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Investigating the Impact of Sequential Selection in the (1,2)-CMA-ES on the Noisy BBOB-2010 Testbed

[Black-Box Optimization Benchmarking Workshop]

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ABSTRACT

Sequential selection was introduced for Evolution Strategies (ESs) with the aim of accelerating their convergence—performing the evaluations of the different offspring sequentially and concluding an iteration immediately if one offspring is better than the parent. This paper investigates the impact of the application of sequential selection to the (1,2)-CMA-ES on the BBOB-2010 noisy benchmark testbed. The performance of the (1,2^s)-CMA-ES, where sequential selection is implemented, is compared to the baseline algorithm (1,2)-CMA-ES. Independent restarts for the two algorithms are conducted up to a maximum number of $10^4 D$ function evaluations, where D is the dimension of the search space.

The results show a slight improvement of the (1,2^s)-CMA-ES over the baseline (1,2)-CMA-ES on the sphere function with Cauchy noise and a stronger decline on the sphere function with moderate uniform noise. Overall, the (1,2^s)-CMA-ES seems slightly less reliable and we conclude that for the (1,2)-CMA-ES, sequential selection is no improvement on noisy functions.

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

Evolution Strategies (ESs) are robust stochastic search algorithms for black-box optimization where the objective function to be minimized, f , maps the continuous search space \mathbb{R}^D into \mathbb{R} . ESs are using a population of candidate solutions, created by sampling λ independent random vectors following a multivariate normal distribution. Those random vectors are added to a current solution. In the local search (1, λ)-ES, the best of those λ solutions, i.e., the solution having the smallest objective function value, is selected to become the new current solution.

Sequential selection has been recently introduced for Evolution Strategies with the aim of accelerating their convergence [4]. When sequential selection is applied in a (1, λ)-ES, the evaluations are carried out sequentially and the sequence of evaluations is stopped as soon as an offspring turns out to be better than its parent. The parent for the next iteration is then set to this offspring. In this paper, we evaluate the impact of sequential selection on the (1,2)-Covariance-Matrix-Adaptation Evolution-Strategy (CMA-ES) using the BBOB-2010 noisy testbed. The performance of the (1,2^s)-CMA-ES implementing sequential selection is compared to the performance of the (1,2)-CMA-ES. The algorithms as well as the CPU timing experiments are described in a complementing paper in the same proceedings [1].

2. COMPARING THE (1,2) AND THE (1,2^s)-CMA-ES

Results from experiments comparing the (1,2)-CMA-ES and the (1,2^s)-CMA-ES according to [6] on the benchmark functions given in [5, 7] are presented in Figures 1, 2 and 3 and in Table 1. The **expected running time (ERT)**, used in the figures and table, depends on a given target function value, $f_t = f_{\text{opt}} + \Delta f_t$, 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 [6, 8]. **Statistical significance** is tested with the rank-sum test for a given target Δf_t (10^{-8} in Figure 1) using, for each trial, either the number of needed function evaluations to reach Δf_t (inverted and multiplied by -1), or, if the target was not reached, the best Δf -value achieved, measured only up to the smallest number of overall function evaluations for any unsuccessful trial under consideration.

Overall, we can say that both the (1,2)-CMA-ES and the (1,2^s)-CMA-ES are not very successful when dealing with noise; 23 out of the 30 functions are not solved, i.e., both algorithms show a success probability of zero to reach a target precision of 10⁻⁸. Moreover, the sequentialism of the (1,2^s)-CMA-ES only slightly improves over the (1,2)-CMA-ES on the sphere with Cauchy noise (f_{109} , this is the only statistically significant improvement). At the same time, the (1,2^s)-CMA-ES is much worse than (1,2)-CMA-ES on f_{102} (by a factor of 5, statistically significant) and on f_{130} (factor of 3, not significant) while showing a somewhat smaller success probability in both cases.

Worth to mention is the fact that the (1,2)-CMA-ES performs on par with the overall best algorithm of the BBOB-2009 benchmarking on the Gallagher function with Cauchy noise, f_{130} .

3. CONCLUSIONS

The idea behind the sequential selection scheme introduced in [4] is to finish the iteration as soon as an offspring is evaluated which is better than the current solution and thereby save some of the λ function evaluations per iteration in a (1, λ)-ES. Here, we compared the (1,2^s)-CMA-ES with the corresponding baseline (1,2)-CMA-ES on the noisy BBOB-2010 testbed.

The experiments show that the (1,2)-CMA-ES, despite its small population size, can solve 7 of the functions and performs on the Gallagher function with Cauchy noise (f_{130}) on par with the best algorithm from BBOB-2009. The usage of sequential selection in the (1,2)-CMA-ES is rather detrimental than beneficial here since it seems overall less reliable and delivers only a very moderate speedup in some cases.

Although the experiments suggest that sequential selection has no positive effect, this seems to be true only for the (1,2)-CMA-ES: the (1,4)-CMA-ES with 4 instead of 2 offspring shows significant improvements if the sequential selection is employed on both the noiseless [2] and the noisy BBOB-2010 testbed [3].

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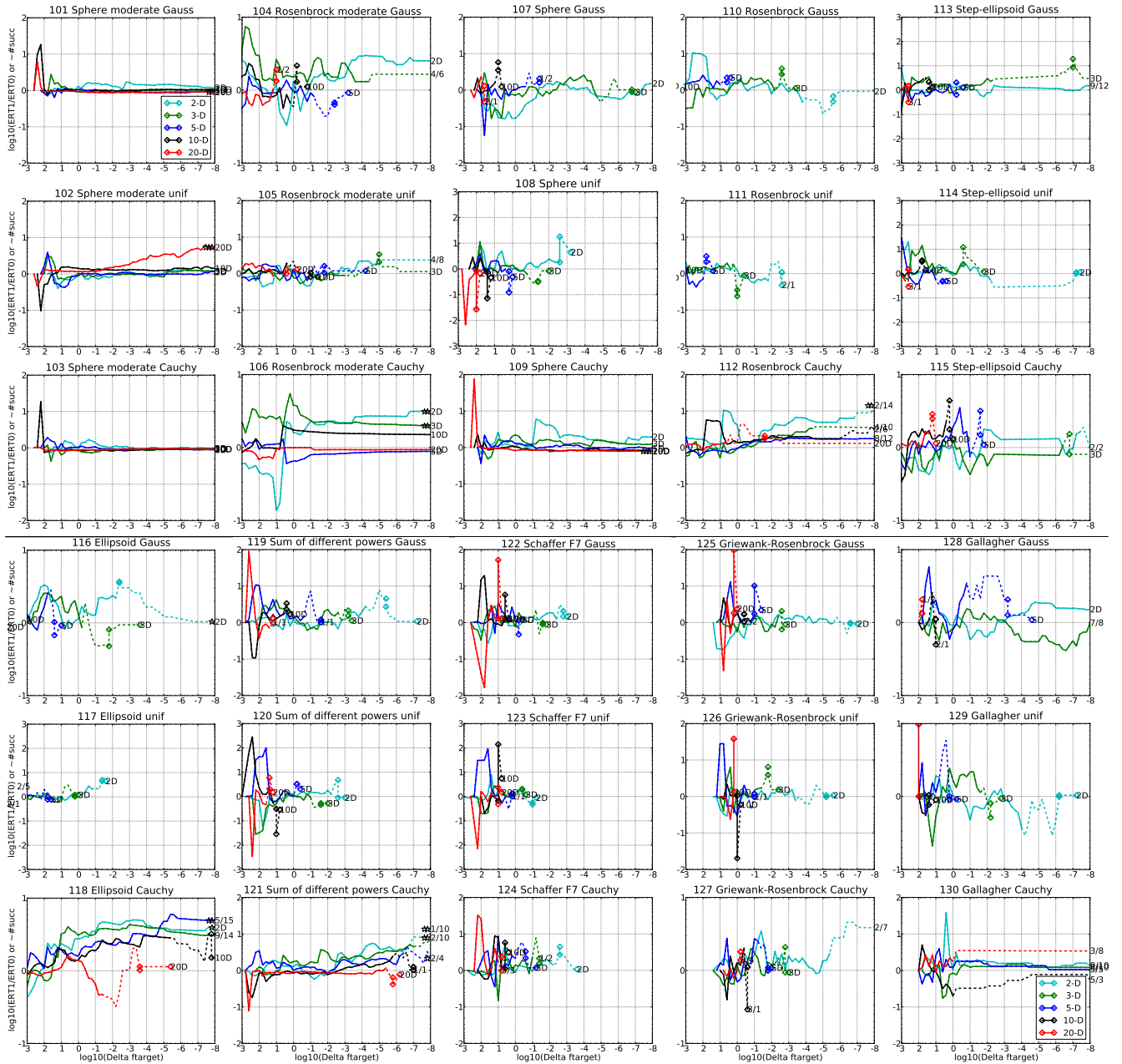


Figure 1: Ratio of the expected running times (ERT) of $(1,2^s)$ -CMA-ES divided by $(1,2)$ -CMA-ES versus $\log_{10}(\Delta f)$ for f_{101} – f_{130} in 2, 3, 5, 10, 20. Ratios $< 10^0$ indicate an advantage of $(1,2^s)$ -CMA-ES, smaller values are always better. The line gets dashed when for any algorithm 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 Δf -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 $(1,2^s)$ -CMA-ES. The line ends when no algorithm reaches Δf anymore. The number of successful trials is given, only if it was in $\{1 \dots 9\}$ for $(1,2^s)$ -CMA-ES (1st number) and non-zero for $(1,2)$ -CMA-ES (2nd number). Results are statistically significant with $p = 0.05$ for one star and $p = 10^{-\#\star}$ otherwise, with Bonferroni correction within each figure.

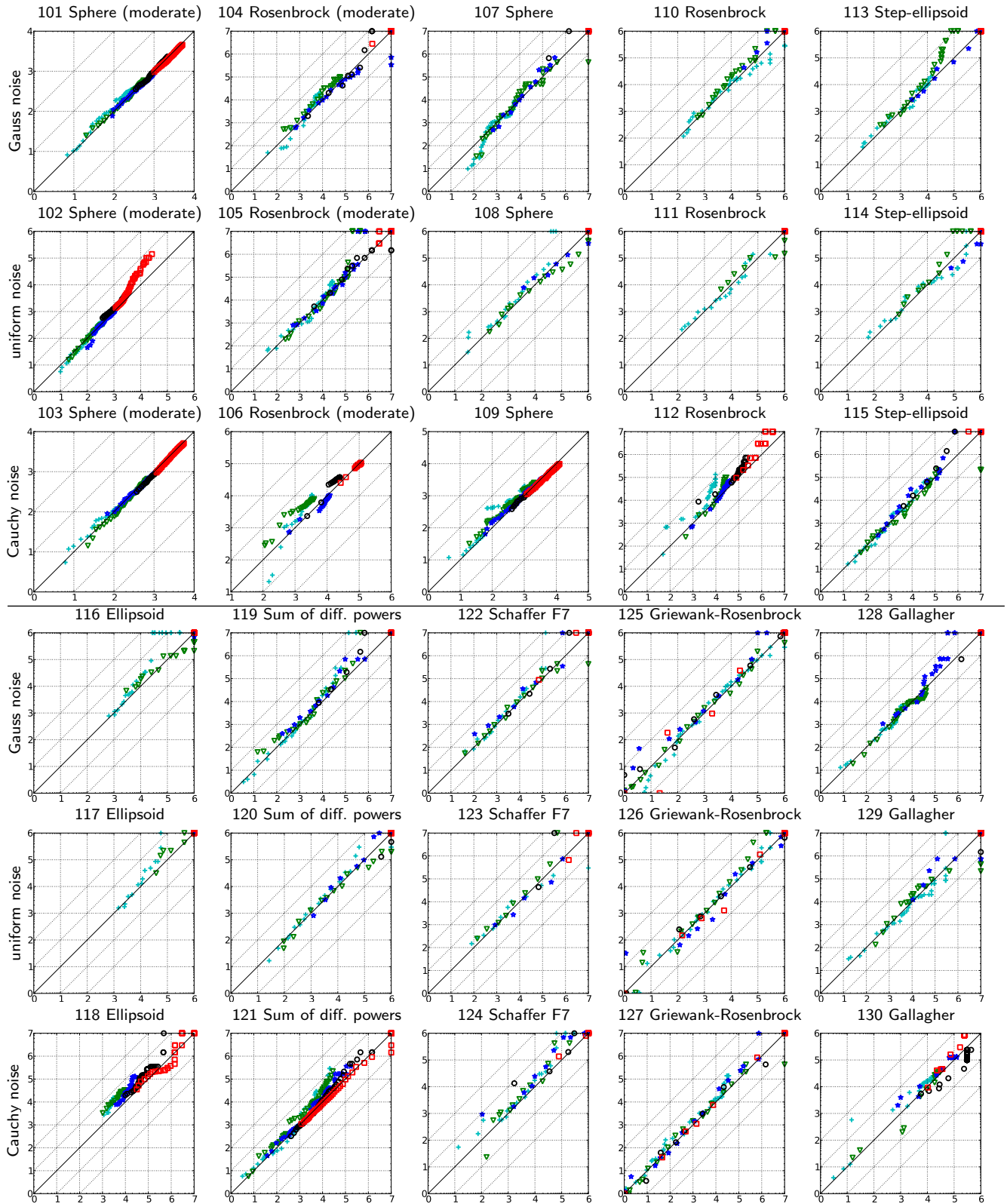


Figure 2: Expected running time (ERT in log10 of number of function evaluations) of $(1,2^s)$ -CMA-ES versus $(1,2)$ -CMA-ES for 46 target values $\Delta f \in [10^{-8}, 10]$ in each dimension for functions f_{101} - f_{130} . Markers on the upper or right edge indicate that the target value was never reached by $(1,2^s)$ -CMA-ES or $(1,2)$ -CMA-ES respectively. Markers represent dimension: 2:+, 3:∇, 5:*, 10:○, 20:□.

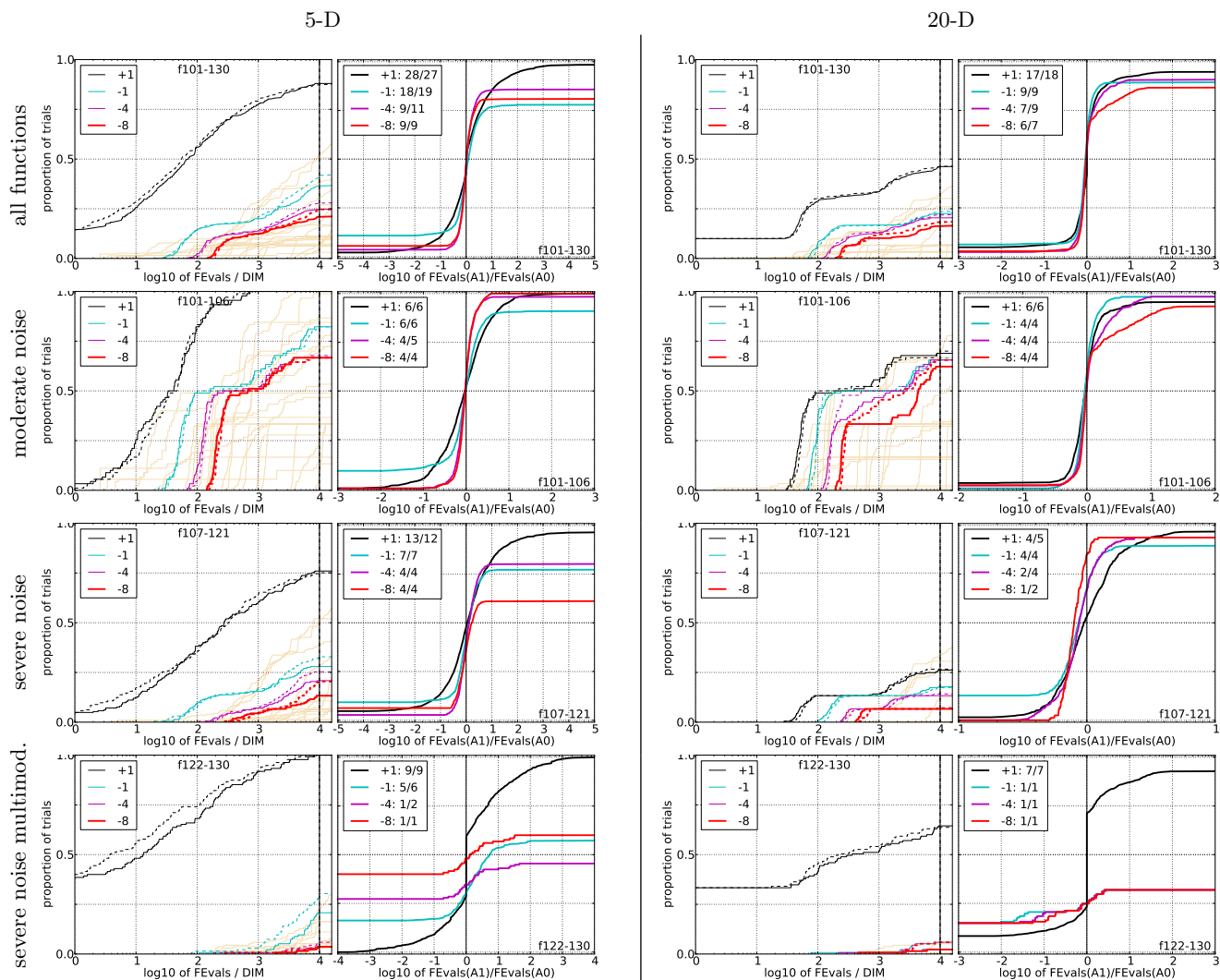


Figure 3: Empirical cumulative distributions (ECDF) of run lengths and speed-up ratios in 5-D (left) and 20-D (right). Left sub-columns: ECDF of the number of necessary function evaluations divided by dimension D (FEvals/D) to reach a target value $f_{\text{opt}} + \Delta f$ with $\Delta f = 10^k$, where $k \in \{1, -1, -4, -8\}$ is given by the first value in the legend, for $(1,2^s)$ -CMA-ES (solid) and $(1,2)$ -CMA-ES (dashed). Light beige lines show the ECDF of FEvals for target value $\Delta f = 10^{-8}$ of all algorithms benchmarked during BBOB-2009. Right sub-columns: ECDF of FEval ratios of $(1,2^s)$ -CMA-ES divided by $(1,2)$ -CMA-ES, 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 ($(1,2^s)$ -CMA-ES first).

5-D

20-D

Δf	1e+11e+0	1e-1	1e-3	1e-5	1e-7	#succ
f101	11	37	44	62	69	75
(1,2)-CMA-ES	8.3	4.4	6.3	8.511	13	15/15
(1,2 ^S)-CMA-ES	7	4.7	6.7	7.6	9.7	12
f102	11	35	50	72	86	99
(1,2)-CMA-ES	9.2	5.8	6.2	7.7	9.7	11
(1,2 ^S)-CMA-ES	4.1	5.2	6.4	8	9.3	10
f103	11	28	30	31	35	120
(1,2)-CMA-ES	6.2	6.7	9	18	25	10
(1,2 ^S)-CMA-ES	8.2	7	9.6	16	22	9.2
f104	170	770	1300	1800	2000	2300
(1,2)-CMA-ES	3.9	13	54	∞	∞	∞
(1,2 ^S)-CMA-ES	3.5	13	50	410	∞	∞
f105	170	1400	5200	1.0e4	1.1e4	1.5e4
(1,2)-CMA-ES	3.1	7.8	19	70	∞	∞
(1,2 ^S)-CMA-ES	4.9	10	19	∞	∞	∞
f106	86	530	1100	2700	2900	3100
(1,2)-CMA-ES	7.5	13	8.6	4.1	3.9	3.8
(1,2 ^S)-CMA-ES	8.4	8.5	6.8	3.4	3.4	3.4
f107	40	230	450	940	1400	1900
(1,2)-CMA-ES	17	43	330	∞	∞	∞
(1,2 ^S)-CMA-ES	12	44	450	∞	∞	∞
f108	87	5100	1.4e4	3.1e4	5.9e4	8.1e4
(1,2)-CMA-ES	43	∞	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	90	69	∞	∞	∞	∞
f109	11	57	220	570	870	950
(1,2)-CMA-ES	5.5	2.8	1.8	1.9	2.5	3.4
(1,2 ^S)-CMA-ES	5.8	3.5	2	2.2	2.4	3.4
f110	950	3.4e4	1.2e5	5.9e5	6.1e5	6.1e5
(1,2)-CMA-ES	32	∞	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	46	∞	∞	∞	∞	∞
f111	6900	6.1e5	8.8e6	2.3e7	3.1e7	3.1e7
(1,2)-CMA-ES	∞	∞	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	∞	∞	∞	∞	∞	∞
f112	110	1700	3400	4500	5100	5600
(1,2)-CMA-ES	8	9.3	7	7.8	7.4	7.1
(1,2 ^S)-CMA-ES	6.4	8.6	11	14	13	12
f113	130	1900	8100	2.4e4	2.4e4	2.4e4
(1,2)-CMA-ES	20	51	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	21	37	∞	∞	∞	∞
f114	770	1.5e4	6.4e4	3.8e4	8.5e4	8.5e4
(1,2)-CMA-ES	100	∞	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	56	∞	∞	∞	∞	∞
f115	64	490	1800	2600	2600	3000
(1,2)-CMA-ES	5.3	5.7	66	∞	∞	∞
(1,2 ^S)-CMA-ES	4.7	11	50	∞	∞	∞
f116	5700	1.4e4	2.2e4	2.7e4	3.2e4	3.2e4
(1,2)-CMA-ES	∞	∞	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	130	∞	∞	∞	∞	∞
f117	2.7e4	7.6e4	1.1e5	1.4e5	1.7e5	1.9e5
(1,2)-CMA-ES	∞	∞	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	∞	∞	∞	∞	∞	∞
f118	430	1200	1600	2000	2400	2900
(1,2)-CMA-ES	9.2	6.5	6.4	7.8	8.2	8.8
(1,2 ^S)-CMA-ES	18	10	16	19	39	44
f119	12	660	1100	1.0e4	3.5e4	5.0e4
(1,2)-CMA-ES	15	7.8	86	∞	∞	∞
(1,2 ^S)-CMA-ES	34	10	630	∞	∞	∞
f120	16	2900	1.9e4	7.2e4	3.3e5	5.5e5
(1,2)-CMA-ES	77	33	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	51	34	∞	∞	∞	∞
f121	8.6	110	270	1600	3900	6200
(1,2)-CMA-ES	4.5	2.9	1.9	2.9	4.5	9
(1,2 ^S)-CMA-ES	5.3	2.9	2.2	5.7	9.4	27
f122	10	1700	9200	3.0e4	4.5e4	1.1e5
(1,2)-CMA-ES	11	30	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	38	40	∞	∞	∞	∞
f123	11	1.6e4	8.2e4	4.3e5	5.6e5	2.2e6
(1,2)-CMA-ES	75	∞	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	87	∞	∞	∞	∞	∞
f124	9.7	200	1000	2.0e4	4.5e4	9.5e4
(1,2)-CMA-ES	11	130	700	∞	∞	∞
(1,2 ^S)-CMA-ES	96	280	∞	∞	∞	∞
f125	1	1	1	2.4e5	2.4e5	2.5e5
(1,2)-CMA-ES	1	120	5.9e4	∞	∞	∞
(1,2 ^S)-CMA-ES	1	250	1.0e5	∞	∞	∞
f126	1	1	1	∞	∞	∞
(1,2)-CMA-ES	1.12e0	37.4e5	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	32	580	7.2e5	∞	∞	∞
f127	1	1	1	3.4e5	3.9e5	4.0e5
(1,2)-CMA-ES	1	85	1.4e4	∞	∞	∞
(1,2 ^S)-CMA-ES	1.3	60	3.8e4	∞	∞	∞
f128	110	4200	7800	1.2e4	1.7e4	2.1e4
(1,2)-CMA-ES	4.8	5.9	9.6	29	∞	∞
(1,2 ^S)-CMA-ES	9.7	4.8	21	60	∞	∞
f129	64	1.1e4	5.9e4	2.8e5	5.1e5	5.8e5
(1,2)-CMA-ES	170	∞	∞	∞	∞	∞
(1,2 ^S)-CMA-ES	190	70	∞	∞	∞	∞
f130	55	810	3000	3.3e4	4.3e4	3.5e4
(1,2)-CMA-ES	14	48	23	2.9	2.8	3.6
(1,2 ^S)-CMA-ES	37	58	41	3.8	3.8	3.8

Table 1: ERT in number of function evaluations divided by the best ERT measured during BBOB-2009 (given in the respective first row) for the algorithms (1,2)-CMA-ES and (1,2^S)-CMA-ES for different Δf values for functions f_{101} - f_{130} . 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 $f_{\text{opt}} + 10^{-8}$. 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 60.