

Definition 1. Given two vectors $\vec{x}, \vec{y} \in \mathbb{R}^k$, we say that $\vec{x} \leq \vec{y}$ if $x_i \leq y_i$ for $i = 1, \dots, k$, and that \vec{x} **dominates** \vec{y} (denoted by $\vec{x} \prec \vec{y}$) if $\vec{x} \leq \vec{y}$ and $\vec{x} \neq \vec{y}$.

Figure 1 shows a particular case of the **dominance relation** in the presence of **two objective functions**.

Definition 2. We say that a vector of decision variables $\vec{x} \in \mathcal{X} \subset \mathbb{R}^n$ is **nondominated** with respect to \mathcal{X} , if there does not exist another $\vec{x}' \in \mathcal{X}$ such that $\vec{f}(\vec{x}') \prec \vec{f}(\vec{x})$.

Definition 3. We say that a vector of decision variables $\vec{x}^* \in \mathcal{F} \subset \mathbb{R}^n$ (\mathcal{F} is the feasible region) is **Pareto-optimal** if it is nondominated with respect to \mathcal{F} .

Definition 4. The **Pareto Optimal Set** \mathcal{P}^* is defined by:

$$\mathcal{P}^* = \{\vec{x} \in \mathcal{F} | \vec{x} \text{ is Pareto-optimal}\}$$

Definition 5. The **Pareto Front** \mathcal{PF}^* is defined by:
a function

$$\mathcal{PF}^* = \{\vec{f}(\vec{x}) \in \mathbb{R}^k | \vec{x} \in \mathcal{P}^*\}$$