

TABLE SI  
MULTI-OBJECTIVE MULTITASK OPTIMIZATION PROBLEMS.

Problem	sim	Task No.	Task
CIHS	0.97	T <sub>1</sub>	$f_1 = q(x)\cos(\frac{\pi x_1}{2}), f_2 = q(x)\sin(\frac{\pi x_1}{2}), q(x) = 1 + \sum_{i=2}^n x_i^2$
		T <sub>2</sub>	$f_1(x) = x_1, f_2(x) = q(x)(1 - (\frac{x_1}{q(x)})^2), q(x) = 1 + \frac{9}{n-1} \sum_{i=2}^n  x_i $
CIMS	0.52	T <sub>1</sub>	$f_1 = x_1, f_2(x) = q(x) \left(1 - \left(\frac{x_1}{q(x)}\right)^2\right),$ $q(x) = 1 + \sum_{i=2}^{n-1} \left(100 \left(x_i^2 - x_{i+1}\right)^2 + (1 - x_i)^2\right)$
		T <sub>2</sub>	$f_1 = q(x)\cos(\frac{\pi x_1}{2}), f_2 = q(x)\sin(\frac{\pi x_1}{2}), q(x) = 1 + \sum_{i=2}^n x_i^2$
CILS	0.07	T <sub>1</sub>	$f_1 = q(x)\cos(\frac{\pi x_1}{2}), f_2 = q(x)\sin(\frac{\pi x_1}{2}), q(x) = 1 + \sum_{i=2}^n (x_i^2 - 10 \cos(2\pi x_i) + 10)$
		T <sub>2</sub>	$f_1 = x_1, f_2 = q(x)(1 - \sqrt{\frac{x_1}{q(x)}}), q(x) = 21 + e - 20 \exp(-0.2 \sqrt{\frac{1}{n-1} \sum_{i=2}^n x_i^2})$ $- \exp(\frac{1}{n-1} \sum_{i=2}^n \cos(2\pi x_i))$
PIHS	0.07	T <sub>1</sub>	$f_1(x) = x_1, f_2 = q(x)(1 - \sqrt{\frac{x_1}{q(x)}}), q(x) = 1 + \sum_{i=2}^n x_i^2$
		T <sub>2</sub>	$f_1 = x_1, f_2 = q(x)(1 - \sqrt{\frac{x_1}{q(x)}}), q(x) = 1 + \sum_{i=2}^n (x_i^2 - 10 \cos(2\pi x_i) + 10)$
PIMS	0.55	T <sub>1</sub>	$f_1(x) = q(x) \cos(\frac{\pi x_1}{2}), f_2(x) = q(x) \sin(\frac{\pi x_1}{2}), q(x) = 1 + \sum_{i=2}^n x_i^2$
		T <sub>2</sub>	$f_1(x) = x_1, f_2(x) = q(x) \left(1 - \left(\frac{x_1}{q(x)}\right)^2\right), q(x) = 1 + \sum_{i=2}^n (x_i^2 - 10 \cos(2\pi x_i) + 10)$
PILS	0.002	T <sub>1</sub>	$f_1(x) = q(x) \cos(\frac{\pi x_1}{2}), f_2(x) = q(x) \sin(\frac{\pi x_1}{2}), q(x) = 2 + \frac{1}{4000} \sum_{i=2}^n x_i^2 - \prod_{i=2}^n \cos(\frac{x_i}{\sqrt{i-1}})$
		T <sub>2</sub>	$f_1(x) = q(x) \cos(\frac{\pi x_1}{2}), f_2(x) = q(x) \sin(\frac{\pi x_1}{2}), q(x) = 21 + e - 20 \exp(-0.2 \sqrt{\frac{1}{n-1} \sum_{i=2}^n x_i^2}) - \exp(\frac{1}{n-1} \sum_{i=2}^n \cos(2\pi x_i))$
NIHS	0.94	T <sub>1</sub>	$f_1(x) = q(x) \cos(\frac{\pi x_1}{2}), f_2(x) = q(x) \sin(\frac{\pi x_1}{2}), q(x) = 1 + \sum_{i=2}^{n-1} (100 (x_i^2 - x_{i+1})^2 + (1 - x_i)^2)$
		T <sub>2</sub>	$f_1(x) = x_1, f_2(x) = q(x)(1 - \sqrt{\frac{x_1}{q(x)}}), q(x) = 1 + \sum_{i=2}^n x_i^2$
NIMS	0.51	T <sub>1</sub>	$f_1(x) = q(x) \cos(\frac{\pi x_1}{2}) \cos(\frac{\pi x_2}{2}), f_2(x) = q(x) \cos(\frac{\pi x_1}{2}) \sin(\frac{\pi x_2}{2}), f_3(x) = q(x) \sin(\frac{\pi x_1}{2}), q(x) = 1 + \sum_{i=3}^{n-1} (100 (x_i^2 - x_{i+1})^2 + (1 - x_i)^2)$
		T <sub>2</sub>	$f_1(x) = \frac{1}{2} (x_1 + x_2), f_2(x) = q(x) \left(1 - \left(\frac{x_1 + x_2}{2q(x)}\right)^2\right), q(x) = 1 + \sum_{i=3}^n x_i^2$
NILS	0.001	T <sub>1</sub>	$f_1(x) = q(x) \cos(\frac{\pi x_1}{2}) \cos(\frac{\pi x_2}{2}), f_2(x) = q(x) \cos(\frac{\pi x_1}{2}) \sin(\frac{\pi x_2}{2}), f_3(x) = q(x) \sin(\frac{\pi x_1}{2}), q(x) = 2 + \frac{1}{4000} \sum_{i=3}^n x_i^2 - \prod_{i=3}^n \cos(\frac{z_i}{\sqrt{i-2}})$
		T <sub>2</sub>	$f_1(x) = \frac{1}{2} (x_1 + x_2), f_2(x) = q(x) \left(1 - \left(\frac{x_1 + x_2}{2q(x)}\right)^2\right), q(x) = 21 + e - 20 \exp(-0.2 \sqrt{\frac{1}{n-2} \sum_{i=3}^n x_i^2}) - \exp(\frac{1}{n-2} \sum_{i=3}^n \cos(2\pi x_i))$

TABLE SII  
MULTI-OBJECTIVE COMPLICATED TWO-TASK BENCHMARK PROBLEMS.

Problem	sim	Task No.	Task
CPLX1	-0.0091	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - x_1 \left( 0.5 \left( 1.0 + \frac{3(j-2)}{n-2} \right) \right)^2 \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - x_1 \left( 0.5 \left( 1.0 + \frac{3(j-2)}{n-2} \right) \right)^2 \right)^2,$ where $J_1 = \{j j \text{ is odd and } 2 \leq j \leq n\}$ and $J_2 = \{j j \text{ is even and } 2 \leq j \leq n\}$
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as T <sub>1</sub> .
CPLX2	0.399	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - x_1 \left( 0.5 \left( 1.0 + \frac{3(j-2)}{n-2} \right) \right)^2 \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - x_1 \left( 0.5 \left( 1.0 + \frac{3(j-2)}{n-2} \right) \right)^2 \right)^2,$ where $J_1$ and $J_2$ are the same as T <sub>1</sub> .
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} (4y_j^2 - \cos(8y_j\pi) + 1.0), f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} (4y_j^2 - \cos(8y_j\pi) + 1.0),$ where $J_1$ and $J_2$ are the same as CPLX1 and $y_j = x_j - x_1$ , $j = 2, \dots, n$ .
CPLX3	0.442	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as CPLX1.
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - 0.8x_1 \cos \left( \frac{6\pi x_1 + \frac{j\pi}{n}}{3} \right) \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - 0.8x_1 \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as CPLX1.
CPLX4	1	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as CPLX1.
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2, f_2 = 1 - x_1^2 + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as those of CPLX1.
CPLX5	0.1319	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - 0.8x_1 \cos \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - 0.8x_1 \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as those of CPLX1.
		T <sub>2</sub>	$f_1 = \cos(0.5x_1\pi) \cos(0.5x_2\pi) + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - 2x_2 \sin \left( 2\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ $f_2 = \cos(0.5x_1\pi) \sin(0.5x_2\pi) + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - 2x_2 \sin \left( 2\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ $f_3 = \sin(0.5x_1\pi) + \frac{2}{ J_3 } \sum_{j \in J_3} \left( x_j - 2x_2 \sin \left( 2\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ $J_1 = \{j 3 \leq j \leq n, \text{ and } j-1 \text{ is a multiplication of } 3\},$ $J_2 = \{j 3 \leq j \leq n, \text{ and } j-2 \text{ is a multiplication of } 3\}, J_3 = \{j 3 \leq j \leq n, \text{ and } j \text{ is a multiplication of } 3\}$

TABLE III  
MULTI-OBJECTIVE COMPLETED TWO-TASK BENCHMARK PROBLEMS.

Problem	sim	Task No.	Task
CPLX6	0.3448	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - 0.8x_1 \cos \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - 0.8x_1 \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as those of CPLX1
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2, f_2 = 1 - x_1^2 + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as those of CPLX1
CPLX7	0.8894	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - 0.8x_1 \cos \left( \frac{6\pi x_1 + \frac{j\pi}{n}}{3} \right) \right)^2, f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - 0.8x_1 \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as those of T <sub>1</sub> .
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left\{ x_j - \left[ 0.3x_1^2 \cos \left( 24\pi x_1 + \frac{4j\pi}{n} \right) + 0.6x_1 \right] \cos \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right\}^2,$ $f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left\{ x_j - \left[ 0.3x_1^2 \cos \left( 24\pi x_1 + \frac{4j\pi}{n} \right) + 0.6x_1 \right] \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right\}^2,$ where $J_1$ and $J_2$ are the same as CPLX1.
CPLX8	0.1339	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left\{ x_j - \left[ 0.3x_1^2 \cos \left( 24\pi x_1 + \frac{4j\pi}{n} \right) + 0.6x_1 \right] \cos \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right\}^2,$ $f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} \left\{ x_j - \left[ 0.3x_1^2 \cos \left( 24\pi x_1 + \frac{4j\pi}{n} \right) + 0.6x_1 \right] \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right\}^2,$ where $J_1$ and $J_2$ are the same as CPLX1.
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} (4y_j^2 - \cos(8y_j\pi) + 1.0), f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} (4y_j^2 - \cos(8y_j\pi) + 1.0),$ $0.5 \left( 1.0 + \frac{3(j-2)}{n-2} \right), j = 2, \dots, n$ where $J_1$ and $J_2$ are the same as those of T <sub>1</sub> and $y_j = x_{j-x_1}$
CPLX9	0.0904	T <sub>1</sub>	$f_1 = \cos(0.5x_1\pi) \cos(0.5x_2\pi) + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - 2x_2 \sin \left( 2\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ $f_2 = \cos(0.5x_1\pi) \sin(0.5x_2\pi) + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - 2x_2 \sin \left( 2\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ $f_3 = \sin(0.5x_1\pi) + \frac{2}{ J_3 } \sum_{j \in J_3} \left( x_j - 2x_2 \sin \left( 2\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ $J_1 = \{j 3 \leq j \leq n, \text{ and } j-1 \text{ is a multiplication of } 3\},$ $J_2 = \{j 3 \leq j \leq n, \text{ and } j-2 \text{ is a multiplication of } 3\}, J_3 = \{j 3 \leq j \leq n, \text{ and } j \text{ is a multiplication of } 3\}$
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2, f_2 = 1 - x_1^2 + \frac{2}{ J_2 } \sum_{j \in J_2} \left( x_j - \sin \left( 6\pi x_1 + \frac{j\pi}{n} \right) \right)^2,$ where $J_1$ and $J_2$ are the same as those of CPLX1
CPLX10	0.8023	T <sub>1</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \sum_{j \in J_1} (4y_j^2 - \cos(8y_j\pi) + 1.0) f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \sum_{j \in J_2} (4y_j^2 - \cos(8y_j\pi) + 1.0),$ $0.5 \left( 1.0 + \frac{3(j-2)}{n-2} \right), j = 2, \dots, n$ where $J_1$ and $J_2$ are the same as those of T <sub>1</sub> and $y_j = x_{j-x_1}$
		T <sub>2</sub>	$f_1 = x_1 + \frac{2}{ J_1 } \left( 4 \sum_{j \in J_1} y_j^2 - 2 \prod_{j \in J_1} \cos \left( \frac{20y_j\pi}{\sqrt{j}} \right) + 2 \right), f_2 = 1 - \sqrt{x_1} + \frac{2}{ J_2 } \left( 4 \sum_{j \in J_2} y_j^2 - 2 \prod_{j \in J_2} \cos \left( \frac{20y_j\pi}{\sqrt{j}} \right) + 2 \right),$ $0.5 \left( 1.0 + \frac{3(j-2)}{n-2} \right), j = 2, \dots, n$ where $J_1$ and $J_2$ are the same as those of F1 and $y_j = x_j - x_1$

TABLE SIV  
MULTI-OBJECTIVE MANY-TASK BENCHMARK PROBLEMS.

Problem	Task
MATP1	$f_1 = (1+g) \cos(0.5\pi x_1), f_2 = (1+g) \sin(0.5\pi x_1), g = \sum_{i=2}^{dim} x_i^2$
MATP2	$f_1 = x_1, f_2 = (1+g) \left( 1 - \left( \frac{f_1}{(1+g)} \right) \right), g = 9 * \frac{\sum_{i=2}^{dim}  x_i }{dim}$
MATP3	$f_1 = x_1, f_2 = (1+g) \left( 1 - \left( \frac{f_1}{(1+g)} \right) \right), g = 100 \sum_{i=2}^{dim-1} (x_i^2 - x_{i+1}^2) + (1 - x_i^2)$
MATP4	$f_1 = (1+g) \cos(0.5\pi x_1), f_2 = (1+g) \sin(0.5\pi x_1), g = \sum_{i=2}^{dim} x_i^2 - 10 \cos(2\pi x_i) + 10(dim-1)$
MATP5	$f_1 = x_1, f_2 = (1+g) \left( 1 - \left( \sqrt{\frac{f_1}{(1+g)}} \right) \right), g = -20 \exp(-0.2 \sqrt{\frac{1}{D} \sum_{i=1}^D x_i^2}) - \exp\left(\frac{1}{D} \sum_{i=1}^D \cos(2\pi x_i)\right) + 20 + e$
MATP6	$f_1 = (1+g) \cos(0.5\pi x_1), f_2 = (1+g) \sin(0.5\pi x_1), g = 1 + \frac{\sum_{i=2}^{dim} x_i^2}{4000} - \prod_{i=1}^{dim} \cos\left(\frac{x_i}{\sqrt{i}}\right)$