Adaptive Generation-Based Evolution Control for Gaussian Process Surrogate Models

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Errata

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This updated version incorporates the following changes:

Abstract: Added credits to the $s^\ast$ACM-ES algorithm.

Section 1: Added references and clarified the motivation.

Abstract: The interest in accelerating black-box optimizers has resulted in several surrogate model-assisted versions of the Covariance Matrix Adaptation Evolution Strategy, a state-of-the-art continuous black-box optimizer. The version called Surrogate CMA-ES uses Gaussian processes or random forests surrogate models with a generation-based evolution control. This paper presents an adaptive improvement for S-CMA-ES based on a general procedure introduced with the $s^\ast$ACM-ES algorithm, in which the number of generations using the surrogate model before retraining is adjusted depending on the performance of the last instance of the surrogate. Three algorithms that differ in the measure of the surrogate model’s performance are evaluated on the COCO/BBOB framework. The results show a minor improvement on S-CMA-ES with constant model lifelengths, especially when larger lifelengths are considered.

1 Introduction

The problem of optimization of real-valued functions without a known mathematical expression, arising in many engineering tasks, is referred to as continuous black-box optimization. Evolutionary strategies, a class of randomized population-based algorithms inspired by natural evolution, are a popular choice for continuous black-box optimization. Especially the Covariance Matrix Adaptation Evolution Strategy (CMA-ES) \cite{Hansen:2016} is considered the state-of-the-art continuous black-box optimizer of the several past decades. Since values of a black-box function can only be obtained empirically and at considerable costs in practice, the number of function evaluations needed to obtain a desired function value is a key criterion for evaluating black-box optimizers.

The technique of surrogate modelling aims at saving function evaluations by building a surrogate model of the fitness and using that for a portion of function evaluations conducted in the course of the evolutionary search. Several surrogate model-assisted versions of the CMA-ES have been developed (see \cite{Garnyk:2015} for a recent comparison of some of the most notable algorithms). Surrogate CMA-ES (S-CMA-ES) \cite{Bajer:2018} utilizes random forests- or Gaussian processes-based surrogate models, which possess an inherent capability to quantify uncertainty of the prediction.

In order to control surrogate model’s error, S-CMA-ES uses the surrogate model for a given number of generations $g_m$ before a new instance of the model is trained on a population evaluated with the fitness, which is a strategy called generation-based evolution control \cite{Hansen:2016}. In \cite{Bajer:2018}, two values, in particular $g_m \in \{1,5\}$, have been benchmarked on the COCO/BBOB framework. In many cases, the higher value of $g_m$ outperformed the lower one in earlier phases of the optimization, but the reverse order was observed towards later phases of the optimization.

The $s^\ast$ACM-ES algorithm \cite{Holeňa:2016} introduced an adaptive evolution control adjusting surrogate hyperparameters and lifelength, i.e., the number of model-evaluated generations, as a function of previous model’s error.

In this paper, we use the procedure for adjusting $g_m$ from $s^\ast$ACM-ES in connection with three different surrogate model error measures. The three S-CMA-ES versions are compared on the COCO/BBOB framework. We restrict our attention to S-CMA-ES with Gaussian pro-
cesses, since they outperformed random forest-based surrogates [2].

The remainder of this paper is organized as follows. Section 2 outlines basic concepts of S-CMA-ES. The adaptive version is described in Section 3. Experimental setup is given in Section 4. Experimental results are reported in Section 6. Section 7 concludes the paper.

2 Surrogate CMA-ES

The CMA-ES operates on a population of \( \lambda \) candidate solutions sampled from a multivariate normal distribution:

\[
x_k \sim \mathcal{N}(\mathbf{m}, \sigma^2 \mathbf{C}) \quad k = 1, \ldots, \lambda,
\]

where \( \mathcal{N} \) is the normal distribution function; \( \mathbf{m} \) and \( \mathbf{C} \) are the mean and the covariance matrix of the estimated search distribution, respectively; and \( \sigma \) is the overall search step size. The candidate solutions are ranked according to their fitness values:

\[
y_k = f(x_k) \quad k = 1, \ldots, \lambda.
\]

Upon a (weighted) selection of \( \mu < \lambda \) highest ranked points, the mean and the covariance matrix of the multivariate normal distribution are adapted according to a procedure that takes as input, among other variables, a cumulation of the past search steps [5]. The S-CMA-ES modifies the CMA-ES by replacing its sampling (1) and fitness-evaluation (2) steps with a procedure depicted in Algorithm 1.

Depending on the generation number \( g \), the procedure evaluates all candidate solutions either with the real fitness or with the model. In each case, the sampling of the estimated multivariate normal distribution is unchanged (step 1).

If the population is original-fitness-evaluated (step 3), the new evaluations are saved in an archive of known solutions (step 4). Afterwards, a new model is trained on a set of points within the Mahalanobis distance \( r \) from the current CMA-ES distribution \( \mathcal{N}(\mathbf{m}, \sigma \mathbf{C}) \) (step 5).

In model-evaluated generations, the fitness values of the whole population of candidate solutions are estimated by the model (step 9).

2.1 Gaussian Processes

A Gaussian process (GP) is a collection of random variables \( \{f(x)\}_{x \in \mathbb{D}} \), such that any finite subcollection \( f = \{f(x_1), \ldots, f(x_N)\} \) has an \( N \)-dimensional normal distribution. A Gaussian process is defined by a mean function \( \mu(x) \) (often assumed to be zero) and a covariance function \( k(x, x'; \theta) \), where \( \theta \) is a vector of parameters of \( k \), hence hyperparameters of the Gaussian process. Given a set of training data \( X = \{x_1, \ldots, x_N\} \), the covariance matrix of a GP prior is \( \mathbf{K}_N + \sigma^2_n \mathbf{I}_N \), where \( \mathbf{K}_N \) is an \( N \times N \) matrix given by \( \mathbf{K}_{ij} = k(x_i, x_j; \theta) \) for all \( i, j = 1, \ldots, N \); \( \sigma^2_n \) is the variance of an additive, i. i. d. noise and \( \mathbf{I}_N \) is a \( N \times N \) identity matrix. Given a new point \( x_0 \notin X \), Gaussian process regression is derived by conditioning the joint normal distribution of \( \{f(x_1), \ldots, f(x_N), f(x_0)\} \) on the prior, which yields a univariate Gaussian (see [13] for more details). The hyperparameters \( \theta \) of a GP regression model are estimated using the maximum likelihood estimation method.

3 Adaptive Evolution Control for Surrogate CMA-ES

The generation-based evolution strategy optimizes the fitness function and the surrogate model thereof in certain proportion. On problem areas that can be approximated well, a surrogate-assisted optimization might benefit from frequent utilization of the model, while on areas that are hard for the surrogate to approximate, frequent utilization of the model might degenerate the performance due to the model’s inaccuracy.

Algorithm 1 Surrogate part of S-CMA-ES

**Input:** \( g \) (generation)

- \( g_m \) (number of model-evaluated generations)
- \( \sigma, \lambda, \mathbf{m}, \mathbf{C} \) (CMA-ES internal variables)
- \( r \) (maximal distance between \( \mathbf{m} \) and a training point)
- \( n_{\text{eq}} \) (minimal number of points for training)
- \( n_{\text{max}} \) (maximal number of points for training)
- \( \mathcal{A} \) (archive), \( f_{\mathcal{A}} \) (model), \( f \) (fitness)

1. \( x_k \leftarrow f(x_k) \quad k = 1, \ldots, \lambda \) \{fitness evaluation\}
2. \( \mathcal{A} \leftarrow \mathcal{A} \cup \{(x_k, y_k)\}_{k=1}^\lambda \)
3. \( (\mathbf{X}_\mathcal{A}, \mathbf{y}_\mathcal{A}) \leftarrow \text{choose } n_{\text{tr}} \text{ training points within the Mahalanobis distance } r \text{ from } \mathcal{A}, \text{ assuring that } n_{\text{eq}} \leq n_{\text{tr}} \leq n_{\text{max}} \)
4. \( f_{\mathcal{A}} \leftarrow \text{train_model}(\mathbf{X}_\mathcal{A}, \mathbf{y}_\mathcal{A}) \)
5. \( y_k \leftarrow f_{\mathcal{A}}(x_k) \) \{model evaluation\}
6. \( f_{\mathcal{A}} \leftarrow \text{train_model}(\mathbf{X}_\mathcal{A}, \mathbf{y}_\mathcal{A}) \)

**Output:** \( f_{\mathcal{A}}, \mathcal{A}, (y_k)_{k=1}^\lambda \)
consecutive generations $g_m, g_m \in [0, g_{\text{max}}]$, for which the surrogate $f_{\text{ surrogate}}$ will be used (Algorithm 3).

We investigate three approaches for expressing surrogate model error. As the CMA-ES depends primarily on the ranking of candidate solutions, the first two approaches, Kendall correlation coefficient and Rank difference are based on ranking. The third one, previously proposed in [12], uses Kullback-Leibler divergence a.k.a. information gain to measure a difference between a multivariate normal distribution estimated from the fitness values $y$ and a multivariate normal distribution estimated for the predicted values $\hat{y}$.

Algorithm 2 Model error estimation

**Input:** error_type (one of "Kendall", "Rank-Difference", "Kullback-Leibler")

1. $g$ (CMA-ES generation number)
2. $x^g(1), \ldots, x^g(N)$ (a newly sampled population)
3. $y, \hat{y}$ (fitness values and model predictions in generation $g$)
4. $c_{\text{cma}} = \{c_1, c_2, \sigma_1, \sigma_2\}$ (CMA-ES constants)
5. $v_{\text{cma}}(y, \hat{y})$ (CMA-ES variables at generation $g$)
6. $\epsilon_{\text{max}}$ (maximal error so far)

**Method:**

1. if error_type = "Kendall" then
   2. $\tau \leftarrow$ Kendall rank correlation coefficient between $y$ and $\hat{y}$
   3. $\varepsilon \leftarrow \frac{1}{2}(1 - \tau)$
   4. else if error_type = "Rank-Difference" then
      5. $\varepsilon \leftarrow \varepsilon_{\text{RD}}(y, \hat{y})$
   6. else if error_type = "Kullback-Leibler" then
      7. $\left(\mu^{(g-1)}, \Sigma^{(g-1)}\right) \leftarrow$ cma_update($x^g(1), \ldots, x^g(N), y, c_{\text{cma}}, v_{\text{cma}}$)
      8. $\left(\mu^{(g)}, \Sigma^{(g)}\right) \leftarrow$ cma_update($x^g(1), \ldots, x^g(N), y, c_{\text{cma}}, v_{\text{cma}}$)
      9. $\varepsilon \leftarrow D_{KL}(\mathcal{N}(\mu^{(g)}, \Sigma^{(g)}), \mathcal{N}(\mu^{(g-1)}, \Sigma^{(g-1)}))$
   10. if $\varepsilon > \epsilon_{\text{max}}$ then
       11. $\epsilon_{\text{max}} \leftarrow \varepsilon$
   12. end if
   13. $\varepsilon \leftarrow \epsilon_{\text{max}}$ (normalize in proportion to the historical maximum)
14. end if

**Output:** $\varepsilon \in [0, 1]$

Kendall rank correlation coefficient Kendall rank correlation coefficient $\tau$ measures similarity between two different orderings of the same set. Let $y = (y_1, \ldots, y_N)$ and $\hat{y} = (\hat{y}_1, \ldots, \hat{y}_N)$ be the sequences of the fitness values and the predicted values of a population $x_1, \ldots, x_N$, respectively. A pair of indices $(i, j)$, such that $i \neq j$, is said to be concordant, if both $y_i < y_j$ and $\hat{y}_i < \hat{y}_j$, or if both $y_i > y_j$ and $\hat{y}_i > \hat{y}_j$. A discordant pair $(i, j), i \neq j, i, j \in \{1, \ldots, \lambda\}$ is one fulfilling that both $y_i < y_j$ and $\hat{y}_i > \hat{y}_j$ or both $y_i > y_j$ and $\hat{y}_i < \hat{y}_j$. Let $n_c$ and $n_d$ denote the number of concordant and discordant pairs of indices from $\{1, \ldots, \lambda\}$, respectively. The Kendall correlation coefficient $\tau$ between vectors $y$ and $\hat{y}$ is defined as:

$$\tau = \frac{2\lambda}{\lambda(\lambda - 1)}(n_c - n_d).$$

In the corresponding branch of Algorithm 2, the value $\tau$ is decreasingly scaled into interval $[0, 1]$.

Ranking difference error The ranking difference error is a normalized version of a measure used in [10]. Given $r_1(i)$ the rank of the $i$-th element of $\hat{y}$ and $r_2(i)$ the rank of the $i$-th element of $y$, the ranking difference error is the sum of element-wise differences between $r_1$ and $r_2$ taking into account only the $\mu$ best-ranked points from $\hat{y}$:

$$\varepsilon_{\text{RD}}(\hat{y}, y) = \frac{1}{\mu} \sum_{i=1}^{\mu} |r_1(i) - r_2(i)|$$

where $S_\lambda$ is the group of all permutations of set $\{1, \ldots, \lambda\}$.

Kullback-Leibler divergence Kullback-Leibler divergence from a continuous random variable $Q$ with probability density function $q$ to a continuous random variable $P$ with probability density function $p$ is defined as:

$$D_{KL}(P||Q) = \int_{-\infty}^{\infty} p(x) \log \frac{p(x)}{q(x)} dx.$$

For two multivariate normal distributions $\mathcal{N}(\mu_1, \Sigma_1)$ and $\mathcal{N}(\mu_2, \Sigma_2)$ with the same dimension $k$, the Kullback-Leibler divergence from $\mathcal{N}_2$ to $\mathcal{N}_1$ is:

$$D_{KL}(\mathcal{N}_1||\mathcal{N}_2) = \frac{1}{2} \left[ \text{tr}(\Sigma_2^{-1} \Sigma_1) + \ln \left( \frac{|\Sigma_2|}{|\Sigma_1|} \right) + (\mu_2 - \mu_1)^T \Sigma_2^{-1} (\mu_2 - \mu_1) - k \right].$$

The algorithm of model error estimation (Algorithm 2) in generation $g$ computes Kullback-Leibler divergence from a CMA-estimated multivariate normal distribution $\mathcal{N}(\mu^{(g)}, \Sigma^{(g)})$ w.r.t. fitness values $y$ to a CMA-estimated multivariate normal distribution $\mathcal{N}(\mu^{(g)}, \Sigma^{(g)})$ w.r.t. predicted values $\hat{y}$. Procedure cma_update in steps 7 and 8 refers to one iteration of the CMA-ES from the point when a new population has been sampled. The result is normalized by the historical maximum (step 13).

Adjusting the number of model generations The model of dependence of the number of consecutive model generations $g_m$ on the model error (Algorithm 3) is almost identical to the approach used in [11]. The history of surrogate model errors $\varepsilon$ is exponentially smoothed with a rate $r_a$ (step 1). The error is truncated at a threshold $\varepsilon_T$ so that
error measures is evaluated on the noiseless testbed of The proposed adaptive generation-based evolution control achieved in the regions of low and high error values. The sigmoid function defined to be slightly less sensitive near $T$ and $\gamma$. Both functions are defined on $[0, 1]$. To contrast to $[11]$, we consider two different transfer functions resulting $g_m = g_m^{\text{max}}$ for all values $\varepsilon \geq \varepsilon_T$ (step 3). In contrast to $[11]$, we consider two different transfer functions $T_1, T_2 : [0, 1] \rightarrow [0, 1]$ (plotted in Figure 1) that scale the error into the admissible interval $[0, g_m^{\text{max}}]$.

$$T_1(x) = x$$

$$T_2(x; k) = \frac{(x - \frac{1}{2}) (1 + \frac{1}{k}) + \frac{1}{2}, k > 0.} {\left| 2 (x - \frac{1}{2}) \right| + \frac{1}{2}}$$

Both functions are defined on $[0, 1]$, moreover, $T_i(0) = 0$ and $T_i(1) = 1$ for $i = 1, 2$. Transfer function $T_2$ is a simple sigmoid function defined to be slightly less sensitive near the edges than in the middle. More control can thus be achieved in the regions of low and high error values. The parameter $k$ determines the steepness of the sigmoid curve.

4 Experimental Setup

The proposed adaptive generation-based evolution control for the S-CMA-ES with three different surrogate model error measures is evaluated on the noiseless testbed of the COCO/BBOB (Comparing Continuous Optimizers / Black-Box Optimization Benchmarking) framework $[7,8]$ and compared with the S-CMA-ES and CMA-ES.

Each function is defined everywhere on $\mathbb{R}^D$ and has its optimum in $[-5.5]^D$ for all dimensionalities $D \geq 2$. For every function and every dimensionality, 15 trials of the optimizer are run on independent instances, which differ in linear transformations of the $x$-space or shifts of the $f$-space. In our experiments, instances recommended for BBOB 2015 workshop, i.e., $\{1, \ldots, 5, 41, \ldots, 50\}$, were used. Each trial is terminated when the $\text{f}_\text{opt}$ is reached within a small tolerance $\Delta f_i = 10^{-8}$ or when a given budget of function evaluations, 250D in our case, is used up. Experiments were run for dimensionalities 2, 3, 5, 10 and 20. The algorithms’ settings are summarized in the following subsections.

4.1 CMA-ES

The CMA-ES results in BBOB format were downloaded from the BBOB 2010 workshop archive $[1]$. The CMA-ES used in those experiments was in version 3.40.beta and utilized a restart strategy (known as IPOP-CMA-ES), where the population size is increased by factor IncPopSize after $\lambda$ generations. The default parameter values employed in the CMA-ES are $\lambda = 4 + [3 \log D]$, $\mu = [\frac{1}{2}]$, $\sigma_{\text{start}} = \frac{\gamma}{\lambda}$, IncPopSize $= 2$.

4.2 S-CMA-ES

The S-CMA-ES was tested with two numbers of model-evaluated generations, $g_m = 1$ (further denoted as “GP-1”) and $g_m = 5$ (“GP-5”). All other S-CMA-ES settings were left as described in $[2]$. In particular, the Mahalanobis distance was $r = 8$, the starting values $\{\theta, \lambda\}$ of the Matérn covariance function $k^{\text{GP-5}}_{\text{Matérn}}$ were $(0.5, 2)$ and the starting value of the GP noise parameter $\sigma_n^2$ was 0.01. If not mentioned otherwise, the corresponding settings of adaptive versions of the S-CMA-ES are as just stated.

In order to find the most promising settings for each considered surrogate error measure, a full factorial experiment was conducted on one half of the noiseless testbed, namely on functions $f_i$ for $i \in \{2, 3, 6, 8, 12, 13, 15, 17, 18, 21, 23, 24\}$. The discretization
of continuous parameters \((\gamma, \varepsilon_T, \theta_{\text{max}}, r_u)\) is reported in Table 1. All possible combinations of the parameters were ranked on the 12 selected functions according to the lowest achieved \(\Delta f_{\text{med}}\) (see Section 6) for different numbers of function evaluations \(\#\text{FEs}/D = 25, 50, 125, 250\). The best settings were chosen according to the highest sum of 1-st rank counts. Ties were resolved according to the lowest sum of ranks. All of the best settings included maximum model-evaluated generations \(\theta_{\text{max}} = 5\). The remaining of the winning values are summarized in the following paragraphs.

**Kendall correlation coefficient (ADA-Kendall)** Transfer function \(\gamma = T_2\), error threshold \(\varepsilon_T = 0.5\) and update rate \(r_u = 0.2\).

**Ranking difference error (ADA-RD)** The same, except transfer function was \(\gamma = T_1\).

**Kullback-Leibler divergence (ADA-KL)** Transfer function \(\gamma = T_2\), error threshold \(\varepsilon_T = 0.9\) and update rate \(r_u = 0.5\).

## 5 CPU Timing

Table 2: The time in seconds per function evaluation for the Adaptive S-CMA-ES.

| Algorithm       | 2D   | 3D   | 5D   | 10D  | 20D  |
|-----------------|------|------|------|------|------|
| ADA-KL          | 0.38 | 0.26 | 0.34 | 0.69 | 3.36 |
| ADA-Kendall     | 0.47 | 0.45 | 0.61 | 1.29 | 6.27 |
| ADA-RD          | 0.57 | 0.60 | 0.71 | 1.63 | 7.90 |

In order to assess computational costs other than the number of function evaluations, we calculate CPU timing per function evaluation for each algorithm and each dimensionality. Each experiment was divided into jobs by dimensionality, functions and instances. All jobs were run in a single thread on the Czech national grid MetaCentrum. The average time per function evaluation for each algorithm and each tested dimensionality is summarized in Table 2.

## 6 Results

We test the difference in algorithms’ convergence for significance on the whole noiseless tested with the non-parametric Friedman test [3]. The algorithms are ranked on each BBOB function with respect to medians of log-scaled minimal distance \(\Delta f\) from the function optimum, denoted as \(\Delta f_{\text{med}}\), at a fixed budget of function evaluations.

To account for different optimization scenarios, the test is conducted separately for all considered dimensionalities of the input space and two function evaluation budgets, a higher and a lower one. Let \(\#\text{FE}_t\) be the smallest number of function evaluations at which at least one algorithm reached the target, i.e., satisfied \(\Delta f_{\text{med}} < \Delta f_t\), or \(\#\text{FE}_t = 250D\) if the target has not been reached. We set the higher budget for the tests to \(\#\text{FE}_t\) and the lower budget to \(\#\text{FE}_3\).

Mean ranks from the Friedman test are given in Table 3. The critical value for the Friedman test is 2.29. The mean ranks differ significantly for all tested scenarios except for both tested numbers of function evaluations in 2D and the higher tested number of function evaluations in 3D. Starting from 5D upwards, the lowest mean rank is achieved either by ADA-Kendall or ADA-RD at both tested \#FEs.

In order to show pairwise differences, we perform a pairwise \(N \times N\) comparison of the algorithms’ average ranks by the post-hoc Friedman test with the Bergmann-Hommel correction of the family-wise error [4] in cases when the null hypothesis of equal algorithms’ performance was rejected. To better illustrate differences, we also count the number of benchmark functions at which one algorithm achieved a higher rank than the other. The pairwise score and the statistical significance of the pairwise mean rank differences are reported in Table 4. In the post-hoc test, ADA-Kendall significantly outperforms both the CMA-ES and GP-5 in 10D and 20D. It also significantly outperforms GP-1 in 10D at the higher tested \#FEs.

For illustration, the average control frequency given by the ratio of the number of total original-fitness-evaluated generations to the number of total model-evaluated generations within one trial, for data from 15 trials on \(f_8\) (Rosenbrock’s function) in 20D is given in Figure 2. The algorithm ADA-KL led to generally lower control frequencies than its competitors, which might explain its slightly inferior performance. Similar results were observed for the remaining functions and dimensionalities.

The cases when ADA-Kendall and ADA-RD are able to switch between more exploitation-oriented and more
Table 3: Mean ranks of the CMA-ES, the S-CMA-ES and all A-S-CMA-ES versions over the BBOB and the Iman-Davenport variant of the Friedman test for the 10 considered combinations of dimensionalities and evaluation budgets. The lowest value is highlighted in bold. Statistically significant results at the significance level $\alpha = 0.05$ are marked by an asterisk.

| Dim | 2D  | 3D  | 5D  | 10D  | 20D  |
|-----|-----|-----|-----|------|------|
| #FE/\#FE* | \(1/3\) | 1 | \(1/3\) | 1 | \(1/3\) | 1 |
| CMA-ES | 4.04 | 4.25 | 4.25 | 3.96 | 4.38 | 3.58 | 4.67 | 3.83 | 4.58 | 4.42 |
| GP-1 | 3.38 | 3.94 | 4.21 | 3.62 | 3.92 | 4.02 | 3.69 | 3.92 | 3.54 | 3.27 |
| GP-5 | 3.54 | 3.12 | \(\textbf{2.83}\) | 4.08 | 3.81 | 4.35 | 4.25 | 4.42 | 4.23 | 4.52 |
| ADA-KL | 3.23 | \(\textbf{2.85}\) | 3.29 | 3.44 | 3.69 | 3.73 | 3.60 | 4.04 | 3.15 | 3.65 |
| ADA-Ken | 3.98 | 3.46 | 3.25 | \(\textbf{2.90}\) | 2.90 | 2.96 | \(\textbf{2.27}\) | \(\textbf{2.40}\) | \(\textbf{2.33}\) | \(\textbf{2.23}\) |
| ADA-RD | \(\textbf{2.83}\) | 3.38 | 3.17 | 3.00 | \(\textbf{2.31}\) | \(\textbf{2.35}\) | 2.52 | 2.40 | 3.17 | 2.92 |
| \(F_F\) | 1.48 | 1.89 | 2.52 | 1.67 | 4.47 | 4.13 | 7.82 | 6.50 | 5.35 | 6.62 |

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Table 4: A pairwise comparison of the algorithms in 2D, 3D, 5D, 10D and 20D over the BBOB for 2 different evaluation budgets. The comparison is based on medians over runs on 15 instances for each of all the 24 functions. The number of wins of \(i\)-th algorithm against \(j\)-th algorithm over all benchmark functions is given in \(i\)-th row and \(j\)-th column. The asterisk marks the row algorithm achieving a significantly lower value of the objective function than the column algorithm according to the Friedman post-hoc test with the Bergmann-Hommel correction at family-wise significance level \(\alpha = 0.05\).

|          | 2D            | 3D            | 5D            | 10D           | 20D           |
|----------|---------------|---------------|---------------|---------------|---------------|
|          | \(\#FE_{\text{/}}\#FE\) | \(\#FE_{\text{/}}\#FE\) | \(\#FE_{\text{/}}\#FE\) | \(\#FE_{\text{/}}\#FE\) | \(\#FE_{\text{/}}\#FE\) |
| CMA-ES   | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) |
| GP-1     | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) |
| GP-5     | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) |
| ADA-KL   | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) |
| ADA-Ken  | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) |
| ADA-RD   | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) | \(\frac{1}{3}\) |
Figure 3: Bootstrapped empirical cumulative distribution of the number of objective function evaluations divided by dimension (FEvals/DIM) for all functions and subgroups in 20-D. The targets are chosen from $10^{-8}$ such that the best algorithm from BBOB 2009 just not reached them within a given budget of $k \times$ DIM, with 31 different values of $k$ chosen equidistant in logscale within the interval $\{0.5, \ldots, 50\}$. The “best 2009” line corresponds to the best aRT observed during BBOB 2009 for each selected target.
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