

# **Two\_Arch2: An Improved Two-Archive Algorithm for Many-Objective Optimization**

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# Outline of The Presentation

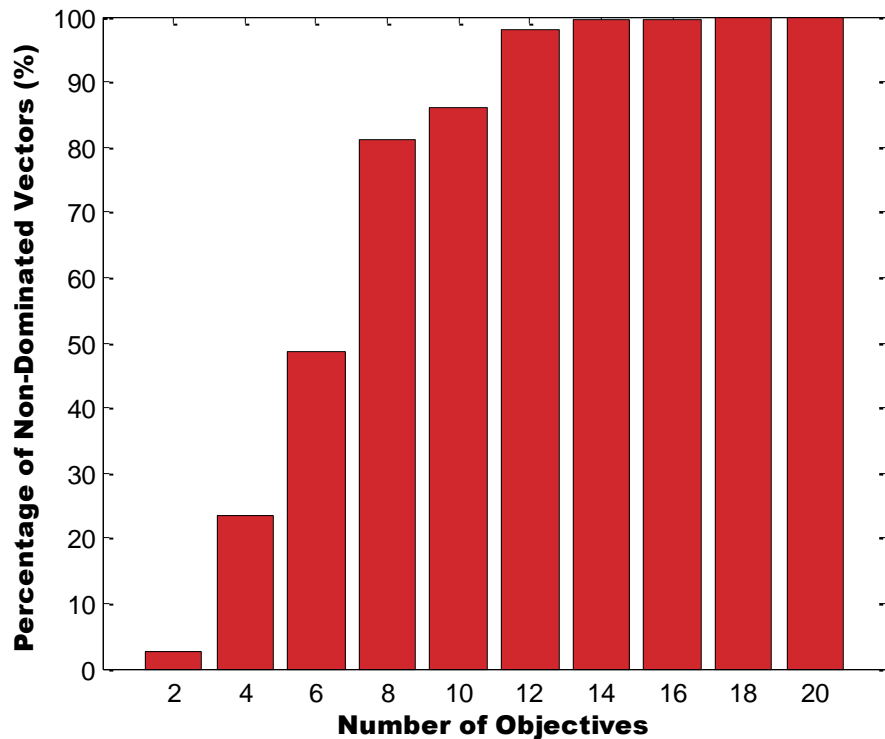
- Many-objective Optimization: Introduction
- Non-dominated sorting
- Objective Reduction
- Alternative Dominance Relationship
- Two-Archive Algorithm
- Improved Two-Archive Algorithm (Two\_Arch2)
- Experimental Studies of Two\_Arch2
- Conclusions and Future Work

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- **Non-dominated sorting**
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# Introduction

Many-objective optimization problems (MaOPs) is a subset of multi-objective optimization problems (MOPs) with **more than three objectives**.



**Weakness:**

- Convergence:** ineffective Pareto-based non-dominated sort
- Diversity:** similarity in a high-dimensional space
- Visualization**

**OK, MaOPs are difficult.  
Existing MOEAs take a long  
time to run.**

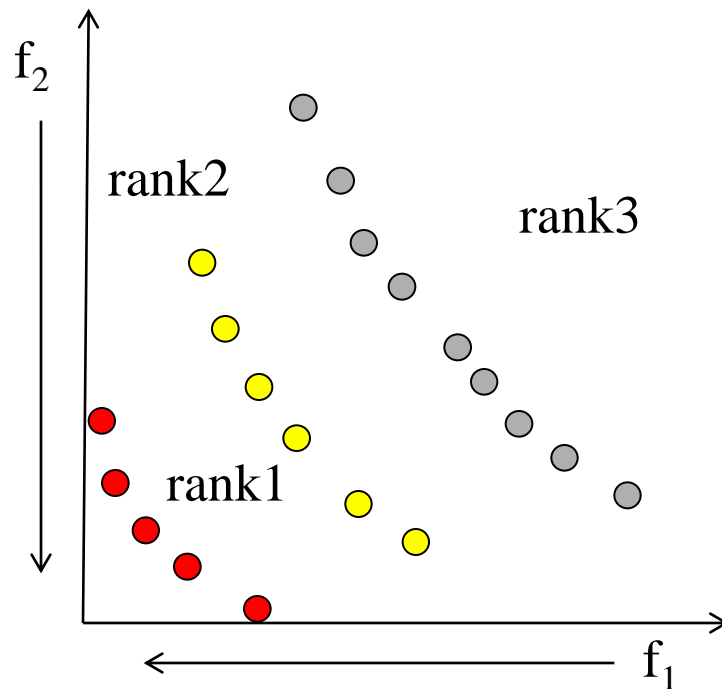
**How can we make existing  
algorithms faster?**

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# Non-Dominated Sort

- Non-dominated sort is one of the most important part of Pareto-based multi-objective optimization evolutionary algorithms (MOEAs).



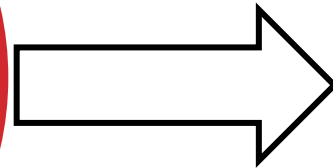
# Existing Non-Dominated Sorts

- $O(mN^3)$  ● Computational time complexity for the dataset of  $N$  solutions with  $m$  objectives.
- $O(mN^2)$  ● Fast non-dominated sort needs the dominance relation of every two solutions.
- $O(mN^2)$  ● Non-dominated rank sort ignores the dominated solutions during sorting of the current rank.
- $O(mN^2)$  ● Deductive sort ignores some comparisons between two solutions that can be inferred, such as  $A$  and  $D$  in  $A \prec B \prec D$
- $O(mN^2)$  ● Corner sort is designed for many-objective optimization problems



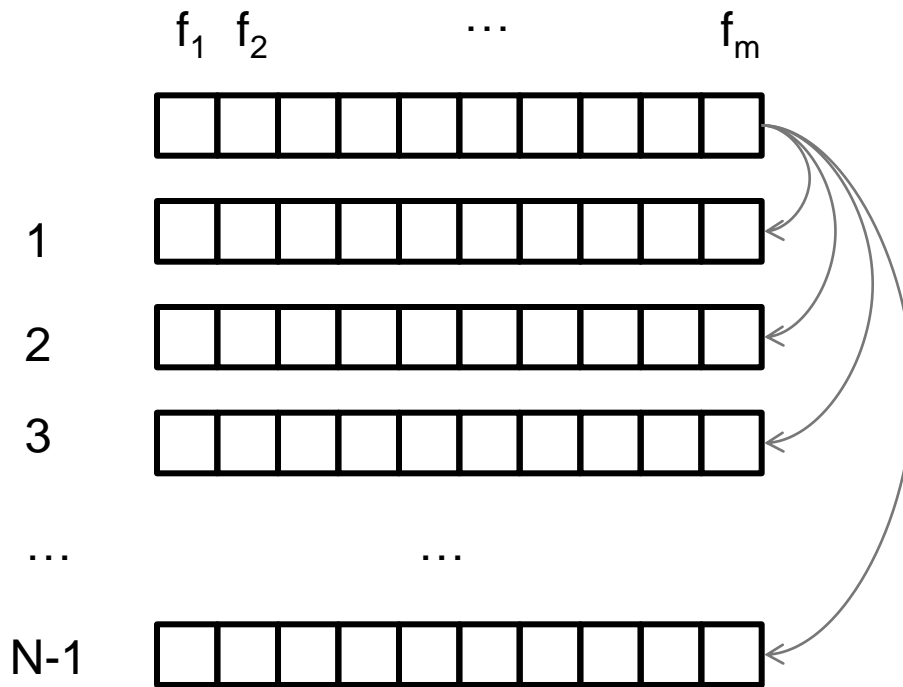
# Simple Idea

Obtain a non-dominated solution



Ignore the dominated solutions

# Obtain a non-dominated solution

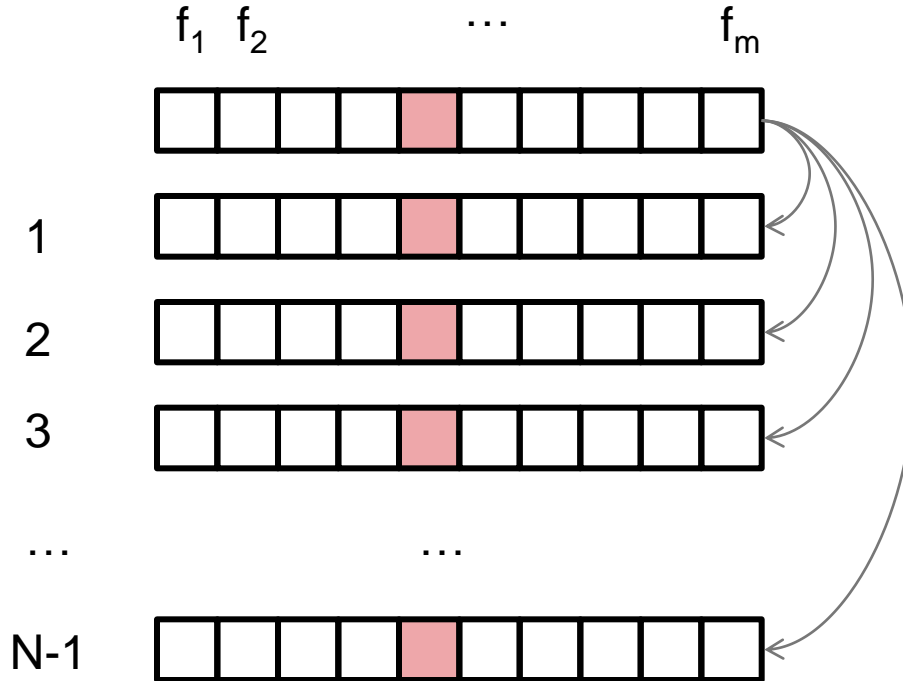


**$m(N-1)$  objective comparisons**

**Is there any method using fewer objective comparisons to obtain a non-dominated solution?**

# An Observation

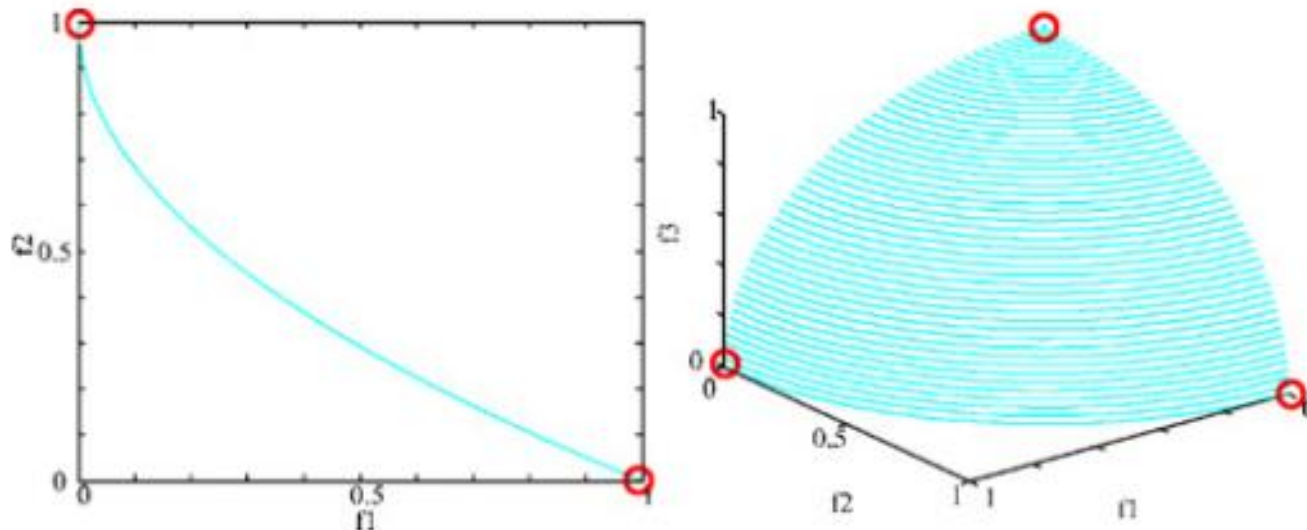
- The solutions with the best objective values are **always non-dominated**.



**N-1 objective comparisons**

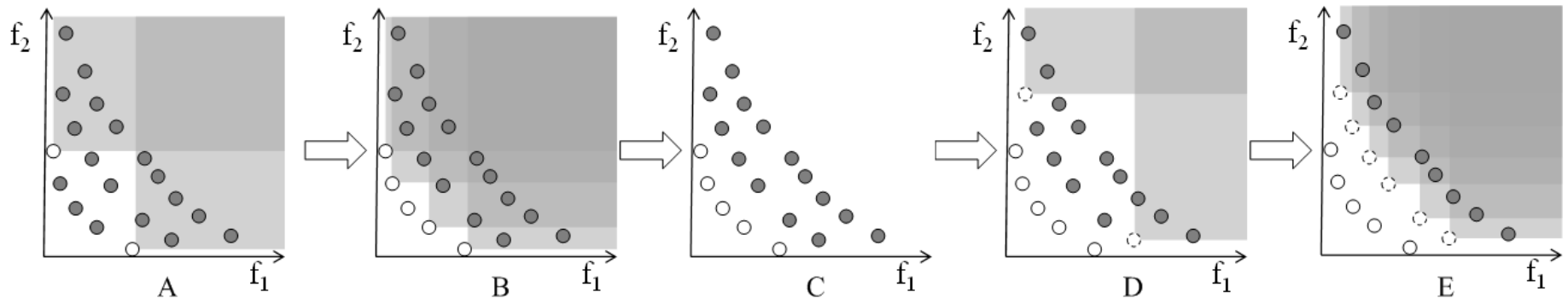
# Corner Solutions

- Corner solutions are the “optimal” solutions without considering all the objectives.



# Corner Sort

- From a corner solution, a non-dominated solution can be found using a smaller number of comparisons.
- Once a non-dominated solution is found, all its dominated solutions can be ignored.



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### Corner sort

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Parameters:  $P$ -Solution set,  $N$ -The number of solutions,  $Rank$ -Rank result,  $m$ -Number of objectives.

$Rank[1 : N] = 0$

$i = 1$

Do

    Unmark all the unranked solutions(whose ranks are 0),  $j = 1$

    Do

        Find solution  $P[q]$  of the best objective  $f$  among the unmarked ones

        mark  $q$ ,  $Rank[q] = i$

$j = (j + 1) \% m + 1$  // Loop objectives

        For  $k = 1 : N$

            If  $P[k]$  is unmarked and  $P[q] \prec P[k]$

                Mark  $P[k]$

        End

    End

    Until all the solutions in  $P$  are marked

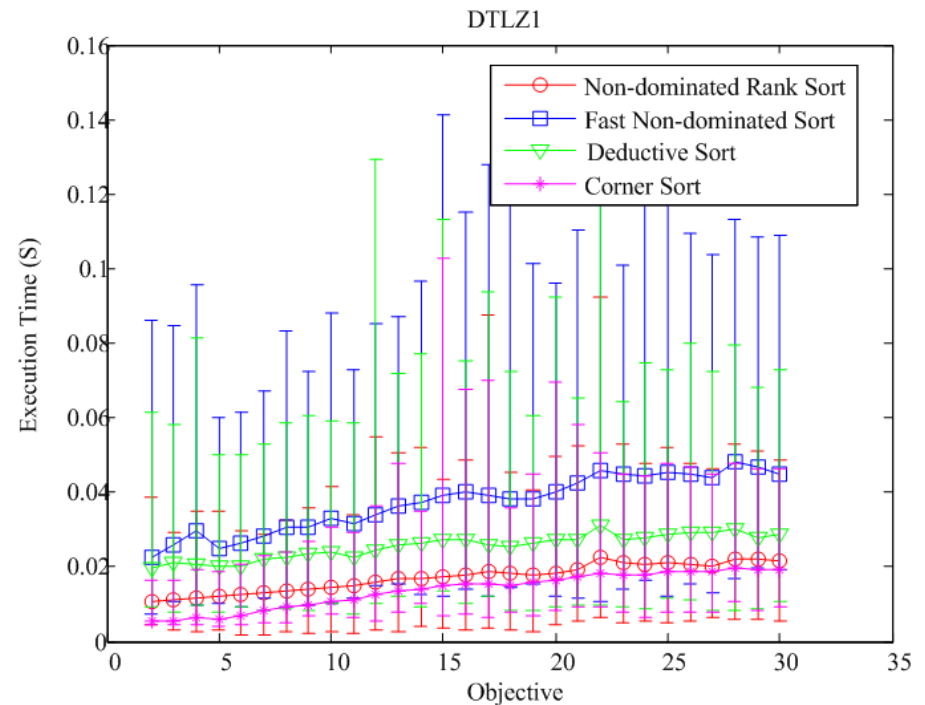
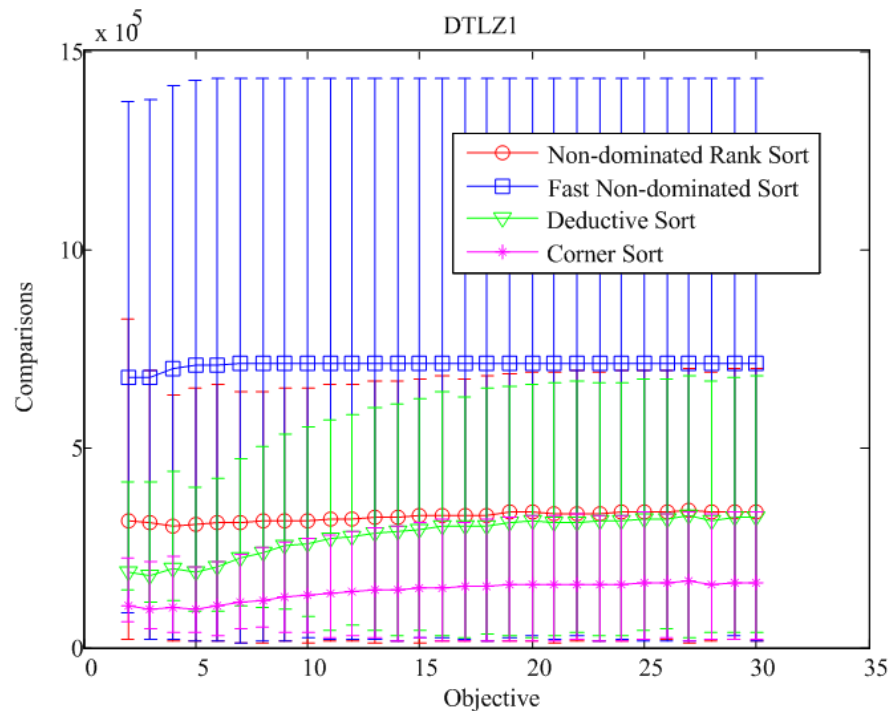
$i = i + 1$

Until all the solutions in  $P$  are ranked

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# Experiment on DTLZ1 Data Using NSGA-II

It costs fewer objective comparisons than other existing sorts on many-objective optimization problems.



# Discussions on Corner Sort

- Computationally efficient in comparison with other sorting methods.
- Can be used with **any** MOEAs



**Corner Sort performed well in comparison with all other non-dominated sort, especially on MaOPs.**

**However, it does not tackle the key challenge of MaOPs.**

**Can we simplify MaOPs into MOPs?**

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# Objective Reduction

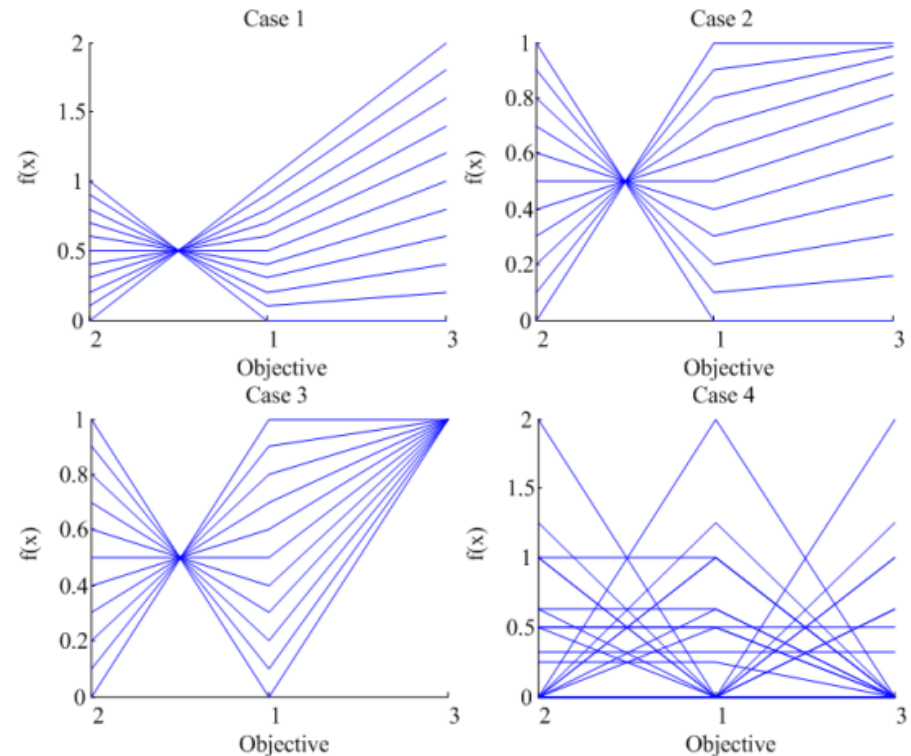
For some MaOPs where **there is redundancy among objectives**, objective reduction can be an effective approach to convert a MaOP to a MOP so that the existing MOEAs could be used.

- ❑ **Dominance structure changes: k-EMOSS**
- ❑ **Feature selection**
- ❑ **Dimension reduction: PCA and MVU**
- ❑ **Pareto corner: PCSEA**

# Reducible MOPs

- The correlation between redundant objectives might be **either linear or non-linear**.
- Most existing approaches use **linear tools** to reduce objectives.

Case 1	$f_1 = x_1$ $f_2 = 1 - x_1$ $f_3 = 2f_1$ $PF : f_1 + f_2 = 1, f_3 = 2f_1$
Case 2	$f_1 = x_1$ $f_2 = 1 - x_1$ $f_3 = \sin(0.5\pi f_1)$ $PF : f_1 + f_2 = 1, f_3 = \sin(0.5\pi f_1)$
Case 3	$f_1 = x_1$ $f_2 = 1 - x_1$ $f_3 = 1$ $PF : f_1 + f_2 = 1, f_3 = 1$
Case 4	$f_1 = x_1 x_2 (1 + x_3^2)$ $f_2 = x_1 (1 - x_2) (1 + x_3^2)$ $f_3 = \begin{cases} (1 - x_1)(1 - x_2)(1 + x_3^2), & x_3 \neq 0 \\ 0, & x_3 = 0 \end{cases}$ $PF : f_1 + f_2 = 1, f_3 = 0$



# Nonlinear Correlation Information Entropy (NCIE)

- NCIE is a different kind of entropy measure.
- NCIE firstly divides variables  $X$  and  $Y$  into  $b*b$  uniform rank grids. Then, the probabilities can be sampled by the counts in those grids. Thus,  $p_{ij}$  in the  $ij$ -th grid can be calculated by the number of solutions dropping in  $ij$ -th grid ( $n_{ij}/N$ ).
- Parameter  $b$  is set as  $N^{0.5}$ .

$$H^r(X) = -\sum_{i=1}^b \frac{n_i}{N} \log_b \left( \frac{n_i}{N} \right)$$

$$H^r(X, Y) = -\sum_{i=1}^b \sum_{j=1}^b \frac{n_{ij}}{N} \log_b \left( \frac{n_{ij}}{N} \right)$$

$$NCIE(X, Y) = H^r(X) + H^r(Y) - H^r(X, Y)$$

# Objective Reduction Based on NCIE

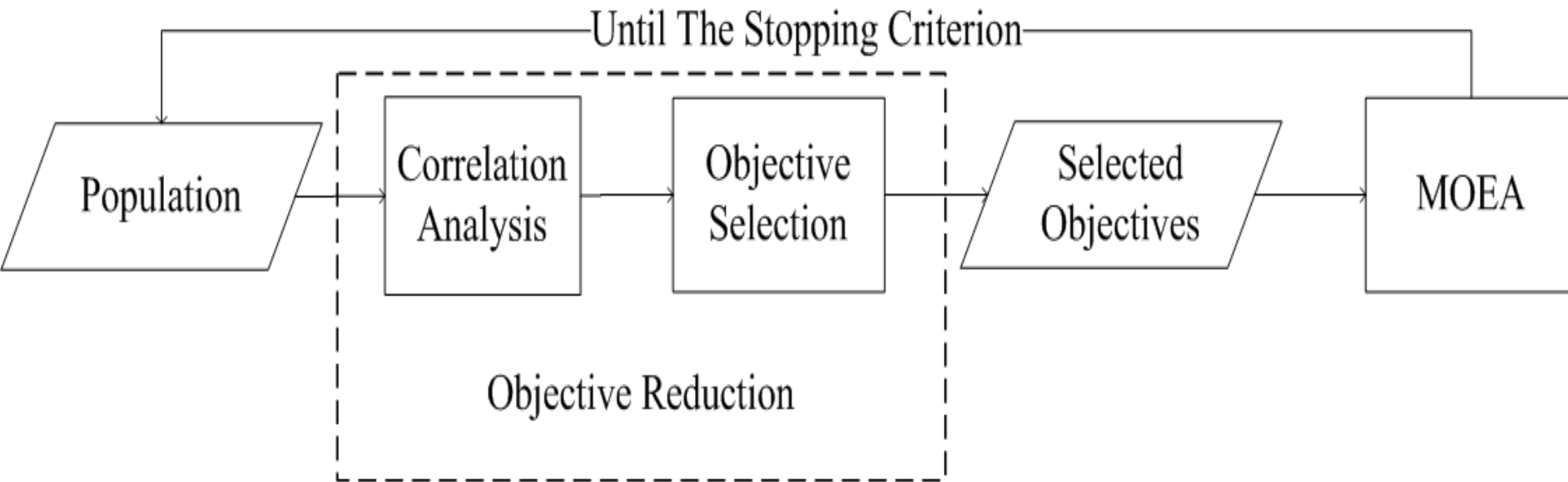
- Correlation analysis is based on the matrix of **modified** NCIE  $R^N$  of *the non-dominated population*.

$$R^N = \{Sgn(cov_{ij})NCIE_{ij}\}, (1 \leq i, j \leq m)$$

- Objective selection aims to choose the most conflicting objectives.

- Our approach is applied in every generation of MOEAs to update the correlation information among objectives.

# MOEAs with NCIE



# Objective Selection

- Select and omit the most conflicting objective
- Remove the objectives that are positively correlated to the selected objective

	$f_1$	$f_2$	$f_3$	$f_4$	$f_5$
$f_1$	1.0000	0.4959	0.4244	0.5348	-0.3552
$f_2$	0.4959	1.0000	0.3972	0.4686	-0.3381
$f_3$	0.4244	0.3972	1.0000	0.4765	-0.4352
$f_4$	0.5348	0.4686	0.4765	1.0000	-0.4488
$f_5$	-0.3552	-0.3381	-0.4352	-0.4488	1.0000
$\sum NCIE < 0$	-0.3552	-0.3381	-0.4352	-0.4488	-1.5773

- ✓  $f_5$  is selected, because it has the most conflicting degree with other objectives.
- ✓ There is no objective positively correlated to  $f_5$ , thus, there is not a redundant objective with  $f_5$  in the remaining objectives.
- ✓  $f_4$  is selected, because it has the largest absolute sum of NCIEs to other objectives.  $f_1$ ,  $f_2$ , and  $f_3$  are omitted, they are all positively correlated to  $f_4$
- ✓ Output  $\{f_5, f_4\}$

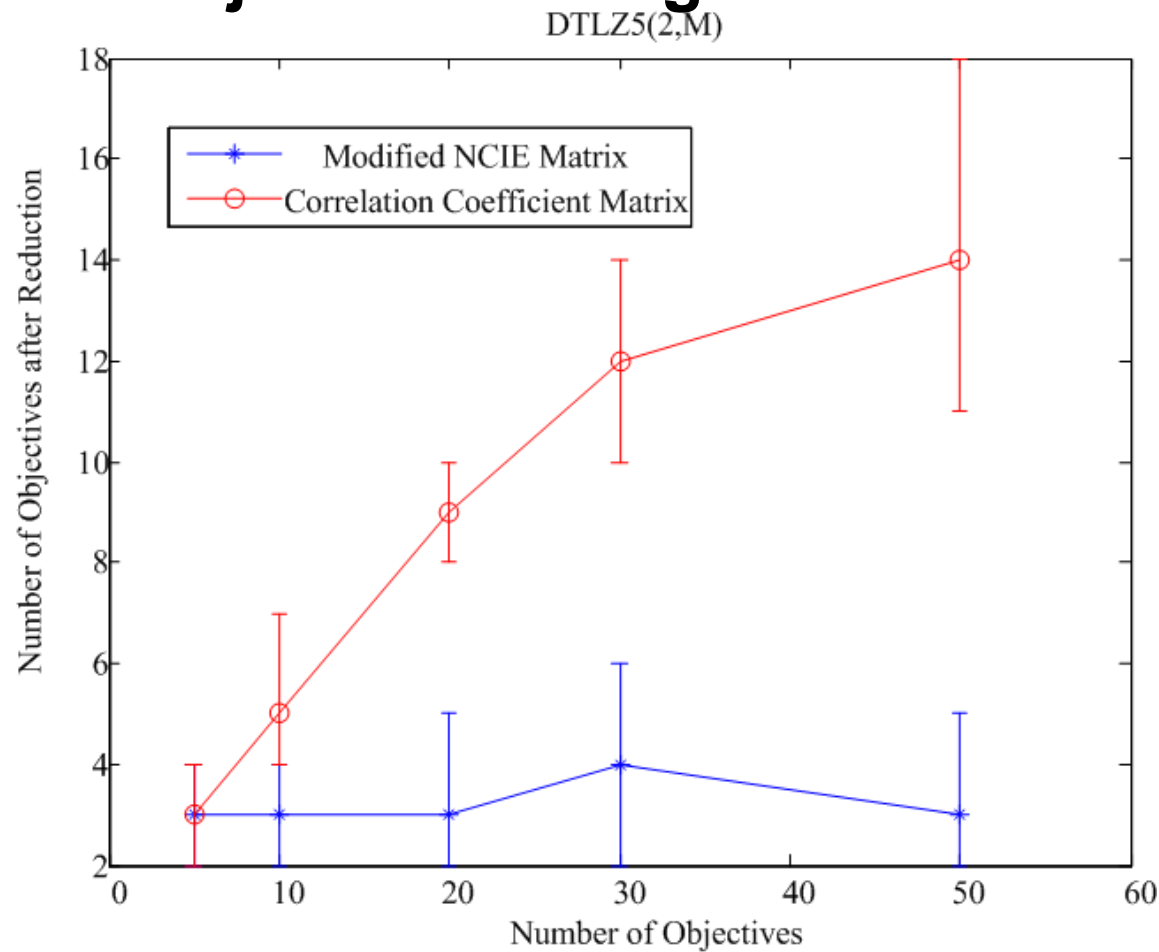


# Omitting Positively Correlated Objectives

- In the process of omitting objectives, a threshold  $T$  is applied to determine whether two objectives are positively correlated.
- This is actually done by a clustering algorithm, based on which the  $T$  is set at the least dense point.

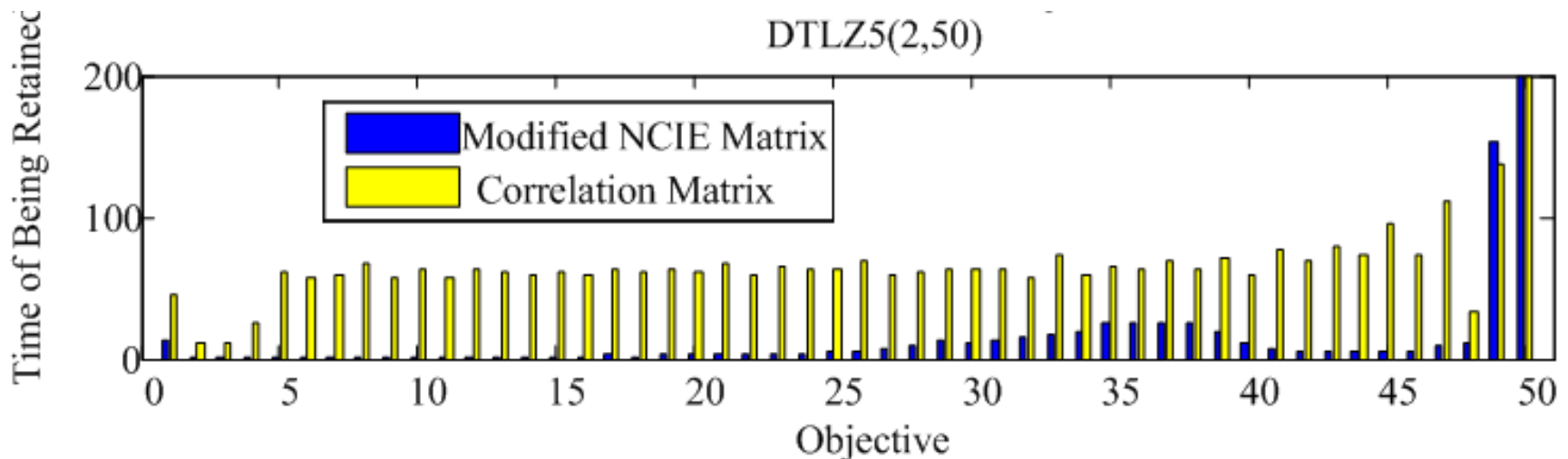
# NCIE vs. Correlation

- The modified NCIE matrix performs better than the correlation matrix on keeping objectives when the number of objectives is large.



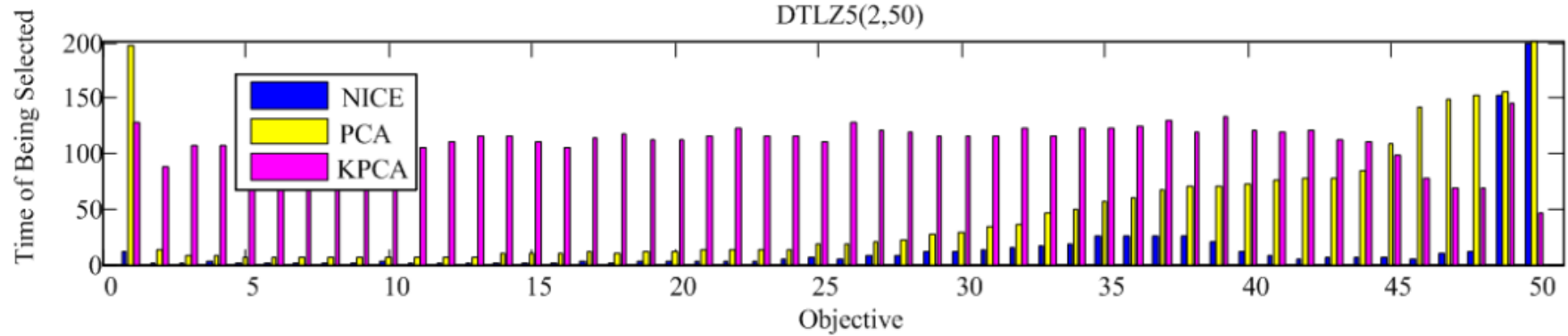
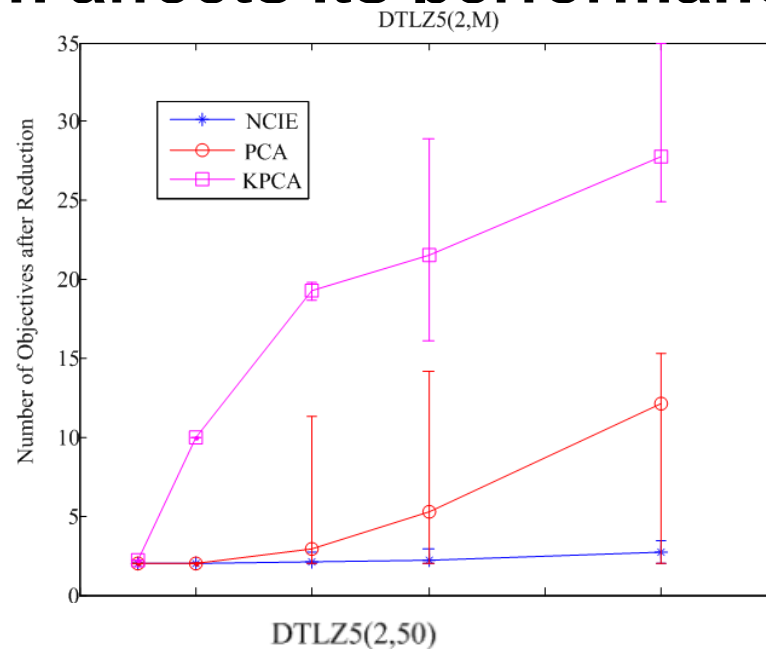
# NCIE vs. Correlation

- When the number of objectives increases to 50, the chance of retaining  $\{f_1, f_M\}$  by the approach based on the modified NCIE matrix decreases, but that of retaining  $\{f_{M-1}, f_M\}$  increases.



# NCIE vs. PCA

- NCIE has advantages over non-linear correlation.
- In KPCA, the Kernel function has to be chosen in advance, which affects its performance significantly.



# IGD of the NSGA-II with NCIE and the original NSGA-II on DTLZ5(I,M)

I	M	NSGA-II(NCIE)	NSGA-II	p-value
2	5	<b>0.0042±0.0000</b>	0.0042±0.0000	0.0256
2	10	<b>0.0042±0.0000</b>	1.8023±1.5792	0.0000
2	20	<b>0.4613±0.2211</b>	-	-
2	30	<b>0.1086±0.2108</b>	-	-
2	50	<b>0.3886±0.3688</b>	-	-
3	5	0.1155±0.1684	0.0550±0.0009	0.4735
3	10	<b>0.0886±0.1068</b>	3.4976±7.2347	0.0000
3	20	<b>0.1192±0.1706</b>	-	-
5	10	<b>20.2226±38.9470</b>	70.7366±47.8311	0.0003
5	20	<b>134.9047±62.8815</b>	-	-
7	10	93.9852±58.3535	<b>67.9335±33.8466</b>	0.0315
7	20	<b>153.1658±54.6619</b>	-	-

# IGD of the IBEA with NCIE and the original IBEA on DTLZ5(I,M)

I	M	IBEA(NCIE)	IBEA	p-value
2	5	0.6529±0.1694	0.5784±0.1953	0.0764
2	10	0.6324±0.1789	<b>0.5453±0.2052</b>	0.0439
2	20	0.6734±0.1457	<b>0.4877±0.1922</b>	0.0003
2	30	0.6083±0.1835	0.5603±0.1601	0.2503
2	50	0.7018±0.1159	0.6298±0.1997	1.0000
3	5	0.7876±0.1536	0.7506±0.1633	0.9676
3	10	0.8257±0.1953	0.7815±0.1771	0.3369
3	20	0.7874±0.2094	0.8227±0.1836	0.9461
5	10	0.9366±0.1882	0.9312±0.2111	0.7764
5	20	0.8839±0.2212	0.8099±0.1878	0.4903
7	10	1.1193±0.1839	1.0622±0.2286	0.8817
7	20	1.1482±0.1584	1.0911±0.2212	0.7353

# IGD of the NSGA-IIs with NCIE and random objectives reduced and the original NSGA-II on DTLZ1-4

DTLZ	M	NSGA-II(NCIE)	NSGA-II(Random)	NSGA-II
1	5	<b>3.5257±5.4437</b>	29.7310±18.8620	28.1565±14.7707
1	15	<b>15.8986±17.1624</b>	36.6916±23.5109	-
1	25	17.7863±15.8425	27.6838±21.9433	-
2	5	0.5188±0.2108	1.2836±0.3187	0.4893±0.0741
2	15	2.1166±0.2912	2.2857±0.2768	-
2	25	<b>2.4970±0.3190</b>	2.7165±0.1811	-
3	5	129.0159±62.0312	209.6908±20.1481	160.7862±24.2639
3	15	<b>216.4849±15.3258</b>	232.9653±13.5670	-
3	25	<b>230.2662±17.5408</b>	277.0580±107.0687	-
4	5	0.7899±0.3023	1.1632±0.0114	0.5651±0.0613
4	15	<b>1.2916±0.0634</b>	1.3412±0.0399	-
4	25	<b>1.3417±0.0602</b>	1.4126±0.0750	-

# Summary of NCIE

- **Our approach improves Pareto-based MOEAs (NSGA-II) on reducible problems (DTLZ5 and WFG3) but cannot improve the performance of indicator-based MOEAs (IBEA).**
- **Our approach also improves the performance of Pareto-based MOEAs on the irreducible problems (DTLZ1-4) slightly, because the difficulty of the original problems decreases locally, which promotes convergence.**
  - The NCIE-based correlation analysis is based on the non-dominated population in every generation, thus, the conflict between objectives are local rather than global.



**Objective reduction can remove objective redundancy, but does not address the key challenges of MaOPs --- the ineffectiveness of Pareto dominance.**

**Can we use alternative dominance relationships?**

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# Different Dominance Definitions

## ■ Fuzzy-Pareto-dominance

$$\mu_a(a, b) = \frac{\prod_i \min(a_i, b_i)}{\prod_i a_i}$$

## ■ Ranking-Dominance

$$R_{sum}(\vec{x}_j) = \sum_{i=1}^M rank(f_i(\vec{x}_j))$$

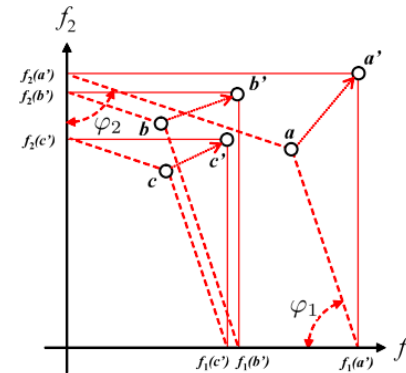
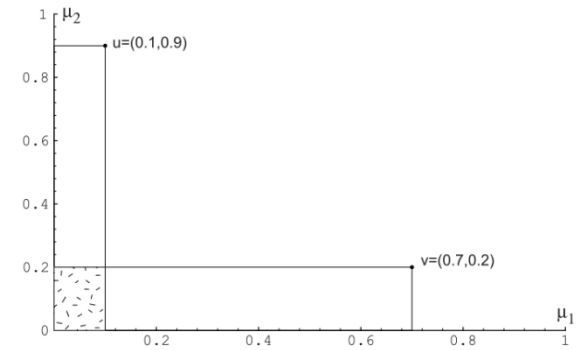
$$R_{min}(\vec{x}_j) = \min_{i=1, \dots, M} rank(f_i(\vec{x}_j)).$$

## ■ Controlling Dominance Area

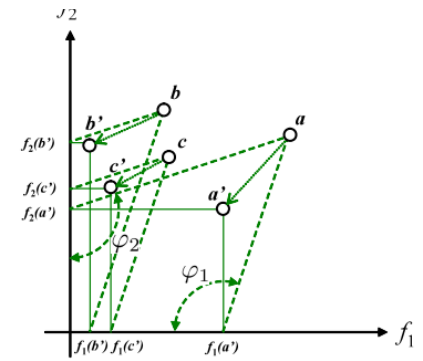
$$f'_i(x) = \frac{r \cdot \sin(\omega_i + S_i \cdot \pi)}{\sin(S_i \cdot \pi)} \quad (i = 1, 2, \dots, m)$$

## ■ (1 - k)-Dominance

$$\begin{cases} n_e < M \\ n_b \geq \frac{M - n_e}{k + 1}, \end{cases}$$



(b)  $S_1 = S_2 < 0.5$



(c)  $S_1 = S_2 > 0.5$

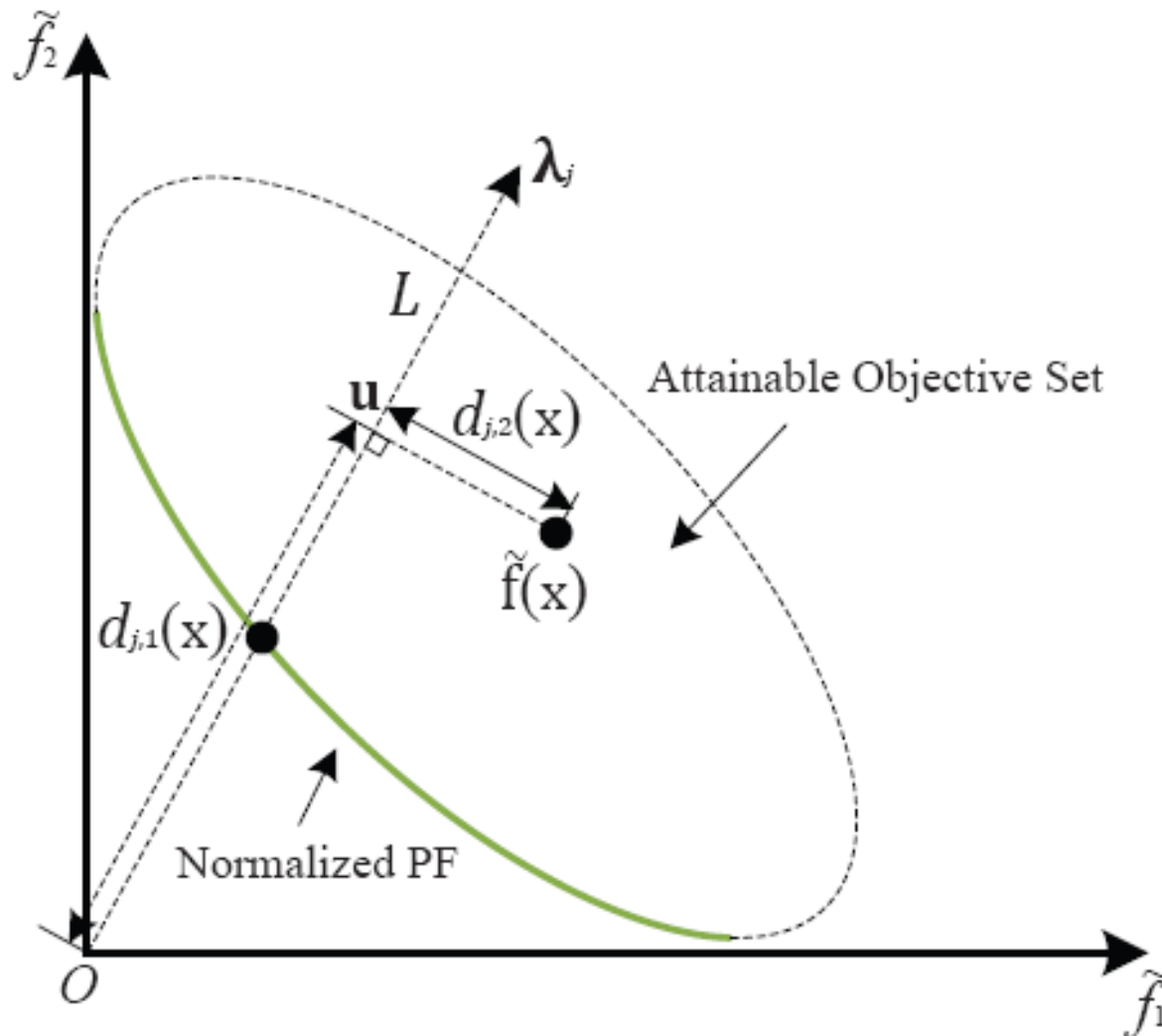
$$\begin{aligned} n_b(\mathbf{v}_1, \mathbf{v}_2) &=_{\text{def}} |\{i \in \mathbb{N} | i \leq M \wedge f_i(\mathbf{v}_1) < f_i(\mathbf{v}_2)\}| \\ n_e(\mathbf{v}_1, \mathbf{v}_2) &=_{\text{def}} |\{i \in \mathbb{N} | i \leq M \wedge f_i(\mathbf{v}_1) = f_i(\mathbf{v}_2)\}| \\ n_w(\mathbf{v}_1, \mathbf{v}_2) &=_{\text{def}} |\{i \in \mathbb{N} | i \leq M \wedge f_i(\mathbf{v}_1) > f_i(\mathbf{v}_2)\}| \end{aligned}$$

# Many Others

■ Indicators mentioned by Dr. Emmerich yesterday can be regarded as alternative dominance relationships too.

■ Here is one of the latest additions ---  $\Theta$ -dominance.

# $\Theta$ -dominance --- Intuition



$\tilde{f}$ 's are **normalised** fitness functions.  
 $\lambda$  is the reference direction (point).

Y. Yuan, H. Xu, B. Wang and X. Yao, "**A New Dominance Relation Based Evolutionary Algorithm for Many-Objective Optimization**," *IEEE Transactions on Evolutionary Computation*, DOI: 10.1109/TEVC.2015.2420112, 2015.

Fig. 3. Illustration of distances  $d_{j,1}(x)$  and  $d_{j,2}(x)$ .

# $\Theta$ -dominance --- Definition

*Definition 7:* Given two solutions  $\mathbf{x}, \mathbf{y} \in S_t$ ,  $\mathbf{x}$  is said to  $\theta$ -dominate  $\mathbf{y}$ , denoted by  $\mathbf{x} \prec_{\theta} \mathbf{y}$ , iff  $\mathbf{x} \in C_j$ ,  $\mathbf{y} \in C_j$ , and  $\mathcal{F}_j(\mathbf{x}) < \mathcal{F}_j(\mathbf{y})$ , where  $j \in \{1, 2, \dots, N\}$ .

$$\mathcal{F}_j(\mathbf{x}) = \bar{d}_{j,1}(\mathbf{x}) + \theta d_{j,2}(\mathbf{x})$$

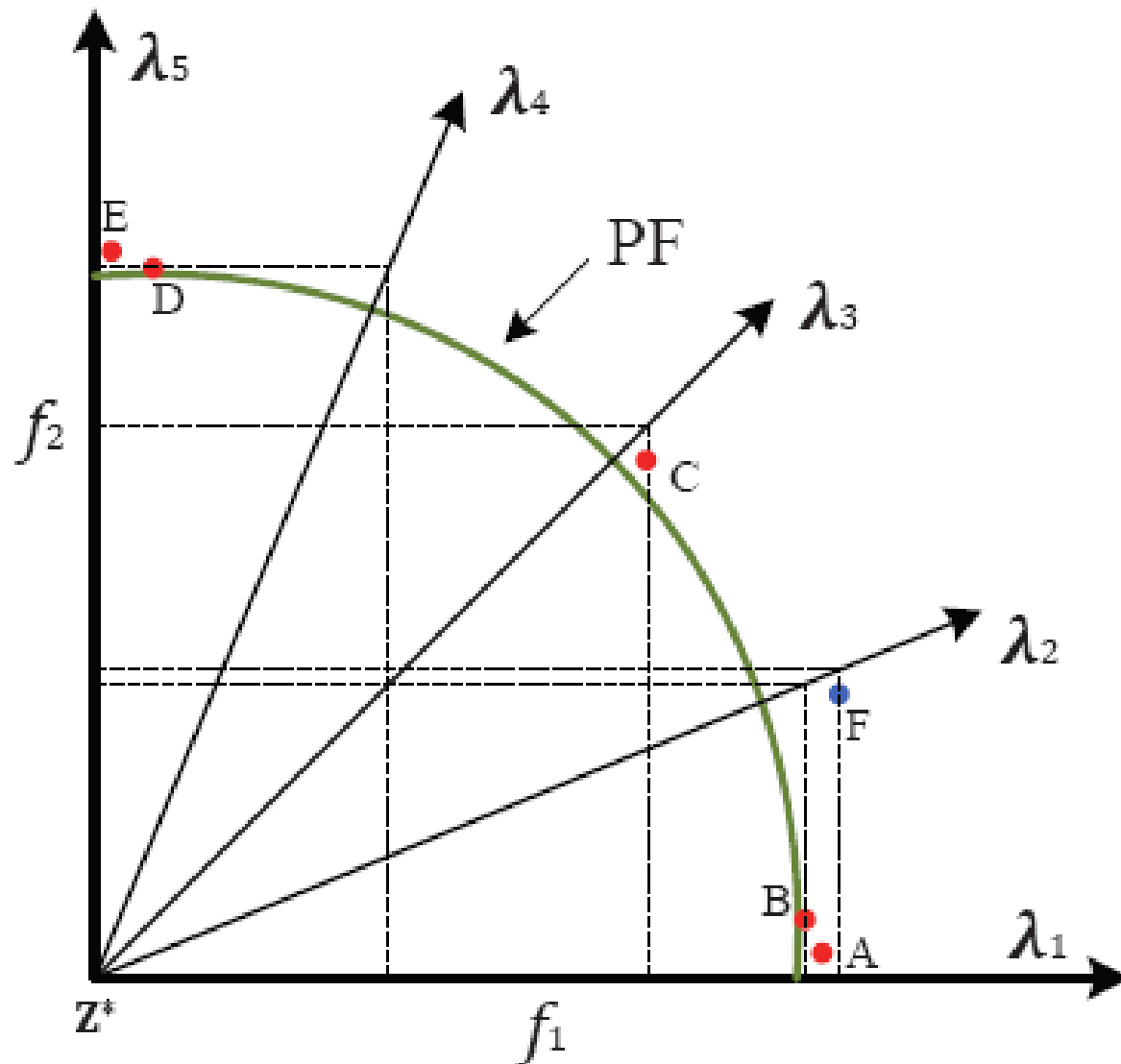
# Balancing Convergence and Diversity

■ The form of  $F_j(x)$  indicates that the balance between convergence and diversity is even more important in MaOEAs.

■ Why not manipulating the balance explicitly?

- Y. Yuan, H. Xu, B. Wang, B. Zhang and X. Yao, “**Balancing Convergence and Diversity in Decomposition-Based Many-Objective Optimizers**,” *IEEE Transactions on Evolutionary Computation*, DOI: 10.1109/TEVC.2015.2443001, 2015.

# An Example of an Existing Problem





**What if alternative dominance relationships still do not provide a satisfactory solution to a MaOPs?**

**We have to consider new algorithms.**

# New MaOEAs

Before we develop new MaOEAs, we have to understand the state-of-the-art:

1. **Presentations** you have heard so far at the Summer School.
2. The latest literature survey:

B. Li, J. Li, K. Tang and X. Yao, “**Many-Objective Evolutionary Algorithms: A Survey**,” *ACM Computing Surveys*, 35 pages, 2015.

(<http://www.cs.bham.ac.uk/~xin/papers/surveyfinalV10unmarked.pdf>)

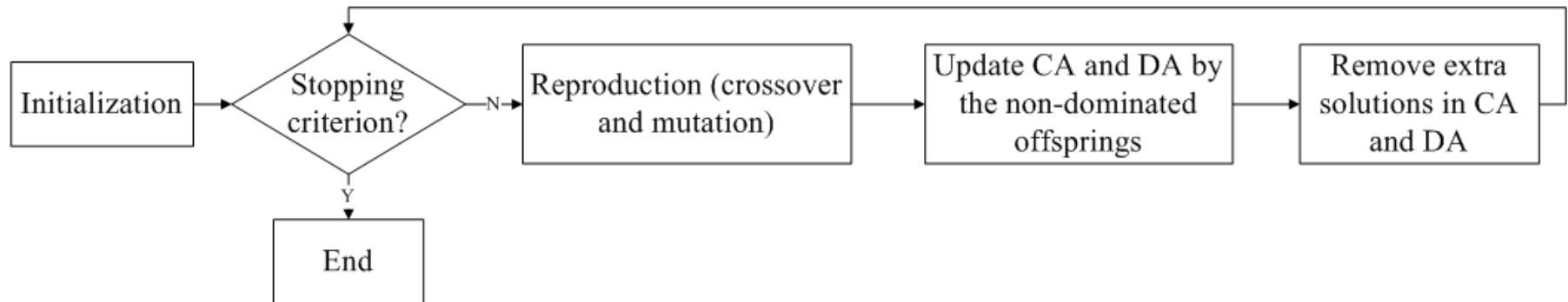
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# Two-Archive Algorithm

- Two-Archive algorithm (Two\_Arch) maintains two archives (CA and DA) to promote **convergence and diversity separately.**

•K. Praditwong and X. Yao, “**A New Multi-objective Evolutionary Optimisation Algorithm: The Two-Archive Algorithm,**” *Proc. of the 2006 International Conference on Computational Intelligence and Security (CIS'2006)*, 3-6/11/2006, Ramada Pearl Hotel, Guangzhou, China. IEEE Press, Volume 1, pp.286-291.



# Update CA and DA

- The non-dominated offspring that dominate any solution in either CA or DA (the non-dominated solution **with domination**) are added to CA.
- The non-dominated offspring that dominate no solution in both CA and DA (the non-dominated solution **without domination**) are added to DA.
- Two\_Arch removes extra solutions from DA according to their distances to CA.

# Strengths and Drawbacks

- CA encourages the convergence, and DA maintains the diversity. Almost **no additional complexity is introduced**.
- Two\_Arch is a **Pareto-based MOEA** and ineffective in handling MaOPs with a large number of objectives.
- There is **no diversity maintenance within CA**.  
Two\_Arch might be stuck without any update of CA and DA, when CA is full of solutions on the true PF. The diversity of CA might be less satisfactory.

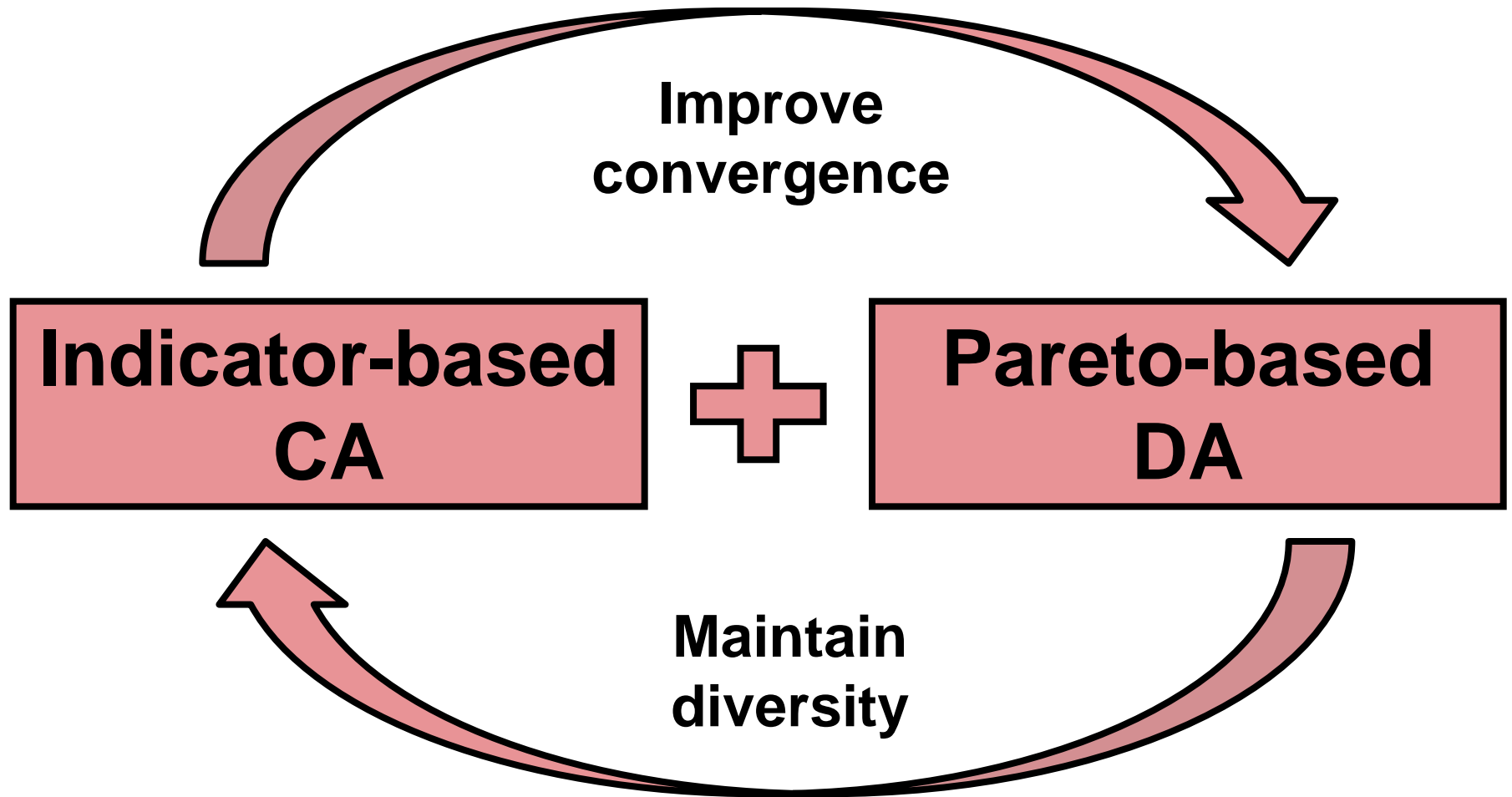
**Can we do better?**

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# Main Idea



# Main Steps

- The quality indicator  $I_{\varepsilon+}$  can encourage convergence.
- The Pareto dominance can promote diversity.
- H. Wang, L. Jiao and X. Yao, “**An Improved Two-Archive Algorithm for Many-Objective Optimization**,” *IEEE Transactions on Evolutionary Computation*, DOI: 10.1109/TEVC.2014.2350987, 2015.

**Step 1: Initialization.**

**Step 2: Output DA if satisfy the stopping criterion, otherwise continue.**

**Step 3: Generate new solutions from CA and DA by crossover and mutation.**

**Step 4: Update CA and DA separately, go Step 2.**

# Convergence Archive (CA)

- The quality indicator  $I_{\varepsilon+}$  in IBEA as the selection principle for CA in Two\_Arch2.  $I_{\varepsilon+}$  is an indicator that describes the minimum distance that one solution needs to dominate another solution in the objective space.

$$I_{\varepsilon+}(x_1, x_2) = \min_{\varepsilon} (f_i(x_1) - \varepsilon \leq f_i(x_2), 1 \leq i \leq m)$$

- The fitness is assigned as below, the solution with the smallest fitness is removed from CA first.

$$F(x_1) = \sum_{x_2 \in P \setminus \{x_1\}} -e^{-I_{\varepsilon+}(x_2, x_1)/0.05}$$

# Diversity Archive (DA)

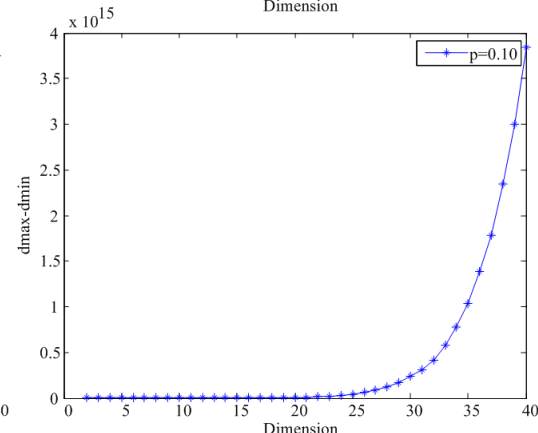
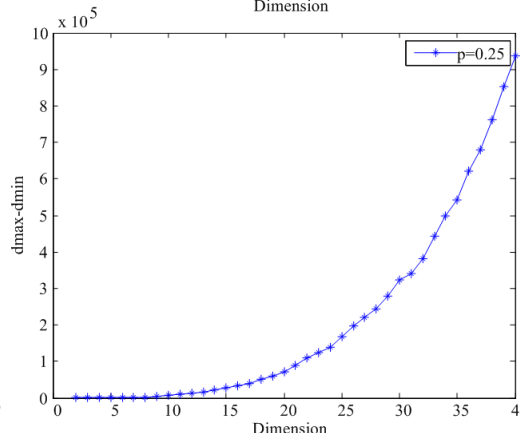
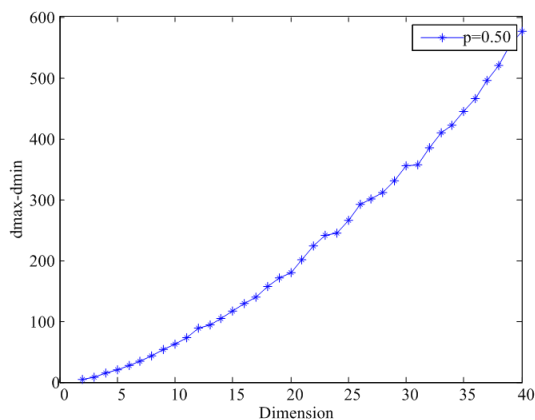
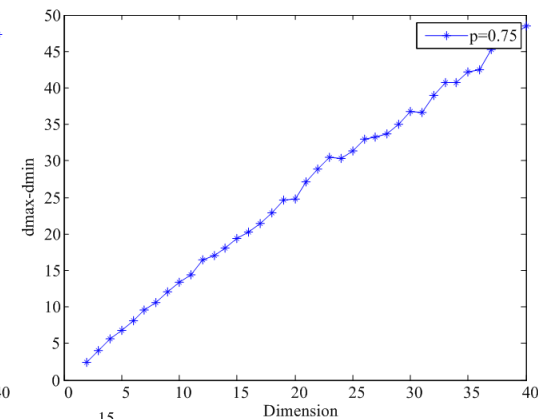
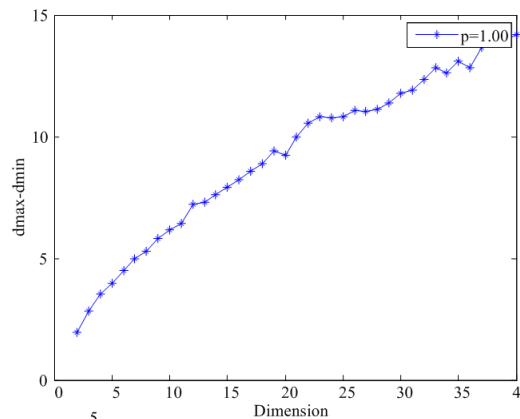
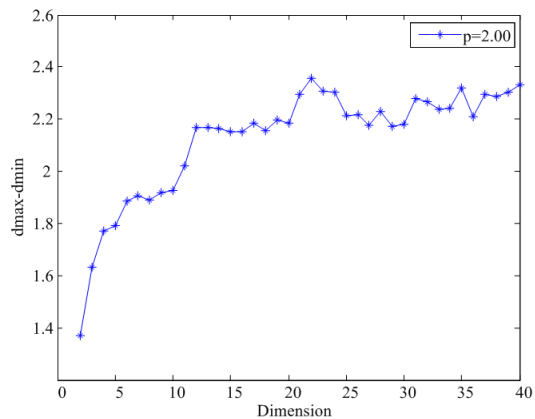
- Update DA
  - When DA overflows, **boundary solutions** (solutions with maximal or minimal objective values) are firstly selected.
  - In the iterative process, **the most different solution** to DA is added until reaching the size.
- $L_p$ -norm distance is adopted as the similarity measure in DA.
- DA with good diversity is used as **the final output** of Two\_Arch2.

# Degraded Euclidean Distance (Distance Concentration) in High-Dimensional Space

- The Euclidean distance ( $L_2$ -norm) degrades its similarity indexing performance in a high-dimensional space.
- Most of existing diversity maintenance methods use the Euclidean distance to measure similarity among solutions for MaOPs.

# Similarity in High-Dimensional Space

- The fractional distances ( $L_p$ -norm,  $p < 1$ ) perform better in a high-dimensional space.
- $L_{1/m}$ -norm is employed in Two\_Arch2.



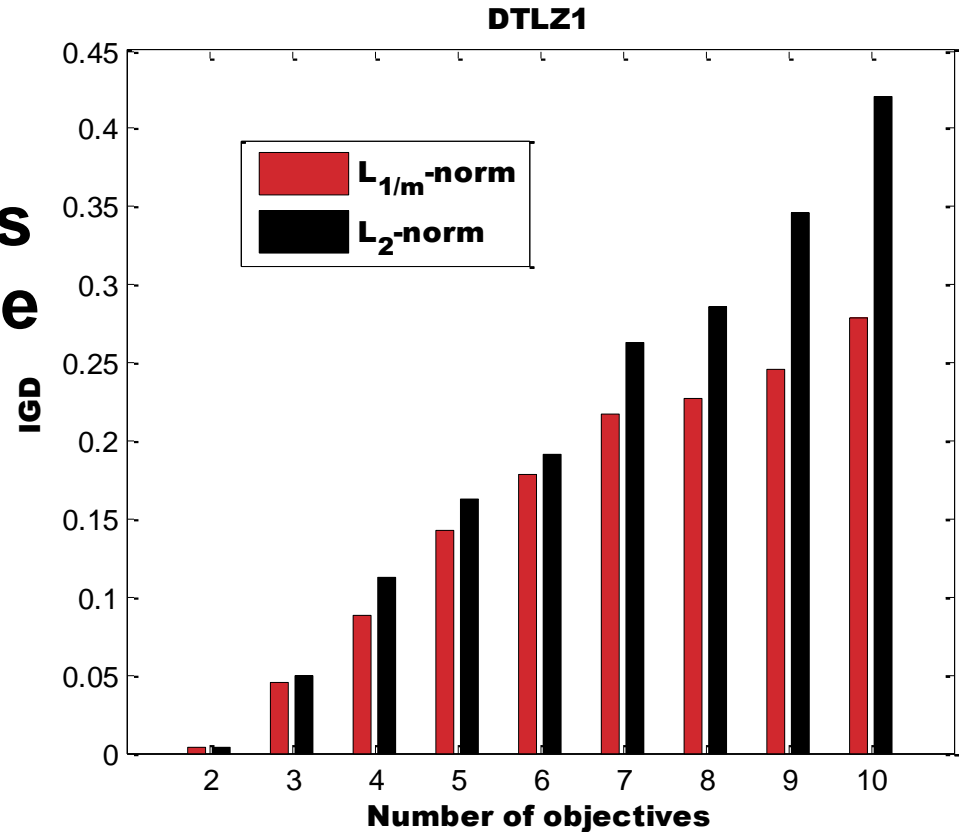
# Outline of The Presentation

- Many-objective Optimization: Introduction
- Non-dominated sorting
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# $L_p$ -norm-based distances for Diversity Archive Maintenance

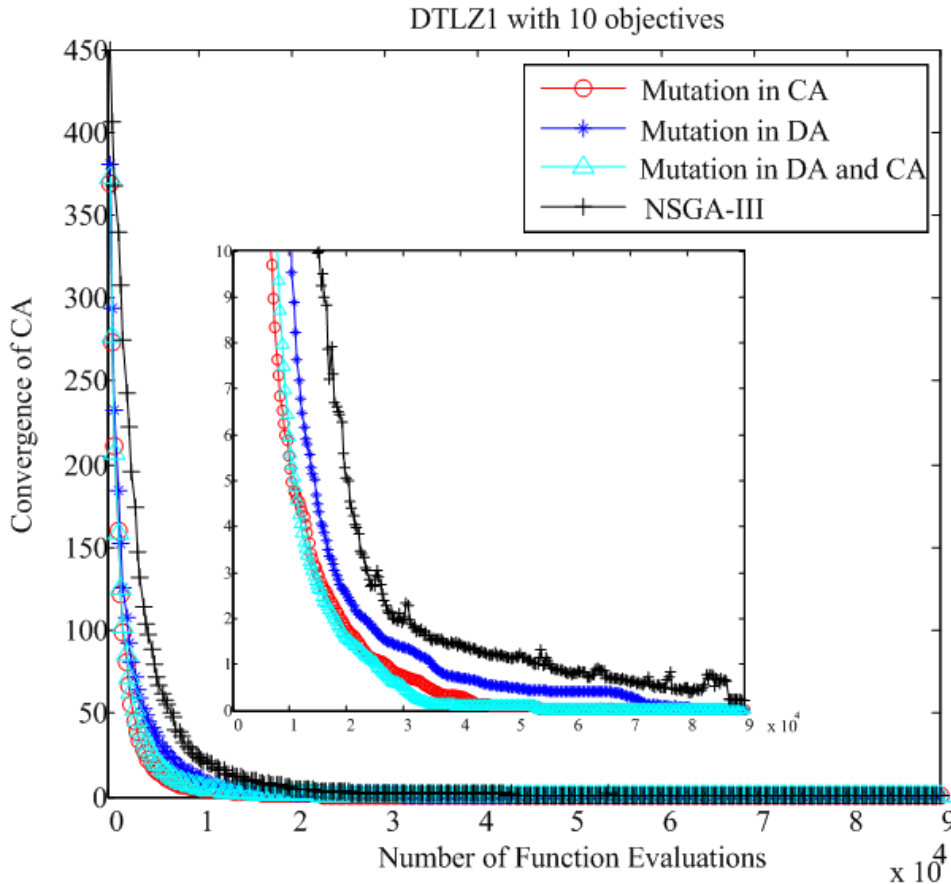
■ The fractional distances performs better than the Euclidean distance.

■  $P=1/m$  in Two\_Arch2





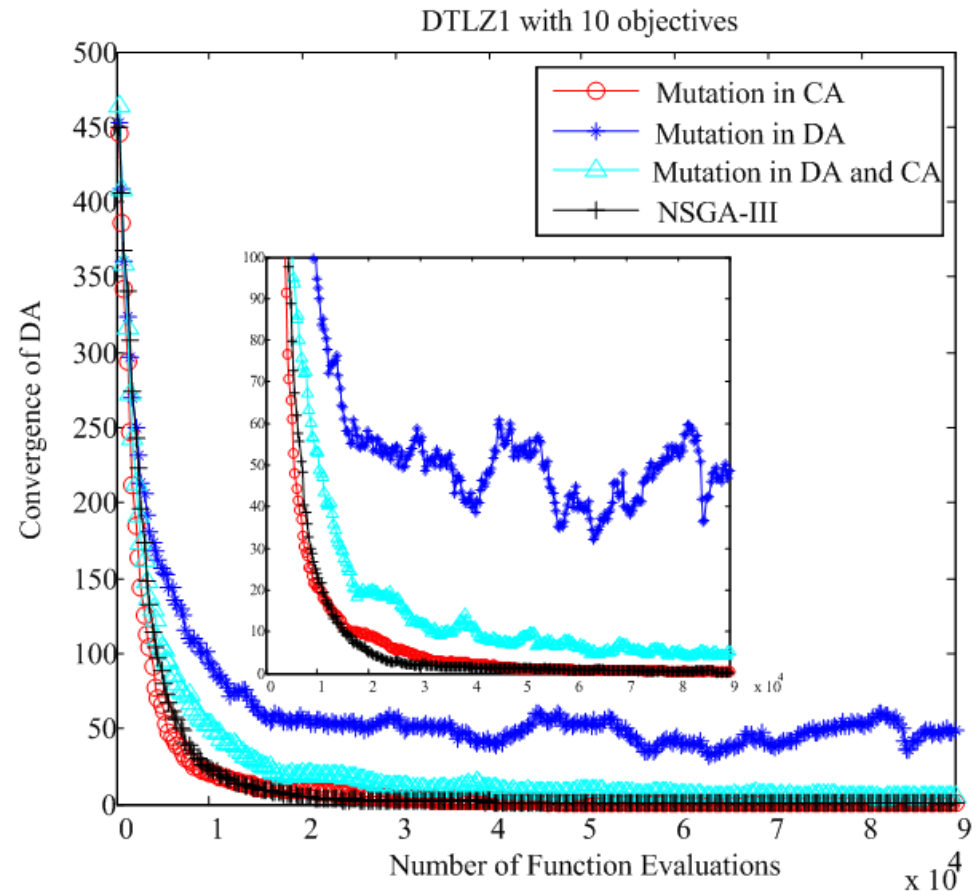
# Interaction between CA and DA: Mutation



- The mutation applied to DA only cannot provide a faster convergence speed.
- The mutation on CA can prevent prematurity.

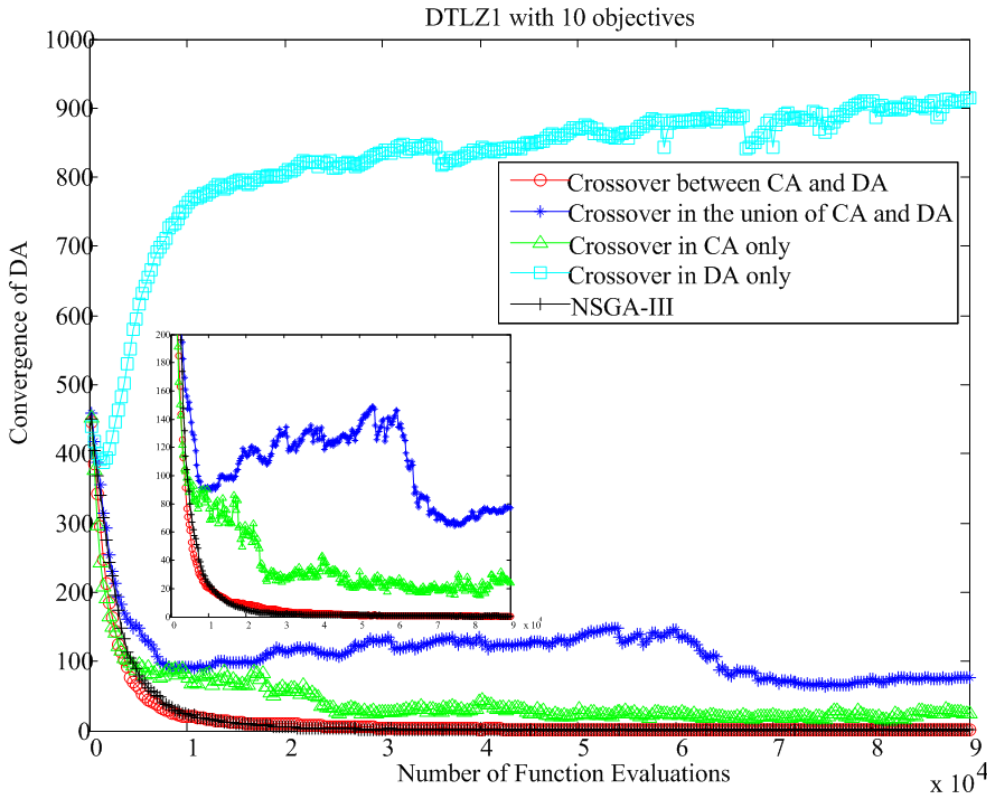
# Interaction between CA and DA: Mutation

- The mutation for some members of DA disturbs the guidance of CA to DA.
- The mutation in CA only is applied in Two\_Arch2.



CA is the guidance of convergence

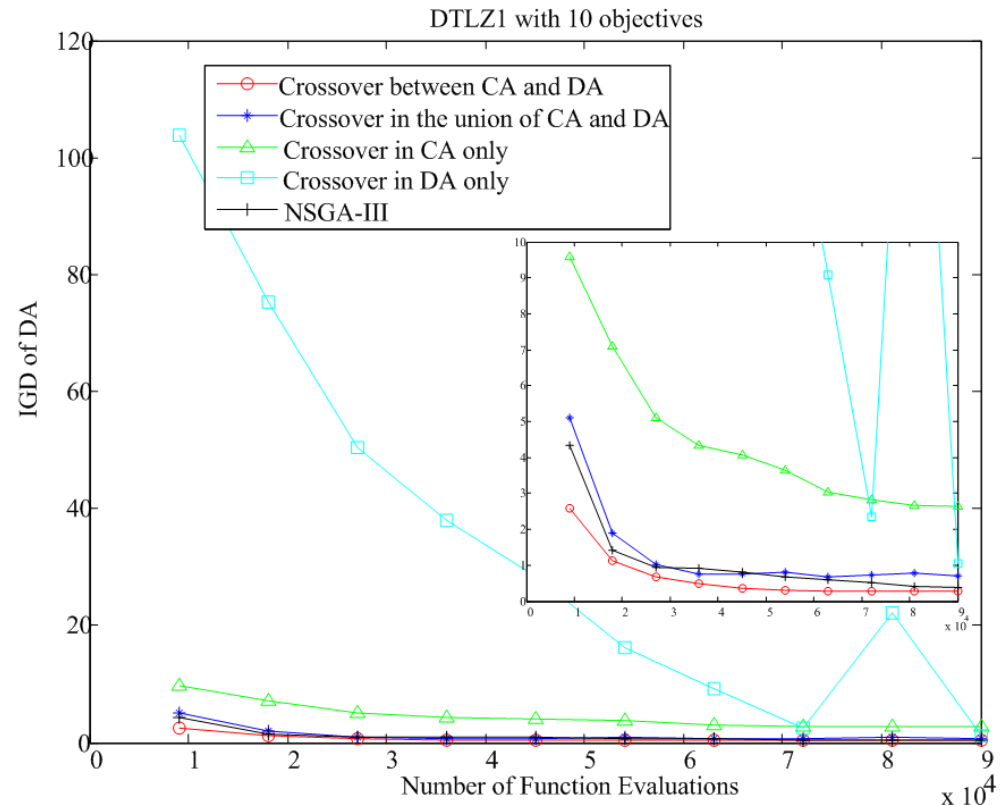
# Interaction between CA and DA: Crossover



■ The crossover between CA and DA has the fastest convergence speed.

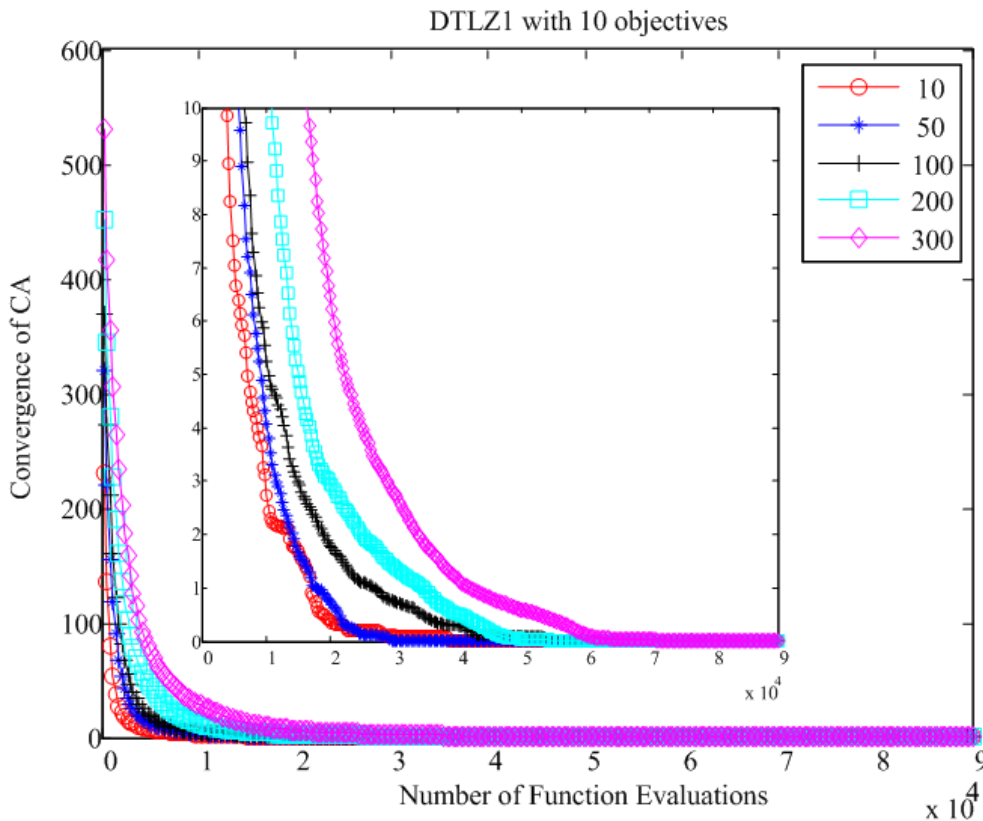
# Interaction between CA and DA: Crossover

- The diversity of CA is too poor to improve IGD.
- The crossover between CA and DA is employed in Two\_Arch2



The crossover between CA and DA passes the good convergence from CA to DA.

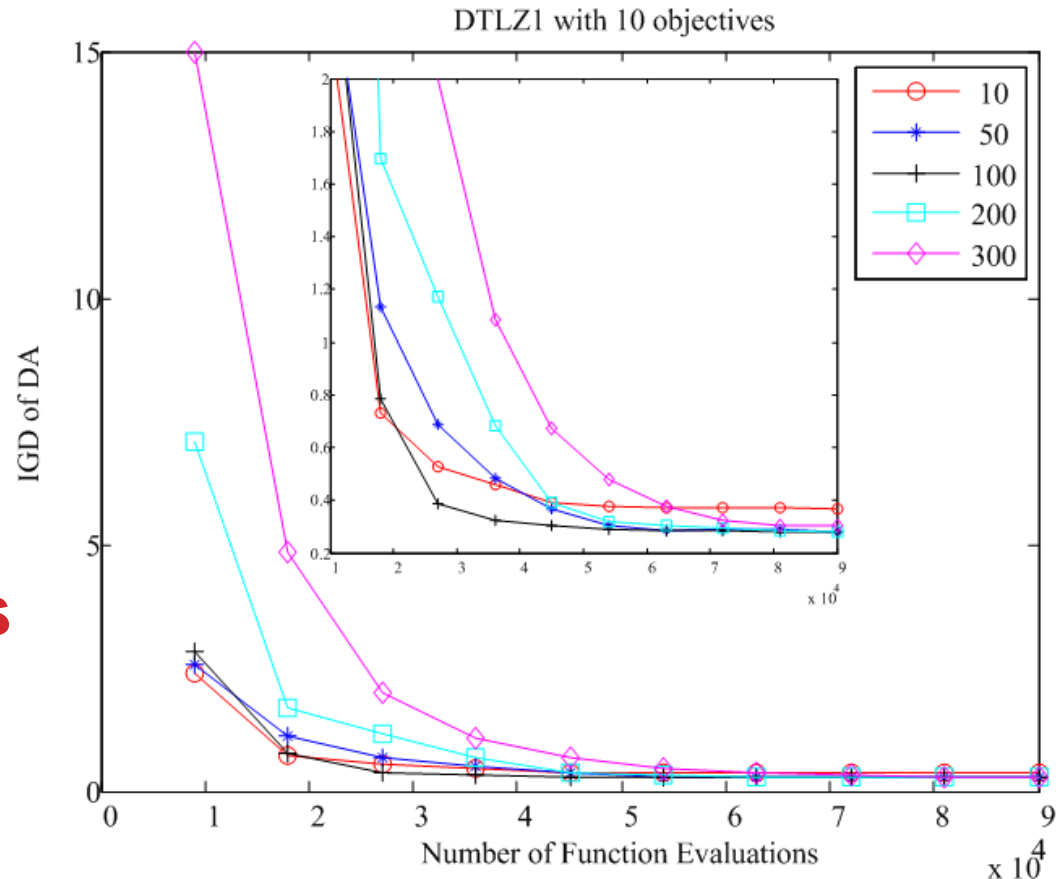
# Archive Size of CA: Effect on CA



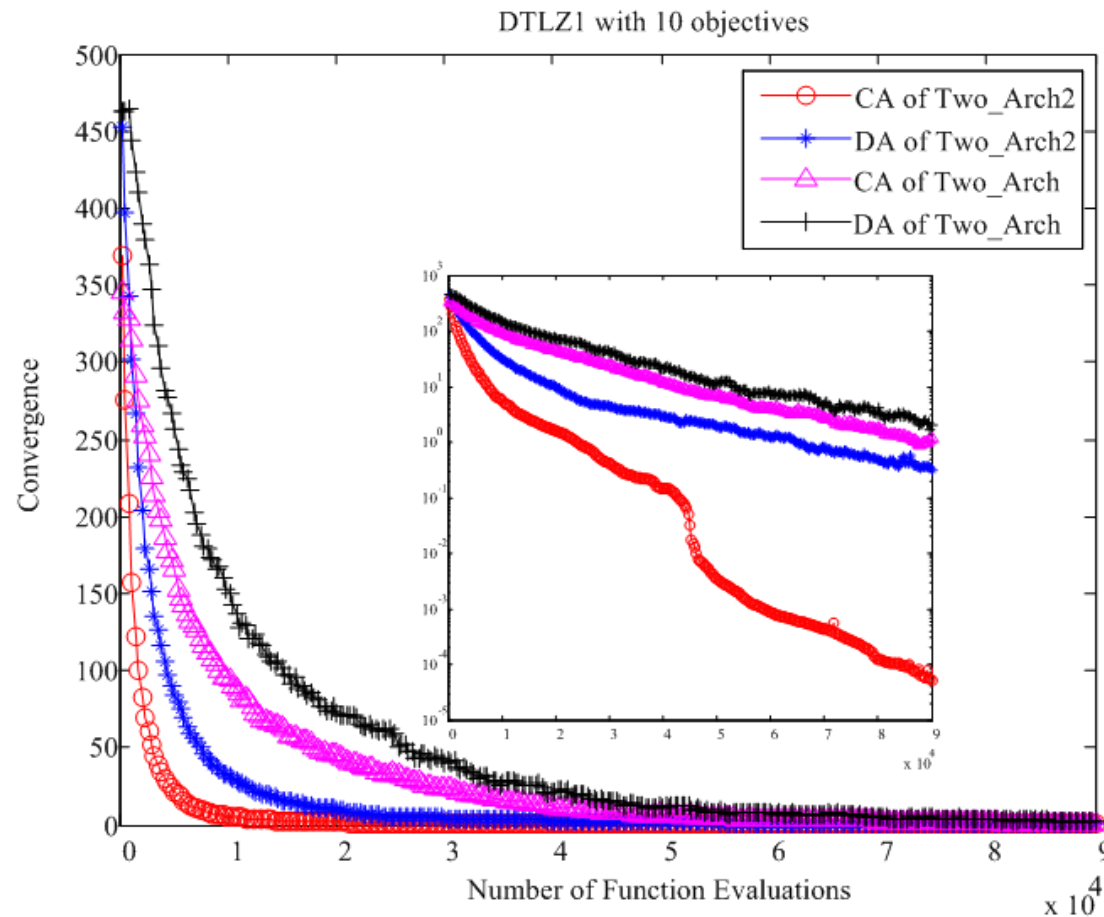
- **A smaller size of CA can increase the convergence speed. Thus, the search focuses on a small number of good solutions.**

# Archive Size of CA: Effect on DA

- However, CA with a small size cannot result in good diversity in DA.
- CA with 100 solutions is set in Two\_Arch2.



# Improvement on Two\_Arch



- CA in Two\_Arch2 converge faster than CA in Two\_Arch.
- DA (Pareto-based) in Two\_Arch2 converge faster than CA in Two\_Arch.
- CA passes good convergence to DA in Two\_Arch2.

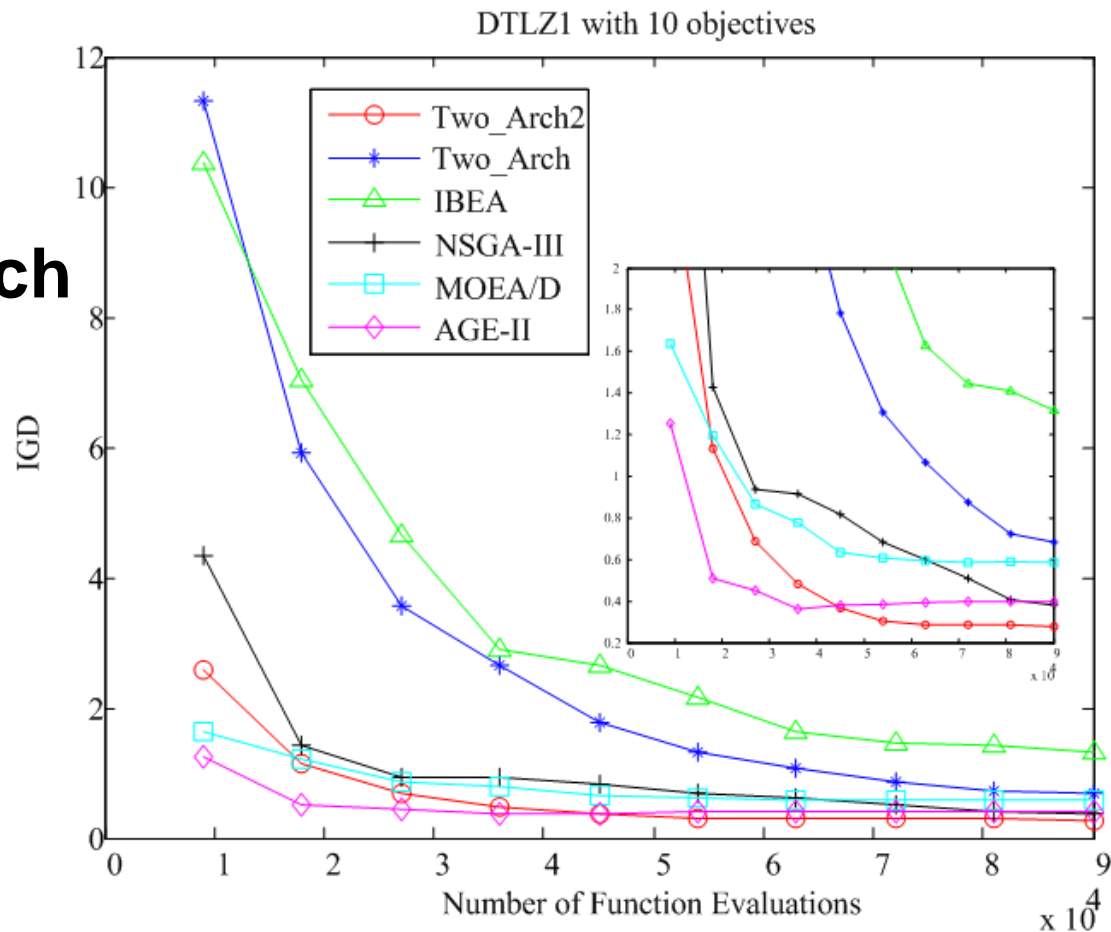
# Comparison of MOEAs

- **Two\_Arch**: a reference to show the improvement of Two\_Arch2 on MaOPs
- **IBEA**: indicator-based ( $I_{\varepsilon+}$ ) MOEA with good convergence but poor diversity
- **NSGA-III**: newly-proposed MOEA with reference points for MaOPs
- **MOEA/D**: aggregation function-based MOEA
- **AEG-II**: Pareto-based MOEA with the  $\varepsilon$ -grid approximation in the objective space



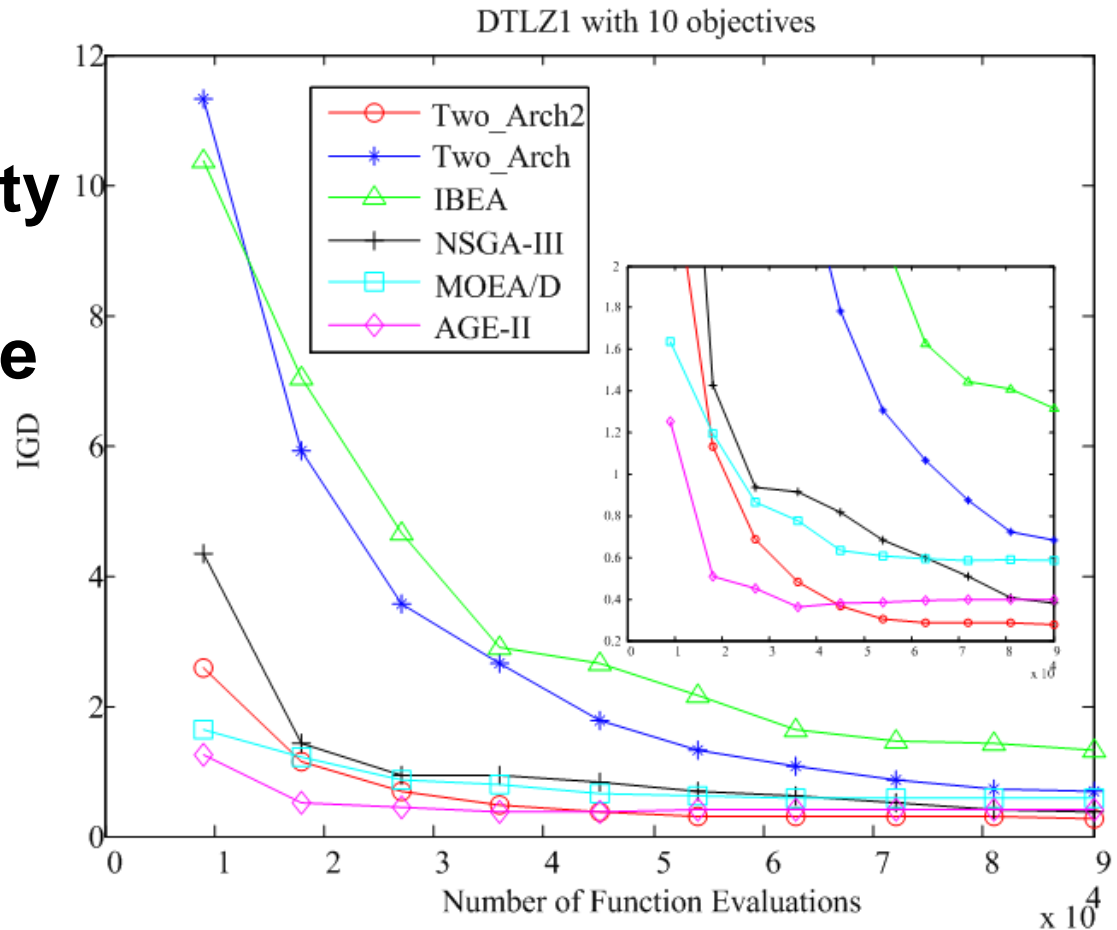
# DTLZ1 with 10 Objectives

- IBEA focuses on convergence too much to maintain a good diversity.



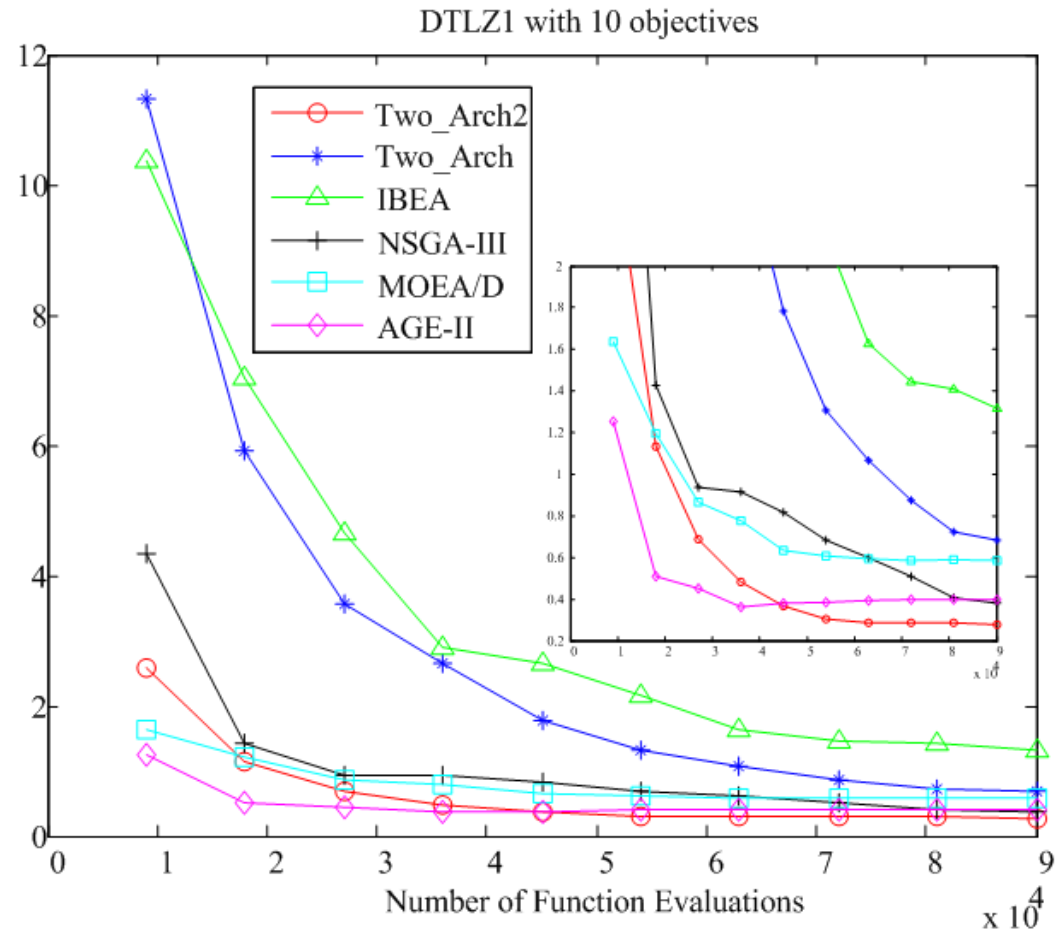
# DTLZ1 with 10 Objectives

- MOEA/D cannot achieve good diversity in the high-dimensional objective space.



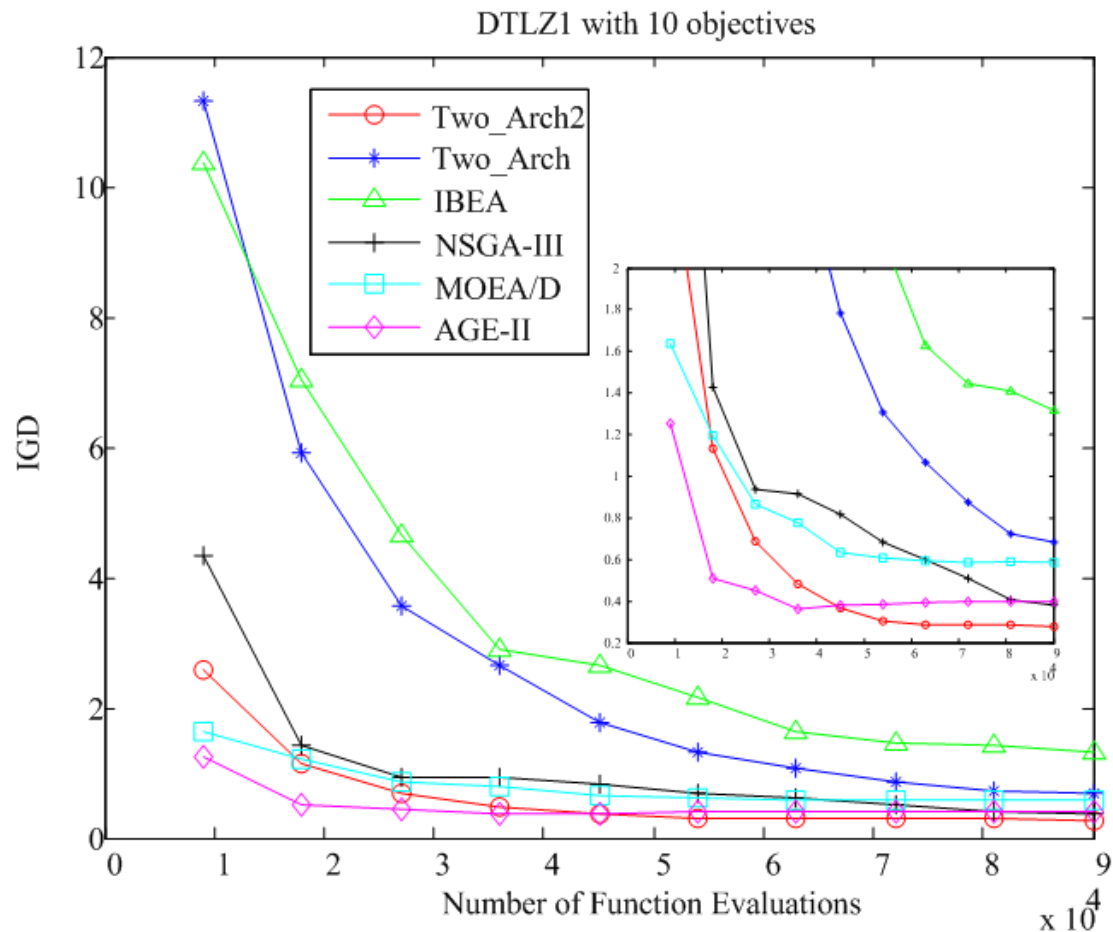
# DTLZ1 with 10 Objectives

- AGE-II: the  $\varepsilon$ -grid approximation can reduce the disadvantage of the Pareto dominance by lowering the conflicting degree among objectives.



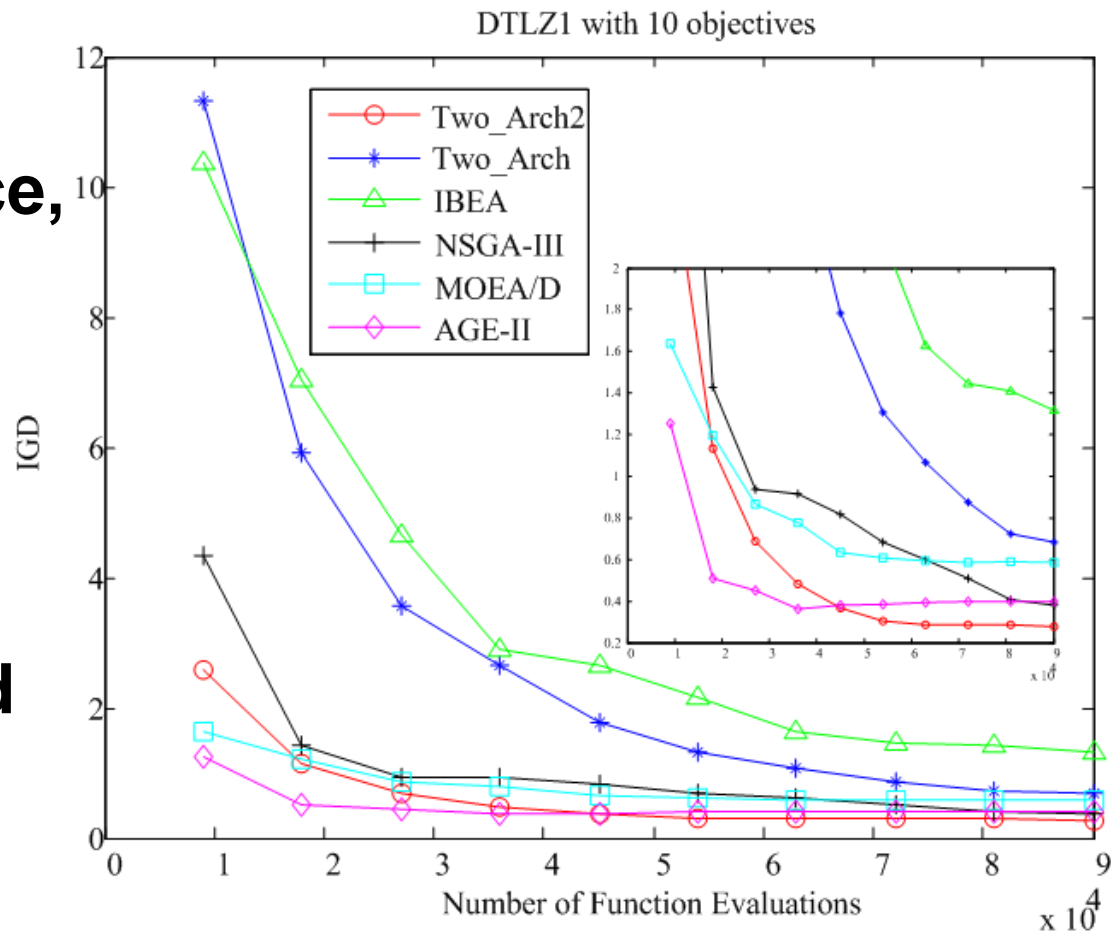
# DTLZ1 with 10 Objectives

- **Two\_Arch**: as a Pareto-based MOEA, its convergence on MaOPs is unsatisfactory.



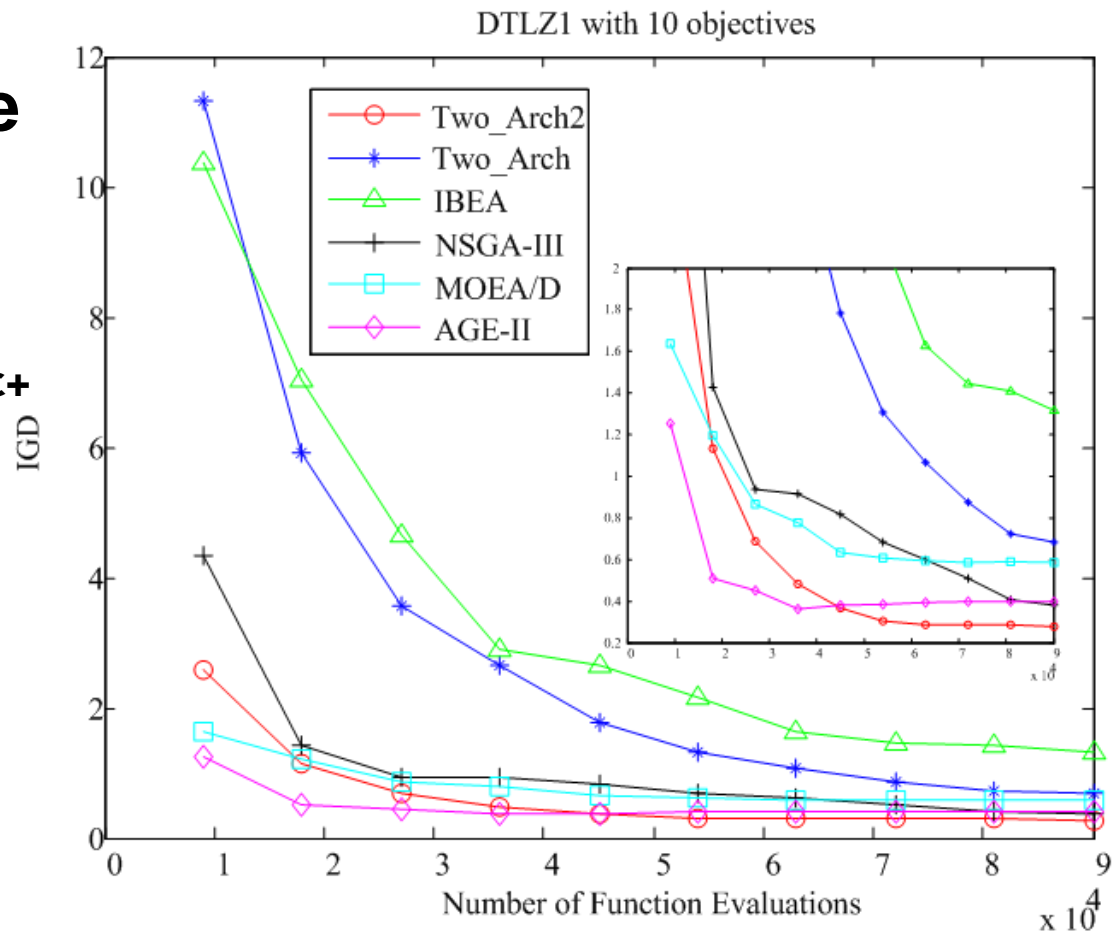
# DTLZ1 with 10 Objectives

- **NSGA-III: Similar to AGE-II in performance, with a reasonable balance between convergence**  
(guaranteed by non-dominated sort) and diversity (guaranteed by reference points).



# DTLZ1 with 10 Objectives

- **Two\_Arch2**: Could be seen as a “hybrid” MOEA, takes the advantages of both  $I_{\epsilon+}$  and the  $L_{1/m}$ -norm-based distance.



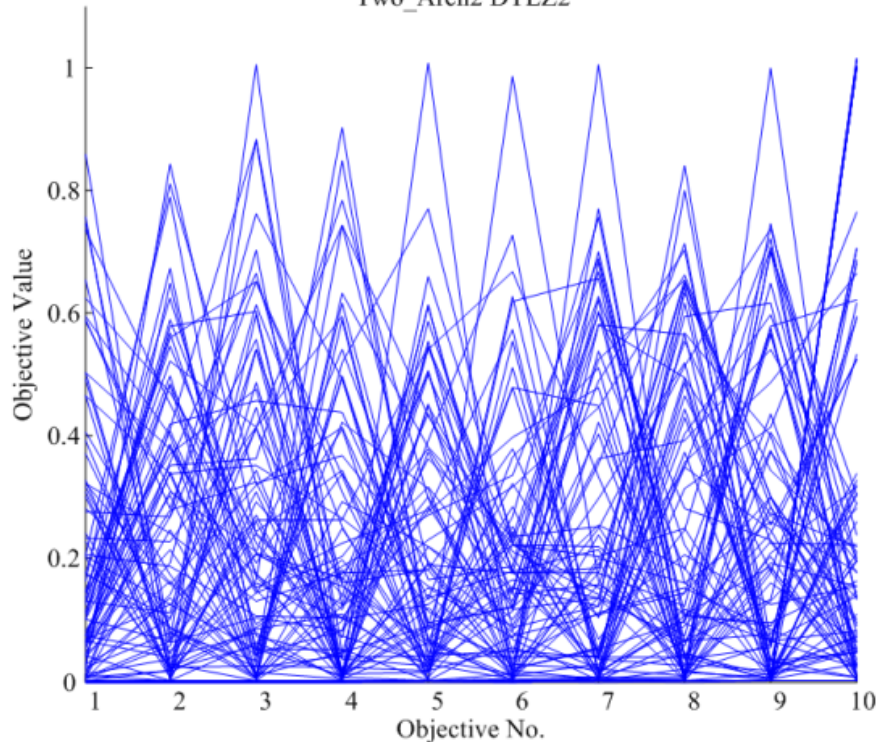
# Computational Complexity Analysis

Algorithm	Convergence (Pareto-based)	Diversity Maintenance	Indicator- based Selection	Total
Two_Arch <sub>2</sub>	$O(N \log^{m-2} N)$	$O(mN^2)$	$O(N^2)$	$\max\{O(N \log^{m-2} N), O(mN^2)\}$
Two_Arch	$O(mN^2)$	$O(mN^2)$	NA	$O(mN^2)$
IBEA	NA	NA	$O(N^2)$	$O(N^2)$
NSGA-III	$O(N \log^{m-2} N)$	$O(mN^2)$	NA	$\max\{O(N \log^{m-2} N), O(mN^2)\}$
MOEA/D	$O(mN^2)$	$O(mNT)$	NA	$O(mN^2)$
AGE-II	$O(N \log^{m-2} N)$	$O(mN)$	NA	$\max\{O(N \log^{m-2} N), O(mN)\}$

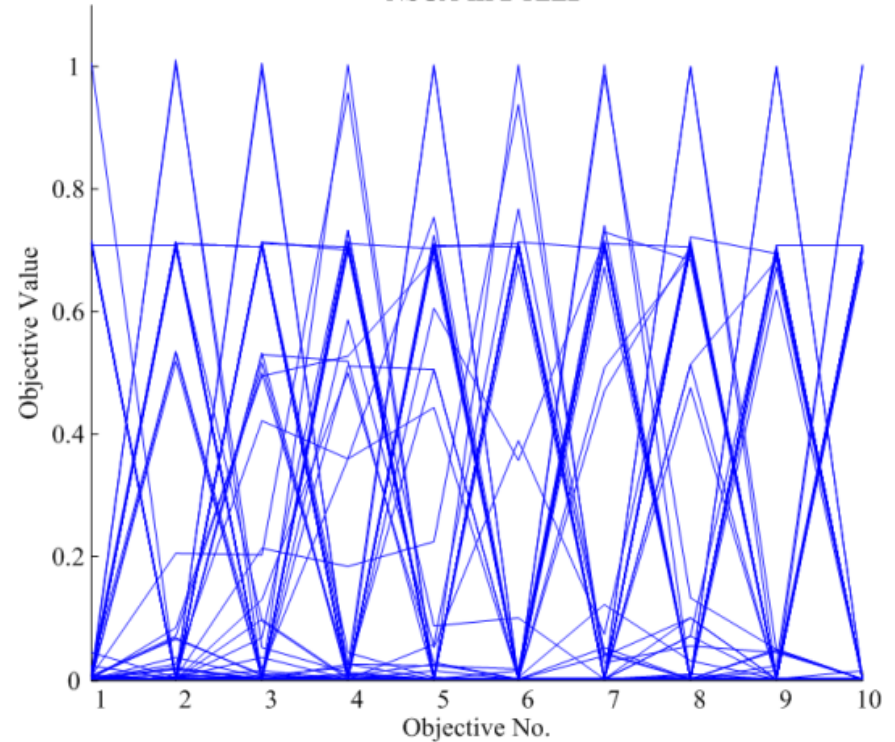
# Two\_Arch2 vs. NSGA-III on DTLZ2 with 10 Objectives

	Convergence	Diversity	Extreme point
Two_Arch2	Good	Good	Fair
NSGA-III	Good	Fair	Good

Two\_Arch2 DTLZ2



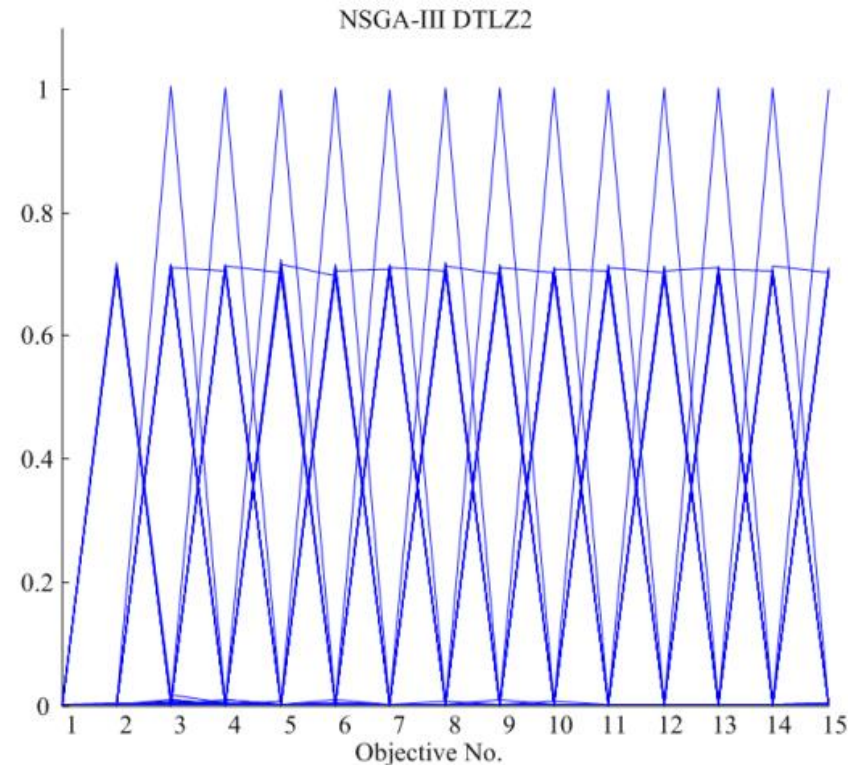
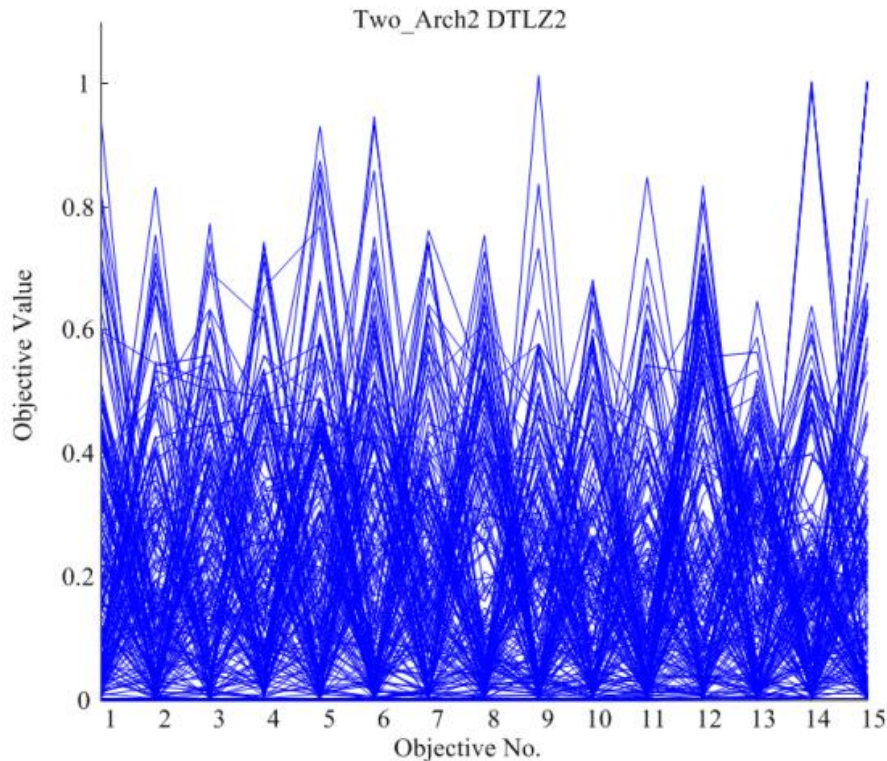
NSGA-III DTLZ2





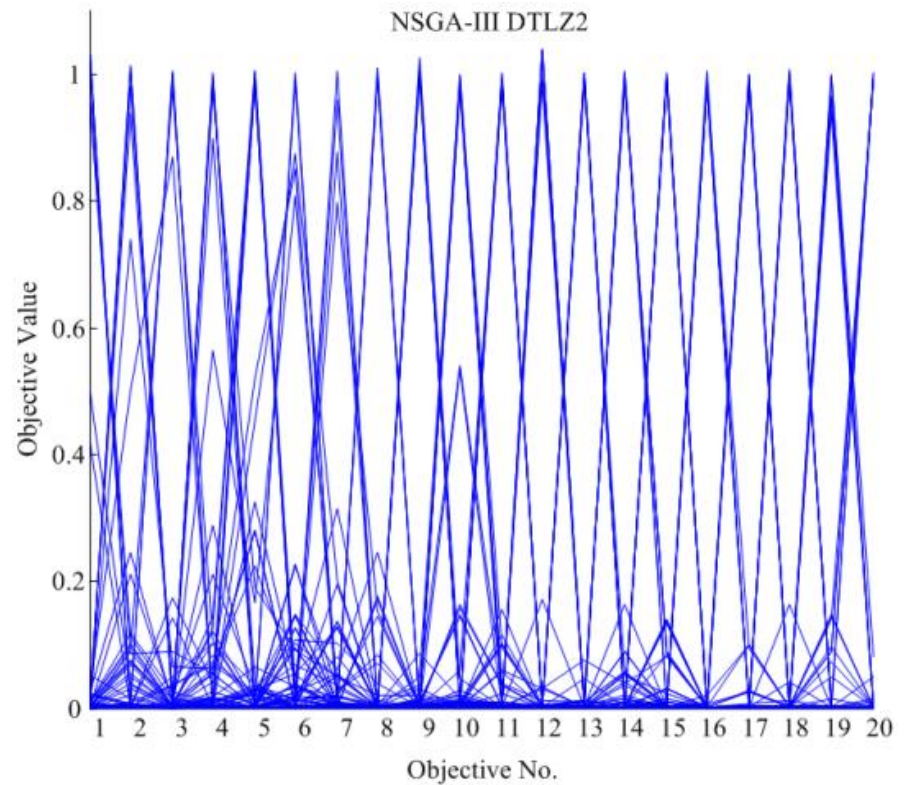
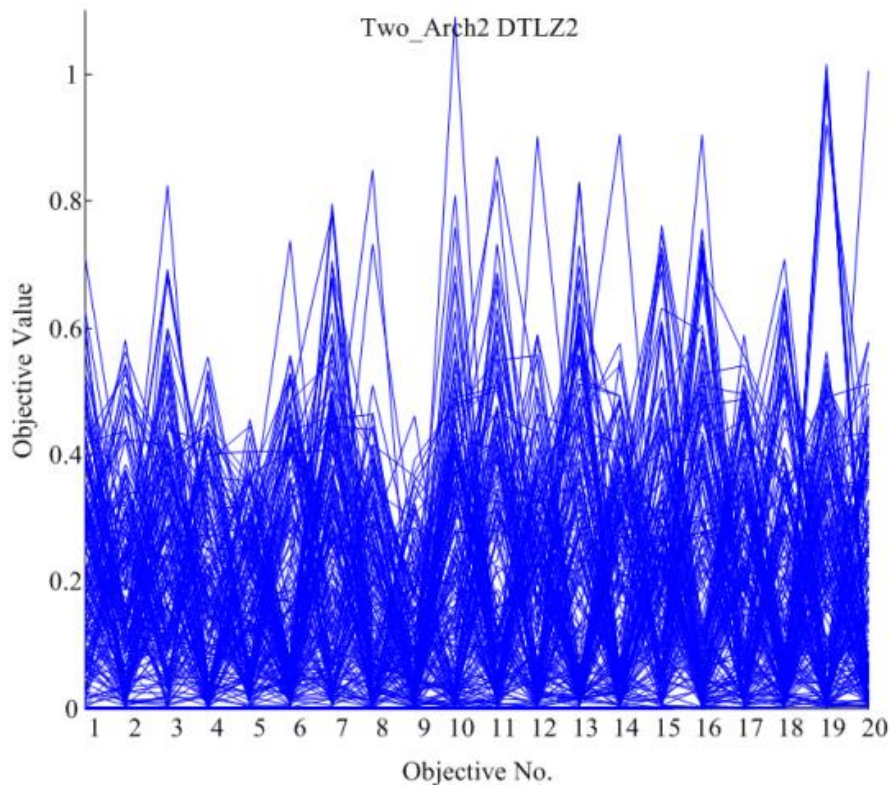
# Two\_Arch2 vs. NSGA-III on DTLZ2 with 15 Objectives

	Convergence	Diversity	Extreme point
Two_Arch2	Good	Good	Poor
NSGA-III	Good	Fair	Good



# Two\_Arch2 vs. NSGA-III on DTLZ2 with 20 Objectives

	Convergence	Diversity	Extreme point
Two_Arch2	Good	Good	Poor
NSGA-III	Good	Fair	Good



# Two\_Arch2 vs. NSGA-III

	Two_Arch2	NSGA-III
Convergence methodology	$I_{\varepsilon+}$	Pareto dominance
Convergence degeneration	No	No
Diversity maintenance	$L_{1/m}$ -norm-based distance	Minimal perpendicular distances to reference points
Diversity degeneration	No	Increase with the dimension of objective space
Manual Settings	None	Reference points

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# Conclusions and Future Work

- **Two\_Arch2** uses both an indicator and Pareto dominance.
- Such “Hybrid” MOEAs can solve MaOPs better than other existing MaOEAs.
- $L_p$ -norm-based distances ( $p < 1$ ) work well for the diversity maintenance of MaOPs.

## Future work:

- Other “hybrid” MaOEAs for MaOPs.
- Improve the extreme point maintenance in Two\_Arch2.



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1. B. Li, J. Li, K. Tang and X. Yao, "Many-Objective Evolutionary Algorithms: A Survey," *ACM Computing Surveys*, 35 pages, 2015.
1. K. Praditwong and X. Yao, "A New Multi-objective Evolutionary Optimisation Algorithm: The Two-Archive Algorithm," *Proc. of the 2006 Int'l Conf. on Computational Intelligence and Security (CIS'2006)*, 3-6/11/2006, Guangzhou, China. IEEE Press, Volume 1, pp.286-291.
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3. H. Wang and X. Yao, "Corner Sort for Pareto-Based Many-Objective Optimization," *IEEE Transactions on Cybernetics*, 44(1):92-102, 2014.
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6. Y. Yuan, H. Xu, B. Wang, B. Zhang and X. Yao, "Balancing Convergence and Diversity in Decomposition-Based Many-Objective Optimizers," *IEEE Transactions on Evolutionary Computation*, DOI: 10.1109/TEVC.2015.2443001, 2015.