

## A Radial Space Division Based Many-Objective Optimization Evolutionary Algorithm

Cheng He

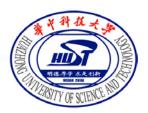
School of Automation,

Huazhong University of Science and Technology,

Wuhan 430074, P. R. China

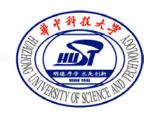
chenghehust@gmail.com





## **Outline**

- Many-Objective Optimization
- Radial Projection
- The Proposed AREA
- Experimental Results
- Conclusion

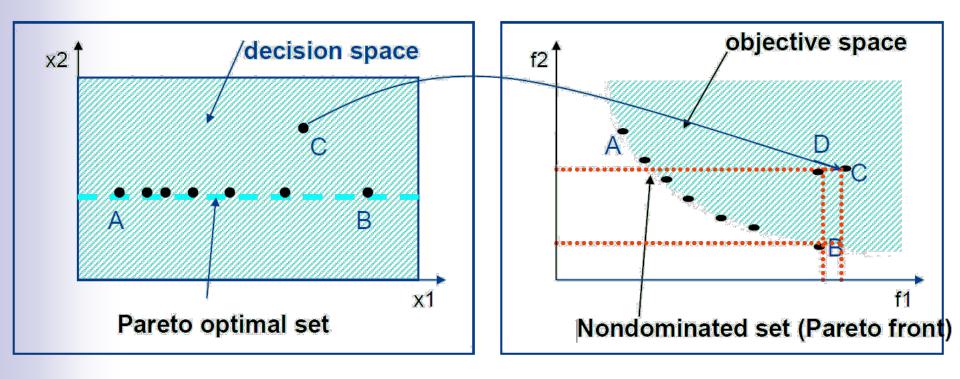


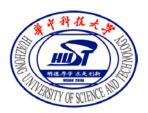
■ Formulation

Minimize 
$$F(x) = (f_1(x), f_2(x), ..., f_m(x))$$
  
subject to  $\mathbf{x} \in X$ .

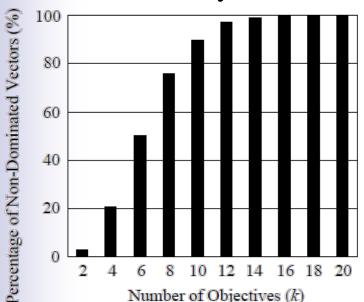
**PS:** Pareto optimal set

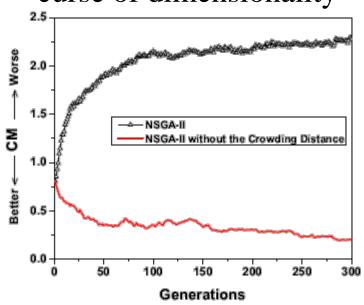
**PF:** Pareto optimal front





- Difficulties for solving MaOPs
  - > The loss of selection pressure--- unable to distinguish non-dominated solutions
  - Diversity maintenance--- "curse of dimensionality"





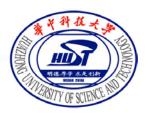
Evolutionary trajectories of the convergence metric (CM) for a run of the original NSGA-II and the modified NSGA-II without the density estimation

Fig. 1. Average percentage of non-dominated vectors among 200 vectors that procedure on the 10-objective DTLZ2. Is in the procedure of the procedure on the 10-objective DTLZ2. Is in the procedure of the procedure on the 10-objective DTLZ2. Is in the procedure of the 10-objective DTLZ2. It is in the 10-objective D

Li M, Yang S, Liu X. Shift-based density estimation for Pareto-based algorithms in many-objective optimization. IEEE Transactions on Evolutionary Computation, 2014, 18(3): 348-365.



- Existing Many-Objective Optimization Algorithms
  - Pareto-based MaOEAs
    - With modified dominance relationship, e.g., fuzzy dominance,  $\epsilon$  —dominance, and preference rank order.
    - With additional convergence-related criterion, e.g., the concept of "knee point" in KnEA and the "grid-dominance" in GrEA.
  - Reference-based MaOEAs
    - Decomposition-based MaOEAs, e.g., MOEA/D, MOEA/D-DU, and RVEA.
    - II. Preference based MaOEAs, PICEAg and NSGA-III.
  - Indicator-based MaOEAs
    - > HypE, IBEA, and MOMBI-II
  - Others like Two\_Arc2 and MOEA-DVA



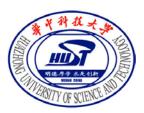
- Existing Diversity Maintenance Strategies
  - > Crowding degree estimation based on the distances to neighboring solutions, e.g., crowding distance computation in NSGA-II and weighted distance computation in KnEA.
  - > Region division based strategies, e.g, the region-based approach in PESAII and the grid division in GrEA.
  - > Reference information based strategies, e.g., reference points in NSGA-III and reference vectors in RVEA.

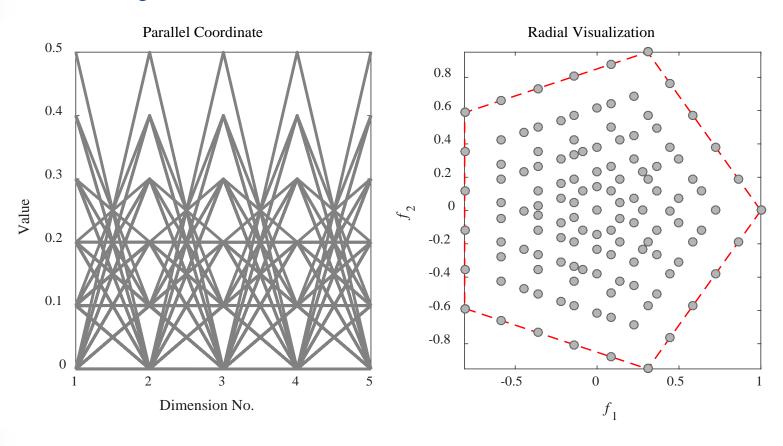


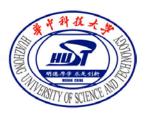


## **Outline**

- Many-Objective Optimization
- Radial Projection
- The Proposed AREA
- Experimental Results
- Conclusion







#### Distribution Reflection

Suppose  $X_1, X_2 \in \Omega^m$  are two points in the *m*-dimensional space, and their coordinates in the radial place are  $Y_1$  and  $Y_2$ , respectively.

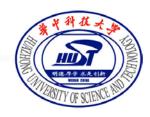
$$E_m = || X_1 - X_2 ||, E_2 = || Y_1 - Y_2 ||$$

$$E_{2} = \| (X_{1}W_{1}(X_{1}I)^{-1}, X_{1}W_{2}(X_{1}I)^{-1}) - (X_{2}W_{1}(X_{2}I)^{-1}, X_{2}W_{2}(X_{2}I)^{-1}) \|$$

$$= \| (((X_{1}I)^{-1}X_{1} - (X_{2}I)^{-1}X_{2})W_{1}, ((X_{1}I)^{-1}X_{1} - (X_{2}I)^{-1}X_{2})W_{2}) \|.$$

Let 
$$L = (X_1 I)^{-1} X_1 - (X_2 I)^{-1} X_2 = (l_1, l_2, ..., l_m)$$
, then

$$\begin{split} E_2 = & || (LW_1, LW_2) || = \sqrt{(LW_1, LW_2)((LW_1)^T, (LW_2)^T)^T} \\ &= \sqrt{LW_1W_1^TL^T + LW_2W_2^TL^T} \\ &= \sqrt{L(W_1W_1^T + W_2W_2^T)L^T} \,. \end{split}$$



Assume  $R = W_1 W_1^T + W_2 W_2^T$ , then

$$R = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{im-1} & a_{1m} \\ & & \cdots & & \\ a_{i1} & \cdots & a_{ij} & \cdots & a_{im} \\ & & \cdots & & \\ a_{m1} & a_{m2} & \cdots & a_{mm-1} & a_{mm} \end{bmatrix},$$

where  $a_{ij} = \cos(\theta_i)\cos(\theta_j) + \sin(\theta_i)\sin(\theta_i) = \cos(\theta_i - \theta_j)$ .

Hence,

$$\begin{split} E_2 &= \sqrt{LRL^T} = \sqrt{\sum_{j=1}^m l_j \left(\sum_{i=1}^m l_i \cos(\theta_i - \theta_j)\right)} \\ &= \sqrt{\sum_{j=1}^m l_j^2 + \sum_{i \neq j}^{i,j \in [1,m]} l_i l_j \cos(\theta_i - \theta_j)}. \end{split}$$

"Part I"

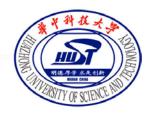
$$\sum_{i=1}^{m} l_{j}^{2} = (X_{1}I)^{-2} X_{1} X_{1}^{T} - (X_{1}I)^{-1} (X_{2}I)^{-1} X_{1} X_{2}^{T} - (X_{1}I)^{-1} (X_{2}I)^{-1} X_{2} X_{1}^{T} + (X_{2}I)^{-2} X_{2} X_{2}^{T}$$

is linearly approximate to

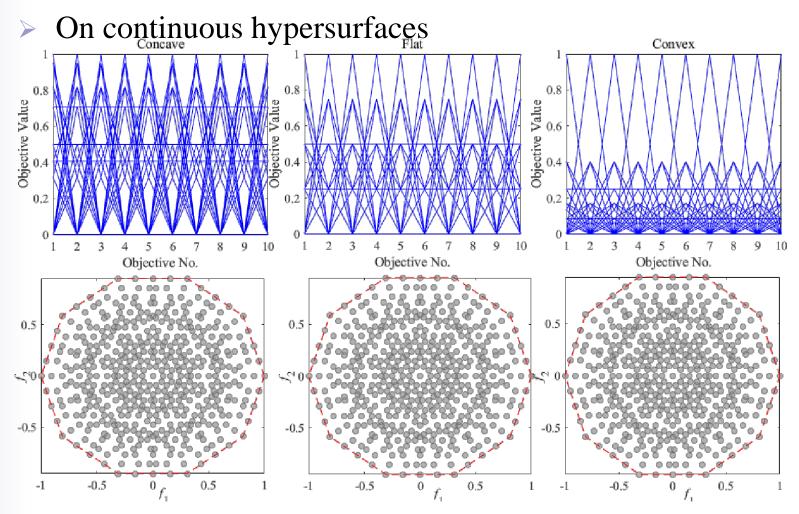
$$E_{m} = X_{1}X_{1}^{T} - X_{1}X_{2}^{T} - X_{2}X_{1}^{T} + X_{2}X_{2}^{T}.$$

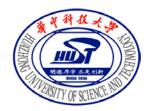
"Part II" effects less on  $E_2$  than "Part I" as  $\cos(\theta_i - \theta_j) < 1$ .

$$E_2 = \sqrt{\sum_{j=1}^{m} l_j^2 + \sum_{i \neq j}^{i,j \in [1,m]} l_i l_j \cos(\theta_i - \theta_j)}$$
Part II

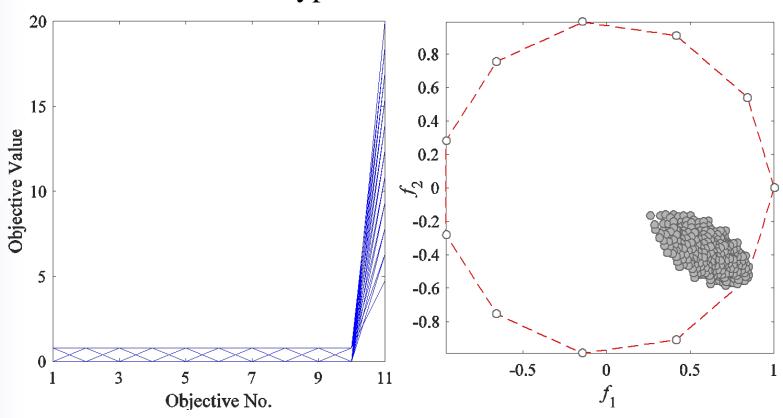


## Analysis

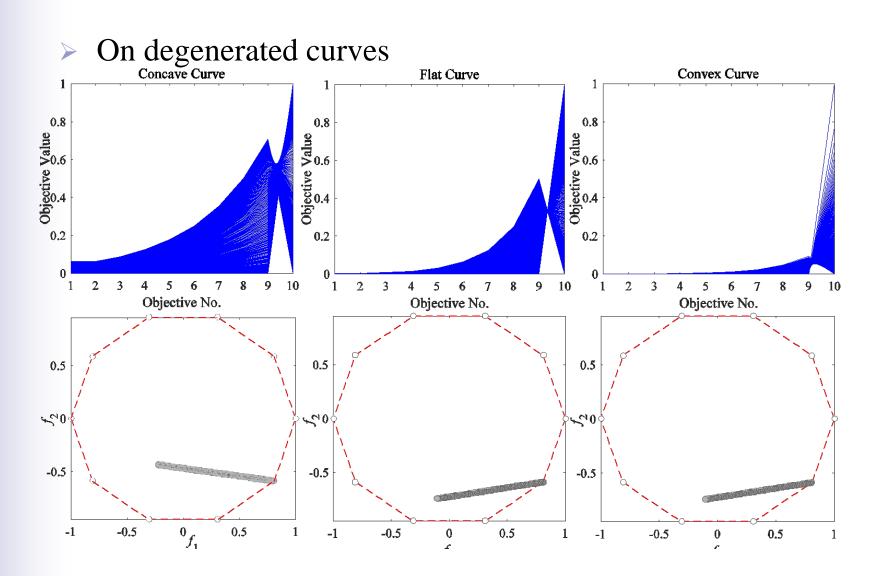




On discontinuous hypersurface





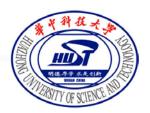




#### Conclusion

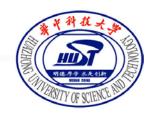
- The relationship of the crowding degree information between the original space and the radial space (diversity information remains)
- > The missing of the curvature information of the Pareto front (convergence degree is lost)





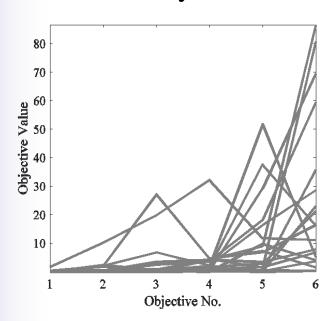
## **Outline**

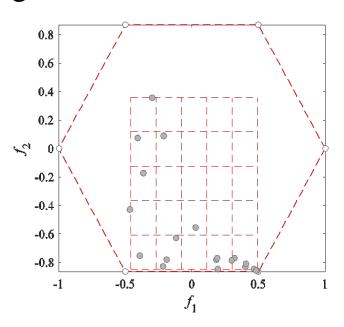
- Many-Objective Optimization
- Radial Projection
- The Proposed AREA
- Experimental Results
- Conclusion



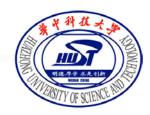
#### General Idea

- Adopt a similar framework as NSGA-II
- > Radial space division for diversity enhancement
- ➤ Diversity-first-convergence-second<sup>[1]</sup>





[1] Jiang S, Yang S. A strength Pareto evolutionary algorithm based on reference direction for multi-objective and many-objective optimization. 2016.



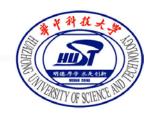
#### General Framework

#### **Algorithm 1** General Framework of AREA

#### Input:

```
N (size of population), r (penalty).
```

- 1:  $P_0 \leftarrow Initialization(N)$
- 2: while termination criterion not fulfilled do
- 3:  $G \leftarrow Radial\_Grid(P_0, N)$ )
- 4:  $P \leftarrow Mating\_Selection(P_0, G)$
- 5:  $P' \leftarrow Variation(P, N)$
- 6:  $P_0 \leftarrow Envionmental\_Selection(P' \cup P, N, r)$
- 7: **end**
- 8: **Return:**  $P_0$



- Mating Selection
  - Crowding degree:

The number of solutions in the same rectangle

$$Crowd(G_s) = |S|.$$

Convergence degree:

The distance to ideal point

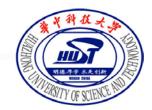
$$Con(F_i) = \left\| \frac{F_i - F_{min}}{F_{max} - F_{min}} \right\|.$$

#### Algorithm 3 Mating\_Selection

20: end

21: **Return:** *H* 

```
Input:
   P (population), G (rectangle labels).
Output:
   H (mating pool population)
 1: Q, H \leftarrow \emptyset
2: Crowd \leftarrow Calculate the crowding degrees of solutions in
    P according to Eq. (4)
 3: Con \leftarrow Calculate the convergence degrees of solutions in
    P according to Eq. (5)
4: while |Q| < |P| do
      randomly select two rectangles a and b from G
      if Crowd(a) < Crowd(b) then
         Q \leftarrow Q \cup \{a\}
7:
      else
     Q \leftarrow Q \cup \{b\}
10:
11: end
12: for i \leftarrow 1 : |P| do
      S \leftarrow Find the solutions in the ith rectangle in Q
      randomly select two solutions w and v from S
      if Con(w) < Con(v) then
    H \leftarrow H \cup \{w\}
         H \leftarrow H \cup \{v\}
19:
      end
```



- Environmental Selection
  - > Extreme solutions
  - Least crowded rectangles
  - > Better fitness

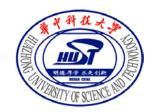
$$Fit(X,Q) = Con(X) \cdot r \cdot m$$
$$-\min || Y(X) - Y(Q) ||$$

#### Algorithm 4 Environmental\_Selection

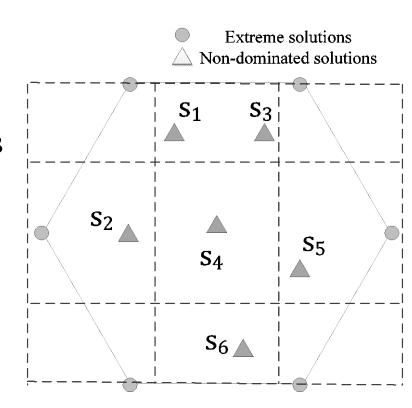
#### Input:

P (population), N (population size), r (penalty).

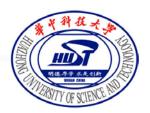
- 1:  $Q \leftarrow \emptyset$
- 2:  $(F_1, F_2, ...) \leftarrow \text{Non-dominated-sort}(P)$
- 3:  $P \leftarrow F_1 \cup F_2 \cup \cdots \cup F_i$  $/*|F_1 \cup \cdots \cup F_{i-1}| < N, |F_1 \cup \cdots \cup F_i| \ge N*/$
- 4:  $[Y,G] \leftarrow Radial\_Grid(P,N)$
- 5:  $C \leftarrow 0$  /\*Initialize the crowding degree\*/
- 6:  $Q \leftarrow$  Select the extreme solutions in P
- 7:  $C_Q \leftarrow 1$  /\*Update the crowding degree of the rectangles with extreme solutions\*/
- 8:  $I \leftarrow \{I_1, \dots, I_j\}$  /\*merge solutions in rectangle j into set  $I_j$  based on  $G^*$ /
- 9: while Q < N do
- 10:  $K \leftarrow \arg \min C / * \text{find the set of solutions in the least crowded rectangles*} /$
- 11:  $Fit(K) \leftarrow \text{Calculate the fitness values of solutions in } K \text{ by Eq. (6)}$
- 12:  $P_q \leftarrow \arg_{q \in K} \min Fit(K)$
- 13:  $Q \leftarrow Q \cup \{P_q\}$
- 14:  $P \leftarrow P \setminus \{P_q\}/\text{*delete the selected solution*/}$
- 15:  $C_q \leftarrow C_q + 1/*$ update the crowding degree of the selected rectangle\*/
- 16: **end**



- Example of Environmental Selection
  - > Select the six extreme solutions
  - ➤ Select solution s<sub>4</sub>
  - ➤ Select solution s<sub>1</sub>
  - > Select solution s<sub>6</sub>







## **Outline**

- Many-Objective Optimization
- Radial Projection
- The Proposed AREA
- Experimental Results
- Conclusion



#### ■ Results on DTLZ1 to DTLZ7

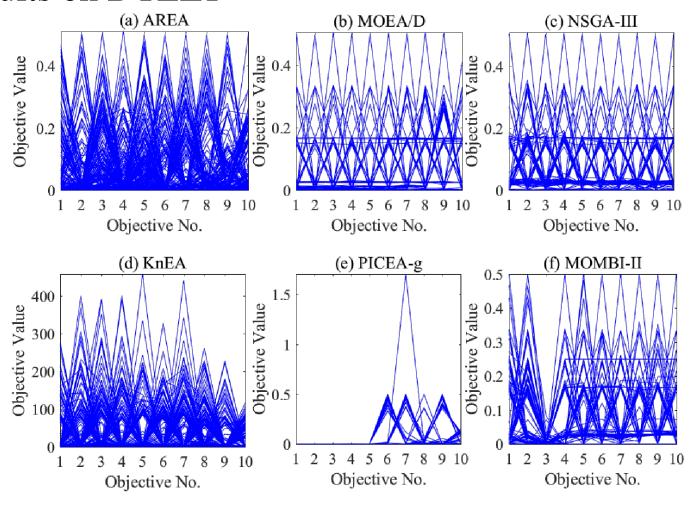
TABLE IV
THE IGD VALUES OBTAINED BY MOEA/D, NSGA-III, KNEA, PICEA-G, MOMBI-II AND AREA ON DTLZ1 TO DTLZ7. THE BEST RESULT IN EACH

Row is Highlighted.

Problem	Obj.	MOEA/D	NSGA-III	KnEA	PICEA-g	MOMBI-II	AREA
	3	2.85e-2(1.00e-4)-	$1.90e-2(1.01e-4)\approx$	4.61e-2(2.16e-2)-	2.32e-1(1.22e-2)-	1.91e-2(9.06e-5)≈	1.95e-2(8.45e-5)
DTLZ1	5	1.14e-1(3.72e-4)-	6.31e-2(2.66e-4)+	1.79e-1(6.76e-2)-	2.95e-1(5.56e-2)-	6.33e-2(3.64e-4)+	7.55e-2(2.47e-3)
	10	1.85e-1(9.40e-3)-	1.29e-1(2.74e-2)≈	6.66e+0(5.07e+0)-	3.49e-1(5.25e-2)-	2.22e-1(3.63e-2)-	1.24e-1(8.82e-2)
	3	6.85e-2(5.26e-4)-	5.02e-2(2.98e-5)+	6.66e-2(3.42e-3)—	1.00e-1(6.14e-3)—	5.12e-2(5.23e-4)+	5.27e-2(2.85e-4)
DTLZ2	5	3.21e-1(7.00e-4)-	1.95e-1(1.92e-4)+	2.15e-1(5.46e-3)+	2.71e-1(6.43e-3)-	2.00e-1(2.13e-3)+	2.33e-1(5.54e-3)
	10	7.26e-1(5.78e-2)-	4.45e-1(4.61e-2)≈	4.04e-1(4.57e-3)+	4.84e-1(4.27e-2)-	4.23e-1(2.84e-3)+	4.64e-1(7.24e-3)
	3	6.96e-2(3.00e-5)-	5.16e-2(1.45e-3)+	1.01e-1(4.03e-2)-	4.37e-1(3.58e-2)—	5.27e-2(2.63e-3)≈	5.33e-2(3.83e-3)
DTLZ3	5	3.21e-1(6.10e-5)-	2.85e-1(2.54e-1)—	4.55e-1(1.07e-1)-	6.50e-1(4.73e-2)-	1.97e-1(1.51e-3)+	2.34e-1(2.28e-1)
	10	7.03e-1(2.95e-2)-	1.59e+0(2.88e+0)-	2.88e+2(7.84e+1)-	9.99e-1(3.16e-2)-	6.46e-1(1.59e-1)-	6.26e-1(2.90e-1)
	3	4.66e-1(3.55e-1)-	9.94e-2(1.51e-1)-	6.53e-2(2.01e-3)-	2.10e-1(2.36e-1)—	1.26e-1(1.79e-1)-	5.30e-2(4.33e-4)
DTLZ4	5	4.91e-1(1.26e-1)-	2.07e-1(5.03e-2)+	2.15e-1(5.10e-3)+	2.99e-1(6.20e-2)-	2.01e-1(2.04e-3)+	2.41e-1(6.20e-3)
	10	8.17e-1(1.36e-1)-	4.30e-1(3.36e-2)≈	4.10e-1(7.44e-3)+	4.64e-1(5.41e-3)-	4.25e-1(7.22e-4)+	4.90e-1(8.68e-3)
	3	1.23e-2(1.87e-5)-	1.12e-2(1.55e-3)—	9.32e-3(2.56e-3)—	3.04e-2(1.59e-2)-	2.02e-2(3.44e-5)-	5.31e-3(3.73e-4)
DTLZ5	5	4.70e-2(4.00e-4)-	1.49e-1(8.39e-2)-	2.44e-1(1.23e-1)-	2.62e-1(2.71e-1)-	2.72e-1(5.45e-3)-	2.34e-2(1.89e-2)
	10	4.26e-2(4.31e-3)+	4.41e-1(1.18e-1)-	3.76e-1(1.25e-1)-	3.24e-1(5.95e-2)-	5.64e-1(1.69e-1)-	7.24e-2(6.14e-2)
	3	1.24e-2(4.04e-5)-	1.22e-2(1.79e-3)—	5.37e-3(5.70e-4)—	4.73e-2(1.62e-2)-	2.02e-2(1.70e-5)-	4.66e-3(1.13e-4)
DTLZ6	5	4.66e-2(2.70e-3)+	2.29e-1(9.92e-2)-	4.20e-1(1.96e-1)-	1.46e-1(5.25e-2)-	3.19e-1(5.30e-2)-	5.64e-2(6.25e-2)
	10	3.17e-2(3.34e-3)+	3.27e+0(1.33e+0)-	2.43e+0(4.69e-1)-	4.92e-1(7.03e-2)-	5.62e-1(1.68e-1)+	7.49e-2(6.68e-1)
	3	2.29e-1(6.33e-3)—	6.85e-2(2.00e-3)—	8.12e-2(6.44e-2)—	3.32e-1(1.87e-1)-	1.58e-1(1.85e-1)-	6.06e-2(1.30e-3)
DTLZ7	5	6.32e-1(8.37e-2)-	3.22e-1(7.98e-3)≈	2.82e-1(3.03e-2)+	1.37e+0(5.19e-1)-	5.10e-1(2.70e-1)-	3.12e-1(2.93e-2)
	10	1.86e+0(7.06e-1)—	$1.59e+0(1.81e-1)\approx$	8.53e-1(8.96e-3)+	5.21e+0(1.07e-1)-	4.42e+0(9.91e-1)-	1.63e+0(2.10e-1)

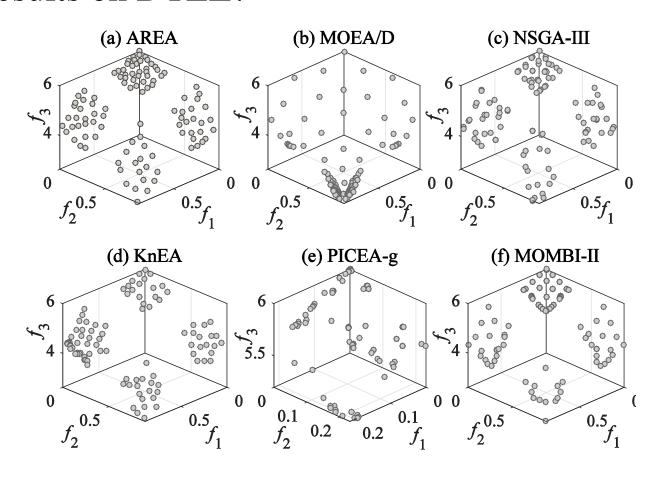


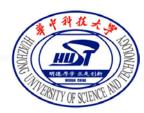
#### Results on DTLZ1





#### Results on DTLZ7





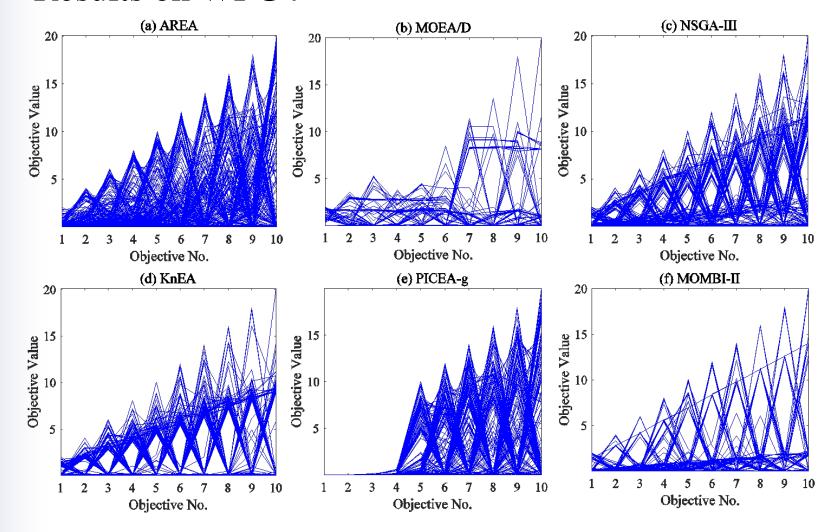
#### ■ Results on WFG1 to WFG9

THE HV VALUES OBTAINED BY MOEA/D, NSGA-III, KNEA, PICEA-G, MOMBI-II, AND AREA ON WFG1 TO WFG9. THE BEST RESULT IN EACH ROW IS HIGHLIGHTED.

Problem	Obj.	MOEA/D	NSGA-III	KnEA	PICEA-g	MOMBI-II	AREA
	3	3.82e+1(1.48e+0)-	4.15e+1(7.71e-1)-	4.35e+1(2.58e-1)-	4.33e+1(6.66e-1)-	4.28e+1(3.15e-1)-	4.41e+1(1.54e-1)
WFG1	5	3.49e+3(1.00e+2)-	3.10e+3(1.58e+2)-	3.51e+3(1.19e+2)-	$3.82e+3(2.85e+0)\approx$	$3.68e+3(1.94e+2)\approx$	3.88e + 3(1.03e + 2)
	10	2.52e+9(4.20e+8)-	3.13e+9(2.27e+8)-	3.64e+9(1.13e+8)-	$3.72e+9(7.90e+4)\approx$	3.71e+9(2.63e+6)≈	3.72e+9(1.66e+6)
	3	4.27e+1(3.41e-1)-	4.37e+1(5.46e-2)≈	4.37e+1(1.22e-1)≈	4.36e+1(1.24e-1)-	4.17e+1(5.66e-1)-	4.37e+1(6.32e-2)
WFG2	5	3.64e+3(3.63e+1)-	$3.80e+3(6.88e+0)\approx$	3.79e+3(6.96e+0)-	3.71e+3(5.93e+1)-	3.81e+3(1.32e+1)+	3.82e+3(5.39e+0)
	10	3.46e+9(2.38e+7)-	3.70e+9(9.58e+6)≈	3.68e+9(3.80e+6)-	$3.70e+9(6.55e+6)\approx$	3.65e+9(5.75e+7)-	3.71e+9(4.65e+6)
	3	3.07e+0(1.57e-1)-	3.36e+0(6.85e-2)-	3.35e+0(5.65e-2)-	3.72e+0(7.12e-2)+	3.72e+0(2.37e-2)+	3.60e+0(4.61e-2)
WFG3	5	1.63e-2(3.57e-2)-	2.60e-1(1.07e-1)-	1.44e-1(7.90e-2)-	1.12e+0(1.18e-1)-	8.99e-4(1.90e-3)—	1.13e+0(1.37e-1)
	10	$0.00e+0(0.00e+0)\approx$	$0.00e+0(0.00e+0)\approx$	$0.00e+0(0.00e+0)\approx$	1.43e-5(1.70e-6)+	6.00e-6(2.33e-6)+	2.06e-7(4.72e-7)
	3	1.74e+1(2.53e-1)-	1.90e+1(9.18e-2)-	1.84e+1(1.28e-1)-	1.87e+1(2.05e-1)-	1.83e+1(2.89e-1)—	1.93e+1(9.94e-2)
WFG4	5	1.83e+3(7.63e+1)-	2.36e+3(1.78e+1)+	2.32e+3(2.19e+1)+	2.41e+3(2.63e+1)+	1.70e+3(3.72e+2)-	2.21e+3(4.34e+1)
	10	8.92e+8(1.29e+8)-	$3.09e+9(3.21e+7)\approx$	3.23e+9(1.63e+7)+	$2.94e+9(2.17e+8)\approx$	2.81e+9(2.03e+8)-	2.96e+9(4.09e+7)
	3	1.68e+1(8.00e-2)-	$1.78e+1(1.13e-1)\approx$	1.69e+1(1.86e-1)-	1.67e+1(1.81e-1)-	1.63e+1(4.19e-1)—	1.76e+1(1.12e-1)
WFG5	5	1.68e+3(7.58e+1)-	2.27e+3(7.23e+0)+	2.20e+3(2.64e+1)+	2.18e+3(2.68e+1)+	1.86e+3(1.41e+2)-	2.06e+3(2.61e+1)
	10	9.05e+8(6.87e+7)-	2.96e+9(1.48e+7)+	3.04e+9(1.08e+7)+	2.97e+9(1.07e+8)+	2.19e+9(5.76e+7)-	2.73e+9(3.13e+7)
	3	1.51e+1(7.61e-1)-	1.66e+1(7.90e-1)-	1.57e+1(5.27e-1)-	1.60e+1(7.17e-1)-	1.59e+1(5.93e-1)—	1.70e+1(6.54e-1)
WFG6	5	1.33e+3(1.38e+2)-	2.12e+3(7.17e+1)+	$2.02e+3(5.87e+1)\approx$	2.11e+3(8.66e+1)+	1.56e+3(4.55e+2)-	1.96e+3(6.90e+1)
	10	4.49e+8(1.09e+8)-	2.85e+9(5.67e+7)+	2.92e+9(5.53e+7)+	2.98e + 9(6.64e + 7) +	2.08e+9(9.78e+7)-	2.66e+9(1.20e+8)
	3	1.56e+1(1.05e+0)-	1.93e+1(9.11e-2)≈	1.89e+1(2.20e-1)-	1.79e+1(3.84e-1)-	1.82e+1(3.76e-1)-	1.96e+1(4.54e-2)
WFG7	5	1.54e+3(9.77e+1)-	2.37e+3(4.57e+1)+	2.43e+3(1.88e+1)+	2.35e+3(2.30e+1)+	$2.12e+3(2.64e+2)\approx$	2.29e+3(3.93e+1)
	10	7.13e+8(9.59e+7)-	$3.13e+9(3.61e+7)\approx$	3.33e+9(1.97e+7)+	3.27e+9(1.18e+8)+	2.69e+9(1.95e+8)-	3.00e+9(6.11e+7)
	3	1.38e+1(2.99e-1)-	$1.49e+1(2.05e-1)\approx$	1.40e+1(2.22e-1)-	1.25e+1(4.43e-1)-	1.42e+1(1.44e-1)—	1.52e+1(1.45e-1)
WFG8	5	1.04e+3(3.26e+2)-	1.84e + 3(1.96e + 1) +	$1.68e+3(3.98e+1)\approx$	$1.75e+3(3.54e+1)\approx$	1.99e+2(2.95e+1)-	1.74e+3(1.80e+1)
	10	6.46e+7(1.03e+8)-	2.51e+9(7.28e+7)≈	2.40e+9(3.33e+8)-	2.72e+9(6.09e+7)+	1.62e+9(1.10e+8)-	2.50e+9(5.12e+7)
	3	1.47e+1(1.76e+0)-	1.76e+1(1.15e+0)-	1.81e+1(2.00e-1)≈	1.74e+1(2.28e-1)-	1.74e+1(2.69e-1)-	1.81e+1(1.29e+0)
WFG9	5	1.32e+3(2.58e+2)-	$2.09e+3(1.19e+2)\approx$	2.26e+3(2.43e+1)+	2.23e+3(3.10e+1)+	4.47e+2(1.88e+2)-	2.02e+3(1.46e+2)
	10	4.72e+8(2.48e+8)-	2.69e+9(1.73e+8)-	2.98e+9(1.33e+8)+	2.87e+9(9.21e+7)+	2.27e+9(1.01e+8)-	2.70e+9(2.55e+7)



#### Results on WFG4

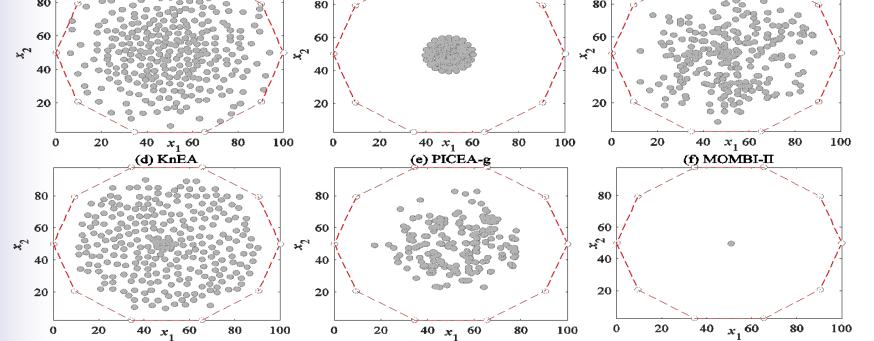




#### Results on ParetoBox Problems

THE IGD VALUES OBTAINED BY MOEA/D, NSGA-III, KNEA, PICEA-G, MOMBI-II AND AREA ON PARETO-BOX PROBLEM. THE BEST RESULT IN EACH ROW IS HIGHLIGHTED.

					· Labora		
Problem	Obj.	MOEA/D	NSGA-III	KnEA	PICEA-g	MOMBI-II	AREA
ParetoBox	3 5 10	3.91e+0(4.85e-3)— 9.53e+0(5.34e-2)— 3.80e+1(5.08e-2)—	3.30e+0(1.16e-1)— 5.80e+0(1.61e-1)— 7.41e+0(8.31e-1)—	2.75e+0(8.80e-2)— 4.19e+0(1.09e-1)— 4.18e+0(5.21e-2)+	3.93e+0(2.20e-1)— 6.54e+0(3.34e-1)— 1.09e+1(7.66e-1)—	3.93e+0(3.11e-2)— 1.25e+1(1.61e-1)— 5.93e+1(1.07e-2)—	2.71e+0(4.84e-2) 4.10e+0(9.53e-2) 4.72e+0(7.99e-2)
(a) AREA (b) MOEA/D (c) NSGA-III  80 60 60 60							





- Impact of the permutation of the projection vectors
- > AREA with fixed projection vectors (AREA)
- AREA with varying projection vectors (AREA\*)
- ➤ AREA with fixed and inverted projection vectors (AREA<sup>T</sup>)

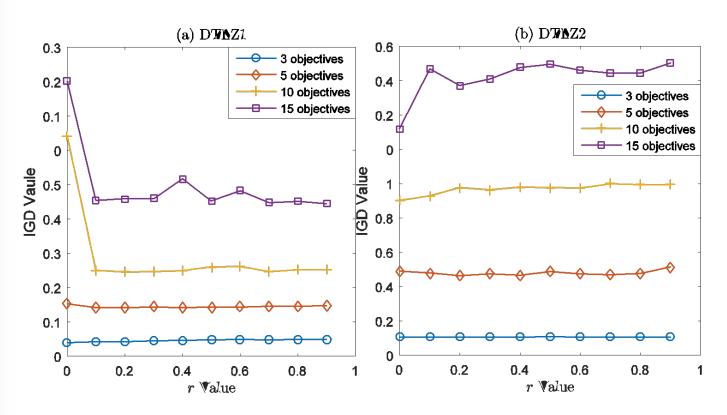
  THE IGD VALUES OBTAINED BY AREA\*, AREA<sup>T</sup> AND AREA ON 21

TEST INSTANCES. THE BEST RESULT IN EACH ROW IS HIGHLIGHTED.

$\begin{array}{c ccccccccccccccccccccccccccccccccccc$					
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Problem	Obj.	AREA*	$AREA^{T^*}$	AREA
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		3	2.01e-2(1.78e-4)-	2.00e-2(7.85e-5)≈	2.00e-2(8.45e-5)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	DTLZ1	5	8.86e-2(4.70e-2)-	8.50e-2(3.86e-2)≈	7.55e-2(2.47e-3)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		10	$3.41e-1(1.77e-1)\approx$	4.08e-1(2.23e-1)≈	3.61e-1(1.66e-1)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		3	5.33e-2(3.47e-4)-	5.28e-2(3.28e-4)≈	5.27e-2(2.85e-4)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	DTLZ2	5	2.38e-1(5.54e-3)-	2.32e-1(5.16e-3)≈	2.33e-1(5.54e-3)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		10	4.55e-1(5.78e-3)+	4.67e-1(8.52e-3)≈	4.64e-1(7.24e-3)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		3	6.37e-3(6.37e-4)-	5.42e-3(5.18e-4)≈	5.31e-3(3.73e-4)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	DTLZ5	5	8.91e-2(3.29e-2)+	1.47e-1(3.13e-2)≈	1.46e-1(3.11e-2)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		10	2.61e-1(9.73e-2)+	4.06e-1(8.83e-2)≈	4.06e-1(9.34e-2)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		3	7.77e-2(6.40e-2)+	7.54e-2(6.45e-2)≈	1.05e-1(1.07e-1)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	DTLZ7	5	3.63e-1(4.69e-2)-	3.29e-1(5.11e-2)≈	3.30e-1(3.80e-2)
WFG1 5 9.69e-1(1.47e-1)— 7.33e-1(7.02e-2) $\approx$ 7.30e-1(5.81e-2) 10 1.57e+0(1.12e-1)— 1.44e+0(6.86e-2) $\approx$ 1.44e+0(8.28e-2) 3 1.09e-1(1.17e-2)— 9.69e-2(7.04e-3) $\approx$ 9.80e-2(9.75e-3) WFG3 5 4.48e-1(4.69e-2)— 3.21e-1(2.89e-2) $\approx$ 3.21e-1(3.08e-2) 10 4.62e-1(1.65e-1) $\approx$ 4.21e-1(4.67e-2) $\approx$ 4.09e-1(4.20e-2) 3 2.16e-1(2.24e-3) $\approx$ 2.15e-1(2.58e-3) $\approx$ 2.15e-1(2.24e-3) WFG4 5 1.29e+0(4.36e-2) $\approx$ 1.29e+0(3.11e-2) $\approx$ 1.28e+0(1.86e-2)		10	1.90e+0(2.87e-1)-	$1.70e+0(2.38e-1)\approx$	1.74e+0(1.82e-1)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		3	1.80e-1(2.58e-2)-	1.60e-1(1.18e-2)-	1.54e-1(1.49e-2)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	WFG1	5	9.69e-1(1.47e-1)-	7.33e-1(7.02e-2)≈	7.30e-1(5.81e-2)
WFG3 5 4.48e-1(4.69e-2)— 3.21e-1(2.89e-2) $\approx$ 3.21e-1(3.08e-2) 10 4.62e-1(1.65e-1) $\approx$ 4.21e-1(4.67e-2) $\approx$ 4.09e-1(4.20e-2) 3 2.16e-1(2.24e-3) $\approx$ 2.15e-1(2.58e-3) $\approx$ 2.15e-1(2.24e-3) WFG4 5 1.29e+0(4.36e-2) $\approx$ 1.29e+0(3.11e-2) $\approx$ 1.28e+0(1.86e-2)		10	1.57e+0(1.12e-1)-	1.44e+0(6.86e-2)≈	1.44e+0(8.28e-2)
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$		3	1.09e-1(1.17e-2)-	9.69e-2(7.04e-3)≈	9.80e-2(9.75e-3)
$3$ 2.16e-1(2.24e-3) $\approx$ 2.15e-1(2.58e-3) $\approx$ 2.15e-1(2.24e-3) WFG4 5 1.29e+0(4.36e-2) $\approx$ 1.29e+0(3.11e-2) $\approx$ 1.28e+0(1.86e-2)	WFG3	5	4.48e-1(4.69e-2)-	3.21e-1(2.89e-2)≈	3.21e-1(3.08e-2)
WFG4 5 $1.29e+0(4.36e-2)\approx 1.29e+0(3.11e-2)\approx 1.28e+0(1.86e-2)$		10	$4.62e-1(1.65e-1)\approx$	4.21e-1(4.67e-2)≈	4.09e-1(4.20e-2)
1120-10(1100-2)		3	$2.16e-1(2.24e-3)\approx$	2.15e-1(2.58e-3)≈	2.15e-1(2.24e-3)
10 $4.34e+0(8.92e-2)\approx$ $4.34e+0(7.35e-2)\approx$ $4.36e+0(8.94e-2)$	WFG4	5	$1.29e+0(4.36e-2)\approx$	1.29e+0(3.11e-2)≈	1.28e+0(1.86e-2)
		10	4.34e+0(8.92e-2)≈	4.34e+0(7.35e-2)≈	4.36e+0(8.94e-2)



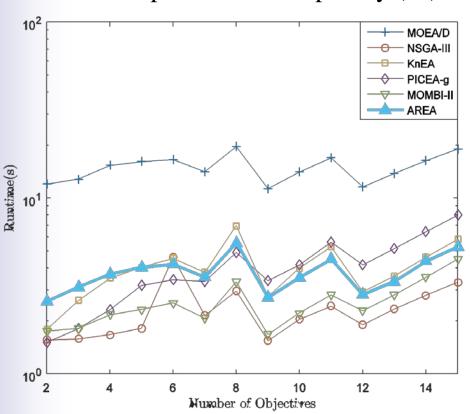
 $\blacksquare$  Sensitivity of the parameter r





#### Runtime Performance

Computational Complexity (O(GMN²))



Obj.	2	3	4	5	6	7	8
$p_1$	99	13	7	5	4	3	3
$p_2$	0	0	0	0	1	2	2
N	10	105	120	126	132	112	156
Obj.	9	10	11	12	13	14	15
							10
$p_1$	2	2	2	2	2	2	2
$p_1$ $p_2$	_						

Settings of population size for the six compared algorithms





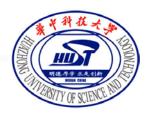
## **Outline**

- Many-Objective Optimization
- Radial Projection
- The Proposed AREA
- Experimental Results
- Conclusion



#### **Conclusion**

- Diversity-first-convergence-second mechanism can be used for solving MaOPs
- The proposed AREA is competitive with other MaOEAs on many-objective optimization
- The proposed AREA is efficiency



# Thank you