

Assignment #4 MOGA Assignment

1. You can refer to the paper: **NSGA-II (A Fast and Elitist Multiobjective Genetic Algorithm)** for more details of the MOGA by Deb.
2. Table I lists the benchmark functions.
3. **Solve three problems of your choice from Table I, including at least one with dimension 10 (i.e., ZDT4, ZDT6) and one with dimension 30 (i.e., ZDT1, ZDT2, ZDT3). A maximum of 25000 function evaluations (FEs) can only be used.** (每人可任選3個problem進行最佳化，但至少需要包含dimension為10 (i.e., ZDT4, ZDT6)及dimension為30 (i.e., ZDT1, ZDT2, ZDT3)之問題各一個，並討論其執行結果)
4. **Submit a report of no less than 6 pages, including experimental results, analysis, and discussions together with your source code before the deadline. Submitting late work will be penalized by a deduction of 10% per day of the total mark awarded for each assignment.** (作業繳交包含程式碼與書面報告，逾時成績逐日扣-10%)

TABLE I
TEST PROBLEMS USED IN THIS STUDY

| Problem | n | Variable bounds | Objective functions | Optimal solutions | Comments |
|---------|-----|---|--|--|--------------------------------------|
| SCH | 1 | $[-10^3, 10^3]$ | $f_1(x) = x^2$ $f_2(x) = (x - 2)^2$ | $x \in [0, 2]$ | convex |
| FON | 3 | $[-4, 4]$ | $f_1(\mathbf{x}) = 1 - \exp\left(-\sum_{i=1}^3 \left(x_i - \frac{1}{\sqrt{3}}\right)^2\right)$ $f_2(\mathbf{x}) = 1 - \exp\left(-\sum_{i=1}^3 \left(x_i + \frac{1}{\sqrt{3}}\right)^2\right)$ | $x_1 = x_2 = x_3$ $\in [-1/\sqrt{3}, 1/\sqrt{3}]$ | nonconvex |
| POL | 2 | $[-\pi, \pi]$ | $f_1(\mathbf{x}) = [1 + (A_1 - B_1)^2 + (A_2 - B_2)^2]$ $f_2(\mathbf{x}) = [(x_1 + 3)^2 + (x_2 + 1)^2]$ $A_1 = 0.5 \sin 1 - 2 \cos 1 + \sin 2 - 1.5 \cos 2$ $A_2 = 1.5 \sin 1 - \cos 1 + 2 \sin 2 - 0.5 \cos 2$ $B_1 = 0.5 \sin x_1 - 2 \cos x_1 + \sin x_2 - 1.5 \cos x_2$ $B_2 = 1.5 \sin x_1 - \cos x_1 + 2 \sin x_2 - 0.5 \cos x_2$ | (refer [1]) | nonconvex, disconnected |
| KUR | 3 | $[-5, 5]$ | $f_1(\mathbf{x}) = \sum_{i=1}^{n-1} \left(-10 \exp\left(-0.2 \sqrt{x_i^2 + x_{i+1}^2}\right)\right)$ $f_2(\mathbf{x}) = \sum_{i=1}^n (x_i ^{0.8} + 5 \sin x_i^3)$ | (refer [1]) | nonconvex |
| ZDT1 | 30 | $[0, 1]$ | $f_1(\mathbf{x}) = x_1$ $f_2(\mathbf{x}) = g(\mathbf{x}) \left[1 - \sqrt{x_1/g(\mathbf{x})}\right]$ $g(\mathbf{x}) = 1 + 9 \left(\sum_{i=2}^n x_i\right) / (n - 1)$ | $x_1 \in [0, 1]$ $x_i = 0,$ $i = 2, \dots, n$ | convex |
| ZDT2 | 30 | $[0, 1]$ | $f_1(\mathbf{x}) = x_1$ $f_2(\mathbf{x}) = g(\mathbf{x}) \left[1 - (x_1/g(\mathbf{x}))^2\right]$ $g(\mathbf{x}) = 1 + 9 \left(\sum_{i=2}^n x_i\right) / (n - 1)$ | $x_1 \in [0, 1]$ $x_i = 0,$ $i = 2, \dots, n$ | nonconvex |
| ZDT3 | 30 | $[0, 1]$ | $f_1(\mathbf{x}) = x_1$ $f_2(\mathbf{x}) = g(\mathbf{x}) \left[1 - \sqrt{x_1/g(\mathbf{x})} - \frac{x_1}{g(\mathbf{x})} \sin(10\pi x_1)\right]$ $g(\mathbf{x}) = 1 + 9 \left(\sum_{i=2}^n x_i\right) / (n - 1)$ | $x_1 \in [0, 1]$ $x_i = 0,$ $i = 2, \dots, n$ | convex, disconnected |
| ZDT4 | 10 | $x_1 \in [0, 1]$ $x_i \in [-5, 5],$ $i = 2, \dots, n$ | $f_1(\mathbf{x}) = x_1$ $f_2(\mathbf{x}) = g(\mathbf{x}) \left[1 - \sqrt{x_1/g(\mathbf{x})}\right]$ $g(\mathbf{x}) = 1 + 10(n - 1) + \sum_{i=2}^n [x_i^2 - 10 \cos(4\pi x_i)]$ | $x_1 \in [0, 1]$ $x_i = 0,$ $i = 2, \dots, n$ | nonconvex |
| ZDT6 | 10 | $[0, 1]$ | $f_1(\mathbf{x}) = 1 - \exp(-4x_1) \sin^6(6\pi x_1)$ $f_2(\mathbf{x}) = g(\mathbf{x}) \left[1 - (f_1(\mathbf{x})/g(\mathbf{x}))^2\right]$ $g(\mathbf{x}) = 1 + 9 \left[\left(\sum_{i=2}^n x_i\right) / (n - 1)\right]^{0.25}$ | $x_1 \in [0, 1]$ $x_i = 0,$ $i = 2, \dots, n$ | nonconvex, nonuniformly spaced |

All objective functions are to be minimized.

Reference:

<https://pymoo.org/problems/multi/zdt.html>