
A Meta-Objective Approach for Many-Objective Evolutionary Optimization *Supplementary Material*

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Abstract

This is the supplementary material for A Meta-Objective Approach for Many-Objective Evolutionary Optimization. This supplementary material provides the computational complexity analysis of MeO+MOEA, the runtime of MeO+SPEA2 and MeO+NSGA-II, the Pareto fronts of DTLZ test problems obtained by NSGA-III and MeO^{III}+NSGA-II, the results of hypervolume obtained by MeO^{III}+NSGA-II and seven state-of-the-art algorithms on DTLZ and WFG test problems, and the parameter settings of GrEA and KnEA.

1 Computational Complexity Analysis

When incorporating MeO into an MOEA, the computational consumption of the diversity and convergence components should be considered. For a population with its size of N to solve an optimization problem with M objectives, the complexity of calculating all the diversity components is $O(MN)$ within one generation. When the Pareto rank or the L_p scalarizing method is employed, the complexity of calculating all the convergence components will be $O(MN^2)$ or $O(MN)$, respectively. For the double-rank method, the complexity of seeking the neighbours of all solutions is $O(MN^2)$. The complexity of ranking in terms of the L_p scalarizing function is not more than $O(N^2)$. Adding the complexity of the Pareto rank and the L_p scalarizing methods, the total complexity of the double-rank method is $O(MN^2)$. To sum up, the complexity of MeO is $O(MN^2)$ when the Pareto rank or the double-rank method is employed and $O(MN)$ if the L_p scalarizing method is adopted. The complexity of the environmental selection in most state-of-the-art MOEAs is $O(MN^2)$ (Zhang et al., 2015), which suggests that MeO+MOEA has a similar computational complexity to most state-of-the-art

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MOEAs. e.g. NSGA-II (Deb et al., 2002) and NSGA-III (Deb and Jain, 2013). Therefore, MeO+MOEA is considered computationally competitive.

2 Runtime of MeO+SPEA2 and MeO+NSGA-II

Table 1 lists the mean runtime of each algorithm on DTLZ2 with 4, 6, 8 and 10 objectives. The time consumption for calculating the objective values in DTLZ2 is relatively low, and then the runtimes are mainly contributed by the calculation of the meta-objective. Therefore, the difference of these algorithms can be easily observed. Note that similar results are also obtained on the other test problems.

Table 1: Runtime of different algorithms on DTLZ2 (unit: sec)

M	SPEA2	MeO ^I + SPEA2	NSGA-II	MeO ^I + NSGA-II	MeO ^{II} + NSGA-II	MeO ^{III} + NSGA-II
4	2.186E+2	2.210E+2	1.006E+0	1.779E+0	1.305E+0	2.538E+0
6	3.942E+2	4.015E+2	1.432E+0	2.481E+0	1.831E+0	3.456E+0
8	1.124E+3	1.083E+3	2.276E+0	3.875E+0	2.879E+0	5.339E+0
10	1.125E+4	1.131E+4	7.613E+0	1.315E+1	9.273E+0	1.784E+1

From Table 1, we can see that MeO^{II}+NSGA-II has the minimum time consumption among the three new versions of NSGA-II, followed by MeO^I+NSGA-II and MeO^{III}+NSGA-II. This verifies the computational complexity analyzed in the last section. Furthermore, all versions of NSGA-II distinctly run faster than SPEA2 and its new version.

3 Pareto fronts achieved by NSGA-III and MeO^{III}+NSGA-II on 3-objective DTLZ problems

In this section, we visualize the Pareto fronts in both the original and meta-objective spaces achieved by MeO^{III}+NSGA-II on 3-objective DTLZ problems for a good understanding of its performance. Note that p is set to 2. We also show the Pareto fronts obtained by NSGA-III for comparison. Figures 1 and 2 show the 3D scatter plots of the final solution sets of a single run, where ‘meta’ means those in the meta-objective spaces. This particular run is associated with the result which is the best IGD⁺ value.

It can be seen from Figures 1 and 2 that the solutions obtained by MeO^{III}+NSGA-II are well distributed, and most solutions are well scattered on the plan formed by $f'_1 + f'_2 + f'_3 = 1$ in the meta-objective space. The results of MeO^{III}+NSGA-II appear not as good as those of NSGA-III on 3-objective DTLZ1 to 4, but better on 3-objective DTLZ5 to 7. The reason is that the reference points in NSGA-III are perfect for 3-objective DTLZ1 to 4, while their distributions are inconsistent with the Pareto front shapes of 3-objective DTLZ5 to 7. This observation indicates that MeO^{III}+NSGA-II is a more flexible algorithm which can handle various PF shapes.

Moreover, it is noticed that although MeO^{III}+NSGA-II is generally worse than NSGA-III on low-dimensional DTLZ1 to 4 according to the IGD⁺ results in Table 3 in the main body of the paper, it outperforms NSGA-III on these problems with larger number of objectives, such as 6- and 8-objective DTLZ1, 6- and 10-objective DTLZ2, 8- and 10-objective DTLZ3, and 6-, 8- and 10-objective DTLZ4. To further investigate the behaviors of these algorithms, we show the obtained solutions on 4-, 6-, 8-, and 10-objective DTLZ2 by parallel coordinates in Figure 3.

From Figure 3, we can see that the solutions from MeO^{III}+NSGA-II are more diverse than those from NSGA-III as the number of objective increases. The reason is that

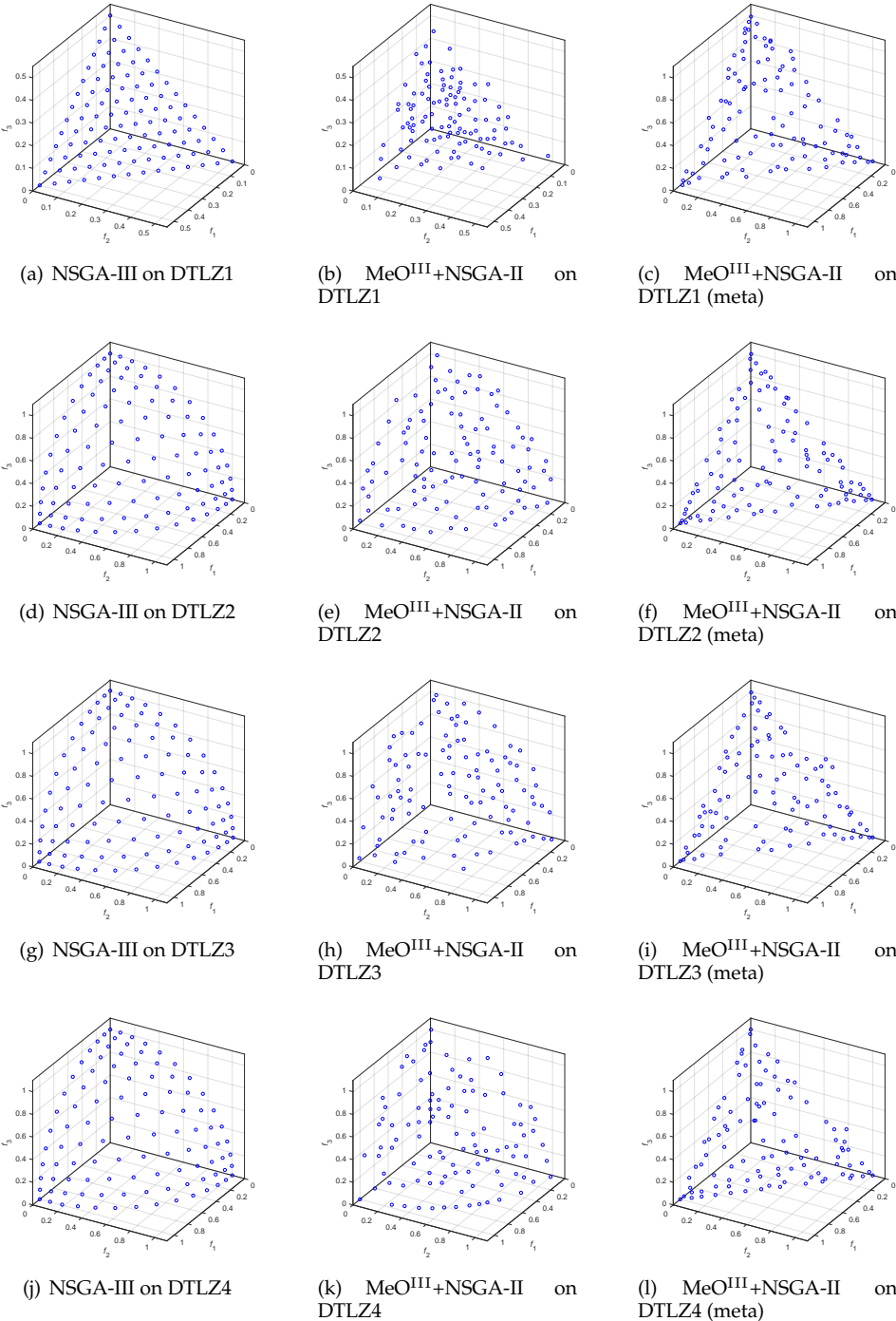


Figure 1: The Pareto fronts achieved by NSGA-III and MeO^{III}+NSGA-II with $p = 2$ on 3-objective DTLZ1 to 4 problems.

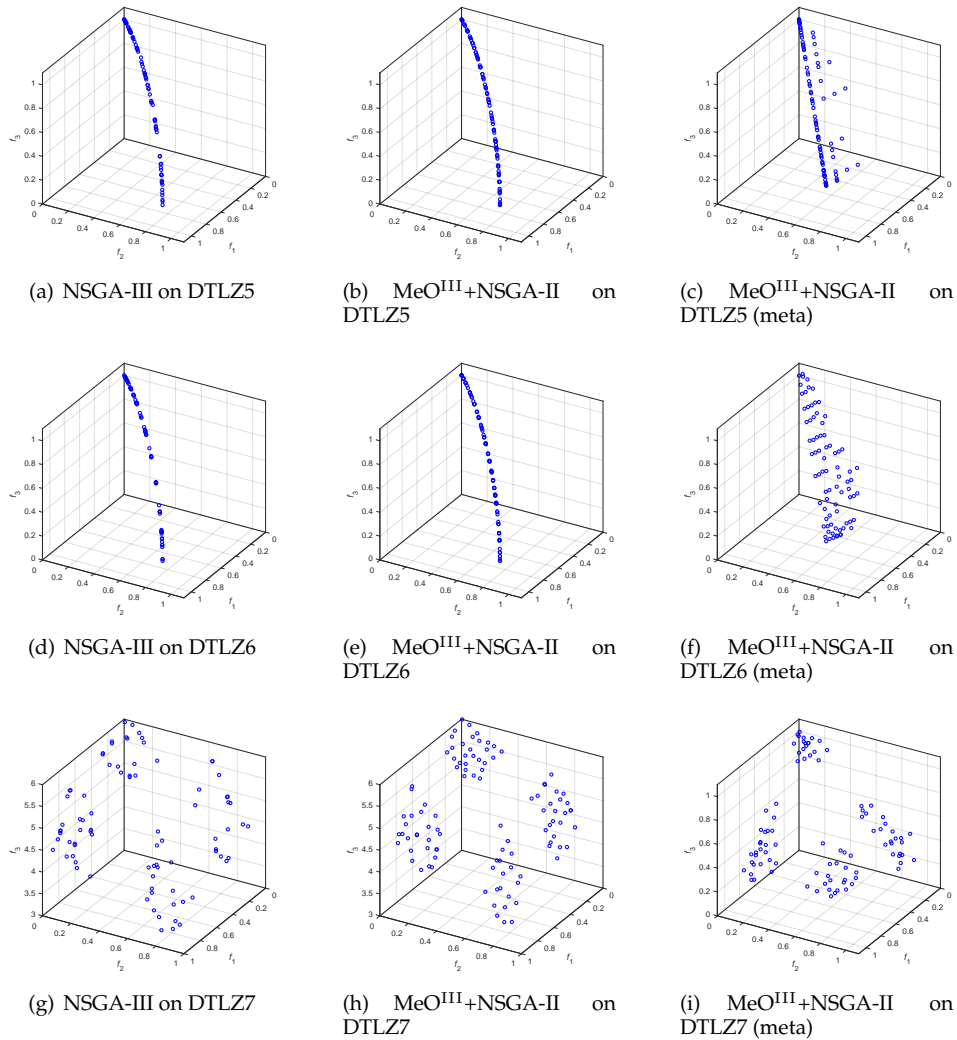
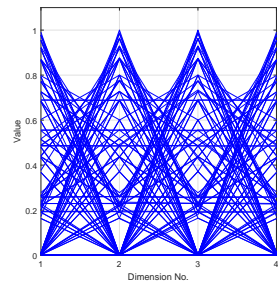
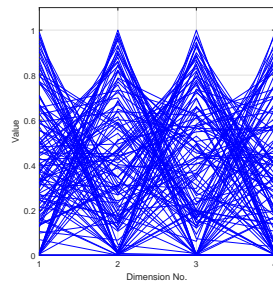


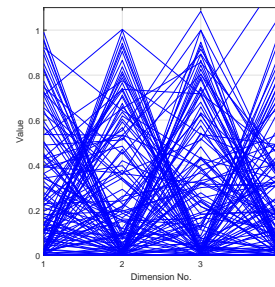
Figure 2: The Pareto fronts achieved by NSGA-III and MeO^{III}+NSGA-II with $p = 2$ on 3-objective DTLZ5 to 7 problems.



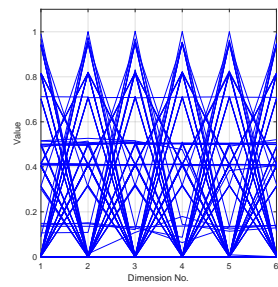
(a) NSGA-III on 4-objective DTLZ2



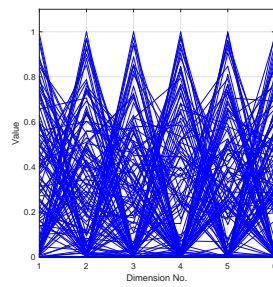
(b) MeO^{III}+NSGA-II on 4-objective DTLZ2



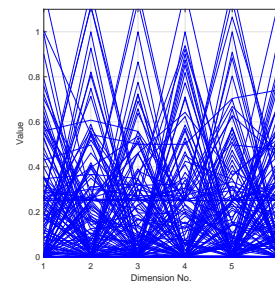
(c) MeO^{III}+NSGA-II on 4-objective DTLZ2 (meta)



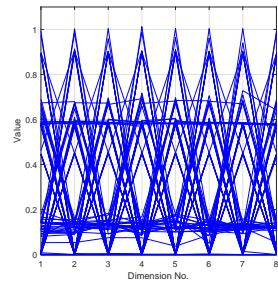
(d) NSGA-III on 6-objective DTLZ2



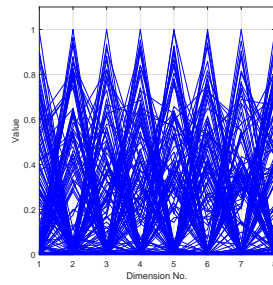
(e) MeO^{III}+NSGA-II on 6-objective DTLZ2



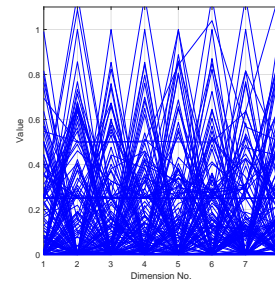
(f) MeO^{III}+NSGA-II on 6-objective DTLZ2 (meta)



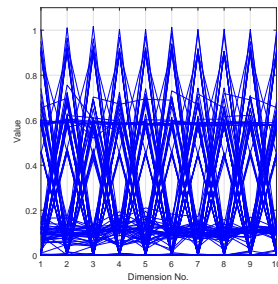
(g) NSGA-III on 8-objective DTLZ2



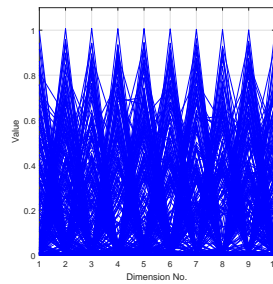
(h) MeO^{III}+NSGA-II on 8-objective DTLZ2



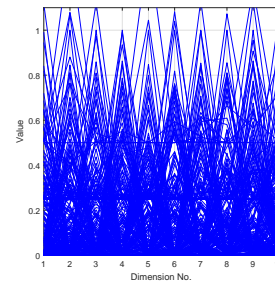
(i) MeO^{III}+NSGA-II on 8-objective DTLZ2 (meta)



(j) NSGA-III on 10-objective DTLZ2



(k) MeO^{III}+NSGA-II on 10-objective DTLZ2



(l) MeO^{III}+NSGA-II on 10-objective DTLZ2 (meta)

Figure 3: The Pareto fronts achieved by NSGA-III and MeO^{III}+NSGA-II with $p = 2$ on 4-, 6-, 8-, and 10-objective DTLZ2 problems.

the reference points used in NSGA-III for the problems with more than 4 objectives are generated by the two-layered method, which look regular but are actually non-uniform, whereas the reference points used for calculating IGD^+ are uniform (here, uniform means that the distance between any two neighbor points is the same). Thus, $MeO^{III}+NSGA-II$ can achieve better IGD^+ values than NSGA-III on some DTLZ1 to 4 problems with a large number of objectives. This demonstrates that $MeO^{III}+NSGA-II$ is a very competitive many-objective optimizer.

4 Comparisons among Different Algorithms Using Hypervolume

In Table 2, we show the results of hypervolume (HV) and the performance scores obtained by $MeO^{III}+NSGA-II$ with $p = 2$, BiGE, SPEA2+SDE, NSGA-III, EFR-RR, MOMBI-II, GrEA, and KnEA on DTLZ and WFG suites with 4-, 6-, 8-, and 10-objective. A darker tone corresponds to a larger performance score. The average performance score (APS) of each algorithm on all the test problems at the bottom of Table 2. Note that when calculating HV in this study, a solution set obtained by an algorithm is normalized based on the true Pareto front, and the reference point is set to $(1.1, \dots, 1.1)$.

It can be seen from Table 2 that $MeO^{III}+NSGA-II$ with $p = 2$ generally performs best according to APS, followed by EFR-RR, BiGE, GrEA and the other algorithms. We can see that there are some inconsistencies between the results of HV and IGD^+ in the main body of the paper. That is, an algorithm may have a small (or large) performance score on a test problem according to HV or IGD^+ , but have a large (or small) one according to the other indicator. The reason is that IGD^+ evaluates the performance of a solution set based on the true Pareto front, while HV does not. In other words, IGD^+ and HV have their own preference, although both of them measure the convergence and diversity performance of a solution set simultaneously. The IGD^+ value is calculated by the distance between the reference points on the true Pareto front and the solutions set. A solution set with a larger hypervolume does not necessarily closer to the reference points, and vice versa. This phenomenon has also been observed in other studies, e.g., Yuan et al. (2016).

5 Parameter settings in KnEA and GrEA

The settings of T and div for the DTLZ and WFG problems are listed in Table 3.

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Table 2: Comparisons between MeO^{III}+NSGA-II and seven state-of-the-art algorithms regarding the mean value of HV.

HV	MeO ^{III} + NSGA-II (p=2)	BiGE	SPEA2+SDE	NSGA-III	EFR-RR	MOMBI-II	GrEA	KnEA
DTLZ1-4	1.333E+0	6 1.083E+0	1 1.183E+0	3 1.202E+0	4 1.235E+0	5 1.335E+0	6 1.020E+0	0 9.631E-1
DTLZ1-6	1.668E+0	6 1.395E+0	2 1.669E+0	3 1.699E+0	6 1.691E+0	5 1.684E+0	4 1.149E+0	1 7.785E-1
DTLZ1-8	2.063E+0	6 1.441E+0	0 2.050E+0	4 2.069E+0	6 2.064E+0	5 1.928E+0	3 1.348E+0	0 1.193E+0
DTLZ1-10	2.463E+0	4 1.533E+0	1 2.505E+0	7 2.485E+0	5 2.502E+0	6 2.412E+0	3 1.343E+0	1 1.206E-3
DTLZ2-4	9.930E-1	2 9.576E-1	0 9.998E-1	4 1.001E+0	5 9.952E-1	2 1.001E+0	6 9.997E-1	4 9.681E-1
DTLZ2-6	1.459E+0	3 1.407E+0	0 1.470E+0	7 1.449E+0	2 1.459E+0	3 1.468E+0	6 1.465E+0	4 1.424E+0
DTLZ2-8	1.931E+0	6 1.867E+0	1 1.931E+0	6 1.889E+0	3 1.918E+0	4 1.925E+0	5 1.880E+0	2 1.834E+0
DTLZ2-10	2.475E+0	7 2.415E+0	2 2.445E+0	6 2.389E+0	0 2.432E+0	3 2.441E+0	4 2.444E+0	5 2.399E+0
DTLZ3-4	9.961E-1	4 7.987E-1	2 9.975E-1	4 9.960E-1	4 9.922E-1	3 9.975E-1	4 3.598E-1	0 7.480E-1
DTLZ3-6	1.465E+0	6 4.752E-1	1 1.467E+0	6 1.457E+0	4 1.454E+0	3 1.461E+0	5 3.743E-1	0 4.030E-1
DTLZ3-8	1.940E+0	7 0.000E+0	0 1.922E+0	6 1.751E+0	3 1.917E+0	4 1.847E+0	3 2.606E-1	2 0.000E+0
DTLZ3-10	2.441E+0	6 0.000E+0	0 2.443E+0	6 1.948E+0	3 2.432E+0	4 2.210E+0	3 2.832E-1	2 0.000E+0
DTLZ4-4	9.692E-1	1 9.610E-1	2 9.403E-1	0 9.711E-1	3 9.708E-1	4 9.593E-1	0 9.661E-1	1 9.717E-1
DTLZ4-6	1.462E+0	2 1.420E+0	0 1.441E+0	3 1.428E+0	1 1.460E+0	5 1.452E+0	4 1.462E+0	5 1.435E+0
DTLZ4-8	1.940E+0	7 1.886E+0	2 1.927E+0	5 1.870E+0	0 1.924E+0	5 1.916E+0	4 1.884E+0	2 1.878E+0
DTLZ4-10	2.475E+0	7 2.009E+0	0 2.444E+0	4 2.424E+0	2 2.436E+0	3 2.447E+0	6 2.444E+0	4 2.401E+0
DTLZ5-4	2.024E-1	7 1.930E-1	4 1.998E-1	6 1.932E-1	4 1.679E-1	1 1.835E-1	3 1.676E-1	1 1.486E-1
DTLZ5-6	1.871E-1	7 1.711E-1	5 1.694E-1	5 5.044E-2	0 8.453E-2	1 1.659E-1	4 1.540E-1	3 1.281E-1
DTLZ5-8	2.069E-1	7 1.897E-1	4 1.902E-1	4 1.867E-2	0 1.680E-1	2 2.008E-1	6 1.836E-1	3 1.416E-1
DTLZ5-10	2.413E-1	7 2.270E-1	5 2.250E-1	4 3.761E-3	0 1.942E-1	3 2.303E-1	6 1.254E-1	1 1.122E-1
DTLZ6-4	2.029E-1	7 1.314E-1	0 1.974E-1	6 1.605E-1	2 1.715E-1	3 1.829E-1	5 1.464E-1	1 1.488E-1
DTLZ6-6	1.855E-1	7 1.585E-1	4 1.647E-1	6 6.565E-2	0 1.379E-1	1 1.607E-1	4 1.563E-1	1 1.422E-1
DTLZ6-8	2.063E-1	7 1.898E-1	5 1.896E-1	2 7.090E-2	0 1.871E-1	2 1.931E-1	5 1.891E-1	2 8.501E-2
DTLZ6-10	2.296E-1	5 2.327E-1	6 2.288E-1	3 0.000E+0	0 2.243E-1	3 2.343E-1	6 2.233E-1	2 5.718E-3
DTLZ7-4	5.546E-1	7 5.090E-1	2 5.431E-1	6 4.747E-1	0 4.699E-1	0 5.150E-1	3 5.320E-1	3 5.370E-1
DTLZ7-6	5.415E-1	6 5.178E-1	5 5.093E-1	4 3.964E-1	1 3.800E-1	0 4.766E-1	2 5.442E-1	6 4.829E-1
DTLZ7-8	4.954E-1	5 5.311E-1	6 2.615E-1	1 3.680E-1	2 4.407E-1	3 4.348E-1	3 5.538E-1	7 2.613E-1
DTLZ7-10	5.252E-1	5 5.412E-1	6 1.101E-1	0 4.084E-1	2 4.605E-1	4 4.469E-1	3 6.504E-1	7 2.882E-1
WFG1-4	1.396E+0	6 1.376E+0	3 1.385E+0	4 1.228E+0	0 1.395E+0	6 1.357E+0	2 1.355E+0	1 1.392E+0
WFG1-6	1.750E+0	7 1.676E+0	2 1.666E+0	1 1.319E+0	0 1.674E+0	2 1.712E+0	6 1.678E+0	2 1.706E+0
WFG1-8	2.073E+0	6 2.031E+0	3 1.982E+0	2 1.500E+0	0 1.948E+0	1 2.065E+0	5 2.040E+0	3 2.070E+0
WFG1-10	2.580E+0	7 2.503E+0	4 2.489E+0	3 1.849E+0	0 2.488E+0	2 2.514E+0	6 2.477E+0	1 2.510E+0
WFG2-4	1.391E+0	6 1.380E+0	5 1.359E+0	1 1.361E+0	1 1.372E+0	4 1.272E+0	0 1.362E+0	1 1.394E+0
WFG2-6	1.699E+0	6 1.676E+0	3 1.653E+0	0 1.647E+0	0 1.692E+0	5 1.653E+0	1 1.676E+0	3 1.706E+0
WFG2-8	2.052E+0	6 2.026E+0	2 2.013E+0	0 2.005E+0	0 2.022E+0	2 2.038E+0	4 2.045E+0	5 2.066E+0
WFG2-10	2.480E+0	4 2.468E+0	3 2.461E+0	1 2.478E+0	4 2.460E+0	1 2.420E+0	0 2.464E+0	1 2.504E+0
WFG3-4	3.116E-1	3 4.105E-1	6 2.818E-1	0 2.944E-1	0 3.342E-1	5 3.198E-1	3 4.125E-1	6 2.911E-1
WFG3-6	2.760E-2	4 2.357E-1	6 5.296E-3	0 5.527E-3	0 6.960E-3	0 8.274E-2	5 2.896E-1	7 1.598E-2
WFG3-8	0.000E+0	0 1.942E-2	5 0.000E+0	0 0.000E+0	0 2.209E-3	4 1.747E-1	6 1.505E-1	6 0.000E+0
WFG3-10	0.000E+0	0 0.000E+0	0 0.000E+0	0 0.000E+0	0 0.000E+0	0 7.171E-2	7 0.000E+0	0 0.000E+0
WFG4-4	9.638E-1	4 9.519E-1	3 9.475E-1	2 9.423E-1	1 9.638E-1	4 7.632E-1	0 9.975E-1	7 9.644E-1
WFG4-6	1.385E+0	3 1.399E+0	4 1.332E+0	1 1.356E+0	2 1.428E+0	6 1.017E+0	0 1.446E+0	7 1.420E+0
WFG4-8	1.806E+0	4 1.846E+0	5 1.686E+0	1 1.742E+0	2 1.858E+0	6 1.638E+0	0 1.794E+0	3 1.892E+0
WFG4-10	2.312E+0	3 2.366E+0	5 2.161E+0	0 2.208E+0	1 2.349E+0	4 2.162E+0	1 2.406E+0	6 2.419E+0
WFG5-4	8.798E-1	1 9.015E-1	2 9.087E-1	4 9.216E-1	6 9.057E-1	3 8.314E-1	0 9.307E-1	7 9.072E-1
WFG5-6	1.257E+0	1 1.334E+0	3 1.294E+0	2 1.338E+0	4 1.341E+0	5 1.147E+0	0 1.349E+0	7 1.339E+0
WFG5-8	1.634E+0	1 1.760E+0	6 1.639E+0	1 1.717E+0	4 1.762E+0	6 1.469E+0	0 1.671E+0	3 1.745E+0
WFG5-10	2.099E+0	2 2.252E+0	6 2.087E+0	1 2.169E+0	3 2.226E+0	4 1.961E+0	0 2.229E+0	5 2.259E+0
WFG6-4	8.793E-1	1 9.076E-1	3 9.144E-1	6 9.050E-1	3 9.107E-1	4 7.097E-1	0 9.057E-1	3 8.725E-1
WFG6-6	1.267E+0	1 1.334E+0	6 1.291E+0	3 1.323E+0	4 1.354E+0	7 8.554E-1	0 1.312E+0	4 1.283E+0
WFG6-8	1.643E+0	2 1.765E+0	6 1.651E+0	2 1.712E+0	5 1.782E+0	7 1.473E+0	0 1.621E+0	1 1.660E+0
WFG6-10	2.107E+0	1 2.273E+0	7 2.099E+0	1 2.152E+0	3 2.259E+0	6 1.969E+0	0 2.181E+0	4 2.197E+0
WFG7-4	9.701E-1	3 9.576E-1	2 9.734E-1	4 9.483E-1	1 9.669E-1	3 7.462E-1	0 9.982E-1	7 9.732E-1
WFG7-6	1.405E+0	3 1.418E+0	4 1.387E+0	2 1.371E+0	1 1.437E+0	6 9.904E-1	0 1.451E+0	7 1.427E+0
WFG7-8	1.838E+0	4 1.873E+0	6 1.777E+0	1 1.785E+0	2 1.902E+0	7 1.557E+0	0 1.803E+0	3 1.847E+0
WFG7-10	2.354E+0	3 2.415E+0	6 2.278E+0	1 2.277E+0	1 2.418E+0	7 2.084E+0	0 2.393E+0	4 2.409E+0
WFG8-4	7.875E-1	1 8.648E-1	4 8.810E-1	6 8.776E-1	5 8.850E-1	7 6.185E-1	0 8.544E-1	3 8.065E-1
WFG8-6	1.079E+0	1 1.259E+0	5 1.242E+0	4 1.258E+0	5 1.279E+0	7 6.672E-1	0 1.191E+0	3 1.148E+0
WFG8-8	1.400E+0	1 1.671E+0	6 1.627E+0	5 1.578E+0	3 1.675E+0	6 1.309E+0	0 1.388E+0	1 1.575E+0
WFG8-10	1.855E+0	1 2.221E+0	7 2.098E+0	4 2.033E+0	2 2.150E+0	6 1.752E+0	0 2.136E+0	5 2.091E+0
WFG9-4	9.218E-1	5 8.967E-1	2 9.035E-1	2 8.337E-1	1 8.922E-1	2 6.969E-1	0 9.491E-1	7 9.415E-1
WFG9-6	1.269E+0	3 1.309E+0	5 1.253E+0	2 1.200E+0	1 1.299E+0	4 8.074E-1	0 1.340E+0	6 1.367E+0
WFG9-8	1.620E+0	3 1.704E+0	6 1.578E+0	2 1.524E+0	0 1.680E+0	5 1.543E+0	1 1.620E+0	3 1.796E+0
WFG9-10	2.055E+0	2 2.240E+0	6 2.050E+0	1 1.992E+0	0 2.136E+0	4 2.030E+0	1 2.218E+0	5 2.267E+0
APS	4.156	3.484	2.984	1.984	3.828	2.563	3.391	2.844

Table 3: The parameter settings in KnEA and GrEA, where the values of both T and div correspond to the number of objectives of a problem.

M	T in KnEA				div in GrEA			
	4	6	8	10	4	6	8	10
DTLZ1	0.6	0.2	0.1	0.1	11	11	11	13
DTLZ2	0.5	0.5	0.5	0.5	11	8	8	9
DTLZ3	0.4	0.2	0.1	0.1	12	15	15	15
DTLZ4	0.5	0.5	0.5	0.5	11	8	8	9
DTLZ5	0.5	0.5	0.3	0.3	38	16	11	11
DTLZ6	0.5	0.4	0.3	0.3	40	50	50	50
DTLZ7	0.5	0.5	0.5	0.4	10	8	6	4
WFG1	0.5	0.5	0.5	0.5	4	6	8	10
WFG2	0.5	0.5	0.5	0.5	10	9	9	9
WFG3	0.5	0.5	0.5	0.5	18	18	18	24
WFG4&9	0.5	0.5	0.3	0.3	10	11	11	14
WFG5-8	0.5	0.5	0.5	0.5	10	11	11	14