

Sections and Chapters

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1 Introduction

This is the first section.

2 Unconstrained MOGA Problems

We used this textbook [1]

2.1 ZDT1

The first test problem, denoted as ZDT1 in (insert reference) is shown below.

$$\begin{aligned} \text{Minimize} \quad & f_1(\mathbf{x}) = x_1 \\ \text{Minimize} \quad & f_2(\mathbf{x}) = g(x) * h(x) \\ \text{where} \quad & g(x) = 1 + \frac{9}{(n-1)} \sum_{i=2}^n x_i \\ & h(x) = 1 - \sqrt{\frac{f_1(x)}{g(x)}} \\ & n = 30 \\ & 0 \leq \mathbf{x} \leq 1 \end{aligned}$$

The true Pareto frontier for this problem occurs when $x_i = 0$ for $i = 2, \dots, 30$. Figure 1 shows a sample result from both MATLABs built in MOGA and the MOGA developed in this project. The quality metrics chosen to evaluate this problem are Coverage Difference (CD) and Pareto Spread (OS). Ten runs for each algorithm were performed and the mean and standard deviation of each metric are tabulated in Table 1.

Table 1: Quality Metrics for ZDT1

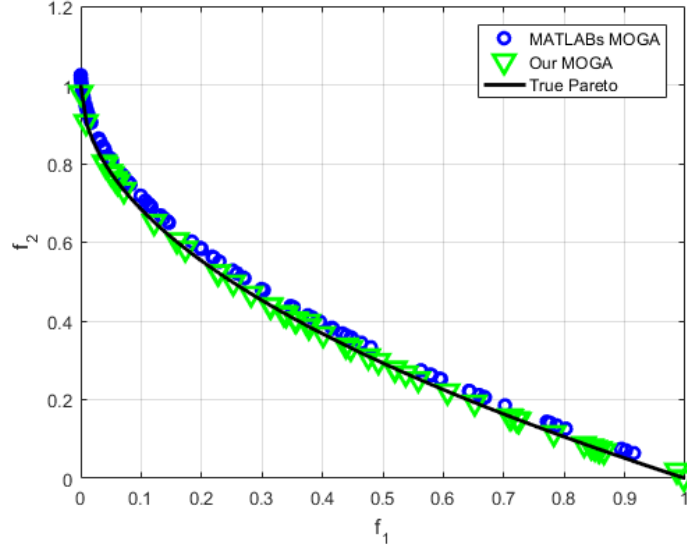
Metric	MATLABs MOGA	Our MOGA
CD	0.3874 (0.0164)	0.3582 (0.0040)
OS	0.9605 (0.1088)	0.9283 (0.0928)

From these metrics, there is certainly a trade-off between MATLABs MOGA and the MOGA developed in this project. The coverage difference of the new MOGA is better in this problem whereas the Pareto spread is improved when using MATLABs MOGA.

2.2 ZDT2

The second test problem, denoted as ZDT2 in (insert reference) is shown below.

Figure 1: Example Pareto Results for ZDT1



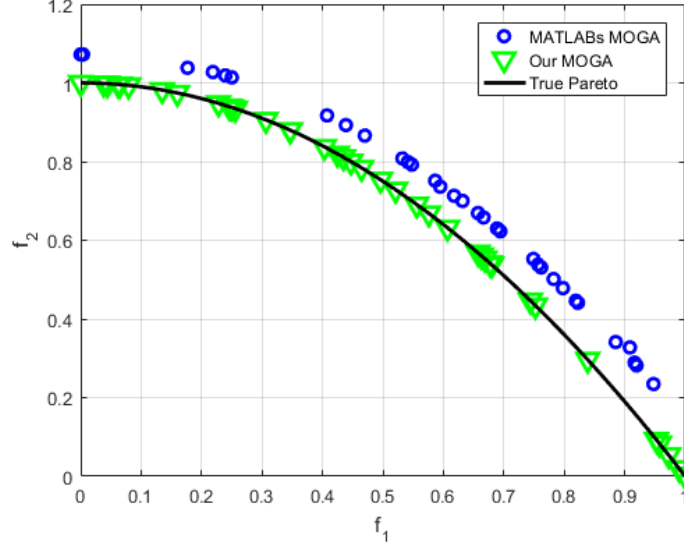
$$\begin{aligned}
 &\text{Minimize} && f_1(\mathbf{x}) = x_1 \\
 &\text{Minimize} && f_2(\mathbf{x}) = g(x) * h(x) \\
 &\text{where} && g(x) = 1 + \frac{9}{(n-1)} \sum_{i=2}^n x_i \\
 &&& h(x) = 1 - \frac{f_1(x)^2}{g(x)} \\
 &&& n = 30 \\
 &&& 0 \leq \mathbf{x} \leq 1
 \end{aligned}$$

The true Pareto frontier for this problem, similar to ZDT1, occurs when $x_i = 0$ for $i = 2, \dots, 30$. Figure 2 shows a sample result from both MATLABs built in MOGA and the MOGA developed in this project. Table 2 summarizes the mean quality metrics for each algorithm for ten runs.

Table 2: Quality Metrics for ZDT2

Metric	MATLABs MOGA	Our MOGA
CD	0.7832 (0.0821)	0.6971 (0.0094)
OS	0.8781 (0.0946)	1.0086 (0.0278)

Figure 2: Example Pareto Results for ZDT2



2.3 ZDT3

The third test problem, denoted as ZDT3 in (insert reference) is shown below.

$$\begin{aligned}
 &\text{Minimize} && f_1(\mathbf{x}) = x_1 \\
 &\text{Minimize} && f_2(\mathbf{x}) = g(x) * h(x) \\
 &\text{where} && g(x) = 1 + \frac{9}{(n-1)} \sum_{i=2}^n x_i \\
 &&& h(x) = 1 - \sqrt{\frac{f_1(x)}{g(x)}} - \frac{f_1(x)}{g(x)} \sin(10\pi f_1) \\
 &&& n = 30 \\
 &&& 0 \leq \mathbf{x} \leq 1
 \end{aligned}$$

The true Pareto frontier for this problem again occurs when $x_i = 0$ for $i = 2, \dots, 30$. Figure 3 shows a sample result from both MATLABs built in MOGA and the MOGA developed in this project. Table 3 summarizes the mean quality metrics for each algorithm for ten runs.

Overall, MATLABs MOGA outperforms the MOGA developed in this project in both coverage difference and Pareto spread. A paired t-test shows that the difference in the means for coverage difference is statistically significant ($p < 0.05$), while the difference is not statistically significant in Pareto Spread ($p = 0.21$).

Figure 3: Example Pareto Results for ZDT3

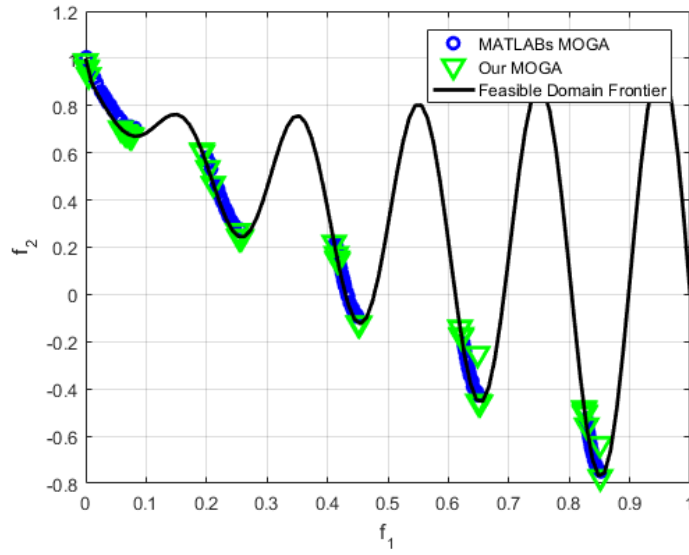


Table 3: Quality Metrics for ZDT3

Metric	MATLABs MOGA	Our MOGA
CD	0.7407 (0.0050)	0.7554 (0.0031)
OS	0.8565 (0.0098)	0.8489 (0.0180)

2.4 OSY

This test problem, denoted as OSY in (insert reference) is shown below.

$$\begin{aligned}
\text{Minimize } & f_1(\mathbf{x}) = -(25(x_1 - 2)^2 + (x_2 - 2)^2 + (x_3 - 1)^2 + (x_4 - 4)^2 + (x_5 - 1)^2) \\
\text{Minimize } & f_2(\mathbf{x}) = \sum_{i=1}^6 x_i^2 \\
\text{Subject to } & g_1(x) = 1 - \frac{x_1 + x_2}{2} \leq 0 \\
& g_2(x) = \frac{x_1 + x_2}{6} - 1 \leq 0 \\
& g_3(x) = \frac{x_2 - x_1}{2} - 1 \leq 0 \\
& g_4(x) = \frac{x_1 - 3x_2}{2} - 1 \leq 0 \\
& g_5(x) = \frac{(x_3 - 3)^2 + x_4}{4} - 1 \leq 0 \\
& g_6(x) = 1 - \frac{(x_5 - 3)^2 + x_6}{4} \leq 0 \\
& 0 \leq x_1, x_2, x_6 \leq 10 \\
& 1 \leq x_3, x_5 \leq 5 \\
& 0 \leq x_4 \leq 6
\end{aligned}$$

The true Pareto frontier for this problem again occurs when $x_i = 0$ for $i = 2, \dots, 30$. Figure ?? shows a sample result from both MATLABs built in MOGA and the MOGA developed in this project. Table 4 summarizes the mean quality metrics for each algorithm for ten runs.

Table 4: Quality Metrics for OSY

Metric	MATLABs MOGA	Our MOGA
CD		
OS		

3 Constrained MOGA Problems

This is a reference to Azarms constraint paper [2].

3.1 TNK

This test problem, denoted as TNK in (insert reference) is shown below with the true Pareto frontier shown in Figure 4.

$$\begin{aligned}
&\text{Minimize} && f_1(\mathbf{x}) = x_1 \\
&\text{Minimize} && f_2(\mathbf{x}) = x_2 \\
&\text{Subject to} && g_1(x) = -x_1^2 - x_2^2 + 1 + 0.1 \cos(16 \arctan(\frac{x_1}{x_2})) \leq 0 \\
&&& g_2(x) = (x_1 - 0.5)^2 + (x_2 - 0.5)^2 - 0.5 \leq 0 \\
&&& 0 \leq x_1, x_2 \leq \pi
\end{aligned}$$

Figure 4: True Pareto Frontier for TNK

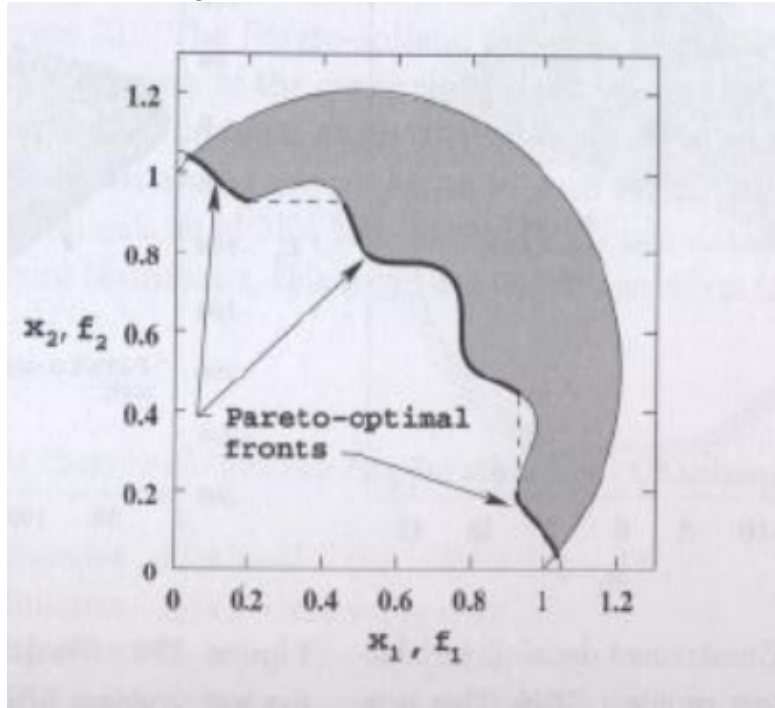


Figure 5 shows a sample result from both MATLABs built in MOGA and the MOGA developed in this project. Table 5 summarizes the mean quality metrics for each algorithm for ten runs.

Comparing the estimated Pareto frontiers to the true Pareto frontier, it is clear that our MOGA outperforms MATLAB's MOGA. The Pareto spread in our MOGA is significantly higher however the coverage difference is higher in MATLABs MOGA ($p < 0.05$).

Figure 5: Example Pareto Results for TNK

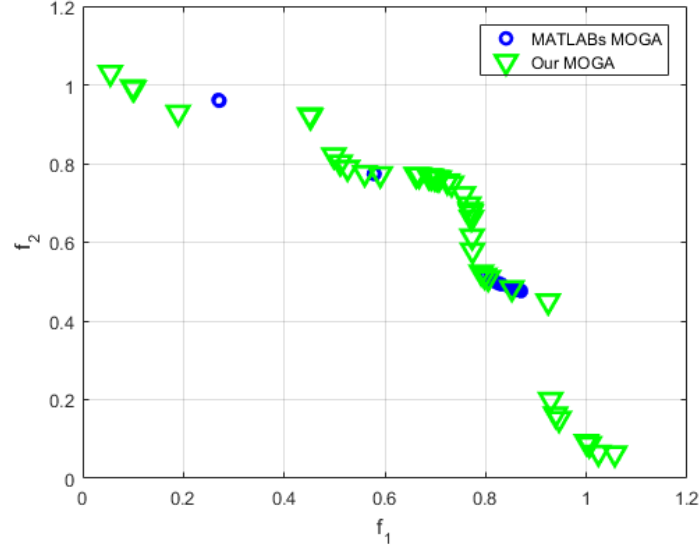


Table 5: Quality Metrics for TNK

Metric	MATLABs MOGA	Our MOGA
CD	0.8581 (0.0480)	0.7792 (0.0036)
OS	0.4177 (0.3216)	0.9763 (0.0178)

3.2 CTP

This test problem, denoted as CTP in (insert reference) is shown below and the true Pareto frontier is shown in Figure 6.

$$\begin{aligned}
&\text{Minimize} && f_1(\mathbf{x}) = x_1 \\
&\text{Minimize} && f_2(\mathbf{x}) = g(x)(1 - \sqrt{\frac{f_1(x)}{g(x)}}) \\
&\text{Subject to} && g_1(x) = a|\sin(b\pi(\sin(\theta)(f_2(x) - e) + \cos(\theta)f_1(x))^c)|^d \\
&&& -\cos(\theta)(f_2(x) - e) - \sin(\theta)f_1(x) \leq 0 \\
&\text{where} && \theta = -0.2\pi, a = 0.2, b = 10, c = 1, d = 6, e = 1 \\
&&& g(x) = |1 + (\sum_{i=2}^{10} x_i)^{0.25}| \\
&&& 0 \leq x_1 \leq 1 \\
&&& -5 \leq x_i \leq 5, i = 2, \dots, 10
\end{aligned}$$

Figure 6: True Pareto Frontier for CTP

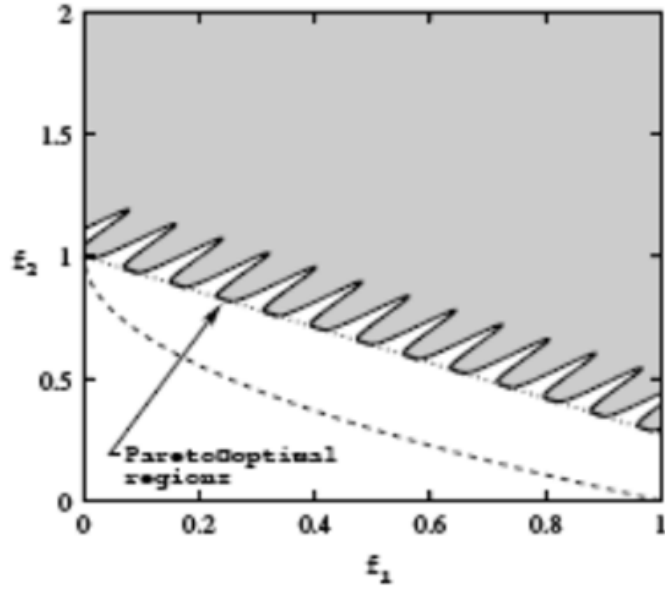


Figure 7 shows a sample result from both MATLABs built in MOGA and the MOGA developed in this project. Table 6 summarizes the mean quality metrics for each algorithm for ten runs [1].

Figure 7: Example Pareto Results for CTP

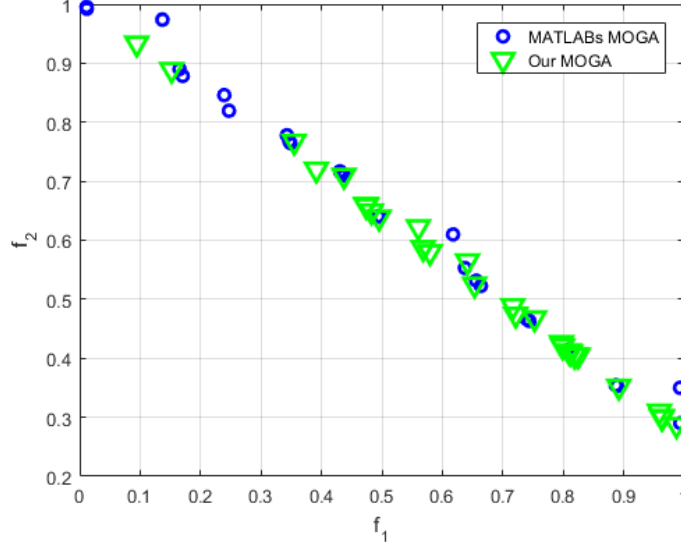


Table 6: Quality Metrics for CTP

Metric	MATLABs MOGA	Our MOGA
CD	0.6802 (0.0067)	0.6802 (0.0092)
OS	0.7901 (0.0734)	0.5959 (0.1324)

The mean values for coverage difference are exactly the same for both algorithms. In fact a paired t-test also shows the means are not statistically difference($p < 0.05$). For Pareto spread, MATLAB's MOGA performs the highest.

4 Flight Planning Problem (FPP)

Now let us consider the final problem where we try to minimize the total flight time from the start location $(0, 12.5)$ to the finish location $(40, 12.5)$. In this problem there is a know wind velocity field which changes the total velocity of the aircraft with respect to the ground. At the same time, we want to maximize the distance of the flight path from some group of some exclusion zones. This also introduces a constraint that requires the flight path not intersect the exclusion zone. Each exclusion zone is approximated by a circle with known centers. The radius of each exclusion zone is known to $\pm 2m$. As a result this problem can be approached as a bi-objective optimization with a robust feasibility constraint.

$$\begin{aligned}
&\text{Minimize} && f_1(\mathbf{x}, \mathbf{y}) = \text{flightTime}(\mathbf{x}, \mathbf{y}) \\
&\text{Maximize} && f_2(\mathbf{x}, \mathbf{y}) = -\min_{i,j} \sqrt{(\mathbf{x}_i - \mathbf{x}\mathbf{c}_j)^2 + (\mathbf{y}_i - \mathbf{y}\mathbf{c}_j)^2} \\
&\text{Subject to} && \mathbf{g}_j(\mathbf{x}, \mathbf{y}) = -\min_j \left[\mathbf{r}_j + p_0 + \Delta p - \sqrt{(\mathbf{x}_i - \mathbf{x}\mathbf{c}_j)^2 + (\mathbf{y}_i - \mathbf{y}\mathbf{c}_j)^2} \right] \leq 0 \\
&\text{where} && 0 \leq x \leq 50, i = 2, \dots, 10 \\
&&& 0 \leq y \leq 25, i = 2, \dots, 10 \\
&&& p_0 = 0 \\
&&& \Delta p \in [0, 2]
\end{aligned}$$

The function $\text{flightTime}(\mathbf{x}, \mathbf{y})$ is a black-box. The values $\mathbf{x}\mathbf{c}_j$ and $\mathbf{y}\mathbf{c}_j$ specify the exclusion zone centers while \mathbf{r}_j specify the radii. A solution to this problem is shown in figure 8. In this figure there are two exclusion zones.

Figure 8: True Pareto Frontier for CTP

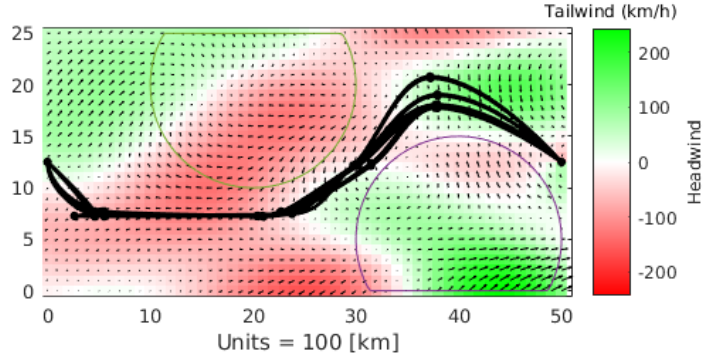
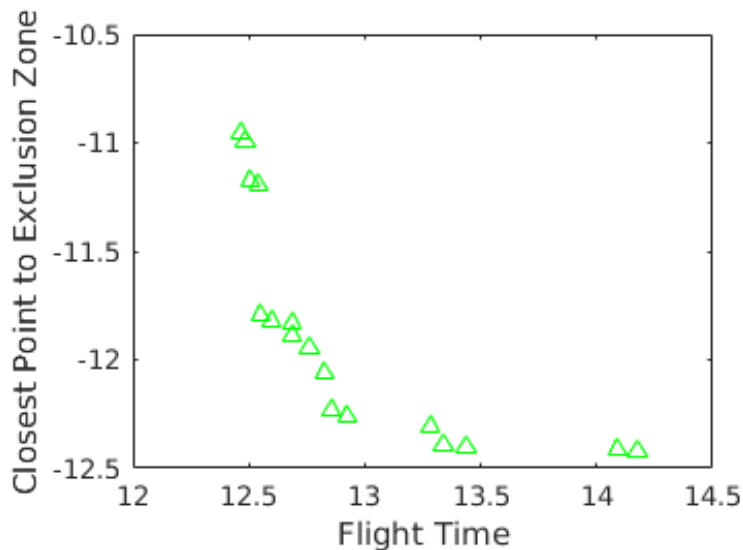


Figure 9: True Pareto Frontier for CTP



References

- [1] K. Deb, "Multi-objective optimization using evolutionary algorithms, 2001," Chichester, John-Wiley., 2001.
- [2] A. Kurpati, S. Azarm, and J. Wu, "Constraint handling improvements for multiobjective genetic algorithms," *Structural and Multidisciplinary Optimization*, vol. 23, no. 3, pp. 204–213, 2002.

5 Appendix

Matlab Code

```

1 %function [optX,optF]=MasterCode(prob,nChrome,nRun,alpha_
   ,sigma_,epsilon_,save_figure,use_matlabs_moga)
2 nargin=0;
3
4 % load .mat file
5 current_dir = pwd;
6 %file_name = 'results_and_params.mat';
7 if(contains(current_dir, '/ENME625.Optimization')) %linux
   or mac
8     path_prefix = [current_dir, current_dir(1)];

```

```

9 elseif(contains(current_dir, '/ENME625-Optimization')) %
    windows
10     path_prefix = [current_dir, '\'];
11 else
12     fprintf('not running from the correct directory')
13     return
14 end
15 file_name = [path_prefix, 'results_and_params.mat'];
16 results_and_params = load(file_name);
17 results_and_params = results_and_params.
    results_and_params;

18
19 global alpha sigma epsilon
20
21 if(nargin < 1)
22     prompt = 'Which Test Problem Do You Want To Run? \n 1
        - ZDT1\n 2 - ZDT2 \n 3 - ZDT3 \n 4 - OSY \n 5 -
        TNK \n 6 - CTP \n 7 - Robust TNK \n';
23     prob = input(prompt);
24 end
25 if nargin < 2
26     prompt2 = 'How Many Chromosomes? Suggest 20-30 ';
27     nChrome = input(prompt2);
28 end
29 if nargin < 3
30     prompt3 = 'How Many Runs? Suggest >40: ';
31     nRun = input(prompt3);
32 end
33 if nargin < 4
34     prompt4 = 'What value for alpha? ';
35     alpha = input(prompt4);
36 else
37     alpha = alpha_;
38 end
39 if nargin < 5
40     prompt5 = 'What value for sigma? (Nominal 0.158) ';
41     sigma = input(prompt5);
42 else
43     sigma = sigma_;
44 end
45 if nargin < 6
46     prompt6 = 'What value for epsilon? (Nominal 0.22) ';
47     epsilon = input(prompt6);
48 else
49     epsilon = epsilon_;
50 end

```

```

51 if nargin <7
52     prompt7 = 'Autosave figures [ 1 or 0 ]? ';
53     save_figure=input(prompt7);
54 end
55 if nargin <8
56     prompt8 = 'Use Matlabs MOGA [ 1 or 0 ]? ';
57     use_matlabs_moga=input(prompt8);
58 end
59
60 problem = results_and_params{prob,1};
61
62 % ZD-func is our problem function
63 switch prob
64     case 1
65         problem_function = @(X) ZDT1(X);
66         nvar = 30; LB = zeros(1,nvar); UB = ones(1,nvar);
67         problem_constraints = [];
68     case 2
69         problem_function = @(X) ZDT2(X);
70         nvar = 30; LB = zeros(1,nvar); UB = ones(1,nvar);
71         problem_constraints = [];
72     case 3
73         problem_function = @(X) ZDT3(X);
74         nvar = 30; LB = zeros(1,nvar); UB = ones(1,nvar);
75         problem_constraints = [];
76     case 4
77         problem_function = @(X) OSY(X);
78         nvar = 6; LB = [0,0,1,0,1,0]; UB =
            [10,10,5,6,5,10];
79         problem_constraints = @OSY_constraints; % Only
            used in matlab test
80     case 5
81         problem_function = @(X) TNK(X);
82         nvar = 2; LB = [0,0]; UB=[pi,pi];
83         problem_constraints = @TNK_constraints; % Only
            used in matlab test
84
85     case 6
86         problem_function = @(X) CTP(X);
87         nvar = 10; LB = -5*ones(1,10); UB = 5*ones(1,10);
            LB(1,1) = 0; UB(1,1) = 1;
88         problem_constraints = @CTP_constraints; % Only
            used in matlab test
89     case 7
90         DP=1;
91         problem_function = @(X,DP) TNK_Robust(X,DP);

```

```

92         nvar = 2; LB = [0,0]; UB=[pi,pi];
93         robust_fitness = @(X,DP) TNK_NEGCN2(X,DP);
94     otherwise
95         problem_function = @(X) 0;
96 end
97
98 A = []; b = []; Aeq = []; beq = [];
99 if use_matlabs_moga ==1
100     % Modify options setting
101     options = optimoptions('gamultiobj');
102     options = optimoptions(options, 'PopulationSize', nRun
103         );
104     options = optimoptions(options, 'CrossoverFcn',
105         @crossoverscattered);
106     options = optimoptions(options, 'Display', 'final');
107     options = optimoptions(options, 'PlotFcn', {
108         @gaplotpareto });
109     options = optimoptions(options, 'ParetoFraction', 0.9)
110     ;
111     indexat = @(expr, index) expr(index);
112     problem_function = @(X) indexat(problem_function(X),
113         1:2);
114     [~,optF] = gamultiobj(problem_function,nvar
115         ,[],[],[],[],LB,UB,problem_constraints,options);
116     %problem.prob = prob; problem.nChrome = nChrome;
117     problem.nRun = nRun;
118     problem.matlab_optF = optF;
119     results_and_params{prob,1} = problem;
120     save(file_name, 'results_and_params')
121     return
122 end
123
124 Pareto = [];
125 options = optimoptions(@ga, 'PopulationSize', nChrome, '
126     UseVectorized', true, 'CrossoverFraction', 0.90);
127 optF = [];
128 for gen = 1:nRun
129     Obj_fcn = @(X) fitFCN5(X,problem_function);
130     if (prob==7); Obj_fcn = @(X) fitFCN5(X,problem_function
131         ,robust_fitness); end
132     [X,~,~,~] = ga(Obj_fcn,nvar,A,b,Aeq,beq,LB,UB,[],
133         options);
134     if (prob==7)
135         [optF(gen,:)] = problem_function(X,[0,0]);
136     else
137         [optF(gen,:)] = problem_function(X);

```



```

128         end
129         optX(gen,:) = X;
130     end
131     nfunc = 2; % Making this static because it will not
                change in this project
132
133     P = paretoiset(optF(:,1:nfunc));
134     m = 1;
135     for k = 1:length(P)
136         if P(k) == 1
137             Pareto(m,:) = optF(k,1:2); m = m+1;
138         end
139     end
140
141     % figure
142     hold on;
143     if isempty(problem)==false
144         if (isfield(problem,'matlab_optF'))
145             ml_optF = problem.matlab_optF;
146             plot(ml_optF(:,1),ml_optF(:,2),'b*')
147         end
148     end
149
150     if (isempty(Pareto) == false)
151         plot(Pareto(:,1),Pareto(:,2),'gv','LineWidth',2,'
                MarkerSize',10)
152     end
153     plot(optF(:,1),optF(:,2),'r*','LineWidth',2)
154     hold on; grid on;
155     xlabel('f_1'); ylabel('f_2')
156
157     handle = gcf;
158     if save_figure == 1
159         %Save the figures
160         dir_val = pwd;
161         saveFigure(handle,[dir_val,dir_val(1),num2str(prob),'
                _',num2str(nChrome,'%03.0f'),'_',num2str(nRun,'
                %04.0f')]);
162         print([path_prefix,num2str(prob),'_',num2str(nChrome,
                '%03.0f'),'_',num2str(nRun,'%04.0f'),'_.png'],'-
                dpng');
163
164         %Save the .mat file
165         problem.prob = prob; problem.nChrome = nChrome;
166         problem.nRun = nRun;
167         problem.alpha = alpha; problem.sigma = sigma; problem

```

```

        .epsilon = epsilon;
167     problem.optF = optF; problem.Pareto= Pareto;
168     results_and_params{prob,1} = problem;
169     save(file_name , 'results_and_params ')
170 end
171 %save([ 'ZDT', num2str(prob), '_Nchr ', num2str(nChrome), 'run
    ', num2str(nRun), 'alp ', num2str(alpha,2), 'epsi ', num2str(
        epsilon,3), 'sig ', num2str(sigma,3) ])

1 function [ fit ] = fitFCN5(X, ZD_func,
    robust_constraint_fitness)
2 %NSGA algorithm. Use Approach 1 for sorting
3 global alpha sigma epsilon
4
5 cheat = 1;
6
7 if nargin < 3
8     robust_constraint_fitness = [];
9 end
10
11 %Check is this is a robust problem
12 delta_P = [];
13 if isempty(robust_constraint_fitness)
14     func = ZD_func(X);
15 else %Evaluates feasible solutions with uncertainty
    applied in problems with
16 %uncertainty
17     if cheat ==1
18         delta_P = [0.5708*ones(length(X),1), -1*ones(
            length(X),1)];
19     else
20         [M,~] = size(X);
21         for k = 1:M
22             options = optimoptions(@ga, 'PopulationSize'
                ,10, 'UseVectorized', true);
23             lb = [-2,-2]; ub = [2,2];
24             fitnessfn = @(DP) -TNKNEGCN2(X(k,:), DP);
25             [d_p,~] = ga(fitnessfn, 2, [], [], [], [], lb, ub
                , [], options);
26             delta_P = [delta_P ; d_p];
27         end
28     end
29     func = ZD_func(X, delta_P);
30 end
31
32

```

```

33
34
35
36 %
37 % if isempty(existing_points)
38 %     fit = sum(ZD_func(X));
39 %     return
40 % end
41
42 %% Find Dominate Points
43
44 % Modify existing code to find Pareto points to find
    dominant layers
45
46 % func = [existing_points; ZD_func(X)];
47
48 nfunc = func(1, end-3);
49 nconstr = func(1, end-2);
50 g = func(:, nfunc+1:nfunc+nconstr);
51 nconstr_lin = func(1, end-1);
52 if nconstr_lin > 0
53     fprintf('weird error here')
54 end
55 h = func(:, nfunc+nconstr+1:nfunc+nconstr+nconstr_lin);
56 func = func(:, 1:nfunc);
57
58 [M, ~] = size(X);
59
60
61
62
63 if nconstr == 0 && nconstr_lin == 0
64     nc_col = nfunc + 3;
65     init_fit_col = nfunc + 4;
66     sim_col = nfunc+5;
67     indecies = [1:M]';
68     func = [func, indecies]; %We need to know indecies
        later so this should save time
69     P_temp = func;
70     level = 0;
71     level_col = nfunc + 2;
72     func(:, level_col) = 0;
73     while ~isempty(P_temp)
74         level = level+1; % increment the level value
75         if length(P_temp(:, 1)) == 1
76             %If there is only one value left at the end,

```

```

77         assign this to a level
78         func(P_temp(:,nfunc+1),level_col) = level;
79         break
80     end
81     place = paretoiset(P_temp(:,1:nfunc)); % get all
82     the indecies in the lowest layer
83     for k = 1:length(place)
84         if place(k) == 1
85             current_level_indecies = P_temp(k,nfunc
86                 +1); %anap them from
87             func(current_level_indecies , level_col) =
88                 level; % assiged from prtp
89         end
90     end
91     P_temp(place , :) = [];
92     numLayer = level;
93     %Make sure all individuals have a layer number
94     flag = 0;
95     for k = 1:M
96         if func(level_col)==0
97             func(k,level_col) = numLayer+1;
98             flag = 1;
99         end
100     end
101     if flag == 1, numLayer = numLayer+1; end
102     %% Similarity
103     %Assess similarity layer-by-layer , assess in
104     objective space.
105
106     % sigma = 0.158;
107     % epsilon = 0.1;
108     % alpha = 1;
109     var_rem = 0;
110     F_min = M+epsilon;
111     for k = 1:numLayer
112         Fitness = []; incl = [];
113         incl = find(func(:,level_col)==k); % incl =
114             include
115         Fitness = func(incl,1:nfunc);
116         var_rem = var_rem+length(Fitness(:,1));
117         if isempty(Fitness) == 0

```

```

117         if length(incl) == 1
118
119             F_int = F_min-epsilon;
120             Fit_share = F_int;
121             func(incl, sim_col+1) = F_int;
122             func(incl, sim_col) = F_int;
123             func(incl, nc_col) = 1;
124         else
125             for m = 1:nfunc
126                 maxF(m) = max(Fitness(:,m));
127                 minF(m) = min(Fitness(:,m));
128                 func(m, init_fit_col) = minF(m);
129             end
130             d = []; similar = []; sh = [];
131             for i = 1:length(incl)
132                 F_int = F_min-epsilon;
133                 for j = 1:length(incl)
134                     for p = 1:nfunc
135                         similar(p) = ((Fitness(i,p)-
136                                     Fitness(j,p))/(maxF(p)-
137                                     minF(p)))^2;
138                     end
139                     d(i,j) = sqrt(sum(similar));
140                     if d(i,j) <= sigma
141                         sh(i,j) = 1-(d(i,j)/sigma)^
142                             alpha;
143                     else sh(i,j) = 0;
144                     end
145                 end
146                 nc(i) = sum(sh(i,:));
147                 Fit_share(i) = F_int/nc(i);
148                 func(incl(i), nc_col) = nc(i);
149                 func(incl(i), sim_col) = Fit_share(i);
150                 func(incl(i), sim_col+1) = F_int;
151             end
152             F_min = min(Fit_share);
153         end
154     end
155
156     %Since a greater fitness value is a larger number, we
157     %use the inverse
158     fit = -func(:, sim_col);

```

```

159 %% Constraint Handling
160 else
161     Cmax = 1.2; Cmin = 0.8; r = 0.8*M;
162     CF1 = 0.01;
163     CF2 = 0.01;
164     rank = zeros(1,M);
165
166     % Assign moderate rank to all feasible solutions
167     for k = 1:M
168         flag = 0; flag_lin = 0;
169         for p = 1:nconstr
170             if g(k,p)>0, flag = 1;
171             end
172             if nconstr_lin ~= 0
173                 if h(k,p)~=0, flag_lin = 1;
174                 end
175             end
176         end
177         if flag == 0 && flag_lin == 0
178             rank(k) = 0.5*M;
179         end
180     end
181
182
183
184     % Collect together feasible population
185     feas_pop = []; infeas_pop = []; m = 1;
186     for k = 1:M
187         if rank(k) ~= 0
188             if isempty(h)
189                 feas_pop = [feas_pop; func(k,:), g(k,:)];
190             else
191                 feas_pop = [feas_pop; func(k,:), g(k,:), h(
192                     k,:)];
193             end
194         else
195             if isempty(h)
196                 infeas_pop = [infeas_pop; func(k,:), g(k
197                     ,:)]];
198             else
199                 infeas_pop = [infeas_pop; func(k,:), g(k
200                     ,:), h(k,:)];
201             end
202             loc(m) = k; m = m+1; %keep track of which
203                                 solutions were infeasible
204         end
205     end

```

```

201     end
202
203     % Identify noninferior points
204     if ~isempty(feas_pop)
205         place = paretoiset(feas_pop(:,1:nfunc));
206         m = 1;
207         for k = 1:length(place)
208             if place(k) == 1
209                 Pareto(m,:) = feas_pop(k,:); %Assign
210                                     noninferior points along with
211                                     constraint values
212                 rank(k) = 1; m = m+1;
213             end
214         end
215     end
216     % Evaluate rank for infeasible individuals
217     g = infeas_pop(:,nfunc+1:nconstr+nfunc);
218     h = infeas_pop(:,nconstr+nfunc+1:end);
219
220     for k = 1:length(g(:,1))
221         for p = 1:nconstr
222             if g(k,p) <= 0
223                 feas_g(k,p) = 0; delta_g(k,p) = 0;
224             else
225                 feas_g(k,p) = g(k,p); delta_g(k,p) = 1;
226             end
227         end
228     end
229     if nconstr_lin == 0
230         feas_h = zeros(length(g(:,1)),1);
231         delta_h = zeros(length(g(:,1)),1);
232     else
233         for n = 1:nconstr_lin
234             feas_h(k,n) = abs(h(k,n));
235         end
236         if h(k,p) == 0, delta_h(k,p) = 0;
237         else delta_h(k,p) = 1;
238         end
239     end
240
241     num1 = sum(feas_g,2)+sum(feas_h,2);
242     denom1 = (sum(sum(feas_g))+sum(sum(feas_h)))/M;
243     J = nconstr; K = nconstr_lin;
244     num2 = (sum(delta_g,2)+sum(delta_h,2));
245     denom2 = (J+K);
246
247     factor1 = CF1.*(num1./denom1);

```

```

245     factor2 = CF2.*(num2./denom2);
246
247
248
249     for k = 1:length(g(:,1))
250         if (factor1(k)> mean(factor1)) && (factor2(k) <
                mean(factor2))
251             w1 = 0.75; w2 = 0.25;
252         elseif (factor1(k) < mean(factor1)) && (factor2(k)
                ) > mean(factor2))
253             w1 = 0.25; w2 = 0.75;
254         else
255             w1 = 0.5; w2 = 0.5;
256         end
257         fit_constr(k) = -((Cmax-(Cmax-Cmin)*(r-1)/(M-1))
                -(w1.*factor1(k)+w2.*factor2(k)));
258     end
259
260     for k = 1:length(loc)
261         rank(loc(k)) = fit_constr(k);
262     end
263     fit = rank;
264
265
266 end
267 end

```