

Multiobjective Decomposition-based Mallows models Estimation of Distribution Algorithm. A case of study for Permutation Flowshop Scheduling Problem

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1. Supplementary results

Table 1 present the average *HV* results obtained by MOEA/D and MEDA/D-MK, using *Weighted Sum* and *Tchebycheff* scalarizing functions, for the 110 Taillard test instances optimizing the objectives Total Flowtime (TFT), and the makespan (C_{max}). For each algorithm configuration and problem instance, we have executed 10 independent runs. Next, we have used the Kruskal-Wallis statistical test. The Kruskal-Wallis test is the main statistical method used in the determination if two samples are from the same population, which is an alternative to the one-way independent-samples Analysis of Variance (ANOVA). Therefore, we applied the Kruskal-Wallis test (at 5% significance level) to check if the results obtained have a statistical difference. Next, the *post-hoc* test *Nemenyi* is applied to check (if they have achieved significant differences) which one(s) have produced the best results. Thus, the best ranked algorithm(s) is(are) highlighted in boldface.

Table 1: Average normalized HV results

Taillard Instance	<i>Weighted Sum</i>		<i>Tchebycheff</i>	
	MOEA/D	MEDA/D-MK	MOEA/D	MEDA/D-MK
Ta_001	0.9020	0.9367	0.8722	0.9276
Ta_002	0.6969	0.7767	0.7280	0.7743
Ta_003	0.7602	0.9107	0.7111	0.8775
Ta_004	0.8541	0.9077	0.8412	0.8944
Ta_005	0.8005	0.8169	0.7440	0.7560
Ta_006	0.7015	0.7371	0.7344	0.7440
Ta_007	0.7619	0.9393	0.7312	0.7681
Ta_008	0.8893	0.9442	0.8256	0.9002
Ta_009	0.7704	0.8242	0.6999	0.7811
Ta_010	0.8058	0.8736	0.7637	0.8116
Ta_011	0.7366	0.8338	0.6702	0.7757

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Table 1 – continued from previous page

Taillard Instance	<i>Weighted Sum</i>		<i>Tchebycheff</i>	
	MOEA/D	MEDA/D-MK	MOEA/D	MEDA/D-MK
Ta_012	0.7140	0.8043	0.6290	0.7478
Ta_013	0.8347	0.8926	0.6708	0.8009
Ta_014	0.7929	0.8457	0.7121	0.8012
Ta_015	0.7782	0.8668	0.6966	0.8572
Ta_016	0.8290	0.8830	0.7929	0.8553
Ta_017	0.8137	0.8487	0.7704	0.7828
Ta_018	0.8353	0.8925	0.8086	0.9073
Ta_019	0.8345	0.8923	0.7302	0.8448
Ta_020	0.8247	0.9035	0.7432	0.8248
Ta_021	0.6278	0.6860	0.5342	0.6794
Ta_022	0.8160	0.8647	0.6870	0.8121
Ta_023	0.7940	0.8504	0.6598	0.7377
Ta_024	0.8768	0.9357	0.8710	0.9234
Ta_025	0.7830	0.8561	0.6669	0.6970
Ta_026	0.8183	0.8762	0.7463	0.8060
Ta_027	0.7607	0.8578	0.7194	0.8262
Ta_028	0.8082	0.8522	0.6665	0.7503
Ta_029	0.8017	0.8405	0.7442	0.8279
Ta_030	0.7597	0.8500	0.6584	0.7957
Ta_031	0.9057	0.9509	0.8853	0.9178
Ta_032	0.8075	0.8885	0.6935	0.7586
Ta_033	0.9076	0.9589	0.7668	0.8440
Ta_034	0.8505	0.9401	0.6435	0.7883
Ta_035	0.9184	0.9763	0.7974	0.9369
Ta_036	0.8729	0.9330	0.6318	0.7317
Ta_037	0.8334	0.9222	0.7542	0.8375
Ta_038	0.8726	0.8955	0.8630	0.9198
Ta_039	0.7799	0.8972	0.5733	0.6997
Ta_040	0.9010	0.9593	0.7914	0.9082
Ta_041	0.7539	0.8701	0.6074	0.6836
Ta_042	0.6859	0.8281	0.5166	0.6305
Ta_043	0.6902	0.8274	0.5331	0.6028
Ta_044	0.8043	0.8786	0.6765	0.7206
Ta_045	0.7657	0.8601	0.5883	0.6542
Ta_046	0.7645	0.8680	0.5779	0.6524
Ta_047	0.7819	0.8725	0.6172	0.6571
Ta_048	0.7800	0.8497	0.5948	0.6572
Ta_049	0.7795	0.8431	0.6390	0.6996
Ta_050	0.7472	0.8507	0.5243	0.6008
Ta_051	0.7544	0.8551	0.5427	0.6306
Ta_052	0.7552	0.8110	0.5567	0.5448
Ta_053	0.7375	0.8282	0.5507	0.6509
Ta_054	0.7240	0.8767	0.5419	0.6592
Ta_055	0.6776	0.7781	0.4816	0.5904
Ta_056	0.7547	0.8461	0.5525	0.6542
Ta_057	0.7155	0.7632	0.4625	0.6252
Ta_058	0.7552	0.8996	0.6160	0.6876

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Table 1 – continued from previous page

Taillard Instance	<i>Weighted Sum</i>		<i>Tchebycheff</i>	
	MOEA/D	MEDA/D-MK	MOEA/D	MEDA/D-MK
Ta_059	0.7243	0.8311	0.6033	0.6560
Ta_060	0.8181	0.9186	0.7115	0.7778
Ta_061	0.9676	0.9890	0.7784	0.8738
Ta_062	0.8840	0.9041	0.8442	0.8611
Ta_063	0.7648	0.8273	0.6537	0.7101
Ta_064	0.9257	0.9477	0.7808	0.8772
Ta_065	0.9368	0.9655	0.8312	0.9007
Ta_066	0.8028	0.8678	0.7274	0.7580
Ta_067	0.8737	0.9009	0.6841	0.7970
Ta_068	0.7855	0.8625	0.5837	0.7111
Ta_069	0.6688	0.7139	0.6573	0.7187
Ta_070	0.8608	0.8945	0.7112	0.8134
Ta_071	0.7616	0.8283	0.5507	0.6120
Ta_072	0.8054	0.8733	0.6517	0.6811
Ta_073	0.8426	0.8989	0.5272	0.6109
Ta_074	0.7137	0.8223	0.5103	0.5889
Ta_075	0.7476	0.8168	0.5193	0.6018
Ta_076	0.8257	0.9061	0.4714	0.5998
Ta_077	0.7615	0.8201	0.4942	0.5613
Ta_078	0.7622	0.8359	0.4558	0.5715
Ta_079	0.6975	0.7656	0.4514	0.5233
Ta_080	0.6758	0.7021	0.6256	0.7003
Ta_081	0.7755	0.8519	0.4619	0.5377
Ta_082	0.7195	0.8296	0.3618	0.4626
Ta_083	0.6744	0.7889	0.4346	0.5239
Ta_084	0.7114	0.8095	0.4052	0.4657
Ta_085	0.7533	0.8610	0.4838	0.5634
Ta_086	0.7373	0.8349	0.4327	0.4724
Ta_087	0.7429	0.8115	0.4567	0.4783
Ta_088	0.7171	0.8564	0.4414	0.5152
Ta_089	0.7674	0.8891	0.5681	0.5549
Ta_090	0.8332	0.8915	0.5853	0.6159
Ta_091	0.9553	0.9663	0.5965	0.6934
Ta_092	0.8162	0.8747	0.5612	0.5728
Ta_093	0.7256	0.7531	0.5720	0.5916
Ta_094	0.7837	0.8160	0.6746	0.6467
Ta_095	0.8969	0.9153	0.4887	0.5308
Ta_096	0.8871	0.8790	0.5846	0.6101
Ta_097	0.7482	0.7618	0.5677	0.6080
Ta_098	0.7778	0.8102	0.4530	0.5061
Ta_099	0.9074	0.9613	0.5325	0.6161
Ta_100	0.5293	0.5434	0.4528	0.4627
Ta_101	0.7336	0.7892	0.4480	0.4422
Ta_102	0.7577	0.8340	0.3980	0.4649
Ta_103	0.7396	0.8493	0.4586	0.4931
Ta_104	0.7635	0.8410	0.4473	0.5238
Ta_105	0.6989	0.7957	0.3811	0.4438

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Table 1 – continued from previous page

Taillard Instance	<i>Weighted Sum</i>		<i>Tchebycheff</i>	
	MOEA/D	MEDA/D-MK	MOEA/D	MEDA/D-MK
Ta_106	0.7797	0.8316	0.4561	0.4811
Ta_107	0.7402	0.8024	0.3574	0.4036
Ta_108	0.6983	0.7760	0.4738	0.4960
Ta_109	0.7441	0.8242	0.3409	0.3954
Ta_110	0.7056	0.8095	0.4271	0.4321

The results in Table 1 show that, overall, MEDA/D-MK using the scalarizing function *Weighted Sum* (MEDA/D-MK^w) achieves the best results. MEDA/D-MK^w significantly outperforms the other three algorithm configurations in 78 of the 110 test instances. As Miettinen [2] argued, the *Weighted sum* approach is good at convex (concave) bi-objectives problems, while *Tchebycheff* approach is useful when the problem is non-convex. This is also confirmed in our results, in which *Weighted sum* have outperformed *Tchebycheff*.

Moreover, these results contemplate that, MEDA/D-MK significantly outperforms MOEA/D, using the tailored genetic operators for the objectives TFT and C_{max} , in most of the test instances.

The execution time analysis was performed on a PC with Intel Xeon E5-620 2.4 GHz processor and 12 GB memory. Table 2 indicates that MEDA/D-MK consumes more CPU time than MOEA/D. This is because the Mallows Model EDA components, learning and sampling steps, involve more computational overhead than crossover and mutation operators. Regarding that, the computational cost of the sampling in the MEDA/D-MK is $\mathcal{O}(n^2)$. This should explain why the difference between both algorithms increases as the problem size increases.

Table 2: Average CPU time (in seconds) used by MOEA/D^T and MEDA/D^T

Taillard Instance	MOEA/D		MEDA/D-MK	
	mean	std dev	mean	std dev
Ta_001	73.05	8.83	93.15	2.84
Ta_002	72.19	6.59	92.33	1.46
Ta_003	79.95	4.34	91.09	4.05
Ta_004	73.04	5.00	92.89	3.45
Ta_005	74.96	3.14	94.97	4.18
Ta_006	75.73	7.71	91.86	2.42
Ta_007	79.01	3.29	93.39	2.14
Ta_008	72.07	5.40	91.31	2.20
Ta_009	71.93	5.60	93.37	4.30
Ta_010	72.37	4.42	92.02	3.78
Ta_011	89.59	6.89	101.42	1.88
Ta_012	83.29	5.76	102.44	3.13
Ta_013	81.65	3.54	96.30	5.18
Ta_014	84.19	1.60	103.58	2.19
Ta_015	85.60	2.93	103.31	1.50
Ta_016	87.04	3.31	102.10	2.60
Ta_017	87.01	4.94	97.61	3.42
Ta_018	83.59	1.42	98.93	1.70
Ta_019	80.57	3.50	103.25	2.09
Ta_020	88.45	2.90	101.50	2.23
Ta_021	100.51	3.47	117.04	3.62
Ta_022	99.47	2.23	118.18	1.90

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Table 2 – continued from previous page

Taillard Instance	MOEA/D		MEDA/D-MK	
	mean	std dev	mean	std dev
Ta.023	100.36	3.12	121.18	2.53
Ta.024	101.67	2.25	117.09	2.45
Ta.025	105.48	3.75	117.78	2.34
Ta.026	103.58	2.74	115.64	2.25
Ta.027	101.43	2.56	119.57	3.51
Ta.028	99.38	4.37	118.92	3.08
Ta.029	100.44	4.75	118.43	2.62
Ta.030	105.53	3.81	116.99	2.37
Ta.031	217.35	6.43	303.42	5.98
Ta.032	228.03	5.97	312.20	2.89
Ta.033	224.24	6.10	307.18	7.81
Ta.034	221.43	5.89	305.71	4.49
Ta.035	223.08	3.24	309.09	4.70
Ta.036	225.31	6.49	310.94	3.52
Ta.037	222.35	3.13	306.17	4.75
Ta.038	221.72	7.12	309.08	4.10
Ta.039	228.40	6.00	305.58	8.07
Ta.040	223.07	2.63	305.41	4.81
Ta.041	271.91	3.51	368.68	4.41
Ta.042	279.66	6.22	366.26	3.21
Ta.043	277.87	2.01	366.54	2.19
Ta.044	278.06	5.95	366.01	6.25
Ta.045	278.01	4.37	366.33	4.98
Ta.046	282.20	9.51	369.12	5.05
Ta.047	275.67	4.01	362.17	4.25
Ta.048	279.91	3.59	368.40	2.97
Ta.049	279.47	4.64	367.16	4.00
Ta.050	276.11	9.23	367.18	8.11
Ta.051	389.90	3.72	480.24	2.74
Ta.052	393.41	3.12	482.20	2.18
Ta.053	389.67	4.35	478.65	2.48
Ta.054	389.59	4.45	476.73	3.43
Ta.055	399.29	5.85	480.22	4.41
Ta.056	394.70	5.63	481.69	5.48
Ta.057	394.38	5.64	477.36	6.18
Ta.058	392.12	5.31	477.43	3.46
Ta.059	396.09	7.70	478.83	4.29
Ta.060	391.73	3.22	477.30	8.15
Ta.061	548.77	6.86	892.75	9.54
Ta.062	564.76	14.99	880.62	9.46
Ta.063	547.39	6.97	883.68	8.30
Ta.064	549.89	8.52	892.55	13.22
Ta.065	561.64	12.25	867.95	10.37
Ta.066	552.11	5.90	869.71	12.62
Ta.067	549.52	5.24	889.50	5.13
Ta.068	557.51	9.90	874.56	15.09
Ta.069	547.54	6.34	884.94	5.10
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Table 2 – continued from previous page

Taillard Instance	MOEA/D		MEDA/D-MK	
	mean	std ved	mean	std dev
Ta_070	550.07	9.65	880.50	3.91
Ta_071	775.07	6.93	1118.42	8.04
Ta_072	764.39	7.49	1106.47	6.80
Ta_073	782.00	7.33	1114.78	14.42
Ta_074	762.59	5.81	1114.07	8.07
Ta_075	787.13	9.43	1127.19	5.05
Ta_076	774.33	6.09	1110.00	6.41
Ta_077	772.64	6.65	1125.14	8.99
Ta_078	778.16	4.80	1119.39	10.38
Ta_079	780.24	5.43	1124.94	10.05
Ta_080	765.56	3.09	1123.50	5.14
Ta_081	1241.83	8.96	1586.35	9.08
Ta_082	1242.28	4.55	1586.54	9.09
Ta_083	1243.11	5.30	1598.08	9.31
Ta_084	1232.42	7.14	1573.39	7.75
Ta_085	1251.57	5.90	1589.51	10.26
Ta_086	1246.92	9.88	1585.96	6.85
Ta_087	1232.00	6.84	1575.23	10.91
Ta_088	1253.64	6.89	1593.02	9.83
Ta_089	1245.93	6.68	1586.87	11.24
Ta_090	1241.25	8.28	1587.45	8.55
Ta_091	2491.88	27.21	3789.63	25.26
Ta_092	2477.69	15.23	3760.98	22.98
Ta_093	2492.70	8.00	3786.04	14.15
Ta_094	2457.41	10.34	3787.36	41.81
Ta_095	2482.50	17.15	3749.81	22.27
Ta_096	2480.92	6.24	3739.61	13.52
Ta_097	2461.74	16.93	3792.48	24.49
Ta_098	2471.82	8.56	3731.21	19.35
Ta_099	2450.06	11.49	3724.39	11.58
Ta_100	2469.99	15.26	3754.15	19.43
Ta_101	4293.12	15.47	5639.96	24.15
Ta_102	4311.73	34.07	5584.47	20.77
Ta_103	4286.46	32.44	5571.16	20.14
Ta_104	4244.79	20.87	5544.95	32.86
Ta_105	4295.91	15.80	5600.41	25.71
Ta_106	4289.32	12.25	5578.47	23.18
Ta_107	4260.43	11.62	5582.55	15.94
Ta_108	4313.17	33.16	5597.05	28.62
Ta_109	4294.80	13.40	5614.86	29.65
Ta_110	3501.59	607.55	5562.85	23.67

We have produced our reference sets (best-known) for each test instance. Table 3 presents the HV results obtained by MEDA/D-MK compared to the reference best-known sets from Dubois-Lacoste et al. (TP+PLS) [1] and Minella et. al [3] for the 110 Taillard test instances optimizing the objectives Total Flowtime (TFT), and the makespan (C_{max}).

Table 3: Hypervolume obtained from the reference sets

Taillard Instance	TP+PLS	Minella et al.	MEDA/D-MK
20 × 5			
Ta.001	0.436	0.436	0.436
Ta.002	0.492	0.464	0.461
Ta.003	0.899	0.894	0.895
Ta.004	0.861	0.859	0.849
Ta.005	0.629	0.644	0.644
Ta.006	0.589	0.589	0.576
Ta.007	0.816	0.792	0.792
Ta.008	0.884	0.882	0.882
Ta.009	0.785	0.782	0.785
Ta.010	0.658	0.659	0.659
20 × 10			
Ta.011	0.726	0.739	0.739
Ta.012	0.766	0.772	0.774
Ta.013	0.845	0.846	0.847
Ta.014	0.787	0.775	0.789
Ta.015	0.612	0.613	0.614
Ta.016	0.850	0.845	0.844
Ta.017	0.713	0.713	0.713
Ta.018	0.840	0.828	0.840
Ta.019	0.943	0.943	0.943
Ta.020	0.853	0.849	0.854
20 × 20			
Ta.021	0.643	0.628	0.619
Ta.022	0.773	0.779	0.778
Ta.023	0.808	0.807	0.809
Ta.024	0.874	0.864	0.874
Ta.025	0.821	0.818	0.821
Ta.026	0.867	0.878	0.876
Ta.027	0.827	0.804	0.822
Ta.028	0.824	0.823	0.826
Ta.029	0.767	0.767	0.767
Ta.030	0.764	0.777	0.781
50 × 5			
Ta.031	0.954	0.771	0.864
Ta.032	0.953	0.865	0.911
Ta.033	0.922	0.806	0.876
Ta.034	0.976	0.893	0.942
Ta.035	0.985	0.910	0.970
Ta.036	0.953	0.909	0.936
Ta.037	0.832	0.760	0.752
Ta.038	0.904	0.782	0.851
Ta.039	0.927	0.880	0.894
Ta.040	0.964	0.788	0.912
50 × 10			
Ta.041	0.919	0.702	0.827
Ta.042	0.802	0.674	0.764

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Table 3 – continued from previous page

Taillard Instance	TP+PLS	Minella et al.	MEDA/D-MK
Ta.043	0.866	0.696	0.832
Ta.044	0.960	0.788	0.923
Ta.045	0.890	0.649	0.855
Ta.046	0.874	0.686	0.866
Ta.047	0.906	0.731	0.864
Ta.048	0.879	0.714	0.770
Ta.049	0.896	0.707	0.794
Ta.050	0.912	0.737	0.871
50 × 20			
Ta.051	0.906	0.615	0.832
Ta.052	0.852	0.594	0.816
Ta.053	0.890	0.612	0.825
Ta.054	0.863	0.656	0.810
Ta.055	0.778	0.516	0.688
Ta.056	0.902	0.708	0.817
Ta.057	0.888	0.616	0.801
Ta.058	0.918	0.726	0.857
Ta.059	0.813	0.585	0.705
Ta.060	0.913	0.695	0.860
100 × 5			
Ta.061	0.978	0.749	0.925
Ta.062	0.985	0.880	0.843
Ta.063	0.970	0.835	0.884
Ta.064	0.964	0.877	0.966
Ta.065	0.992	0.888	0.992
Ta.066	0.988	0.896	0.932
Ta.067	0.878	0.654	0.937
Ta.068	0.935	0.842	0.946
Ta.069	0.911	0.664	0.753
Ta.070	0.962	0.856	0.943
100 × 10			
Ta.071	0.909	0.762	0.844
Ta.072	0.933	0.779	0.856
Ta.073	0.965	0.766	0.851
Ta.074	0.819	0.564	0.804
Ta.075	0.942	0.764	0.793
Ta.076	0.976	0.755	0.905
Ta.077	0.898	0.745	0.770
Ta.078	0.840	0.679	0.844
Ta.079	0.892	0.708	0.857
Ta.080	0.857	0.610	0.620
100 × 20			
Ta.081	0.904	0.692	0.933
Ta.082	0.859	0.534	0.784
Ta.083	0.893	0.586	0.840
Ta.084	0.908	0.652	0.827
Ta.085	0.879	0.540	0.847
Ta.086	0.862	0.476	0.826

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Table 3 – continued from previous page

Taillard Instance	TP+PLS	Minella et al.	MEDA/D-MK
Ta_087	0.811	0.484	0.802
Ta_088	0.863	0.556	0.892
Ta_089	0.906	0.598	0.853
Ta_090	0.867	0.547	0.843
200 × 10			
Ta_091	0.854	0.622	0.947
Ta_092	0.823	0.715	0.903
Ta_093	0.713	0.637	0.793
Ta_094	0.767	0.734	0.875
Ta_095	0.901	0.750	0.967
Ta_096	0.896	0.768	0.899
Ta_097	0.855	0.718	0.827
Ta_098	0.836	0.767	0.882
Ta_099	0.911	0.818	0.962
Ta_100	0.714	0.679	0.758
200 × 20			
Ta_101	0.820	0.611	0.918
Ta_102	0.792	0.527	0.882
Ta_103	0.845	0.576	0.901
Ta_104	0.805	0.580	0.850
Ta_105	0.775	0.562	0.782
Ta_106	0.802	0.560	0.914
Ta_107	0.740	0.450	0.859
Ta_108	0.873	0.564	0.769
Ta_109	0.862	0.632	0.918
Ta_110	0.858	0.525	0.845

The results show that MEDA/D-MK achieves competitive results. Our approach achieves the best results, in most of the cases, for the groups 20×10 , 200×10 , and 200×20 . The best-known sets from [1] achieves the best HV values for 50 and 100 jobs. Our best-known approximated Pareto fronts are available on-line¹ for future comparison to other approaches.

References

- [1] J. Dubois-Lacoste, M. López-Ibáñez, T. Stützle, A hybrid TP+PLS algorithm for bi-objective flow-shop scheduling problems, *Computers & Operations Research* 38 (8) (2011) 1219–1236.
- [2] K. Miettinen, *Nonlinear multiobjective optimization*, vol. 12, Springer Science & Business Media, 2012.
- [3] G. Minella, R. Ruiz, M. Ciavotta, Restarted Iterated Pareto Greedy algorithm for multi-objective flowshop scheduling problems, *Computers & Operations Research* 38 (11) (2011) 1521–1533.

¹Available at https://github.com/MuriloZangari/supplementary_results_mopfsp