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## Comparison of NEWUOA with Different Numbers of Interpolation Points on the BBOB Noiseless Testbed

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#### ABSTRACT

In this paper, we study the performances of the NEW Unconstrained Optimization Algorithm (NEWUOA) with different numbers of interpolation points. NEWUOA is a trust region method, the number of points used to build the surrogate model is an input parameter of the algorithm. We compare the performances of NEWUOA using three different number of points in search spaces of dimension from two to forty on problems from the BBOB 2009 noiseless function testbed.

In particular we study the performances of an 'average' number of interpolation points that scales like the dimension of the search space to the power 3/2. Using this number of interpolation points is expectedly faster than using the maximum number of interpolation points (scaling like the square of the dimension), though it does not grant better performances than using a number of interpolation points scaling like the dimension.

#### **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

#### 1. INTRODUCTION

The NEWUOA, for NEW Unconstrained Optimization Algorithm was introduced in [5] as a method for unconstrained derivative-free optimization. NEWUOA is a trustregion method which uses m points to build a quadratic approximation of the objective function. The approximation

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is considered reliable within the radius of the current trust region. In this paper, we study the effect of the number of interpolation points m on the performances of NEWUOA on a testbed of noiseless functions.

We use three different values for m which will be denoted **NEWUOA**, **avg-NEWUOA** and **full-NEWUOA**. These variants are sorted by ascending numbers of interpolation points. The number of interpolation points of these variants depends on the dimension of the search space n. The variant denoted NEWUOA uses 2n + 1 interpolation points as recommended in [5]. The avg-NEWUOA uses the rounded value of  $\sqrt{(n+1/2)(n+1)(n+2)}$  interpolation points which is intermediate. The full-NEWUOA uses the maximum number  $\frac{(n+1)(n+2)}{2}$ . These three settings were already compared on a few test problems in [5].

The performances of the avg-NEWUOA are obtained on the BBOB 2009 testbed of noiseless functions. The avg-NEWUOA is successively compared to NEWUOA and full-NEWUOA. The performances of both NEWUOA and full-NEWUOA on the BBOB 2009 noiseless functions were presented in [7].

#### 2. EXPERIMENTAL PROCEDURE

To benchmark the avg-NEWUOA, we use the exact same experimental procedure that was presented in [7]. In particular the algorithm uses an independent multi-start procedure, as do NEWUOA and full-NEWUOA. The crafting effort [3] is equal to CrE = 0 for all three variants of the NEWUOA.

#### 3. CPU TIMING EXPERIMENT

According to [5], the complexity of the NEWUOA variants we consider is at worst  $\Theta(mn)$ , where *n* is the dimension of the search space. The algorithms were run on  $f_8$  for at least 30 seconds, according to [3].

Results for the the different variants of NEWUOA are given in Table 1. These figures were obtained on a Intel Core 2 6700 processor (2.66 GHz) with Linux 2.6.24.7.

#### 4. **RESULTS**

Results from experiments according to [3] on the benchmark functions given in [1, 4] are presented in this section. The Figures 1 and 2 and the Table 2 compare the avg-NEWUOA to NEWUOA. The Figures 3 and 4 and the Table 3 compare the avg-NEWUOA to full-NEWUOA. The **expected running time (ERT)**, used in the figures and tables, depends on a given target function value,  $f_t = f_{opt} +$ 

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Table 1: CPU-Time per function evaluations of  $f_8$  in microseconds for variants of NEWUOA with different number of interpolation points

	2-D	3-D	5-D	10-D	20-D	40-D
NEWUOA	8.1	11	21	58	170	620
avg	8.0	13	27	100	580	3900
full	9.0	15	38	240	2400	32000

 $\Delta f$ , and is computed over all relevant trials as the number of function evaluations executed during each trial while the best function value did not reach  $f_t$ , summed over all trials and divided by the number of trials that actually reached  $f_t$ [3, 6]. **Statistical significance** is tested with the rank-sum test for a given target  $\Delta f_t$  (10<sup>-8</sup> in Figure 1) using, for each trial, either the number of needed function evaluations to reach  $\Delta f_t$  (inverted and multiplied by -1), or, if the target was not reached, the best  $\Delta f$ -value achieved, measured only up to the smallest number of overall function evaluations for any unsuccessful trial under consideration.

The performances of all variants of NEWUOA are rather similar over all test functions of the BBOB 2009 noiseless testbed as shown in the top sub-figures of Figures 2 and 4. Some differences can be spotted. Figure 1 shows NEWUOA is faster than avg-NEWUOA on functions  $f_1$  and  $f_5$  by a factor growing as the dimension of the search space increases. There is a factor of two in 20-D, a factor of three in 40-D. Also, on the Bent Cigar function  $f_{12}$ , NEWUOA is faster than avg-NEWUOA by a factor of up to a hundred.

In a rather similar way, avg-NEWUOA is faster than full-NEWUOA on functions  $f_1$  and  $f_5$  by a factor growing as the dimension of the search space increases. The avg-NEWUOA is faster than full-NEWUOA in 20-D on functions  $f_2$ ,  $f_6$ ,  $f_8$ ,  $f_9$ ,  $f_{10}$ ,  $f_{11}$ ,  $f_{12}$ .

The performances of all three NEWUOA variants on  $f_{14}$ show strange behaviour since the precision of  $10^{-7}$  is reached consistently but  $10^{-8}$  is not. None of the three variants reached the target precision  $10^{-8}$  on functions  $f_{15}$  to  $f_{19}$ except in 2-D and 3-D.

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Figure 1: ERT ratio of avg-NEWUOA divided by NEWUOA versus  $\log_{10}(\Delta f)$  for  $f_1-f_{24}$  in 2, 3, 5, 10, 20, 40-D. Ratios  $< 10^0$  indicate an advantage of avg-NEWUOA, smaller values are always better. The line gets dashed when for any algorithm the ERT exceeds thrice the median of the trial-wise overall number of f-evaluations for the same algorithm on this function. Symbols indicate the best achieved  $\Delta f$ -value of one algorithm (ERT gets undefined to the right). The dashed line continues as the fraction of successful trials of the other algorithm, where 0 means 0% and the y-axis limits mean 100%, values below zero for avg-NEWUOA. The line ends when no algorithm reaches  $\Delta f$  anymore. The number of successful trials is given, only if it was in  $\{1...9\}$  for avg-NEWUOA (1st number) and non-zero for NEWUOA (2nd number). Results are significant with p = 0.05 for one star and  $p = 10^{-\#*}$  otherwise, with Bonferroni correction within each figure.



Figure 2: Empirical cumulative distributions (ECDF) of run lengths and speed-up ratios in 5-D (left) and 20-D (right). Left sub-columns: ECDF of the number of function evaluations divided by dimension D (FEvals/D) to reach a target value  $f_{opt} + \Delta f$  with  $\Delta f = 10^k$ , where  $k \in \{1, -1, -4, -8\}$  is given by the first value in the legend, for avg-NEWUOA (solid) and NEWUOA (dashed). Light beige lines show the ECDF of FEvals for target value  $\Delta f = 10^{-8}$  of algorithms benchmarked during BBOB-2009. Right sub-columns: ECDF of FEval ratios of avg-NEWUOA divided by NEWUOA, all trial pairs for each function. Pairs where both trials failed are disregarded, pairs where one trial failed are visible in the limits being > 0 or < 1. The legends indicate the number of functions that were solved in at least one trial (avg-NEWUOA first).

5-	D
~	

$\Delta f$	$1e \pm 1$	$1e \pm 0$	1e-1	1e=3	1e=5	1e=7	#succ	$\Delta f$	1e+1	1e+0	1e-1	1e-3	1e-5	1e-7	#succ
	11	12	12	12	12	12	$\frac{\pi}{15/15}$	f <sub>1</sub>	43	43	43	43	43	43	15/15
- 1 1	*3	1.*3	1 * 3	1 * 3	1 * 3	1 * 3	1 5 / 1 5	0: NEW	1.0*3	1.0*3	<sup>3</sup> 1.0* <sup>3</sup>	1.0 <sup>*3</sup>	$1.0^{*3}$	1.0 <sup>*3</sup>	15/15
U: NEW	1.1	1	1	1	1.0	1	15/15	1: AVG	2.3	2.3	2.3	2.3	2.3	2.3	15/15
I: AVG	1.5	1.3	1.3	1.3	1.3	1.3	15/15	fo	385	386	387	390	391	393	15/15
f2	83	87	88	90	92	94	15/15	0: NEW	18	42	71	125	174	219	15/15
0: NEW	5.7	22	45	85	129	166	15/15	1: AVG	21	43	63	116	161	199	15/15
1: AVG	6.4	21	41	75	108	145	15/15	fo	5066	7626	7635	7643	7646	7651	15/15
f <sub>3</sub>	716	1622	1637	1646	1650	1654	15/15	0. NEW	~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~1 305	0/15
0: NEW	6.1	229	$\infty$	$\infty$	$\infty$	$\infty 2.5 e4$	0/15	1. AVC	~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	cc 2.1c5	0/15
1: AVG	3.0	130	$\infty$	$\infty$	$\infty$	$\infty 3.0 e4$	0/15	1. AVG	4722	7629	7666	7700	7759	1 41-5	0/15
$f_4$	809	1633	1688	1817	1886	1903	15/15	14 0. NEW	4122	1028	1000	1100	1158	1.4100	9/15
0: NEW	27	305	$\infty$	$\infty$	$\infty$	$\infty 3.4e4$	0/15	0: NEW	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty z.ze_2$	0/15
1: AVG	14	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 4.1e4$	0/15	I: AVG	~	~	~	$\infty$	~	∞3.2e5	0/15
fr	10	10	10	10	10	10	15/15	f5	41	41	41	41	41	41	15/15
0. NEW	1 9 * 3	15*2	1.5*	2 1 5*	1.5*	15*	15/15	0: NEW	1.2*3	1.5*3	<sup>3</sup> 1.6* <sup>3</sup>	$1.6 \times 3$	$1.6 \times 3$	1.6 <sup>*3</sup>	15/15
1: AVG	1.0	1.0	1.0	1.0	1.0	1.0	15/15	1: AVG	2.7	3.2	3.3	3.3	3.3	3.3	15/15
1. AVG	114	21.0	281	1.0 E 80	1029	1999	15/15	f6	1296	2343	3413	5220	6728	8409	15/15
16 0. NEW	114	214	201	200	1038	1332	15/15	0: NEW	1	1	1	1.1	1.3	1.3	15/15
U: NEW	1.7	2.4	3.0	3.3	2.7	2.9	15/15	1. AVC	1.00	0.74	0.72	$0.70 \downarrow 4$	0.744	0.73*2↓	415/15
I: AVG	1.3	1.6	2.6	2.6	2.4	2.5	15/15	<u>1. AVG</u>	1951	4974	0.12	16594	16594	16060	15/15
f7	$^{24}$	324	1171	1572	1572	1597	15/15	17 0. NEW	1331	4214	9303	10524	10324	10909	0/15
0: NEW	10	13	60	$\infty$	$\infty$	$\infty 2.9e4$	0/15	0: NEW		00	00	80	œ	\$ 4.865	0/15
1: AVG	4.4	5.9	13*	$\infty$	$\infty$	$\infty 3.8e4$	0/15	I: AVG	101.0	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$ 4.5e5	0/15
f8	73	273	336	391	410	422	15/15	f8	2039	3871	4040	4219	4371	4484	15/15
0: NEW	1	1.1	1.2	1.2	1.2	1.2	15/15	0: NEW	1	1	1	1	1	1	15/15
1: AVG	1.2	1.2	1.1	1.1	1.1	1.1	15/15	1: AVG	0.96	0.97	1.0	1.0	1.0	0.99	15/15
fo	35	127	214	300	335	369	15/15	f9	1716	3102	3277	3455	3594	3727	15/15
0: NEW	1.8	3.6	2.5	1.9	1.9	1.7	15/15	0: NEW	1.0	1	1	1	1	1	15/15
1: AVG	2.4	3.1	2.1	1.7	1.6	1.5	15/15	1: AVG	1.0	1.2	1.2	1.3	1.2	1.2	15/15
f10	349	500	574	626	829	880	15/15	f10	7413	8661	10735	14920	17073	17476	15/15
0. NEW	3 1	5.5	81	14	16	21	15/15	0: NEW	1.7	2.6	3.3	4.0	4.7	5.8	15/15
1. AVC	2 1	4.6	6.6	10	11	14	15/15	1: AVC	1.5	2.6	3.1	3.6	4.2	5.0	15/15
1. AVG	3.1	4.0	0.0	10	11	14	15/15		1002	2.0	6079	0760	10005	14991	15/15
<sup>†</sup> 11	143	202	763	1177	1467	1673	15/15	111 0. NEW	1002	12	0210	9702	12200	14651	15/15
0: NEW	3.5	4.7	1.8	1.8*	$2.0^{*2}$	2.2*2	15/15	0: NEW	15	13	5.8	6.1	6.6	0.5	15/15
1: AVG	5.4	7.2	2.7	2.8	3.1	3.4	15/15	1: AVG	15	11	5.7	5.6	5.8	6.1	15/15
f12	108	268	371	461	1303	1494	15/15	f12	1042	1938	2740	4140	12407	13827	15/15
0: NEW	3.5	2.6	2.5	2.6	1.1	1.1	15/15	0: NEW	3.0	3.0	3.0	$2.5 \times 2$	1* <sup>3</sup>	1* <sup>3</sup>	15/15
1: AVG	3.5	2.8	2.8	3.0	1.3	1.4	15/15	1: AVG	11	15	18	24	12	21	9/15
fie	132	195	250	1310	1752	2255	15/15	f19	652	2021	2751	18749	24455	30201	15/15
0. NEW	3.1	03	35	54	335	$\sim 1.0 el$	0/15	0. NEW	1*	3.0	9.3	19	~	$\infty 1.8e5$	0/15
1. AVC	4.5	9.1	49	69	201	∞4.0c4	0/15	1. AVG	1.5	5.3	14	14	172	$\infty 3.0e5$	0/15
1. AVG	4.0	8.1	42	190	051	004.764	15/15		75	0.0	204	022	1649	15661	15/15
<sup>1</sup> 14	10	41	58	139	251	470	15/15	114	10	239	. + 3	932	1048	13001	15/15
0: NEW	1.7	1	1	1.2	5.5	2525	0/15	0: NEW	1.5^2	1^	1.0	1^2	9.1	43	0/15
1: AVG	2.1	1.0	1.0	1.2	5.0	1029	0/15	1: AVG	2.7	1.5	1.6	1.3	9.3	26* <sup>3</sup>	0/15
f15	511	9310	19369	20073	20769	21359	14/15	f <sub>15</sub>	30378	1.47e5	3.12e5	3.20e5	4.49e5	4.59e5	15/15
0: NEW	5.8	41	$\infty$	$\infty$	$\infty$	$\infty 2.5e4$	0/15	0: NEW	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 1.3e5$	0/15
1: AVG	5.8	46	$\infty$	$\infty$	$\infty$	$\infty 2.9e4$	0/15	1: AVG	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
f16	120	612	2662	10449	11644	12095	15/15	fie	1384	27265	77015	1.88e5	1.98e5	2.20e5	15/15
0: NĚW	2.1	29	$\infty$	$\infty$	$\infty$	$\infty 3.6e4$	0/15	0. NEW	16	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~ 2.3e5	0/15
1: AVG	2.6	12	47	$\infty$	$\infty$	$\infty 4.0e4$	0/15	1. AVG	3.6	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	$\infty 3.2e5$	0/15
f17	5.2	215	899	3669	6351	7934	15/15		62	1020	4005	20677	56388	80472	15/15
0: NEW	2.3	40	617	$\infty$	$\infty$	$\infty 3.4e4$	0/15	117 0. NETT	16	1030	4000	30077	00208	00472	0/15
1: AVG	3.1	42	405	$\infty$	$\infty$	∞5.5e/	0/15	1. AVC	10	00	00	00	00	001.000	0/15
f10	103	378	3968	9280	10905	12469	15/15	1: AVG	2.4	<u>~</u>	205.02	~		∞ 8.7e5	0/15
0. NEW	31	1351	~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~		~ 9.201	0/15	<sup>1</sup> 18	621	3972	19201	67569	1.31e5	1.47e5	15/15
1. AVC	10	272	~	~	~	$\infty 1.5e5$	0/15	0: NEW	11930	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 1.6e6$	0/15
2. 114 G	1	1	242	1 20. 5	1.91.5	1.000	15/15	1: AVG	3217	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 1.2e6$	0/15
<sup>1</sup> 19	1 1 *	1	242	1.20e5	1.2165	1.22e5	10/15	f19	1	1	$3.43e_{2}$	6.22e6	6.69e6	6.74e6	15/15
0: NEW	14^	26728	1415	$\infty$	$\infty$	$\infty 5.0e5$	0/15	0: NEW	76*	4.29e6	$\infty$	$\infty$	$\infty$	$\infty 2.0e6$	0/15
1: AVG	24	15619	995	$\infty$	$\infty$	$\infty 5.0e5$	0/15	1: AVG	210	8.03e6	$\infty$	$\infty$	$\infty$	$\infty 2.0e6$	0/15
f20	16	851	38111	54470	54861	55313	14/15	f20	82	46150	3.10e6	5.54e6	5.59e6	5.64e6	14/15
0: NEW	1	3.3	$\infty$	$\infty$	$\infty$	$\infty 3.2e4$	0/15	0: NEW	1	15 <sup>*2</sup>	00	00	~	$\infty 3.8e5$	0/15
1: AVG	1	8.4	12	8.2	8.1	8.0	1/15	1: AVC	1 3	107	~	~	~	~ 8 / 65	0/15
f21	41	1157	1674	1705	1729	1757	14/15	for	561	6541	14102	14642	15567	17580	15/15
0: NĒW	1.1	2.2	1.8	1.8	1.8	1.9	15/15	+21	1 7	0.041	1 9	1 9	1 1	1 1009	15/15
1: AVG	1.7	2.5	3.6	3.5	3.5	3.5	15/15	1. AVC	1.7	4.4 E 7	1.4	1.4	1.1	1	14/15
faa	71	386	938	1008	1040	1068	14/15	1: AVG	3.2	ə. (	3.0	3.4	3.3	2.9	14/15
0: NEW	2.1	2.1	2.0	2.1	2.3	2.4	15/15	f22	467	5580	23491	24948	26847	1.35e5	12/15
1 AVC	3.4	2.6	2.3	2.3	2.4	2.4	15/15	0: NEW	1	4.9	6.8	6.4	6.0	1.2	7/15
	2.0	519	14940	21654	22020	24254	15/15	1: AVG	2.0	5.6	14	13	12	2.4	6/15
123	3.U 6.9	018	7 1	31034	33030	34230	µ0/10	f23	3.2	1614	67457	4.89e5	8.11e5	8.38e5	15/15
U: NEW	0.2	2.4	1.1	00	00	003.3e4	0/15	0: NĔW	12	3.5	32	$\infty$	$\infty$	$\infty 1.5e5$	0/15
1: AVG		2.5	14	$\infty$	$\infty$	$\infty$ 4.5e4	0/15	1: AVG	15	4.7	$\infty$	$\infty$	$\infty$	$\infty 3.7e5$	0/15
	0.0														
$f_{24}$	1622	$2.16e_{-}5$	6.36e6	9.62e6	1.28e7	1.28e7	3/15	f24	1.34e6	7.48e6	5.19e7	5.20e7	5.20e7	5.20e7	3/15
6: NEW	1622 2.9	2.16e5 2.1	6.36e6	9.62e6 ∞	1.28e7 $\infty$	$1.28e7 \\ \infty 3.0e4$	0/15	6: NEW	1.34e6 ∞	7.48e6 ∞	5.19e7 ∞	5.20e7 ∞	5.20e7 ∞	5.20e7 $\infty 1.7e5$	3/15
<b>f24</b> 0: NEW 1: AVG	1622 2.9 2.0	2.16e5 2.1 2.2	6.36e6 $\infty$ $\infty$	9.62e6 $\infty$ $\infty$	1.28e7 $\infty$ $\infty$	$1.28e7 \\ \infty 3.0e4 \\ \infty 3.3e4$	$ \begin{array}{c c} 3/15 \\ 0/15 \\ 0/15 \end{array} $	0: NEW 1: AVG	1.34e6 ∞ ∞	7.48e6 ∞ ∞	5.19e7 ∞ ∞	5.20e7 ∞ ∞	5.20e7 ∞ ∞	5.20e7 $\infty 1.7e5$ $\infty 2.1e5$	3/15 0/15 0/15

Table 2: Expected running time (ERT in number of function evaluations) divided by the best ERT measured during BBOB-2009 (given in the respective first row) for different  $\Delta f$  values for functions  $f_{1}-f_{24}$ . The median number of conducted function evaluations is additionally given in *italics*, if  $\text{ERT}(10^{-7}) = \infty$ . #succ is the number of trials that reached the final target  $f_{\text{opt}} + 10^{-8}$ . 0: NEW is NEWUOA and 1: AVG is avg-NEWUOA. Bold entries are statistically significantly better compared to the other algorithm, with p = 0.05 or  $p = 10^{-k}$  where k > 1 is the number following the  $\star$  symbol, with Bonferroni correction of 48.



Figure 3: ERT ratio of avg-NEWUOA divided by full-NEWUOA versus  $\log_{10}(\Delta f)$  for  $f_1-f_{24}$  in 2, 3, 5, 10, 20, 40-D. Ratios  $< 10^0$  indicate an advantage of avg-NEWUOA, smaller values are always better. The line gets dashed when for any algorithm the ERT exceeds thrice the median of the trial-wise overall number of f-evaluations for the same algorithm on this function. Symbols indicate the best achieved  $\Delta f$ -value of one algorithm (ERT gets undefined to the right). The dashed line continues as the fraction of successful trials of the other algorithm, where 0 means 0% and the y-axis limits mean 100%, values below zero for avg-NEWUOA. The line ends when no algorithm reaches  $\Delta f$  anymore. The number of successful trials is given, only if it was in  $\{1...9\}$  for avg-NEWUOA (1st number) and non-zero for full-NEWUOA (2nd number). Results are significant with p = 0.05 for one star and  $p = 10^{-\#*}$  otherwise, with Bonferroni correction within each figure.



Figure 4: Empirical cumulative distributions (ECDF) of run lengths and speed-up ratios in 5-D (left) and 20-D (right). Left sub-columns: ECDF of the number of function evaluations divided by dimension D (FEvals/D) to reach a target value  $f_{opt} + \Delta f$  with  $\Delta f = 10^k$ , where  $k \in \{1, -1, -4, -8\}$  is given by the first value in the legend, for avg-NEWUOA (solid) and full-NEWUOA (dashed). Light beige lines show the ECDF of FEvals for target value  $\Delta f = 10^{-8}$  of algorithms benchmarked during BBOB-2009. Right sub-columns: ECDF of FEval ratios of avg-NEWUOA divided by full-NEWUOA, all trial pairs for each function. Pairs where both trials failed are disregarded, pairs where one trial failed are visible in the limits being > 0 or < 1. The legends indicate the number of functions that were solved in at least one trial (avg-NEWUOA first).

					0.2										1
$\Delta f$	1e+1	1e+0	1e-1	1e-3	1e-5	1e-7	#succ	$\Delta f$	1e+1	1e+0	1e-1	1e-3	1e-5	1e-7	#succ
f1	11	12	12	12	12	12	15/15	f <sub>1</sub>	43	43	43	43	43	43	15/15
0: FUL	1.9	1.8	1.8	1.8	1.8	1.8	15/15	0: FUL	5.4	5.4	5.5	5.5	5.5	5.5	15/15
1. AVG	$1.5^{*2}$	1.3*3	1.3*3	1 3 * 3	1.3*3	3 13*3	315/15	1: AVG	2.3*3	2.3*3	2.3*3	2.3*3	2.3*3	2.3*3	15/15
fo	83	87	88	90	92	94	15/15	$f_2$	385	386	387	390	391	393	15/15
0. FUL	6.9	19	36	69	103	134	14/15	0: FUL	448	3769	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1: AVG	6.4	21	41	75	108	145	15/15	1: AVG	21* <sup>3</sup>	43 <sup>*3</sup>	63* <sup>3</sup>	$116^{*3}$	$161^{*3}$	199* <sup>3</sup>	15/15
fe	716	1622	1627	1646	1650	1654	15/15	f <sub>3</sub>	5066	7626	7635	7643	7646	7651	15/15
0. FIIL	120	164	1037	1040	1030	~ 3 70/	0/15	0: FUL	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1. AVG	3.0	130	~	~	~	$\infty$ 3.0e4	0/15	1: AVG	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.1e5$	0/15
f.	800	1622	1699	1917	1996	1002	15/15	f <sub>4</sub>	4722	7628	7666	7700	7758	1.41e5	9/15
0. FUL	12	1033	1088	~ ~	1000	$\sim 5.0 e/$	0/15	0: FUL	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1. AVG	14	~	~	~	~	$\infty J.0e_4$	0/15	1: AVG	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 3.2e5$	0/15
1. AVG	10	10	10	10	10	10	15/15	f <sub>5</sub>	41	41	41	41	41	41	15/15
0. FIII	2.2	2.4	2.4	2.4	2.4	2.4	15/15	0: FUL	6.2	6.5	6.6	6.6	6.6	6.6	15/15
1. AVC	1 0 * 2	1.0*3	1.0*2	2.4	1.0*2	2.4	215/15	1: AVG	2.7*3	3.2 <sup>*3</sup>	3.3 <sup>*3</sup>	3.3 <sup>*3</sup>	3.3 <sup>*3</sup>	3.3 <sup>*3</sup>	15/15
1: AVG	1.0	1.9	1.9	1.9	1.9	1.9	15/15	fe	1296	2343	3413	5220	6728	8409	15/15
<sup>16</sup>	114	214	281	580	1038	1332	15/15	0: FUL	1.4	1.1	1.0	1	1	1	15/15
0: FUL	1.2	1	1	1	1	1.4	15/15	1. AVC	1.00*3	0.74*3	3 0 72*3	0.70*314	0 74*344	0 73*344	15/15
1: AVG	1.3	1.6	2.6	2.6	2.4	2.5	15/15	<u>f_</u>	1351	4974	9503	16524	16524	16969	15/15
17	24	324	11/1	1572	1572	1597	15/15	0 511	1001	=214	5000	10024	10024	10505	0/15
0: FUL		1.2	4.0	24	24	23	11/15	0: FUL	4.0	700	$\infty$	$\infty$	$\infty$	$\infty z.ves$	0/15
1: AVG	4.4	0.9	13	00	410	\$ 3.864	15/15	1: AVG	101	0071	40.40	4010	4971	004.5e5	0/15
18 0. EUU	1.6	273	330	391	410	422	15/15	18 0. EUI	2039	3871	4040	4219	4371	4484	15/15
1. AVC	1.0	1 2	1 1	1 1	1 1	1 1	15/15	0. FUL	1.4	1.0	1.0	1.7	1.7	1.7	15/15
1: AVG	1.2	1.2	1.1	1.1	1.1	1.1	15/15	1: AVG	0.96	0.97	1.0	1.0	1.0	0.99	15/15
19 0. EUU	35	127	214	300	335	369	15/15	19 0 19	1716	3102	3277	3455	3594	3727	15/15
1. AVC	2.0	2.1	1.9	1.0	1.4	1.5	15/15	0: FUL	1.8	2.2	2.3	2.3	2.3	2.2	15/15
1. AVG	2.4	5.1	2.1	1.1	1.0	1.0	15/15	1: AVG	1.0^0	1.2	1.2	1.3	1.2	1.2	15/15
<sup>1</sup> 10	349	500	074	12	829	17	13/15	f10	7413	8661	10735	14920	17073	17476	15/15
1. AVC	3.0	0.2	0.1	10	13	17	12/10	0: FUL	34	~	~	~ ~	$\infty$	$\infty 2.0e5$	0/15
I: AVG	3.1	4.0	762	1177	1467	14	15/15	1: AVG	1.5*3	2.6*3	3.1*3	3.6*3	4.2*3	5.0*3	15/15
111 0. FUI	143	202	5.4	5 2	5.0	1073	12/15	f11	1002	2228	6278	9762	12285	14831	15/15
1 AVC	11 • • *2	<sup>14</sup>	0.4	0.3   0.0*3	0.1*3	3 0.5	315/15	0: FUL	57	45	21	36	$\infty$	$\infty 2.0e5$	0/15
I: AVG	5.4	7.2	2.7~	2.8	3.1	3.4	15/15	1: AVG	15 <sup>*3</sup>	$11^{*3}$	5.7 <sup>*3</sup>	5.6 <sup>*3</sup>	5.8 <sup>*3</sup>	6.1 <sup>*3</sup>	15/15
f12	108	268	371	461	1303	1494	15/15	f12	1042	1938	2740	4140	12407	13827	15/15
0: FUL	3.7	2.6	2.7	3.3	1.6	1.7	15/15	0: FUL	11	15	26	38	35	105	0/15
1: AVG	3.5	2.8	2.8	3.0	1.3	1.4	15/15	1: AVG	11	15	18	24	12	21	9/15
<sup>f</sup> 13	132	195	250	1310	1752	2255	15/15	f13	652	2021	2751	18749	24455	30201	15/15
0: FUL	1.8	6.7	23	97	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	$\infty$ 5.0e4	0/15	0: FUL	1.8	6.0	18	26	116	$\infty 2.0e5$	0/15
1: AVG	4.5	8.1	42	190	391	∞4.7e4	0/15	1: AVG	1.5*	5.3	14	14	172	$\infty 3.0e5$	0/15
<sup>1</sup> 14	10	41	58	139	251	4/0	15/15	f14	75	239	304	932	1648	15661	15/15
0: FUL	2.7	1.1	1.1	1	3.2^	26^0	0/15	0: FUL	5.9	3.0	3.6	2.6	20	$\infty 2.0e5$	0/15
1: AVG	2.1*	1.0	1.0	1.2	5.0	1029	0/15	1: AVG	2.7 <sup>*3</sup>	1.5 <sup>*3</sup>	1.6 <sup>*3</sup>	1.3 <sup>*3</sup>	9.3* <sup>3</sup>	26* <sup>3</sup>	0/15
f15	511	9310	19369	20073	20769	21359	14/15	f15	30378	1.47e5	3.12e5	3.20e5	4.49e5	4.59e5	15/15
0: FUL	6.3	55	$\infty$	$\infty$	$\infty$	$\infty 3.4e4$	0/15	0: FUL	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1: AVG	5.8	46	$\infty$	$\infty$	$\infty$	$\infty 2.9e4$	0/15	1: AVG	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
f16	120	612	2662	10449	11644	12095	15/15	f16	1384	27265	77015	1.88e5	1.98e5	2.20e5	15/15
0: FUL	2.7	12	29	$\infty$	$\infty$	$\infty 4.8e4$	0/15	0: FUL	4.6	108	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
I: AVG	2.6	12	47	~	~	$\infty 4.0e4$	0/15	1: AVG	3.6	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 3.2e5$	0/15
f17	5.2	215	899	3669	6351	7934	$\mu 5/15$	f17	63	1030	4005	30677	56288	80472	15/15
U: FUL	4.9	25	105	$\infty$	$\infty$	∞ 5.0e4	0/15	0: FUL	13	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
I: AVG	3.1	42	400		10005	000.0e4	15/15	1: AVG	2.4 <sup>*2</sup>	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 8.7e5$	0/15
<sup>118</sup>	103	378	3968	9280	10905	12469	15/15	f18	621	3972	19561	67569	1.31e5	1.47e5	15/15
1. AVC	10	04	90	00	00	∞ <i>5.0e</i> 4	0/15	0: FUL	948	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1. AVG	10	212	242	1 20-5	1.91-5	1.22-5	15/15	1: AVG	3217	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 1.2e6$	0/15
119 0. EUI	21	10526	242	1.20e5	1.2100	1.22e5	0/15	f19	1	1	3.43e5	6.22e6	6.69e6	6.74e6	15/15
1. AVC	01 04	15610	005	80	00	$\infty 5.0e4$	0/15	0: FŬL	475	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1. AVG	16	951	29111	54470	54961	55212	14/15	1: AVG	210	8.03e6	$\infty$	$\infty$	$\infty$	$\infty 2.0e6$	0/15
120 0. EUI	1.4	6.4	30111	34470	04801	20313	0/15	f20	82	46150	3.10e6	5.54e6	5.59e6	5.64e6	14/15
1 AVG	1.4	0.4	10	~~~~	0.1	003.264	1/15	0: FŬL	3.1	64	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1: AVG	1 .	8.4	12	8.2	8.1	8.0	1/15	1: AVG	1.3 <sup>*3</sup>	107	$\infty$	$\infty$	$\infty$	$\infty 3.4e5$	0/15
<sup>121</sup>	41	1157	1074	1705	1729	1/57	14/15	f <sub>21</sub>	561	6541	14103	14643	15567	17589	15/15
1. AVC	2.4	2.3	2.8	2.8	2.1	2.7	15/15	0: FUL	7.4	3.4	4.5	4.4	4.1	3.7	14/15
I: AVG	1.1	2.0	0.0	3.3	3.0	3.0	14/15	1: AVG	3.2	5.7	3.5	3.4	3.3	2.9	14/15
122	11	380	938	1008	1040	1008	15/15	f22	467	5580	23491	24948	26847	1.35e5	12/15
1. AVC	4.3	3.1	3.0	2.9	3.0	3.1	15/15 15/15	0: FUL	2.2	12	60	57	53	11	2/15
F. AVG	3.4	2.0 510	2.0	2.3	2.4	2.4	15/15	1: AVG	2.0	5.6	14	13	12	2.4	6/15
123	5.0	2.0	14249	31034	33030	34230 205 /0./	10/15	f23	3.2	1614	67457	4.89e5	8.11e5	8.38e5	15/15
1. AVC	0.4 6.0	2.0	3.0 14	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~ 1 5 d	0/15	0: FUL	14	7.0	44	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1. AVG	1622	2.0	6 36.00	0.62.00	1 2907	1 2807	3/15	1: AVG	15	4.7	$\infty$	$\infty$	$\infty$	$\infty 3.7e5$	0/15
-24 0. FUT	2.5	2.1000	0.5066	<i>5.02</i> e6 ∞	1.20e1	1.20e/ m3/e/	0/15	f24	1.34e6	7.48e6	5.19e7	5.20e7	5.20e7	5.20e7	3/15
1. AVC	2.0	2.1	~	~	~	~ 3 % /	0/15	$0: \overline{F}\overline{U}L$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.0e5$	0/15
1. AVG	2.0	4.4	$\sim$	$\sim$	$\sim$	50.004	1 0/10	1: AVG	$\infty$	$\infty$	$\infty$	$\infty$	$\infty$	$\infty 2.1e5$	0/15

Table 3: Expected running time (ERT in number of function evaluations) divided by the best ERT measured during BBOB-2009 (given in the respective first row) for different  $\Delta f$  values for functions  $f_1-f_{24}$ . The median number of conducted function evaluations is additionally given in *italics*, if  $\text{ERT}(10^{-7}) = \infty$ . #succ is the number of trials that reached the final target  $f_{\text{opt}} + 10^{-8}$ . 0: FUL is full-NEWUOA and 1: AVG is avg-NEWUOA. Bold entries are statistically significantly better compared to the other algorithm, with p = 0.05 or  $p = 10^{-k}$  where k > 1 is the number following the  $\star$  symbol, with Bonferroni correction of 48.