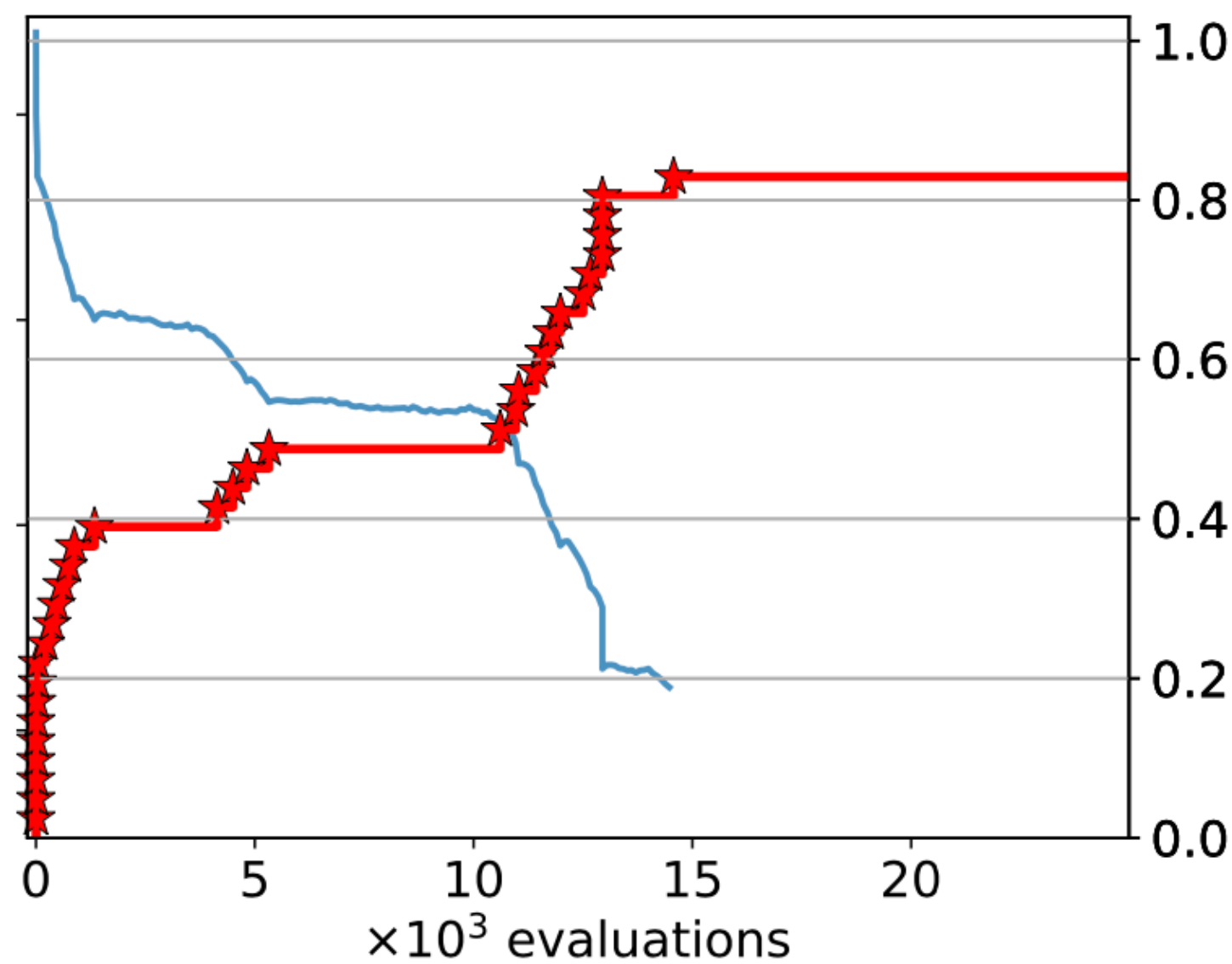


$$\overline{\#evals} = \frac{\#all}{\#solved} \int_0^{\frac{\#solved}{\#all}} \#evals(\Delta f_{i(r)}) dr$$





# Aggregation of Several Convergence Graphs

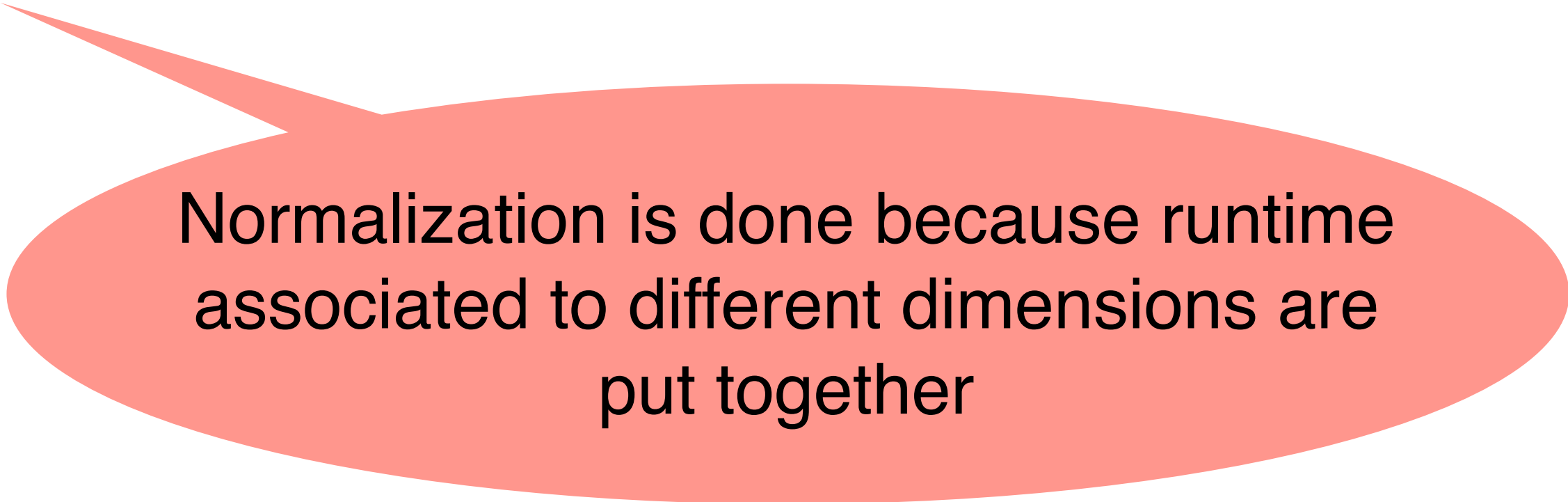


# Data and Performance Profiles

# Data Profile

Given  $T_{p,s}$  a collection of runtime (#of f-evals) for a solver  $s$  to reach **a certain target** on a problem  $p \in \mathcal{P}$ .

The data profile is the ECDF of  $\{T_{p,s}/(n+1), p \in \mathcal{P}\}$ :



Normalization is done because runtime associated to different dimensions are put together

•  
**Benchmarking Derivative-Free Optimization Algorithms by J. Moré and S. Wild. SIAM J. Optimization, Vol. 20 (1), pp.172-191, 2009.**



# Data Profile

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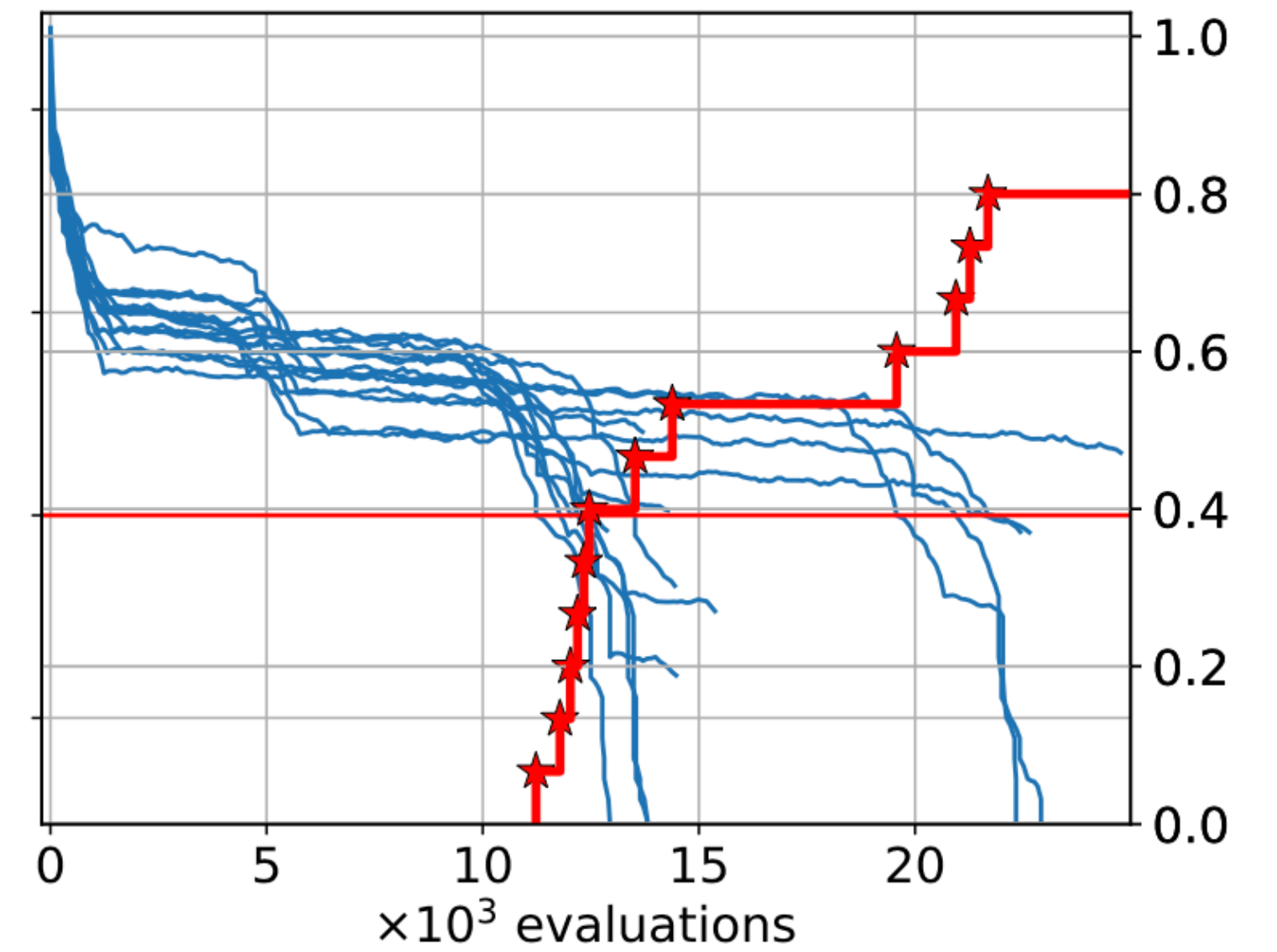
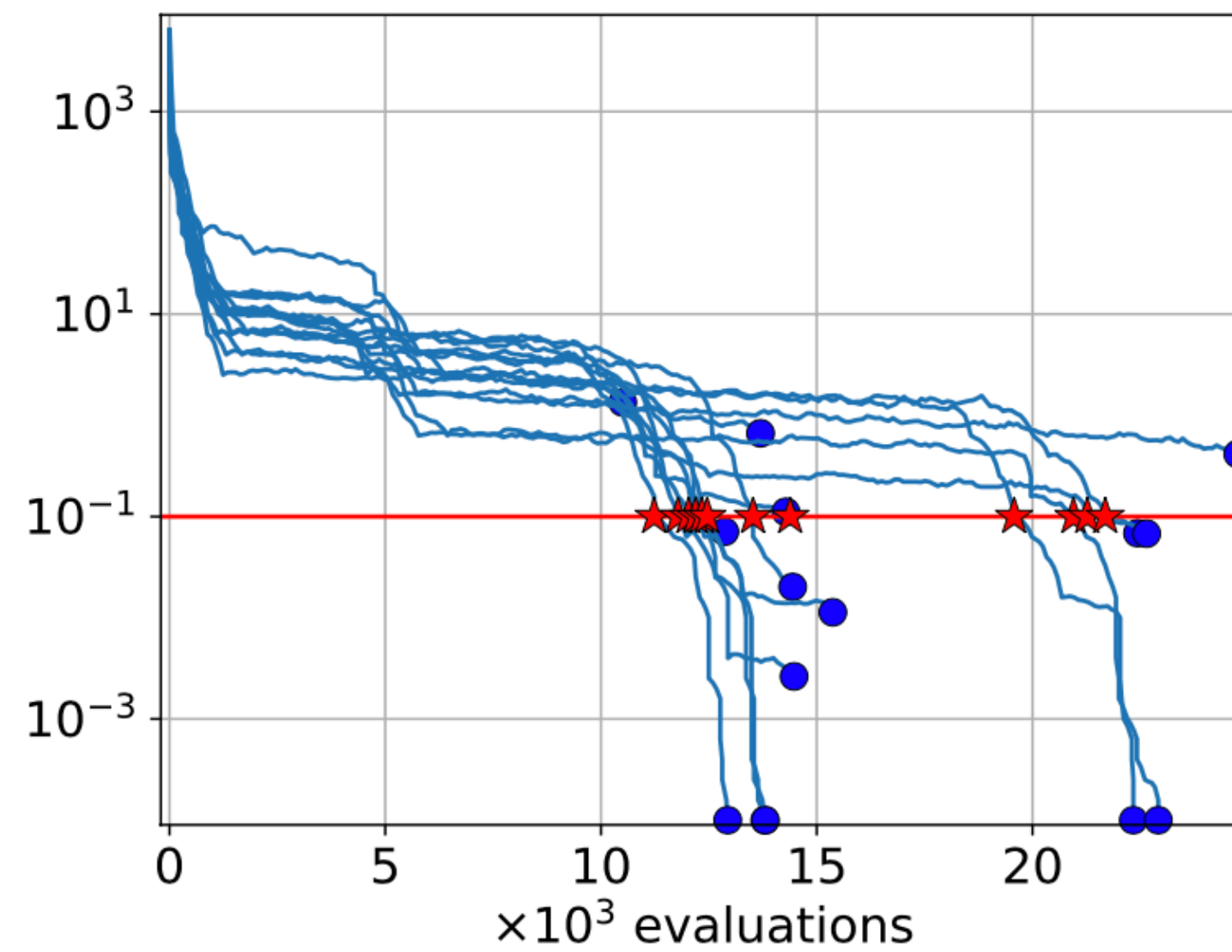
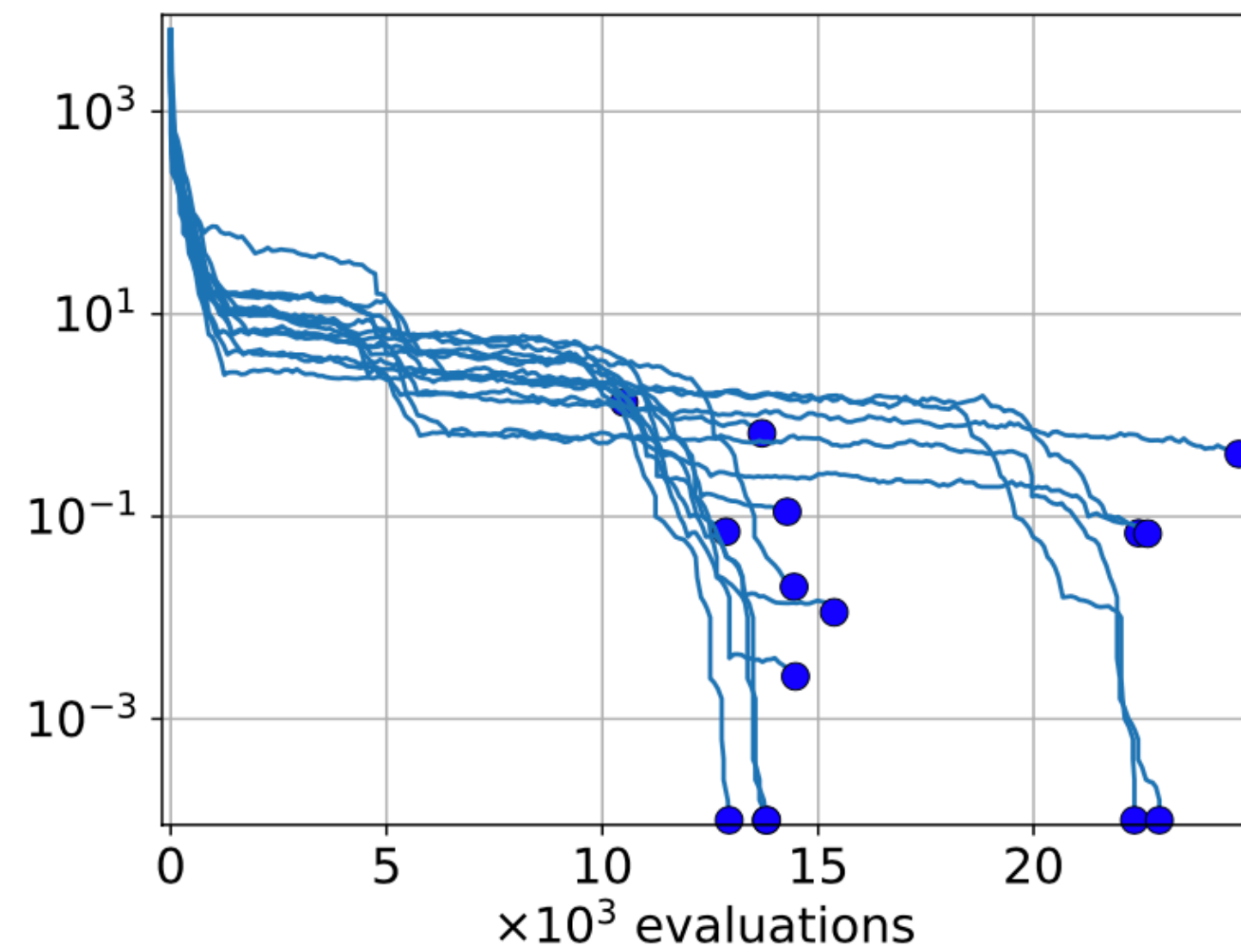
The data profile is the ECDF of  $\{T_{p,s}/(n+1), p \in \mathcal{P}\}$ :

Normalization is done because runtime associated to different dimensions are put together

$$\text{ECDF}_{\{T_{p,s}/(n+1), p \in \mathcal{P}\}}(t) = \frac{1}{|\mathcal{P}|} \sum_{p=1}^{|\mathcal{P}|} \mathbf{1}_{\left\{\frac{T_{p,s}}{n+1} \leq t\right\}}$$

•  
**Benchmarking Derivative-Free Optimization Algorithms by J. Moré and S. Wild. SIAM J. Optimization, Vol. 20 (1), pp.172-191, 2009.**

# Data Profile



Targets may be different for each function, but choosing a different target or shifting the respective graph vertically is the same

# Performance Profile

**Normalize runtime by performance of best solver:** Define the performance on a problem  $p$  by a solver  $s$  as the runtime divided by the runtime of best solver among a set of solvers  $\mathcal{S}$

$$r_{p,s} = \frac{T_{p,s}}{\min\{T_{p,s} : s \in \mathcal{S}\}}$$

! It “Removes” the order of magnitude of  $T_{p,s}$  and thus the information of difficulty

The **performance profile of a solver  $s$**  is the ECDF of  $\{r_{p,s}, p \in \mathcal{P}\}$ :

$$\text{ECDF}_{\{r_{p,s}, p \in \mathcal{P}\}}(t) = \frac{1}{|\mathcal{P}|} \sum_{p=1}^{|\mathcal{P}|} 1_{\{r_{p,s} \leq t\}}$$

E. D. Dolan and J. J. Moré, Benchmarking optimization software with performance profiles, Math. Program., 91 (2002), pp. 201–213.

# Data and Performance Profile: Discussion

- Performance and Data profiles are just **ECDF of (normalized) runtime** associated to a single target per problem
- Performance profile
  - normalized by the smallest (best) runtime
  - relative to the set of solvers benchmarked
    - difficult to compare across papers*
  - we do not see the problem difficulty anymore: normalization removes absolute value

# Aggregation of Data

- is necessary

*we have like  $25 \times 15 \times 100 \approx 40,000$  single measurements  
for each algorithm in each dimension*

- **implicit assumption**: uniform distribution over all aggregated problems  
*shall somewhat reflect the problem distribution in reality*

- properties that can be **inexpensively probed** should not (never) be aggregated over different values

*For example: dimensionality. Why?*

- any **runtimes** can be meaningfully aggregated

*Assuming they come in the same unit of measurement (here evaluations).*

*However: not all ways to aggregate runtimes are meaningful.*

*We need to use a log scale when they come from different distributions.*

- **successful and unsuccessful runs** can be meaningfully aggregated,

*solving the fast vs successful comparison “dilemma” once and for all.*

*Using simulated restarts or Enes/ERT/SP2, see “Treating success probabilities”.*

# Aggregation of Data: ECDFs

- ECDFs (re-)order the data (sort the data)

*hence we lose the problem label*  
*single convergence graph ECDFs are not affected*

- The average runtime ratio

$$\exp\left(\frac{1}{k} \sum_i^k \log\left(\frac{B_i}{A_i}\right)\right) = \exp\left(\frac{1}{k} \sum_i^k \log(B_i) - \frac{1}{k} \sum_i^k \log(A_i)\right)$$

is the area between the runtime distribution graphs of two algorithms A,B

*when the x-axis is in log-scale*  
*is invariant under reordering*  
*(whereas ECDFs are constrained to a unique order).*

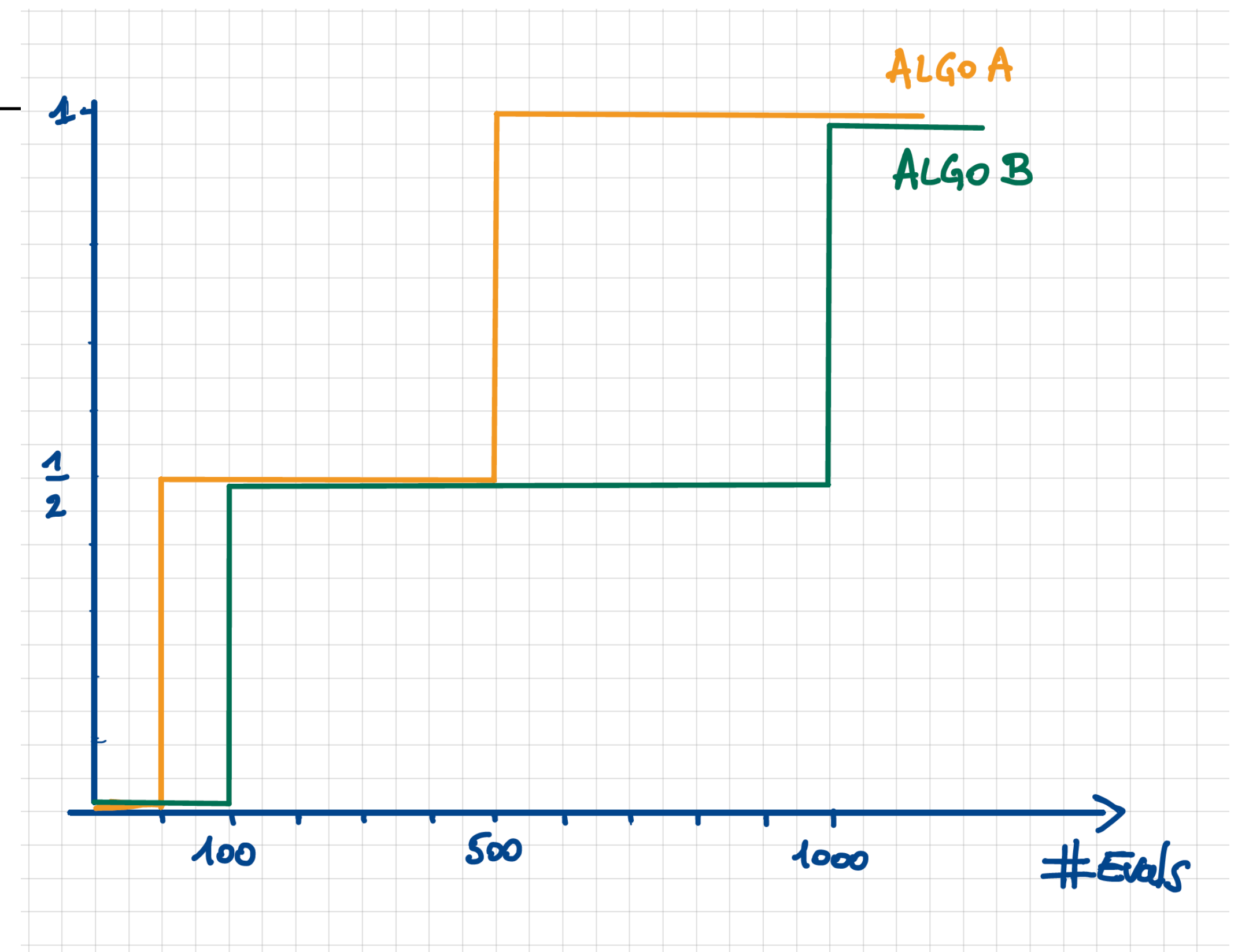
# Discussion of Aggregation

	Problem 1	Problem 2
Algorithm A	50	500
Algorithm B	1000	100

Algorithm B = 5 x faster Algorithm A

Algorithm A = 20 x faster Algorithm B

Domination in each point of an empirical runtime distribution does not imply equal or better performance on each problem !



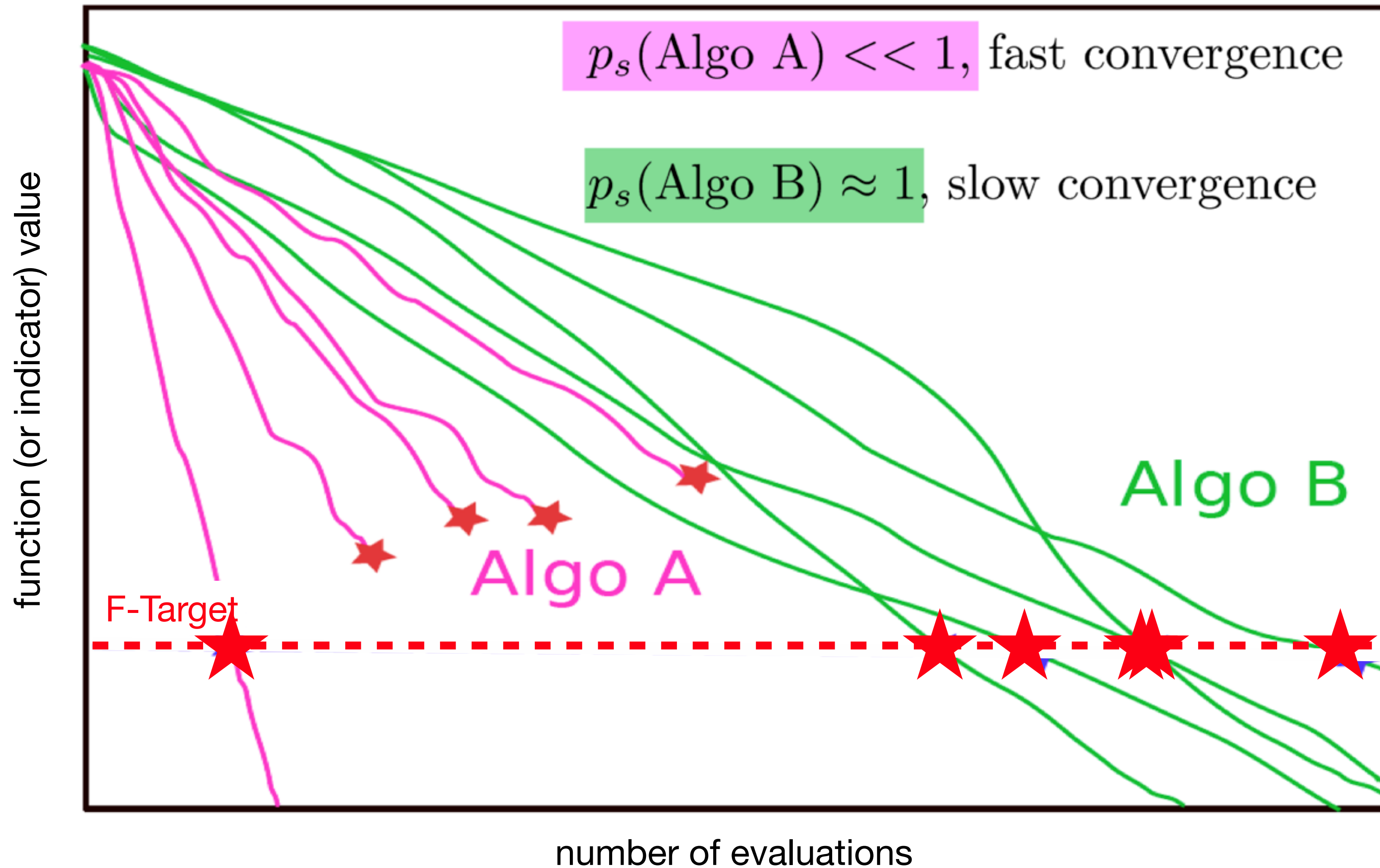
# Expected RunTime (ERT)

*Aggregated measurement*



# Treating Success Probabilities

Solving the fast-versus-successful comparison dilemma



# Treating Success Probabilities

Solving the fast-versus-successful comparison dilemma

We can **simulate a runtime distribution** by simulated (artificial) restarts using the given independent runs

Algo Restart A:



$$p_s(\text{Algo Restart A}) = 1$$

Algo Restart B:



$$p_s(\text{Algo Restart B}) = 1$$

Caveat: the performance of algorithm A critically depends on termination methods (before to hit the target)

which reflects the situation on a practical problem unless many runs can be done in parallel

# Expected Runtime of Restart Algorithm

Algo Restart A:



$$p_s(\text{Algo Restart A}) = 1$$

Algo Restart B:



$$p_s(\text{Algo Restart B}) = 1$$

comparable runtimes

Expected Runtime of Restart Algorithm:

$$\mathbb{E}[RT^r] = \left( \frac{1}{p_s} - 1 \right) \mathbb{E}[RT_{\text{unsucc}}] + \mathbb{E}[RT_{\text{success}}]$$

Expected time to see the first success

# Expected RunTime - ERT

Expected runtime (ERT, aka Enes, SP2, aRT) estimates  $\mathbb{E}[RT^r]$

$$\text{ERT} = \frac{\text{\#evaluations(until to hit target or stop)}}{\text{\#successes}}$$

unsuccessful runs count  
(only) in the nominator

defined (only) for  $\text{\#successes} > 0$

$$\mathbb{E}[RT^r] = \left( \frac{1}{p_s} - 1 \right) \mathbb{E}[RT_{\text{unsucc}}] + \mathbb{E}[RT_{\text{succ}}]$$

$$\text{ERT} = \left( \frac{N_{\text{success}} + N_{\text{unsucc}}}{N_{\text{success}}} - 1 \right) \text{avg}(\text{eval}_{\text{unsucc}}) + \text{avg}(\text{eval}_{\text{succ}})$$

$$= \left( \frac{N_{\text{unsucc}}}{N_{\text{success}}} \right) \text{avg}(\text{eval}_{\text{unsucc}}) + \text{avg}(\text{eval}_{\text{succ}})$$

odds ratio

# ERT Related Performance Measures

$$\text{ERT} = \left( \frac{N_{\text{unsuccess}}}{N_{\text{success}}} \right) \text{avg}(\text{eval}_{\text{unsucc}}) + \text{avg}(\text{eval}_{\text{succ}})$$

$$\approx \left( \frac{N_{\text{unsuccess}}}{N_{\text{success}}} \right) \text{avg}(\text{eval}_{\text{succ}}) + \text{avg}(\text{eval}_{\text{succ}})$$

$$= \left( \frac{N_{\text{unsuccess}} + N_{\text{success}}}{N_{\text{success}}} \right) \text{avg}(\text{eval}_{\text{succ}})$$

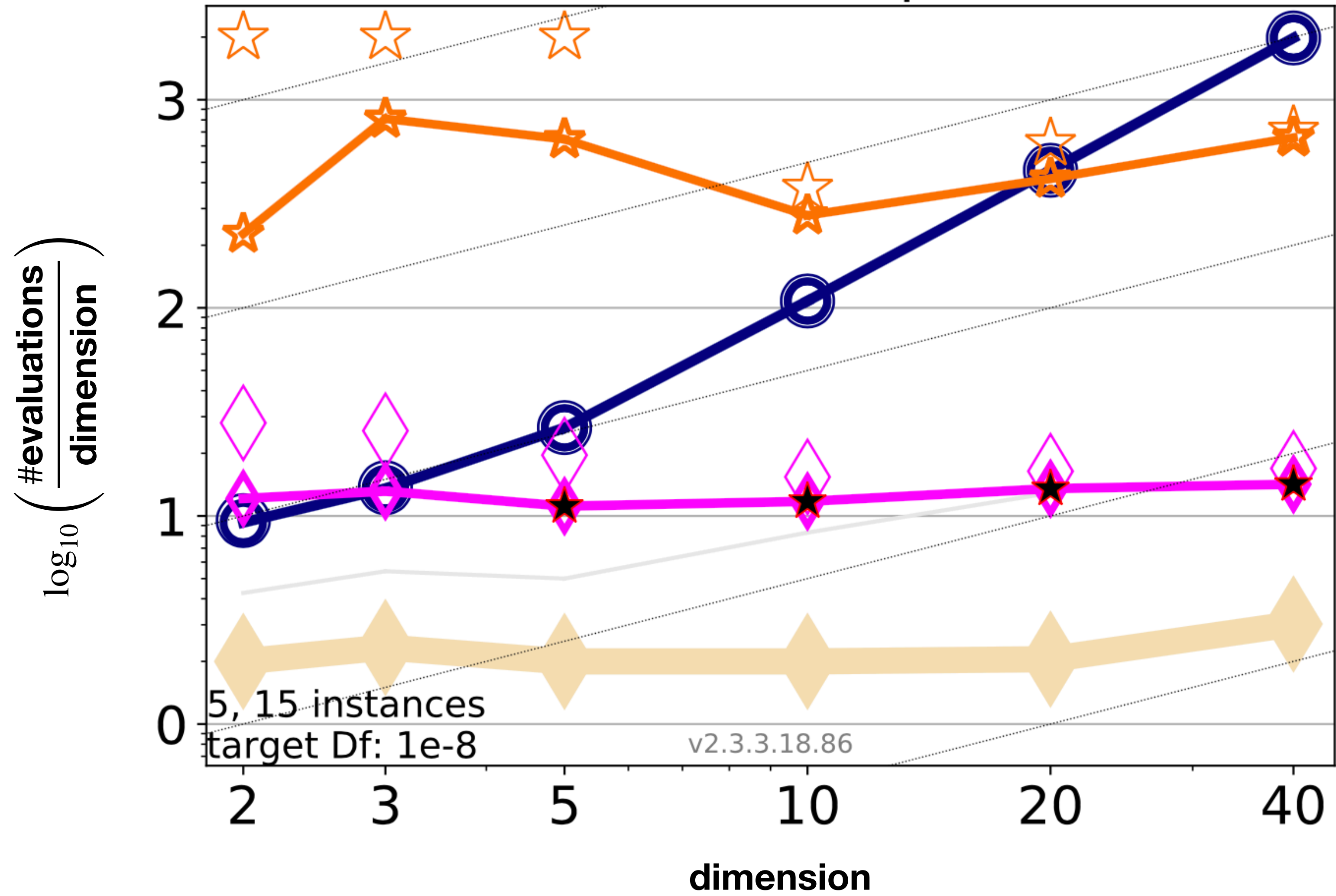
$$= \left( \frac{1}{\text{success rate}} \right) \text{avg}(\text{eval}_{\text{succ}})$$

may or may not  
be the case

The last three lines are AKA Q-measure or SP1 (success performance).

See [Price 1997] and [Auger&Hansen 2005]

# On Scaling



# Take Home Messages (1)

- Select a balanced testbed
  - using “all functions” is likely to introduce a bias
    - like too many simple or low dimensional problems*
- Use quantitative measurements
  - also: empirical CDFs are a very useful tool*
- Benchmarking is tedious but necessary
  - use a provided platform?*

Using COCO



# Running an experiment

```
$ ### get and install the code
$ git clone https://github.com/numbbo/coco.git # get coco using git
$ cd coco
$ python do.py run-python # install Python experimental module cocoex
$ python do.py install-postprocessing install-user # install postprocessing :-)
```

```
$ ### (optional) run an example from the shell
$ mkdir my-first-experiment
$ cd my-first-experiment
$ cp ../code-experiments/build/python/example_experiment2.py .
$ python example_experiment2.py # run the current "default" experiment
$                               # and the post-processing
$                               # and open browser when finished
```

```
#!/usr/bin/env python
"""Python script to benchmark fmin of scipy.optimize"""
from __future__ import division # not needed in Python 3
import cocoex, cocopp # experimentation and post-processing modules
import scipy.optimize # to define the solver to be benchmarked

### input
suite_name = "bbob"
output_folder = "scipy-optimize-fmin"
```

```
#!/usr/bin/env python
"""Python script to benchmark fmin of scipy.optimize"""
from __future__ import division # not needed in Python 3
import cocoex, cocopp # experimentation and post-processing modules
import scipy.optimize # to define the solver to be benchmarked

### input
suite_name = "bbob"
output_folder = "scipy-optimize-fmin"
fmin = scipy.optimize.fmin
budget_multiplier = 2 # increase to 10, 100, ...

### prepare
suite = cocoex.Suite(suite_name, "", "")
observer = cocoex.Observer(suite_name, "result_folder: " + output_folder)

### go
for problem in suite: # this loop will take several minutes or longer
    problem.observe_with(observer) # will generate the data for cocopp
    # restart until the problem is solved or the budget is exhausted
    while (not problem.final_target_hit and
           problem.evaluations < problem.dimension * budget_multiplier):
        fmin(problem, problem.initial_solution_proposal())
    # we assume that 'fmin' evaluates the final/returned solution
```

```
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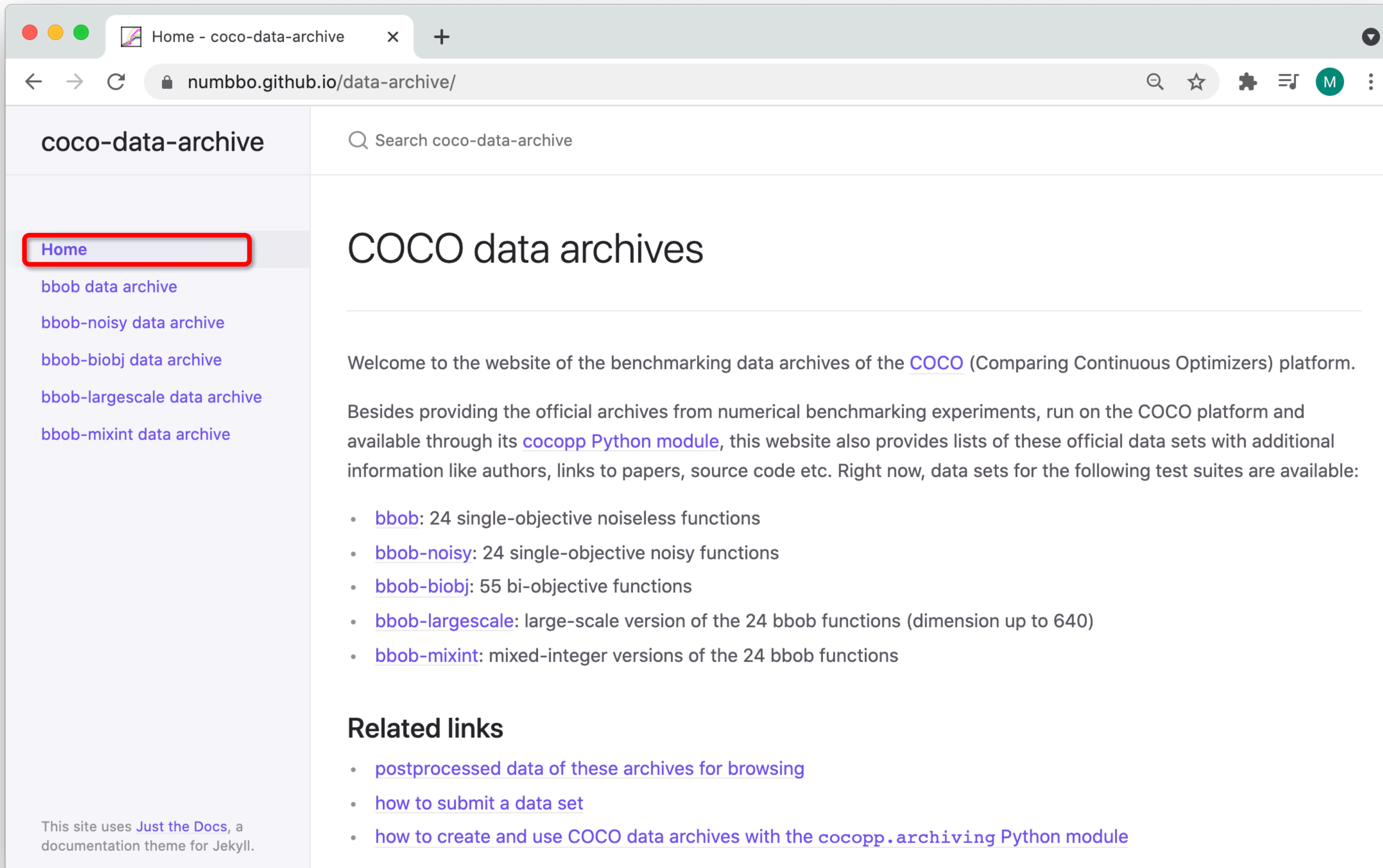
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        # we assume that 'fmin' evaluates the final/returned solution

### post-process data
cocopp.main(observer.result_folder) # re-run folders look like "...-001" etc
```

# Selecting algorithms for comparison

# Using COCO



The screenshot shows a web browser window with the URL `numbbo.github.io/data-archive/`. The page title is "coco-data-archive" and the main heading is "COCO data archives". The left sidebar contains a navigation menu with "Home" highlighted in a red box, and other links for "bbob data archive", "bbob-noisy data archive", "bbob-biobj data archive", "bbob-largescale data archive", and "bbob-mixint data archive". The main content area includes a search bar, a welcome message, a list of available test suites, and a "Related links" section.

Home - coco-data-archive

numbbo.github.io/data-archive/

coco-data-archive

Search coco-data-archive

## COCO data archives

Welcome to the website of the benchmarking data archives of the [COCO](#) (Comparing Continuous Optimizers) platform.

Besides providing the official archives from numerical benchmarking experiments, run on the COCO platform and available through its [cocopp Python module](#), this website also provides lists of these official data sets with additional information like authors, links to papers, source code etc. Right now, data sets for the following test suites are available:

- [bbob](#): 24 single-objective noiseless functions
- [bbob-noisy](#): 24 single-objective noisy functions
- [bbob-biobj](#): 55 bi-objective functions
- [bbob-largescale](#): large-scale version of the 24 bbob functions (dimension up to 640)
- [bbob-mixint](#): mixed-integer versions of the 24 bbob functions

### Related links

- [postprocessed data of these archives for browsing](#)
- [how to submit a data set](#)
- [how to create and use COCO data archives with the `cocopp.archiving` Python module](#)

This site uses [Just the Docs](#), a documentation theme for Jekyll.

# Using COCO

The screenshot shows a web browser window with the URL `numbbio.github.io/data-archive/bbob/`. The page title is "coco-data-archive" and it features a search bar. The main heading is "Algorithm data sets for the bbob test suite". Below the heading, there is explanatory text and a table of data sets. The table has columns for Number, Algorithm Name, Year, Author(s), link to data, and related PDFs, source code, etc. The table lists five data sets: 000 (ALPS), 001 (AMALGAM), 002 (BAYEDA), 003 (BFGS), and 004 (BIPOP-CMA-ES). A sidebar on the left contains navigation links, with "bbob data archive" highlighted in a red box. At the bottom left, a note states: "This site uses Just the Docs, a documentation theme for Jekyll."

Home  
**bbob data archive**  
bbob-noisy data archive  
bbob-biobj data archive  
bbob-largescale data archive  
bbob-mixint data archive

## Algorithm data sets for the bbob test suite

In the first table below, you will find all official algorithm data sets on the bbob test suite, together with their year of publication, the authors, and related PDFs for each data set. Links to the source code to run the corresponding experiments/algorithms are provided whenever available.

A second table mentions data sets that have been collected on the bbob suite, but which are not complete in the sense that they miss at least one of the requested dimensions 2, 3, 5, 10, 20.

To sort the tables, simply click on the table header of the corresponding column.

Number	Algorithm Name	Year	Author(s)	link to data	related PDFs, source code, etc.
000	ALPS	2009	Hornby	<a href="#">data</a>	<a href="#">pdf</a>
001	AMALGAM	2009	Bosman et al.	<a href="#">data</a>	<a href="#">pdf noiseless</a> - <a href="#">pdf noisy</a>
002	BAYEDA	2009	Gallagher	<a href="#">data</a>	<a href="#">pdf noiseless</a> - <a href="#">pdf noisy</a>
003	BFGS	2009	Ros	<a href="#">data</a>	<a href="#">pdf noiseless</a> - <a href="#">pdf noisy</a>
004	BIPOP-CMA-ES	2009	Hansen	<a href="#">data</a>	<a href="#">pdf noiseless</a> - <a href="#">pfd noisy</a>

This site uses [Just the Docs](#), a documentation theme for Jekyll.

Visit <https://numbbio.github.io/data-archive/>

https://numbbo.github.io/ppdata x +

numbbo.github.io/ppdata-archive/

# COCO ppdata-archive

This archive contains *postprocessed* data displaying benchmarking experiments of various numerical optimization algorithms on the various test suites provided by the [Comparing Continuous Optimizers platform](#). Experiments are conducted in a blackbox setting and data are collected by year.

bbob	bbob-noisy	bbob-biobj	bbob-largescale	bbob-mixint
24 functions single-objective continous domain 200+ algorithm data sets	30 functions noisy evaluations single-objective 45 algorithm data sets	55 functions bi-objective noiseless 32 algorithm data sets	24 bbob functions single-objective dimensions 20 to 640 11 algorithm data sets	24 functions 80% discrete variables single-objective no official data yet
2009 2010 2012 2013 2014 2015-CEC 2015-GECCO 2016 2017 2018 2019	2009 2010 2012 2016	2016 2017 2019	2019	

Visit <https://numbbo.github.io/ppdata-archive/>



[Home](#)

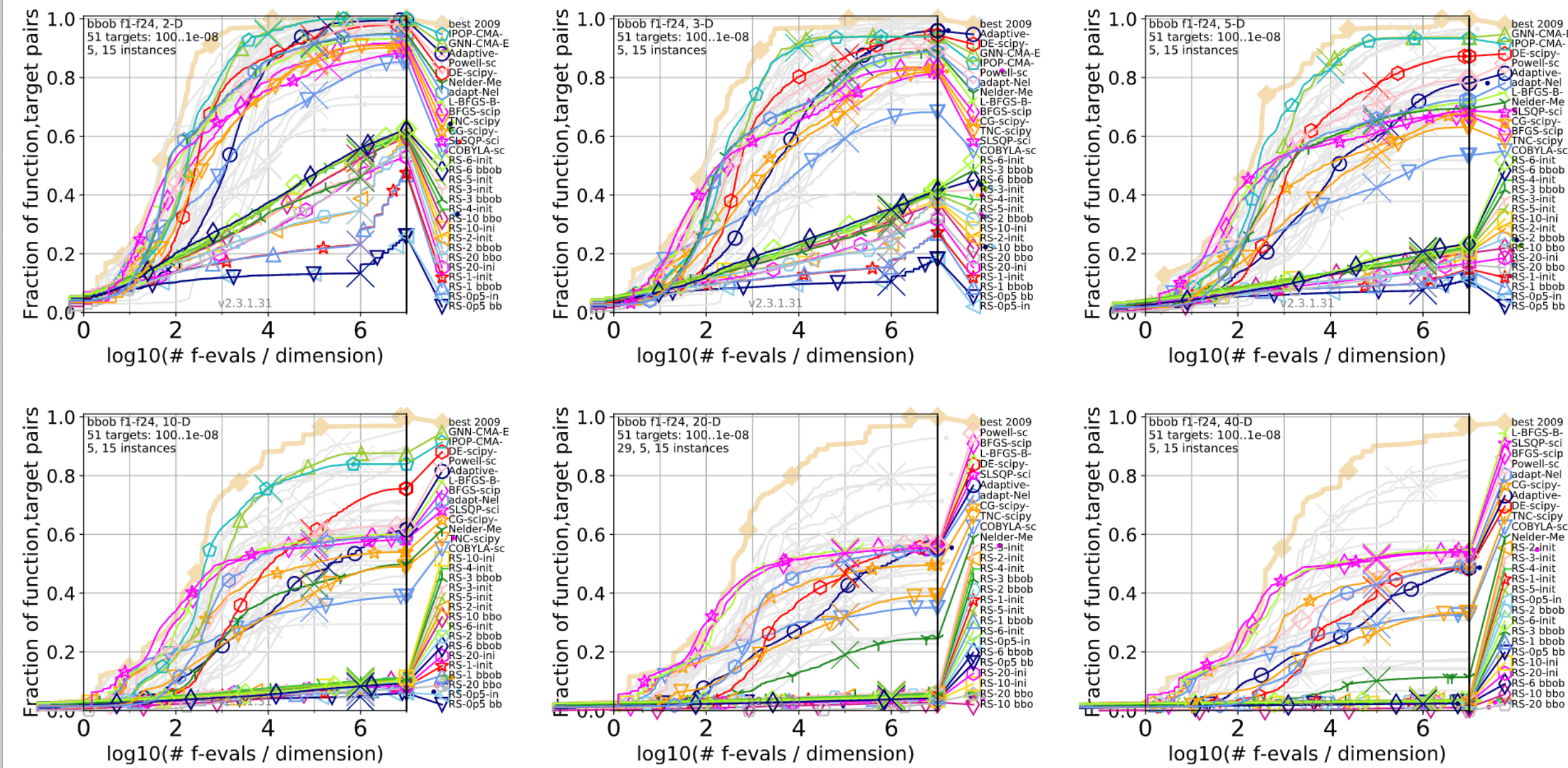
[Runtime distributions \(ECDFs\) per function](#)

[Runtime distributions \(ECDFs\) summary and function groups](#)

[Scaling with dimension](#)

[Tables for selected targets](#)

## Runtime distributions (ECDFs) over all targets



# Running the postprocessing

```
[1]: 1 %pylab
Using matplotlib backend: TkAgg
Populating the interactive namespace from numpy and matplotlib

[2]: 1 try:
2     import cocopp
3 except ImportError:
4     !pip install cocopp
5     import cocopp

[3]: 1 cocopp.archives.bbobj('bfgs')

[3]: ['2009/BFGS_ros_noiseless.tgz',
'2012/DE-BFGS_vogliss_noiseless.tgz',
'2012/PSO-BFGS_vogliss_noiseless.tgz',
'2014-others/BFGS-scipy_Baudis.tgz',
'2014-others/L-BFGS-B-scipy_Baudis.tgz',
'2018/BFGS-M-17_Blelly.tgz',
'2018/BFGS-P-09_Blelly.tgz',
'2018/BFGS-P-Instances_Blelly.tgz',
'2018/BFGS-P-StPt_Blelly.tgz',
'2018/BFGS-P-range_Blelly.tgz',
'2019/BFGS-scipy-2019_Varelas.tgz',
'2019/L-BFGS-B-scipy-2019_Varelas.tgz']

[4]: 1 cocopp.archives.bbobj('slsq')

[4]: ['2014-others/SLSQP-scipy_Baudis.tgz',
'2019/SLSQP-scipy-2019_Varelas.tgz',
'2020/SLSQP+lq-CMA-ES_Hansen.tgz',
'2020/SLSQP-11-scipy_Hansen.tgz']

[5]: 1 cocopp.archives.bbobj('nelder')

[5]: ['2009/NELDERDOERR_doerr_noiseless.tgz',
'2009/NELDER_hansen_noiseless.tgz',
'2014-others/Nelder-Mead-scipy_Baudis.tgz',
'2019/Nelder-Mead-scipy-2019_Varelas.tgz',
'2019/adapt-Nelder-Mead-scipy-2019_Varelas.tgz']

[6]: 1 cocopp.archiving.ArchivesKnown()

[6]: ['http://coco.gforge.inria.fr/data-archive',
'http://coco.gforge.inria.fr/data-archive/bbob',
'http://lq-cma.gforge.inria.fr/data-archives/lq-gecco2019']

[7]: 1 # any URL containing a "valid" COCO archive is eligible
2 lqarch = cocopp.archiving.get('http://lq-cma.gforge.inria.fr/data-archives/lq-gecco2019')
3 lqarch

[7]: ['CMA-ES_2019-gecco-surr.tgz',
'SLSQP+CMA_2019-gecco-surr.tgz',
'SLSQP-11_2019-gecco-surr.tgz',
'lq-CMA-ES_2019-gecco-surr.tgz']

[*]: 1 cocopp.main('BFGS_ros! BFGS-P-St /NEWU0! nelderdoerr! SLSQP-11- 19/SLSQP-sci mcs! ' + lqarch.get('lq-cma'));
```

Post-processing (2+)

Using 8 data sets:

/Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archive/bbob/2009/BFGS\_ros\_noiseless.tgz

/Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archive/bbob/2018/BFGS-P-StPt\_Blelly.tgz

/Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archives/bbob/2012/DE-BFGS\_vogliss\_noiseless.tgz

```
[1]: 1 %pylab
```

```
Using matplotlib backend: TkAgg  
Populating the interactive namespace from numpy and matplotlib
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```

```
[3]: ['2009/BFGS_ros_noiseless.tgz',  
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      '2012/PS0-BFGS_voglis_noiseless.tgz',  
      '2014-others/BFGS-scipy_Baudis.tgz',  
      '2014-others/L-BFGS-B-scipy_Baudis.tgz',  
      '2018/BFGS-M-17_Blelly.tgz',  
      '2018/BFGS-P-09_Blelly.tgz',  
      '2018/BFGS-P-Instances_Blelly.tgz',  
      '2018/BFGS-P-StPt_Blelly.tgz',  
      '2018/BFGS-P-range_Blelly.tgz',  
      '2019/BFGS-scipy-2019_Varelas.tgz',  
      '2019/L-BFGS-B-scipy-2019_Varelas.tgz']
```

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      '2020/SLSQP+lq-CMA-ES_Hansen.tgz',  
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```

```

[4]: 1 cocopp.archives.bbop('slsq')

[4]: ['2014-others/SLSQP-scipy_Baudis.tgz',
      '2019/SLSQP-scipy-2019_Varelas.tgz',
      '2020/SLSQP+lq-CMA-ES_Hansen.tgz',
      '2020/SLSQP-11-scipy_Hansen.tgz']

[5]: 1 cocopp.archives.bbop('nelder')

[5]: ['2009/NELDERDOERR_doerr_noiseless.tgz',
      '2009/NELDER_hansen_noiseless.tgz',
      '2014-others/Nelder-Mead-scipy_Baudis.tgz',
      '2019/Nelder-Mead-scipy-2019_Varelas.tgz',
      '2019/adapt-Nelder-Mead-scipy-2019_Varelas.tgz']

[6]: 1 cocopp.archiving.ArchivesKnown()

[6]: ['http://coco.gforge.inria.fr/data-archive',
      'http://coco.gforge.inria.fr/data-archive/bbob',
      'http://lq-cma.gforge.inria.fr/data-archives/lq-gecco2019']

[7]: 1 # any URL containing a "valid" COCO archive is eligible
     2 lqarch = cocopp.archiving.get('http://lq-cma.gforge.inria.fr/data-archives/lq-gecco2019')
     3 lqarch

[7]: ['CMA-ES__2019-gecco-surr.tgz',
      'SLSQP+CMA_2019-gecco-surr.tgz',
      'SLSQP-11_2019-gecco-surr.tgz',
      'lq-CMA-ES_2019-gecco-surr.tgz']

[*]: 1 cocopp.main('BFGS_ros! BFGS-P-St /NEWU0! nelderdoerr! SLSQP-11- 19/SLSQP-sci mcs! ' + lqarch.get('lq-cma'));

```

Post-processing (2+)

Using 8 data sets:

/Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archive/bbob/2009/BFGS\_ros\_noiseless.tgz  
 /Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archive/bbob/2018/BFGS-P-StPt\_Blelly.tgz  
 /Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archive/bbob/2009/NEWU0A ros\_noiseless.tgz

```
[4]: 1 cocopp.archives.bbop('slsq')

[4]: ['2014-others/SLSQP-scipy_Baudis.tgz',
      '2019/SLSQP-scipy-2019_Varelas.tgz',
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     2 lqarch = cocopp.archiving.get('http://lq-cma.gforge.inria.fr/data-archives/lq-gecco2019')
     3 lqarch

[7]: ['CMA-ES__2019-gecco-surr.tgz',
      'SLSQP+CMA_2019-gecco-surr.tgz',
      'SLSQP-11_2019-gecco-surr.tgz',
      'lq-CMA-ES_2019-gecco-surr.tgz']

[*]: 1 cocopp.main('BFGS_ros! BFGS-P-St /NEWUO! nelderdoerr! SLSQP-11- 19/SLSQP-sci mcs! ' + lqarch.get('lq-cma'));
```

Post-processing (2+)

Using 8 data sets:

/Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archive/bbob/2009/BFGS\_ros\_noiseless.tgz  
/Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archive/bbob/2018/BFGS-P-StPt\_Blelly.tgz  
/Users/hansen/.cocopp/data-archives/coco.gforge.inria.fr/data-archive/bbob/2009/NEWUOA ros noiseless.tgz

Home

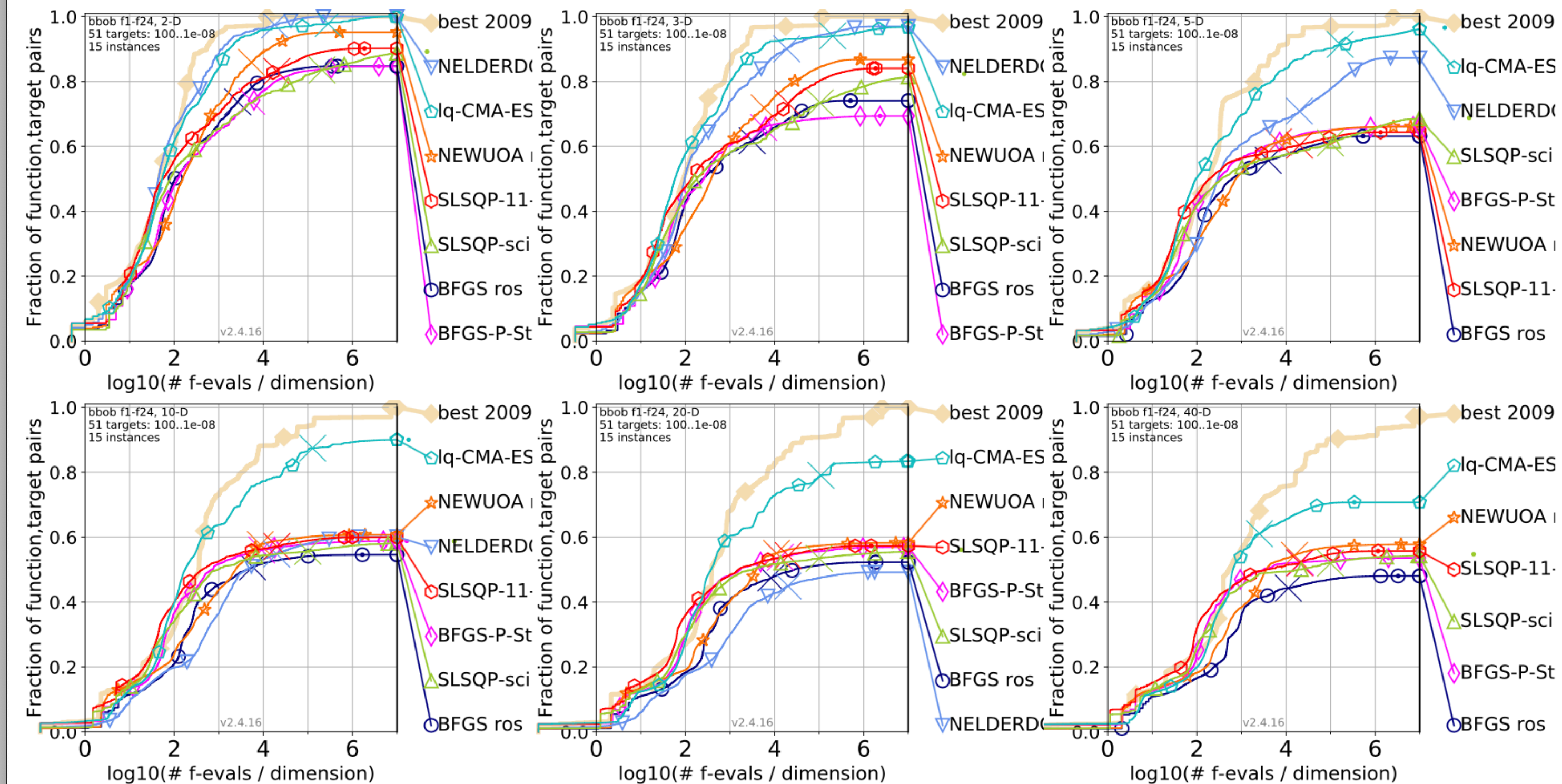
[Runtime distributions \(ECDFs\) per function](#)

[Runtime distributions \(ECDFs\) summary and function groups](#)

[Scaling with dimension](#)

[Tables for selected targets](#)

### Runtime distributions (ECDFs) over all targets



Open "file:///Users/hansen/gitlab/nhansen/convergence-graph-to-ecdf/ppdata/B...ELDE\_SLSQP\_SLSQP\_lq-CM\_et\_al/pprldmany\_03D\_noiselessall.svg" in a new tab

# Data Sets and Usage Statistics

**Table 1. Visibility of COCO.** All citations as of November 19, 2019, in Google Scholar.

Data sets online	bbob suite	227
	bbob-noisy suite	45
	bbob-biobj suite	32
	bbob-largescale suite	11
	bbob-mixint suite	4
BBOB workshop papers using COCO		143
Unique authors on the workshop papers		109 from 28 countries
Papers in Google Scholar found with the search phrase “ <i>comparing continuous optimizers</i> ” OR “ <i>black-box optimization benchmarking (BBOB)</i> ”		559
Citations to the COCO documentation including		1,455

Any `cocopp.archiving.create(folder)`-ed data sets provided under an URL can be loaded with `av = cocopp.archiving.get(URL)` and used in the data processing. See [Hansen et al 2020].



# Take Home Messages (final)

- Benchmarking is **tedious but necessary**
- Select a **balanced testbed**  
*furious activity is no substitute for understanding*
- Use **quantitative measurements**
- Don't aggregate over attributes that are simple to determine  
*like dimension*

# Your questions!