Sections and Chapters

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1 Introduction

This is the first section.

2 Unconstrained MOGA Problems

We used this textbook [?]

2.1 ZDT1

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

Minimize
$$f_1(\mathbf{x}) = x_1$$
Minimize
$$f_2(\mathbf{x}) = g(x) * h(x)$$
where
$$g(x) = 1 + \frac{9}{(n-1)} \sum_{i=2}^n x_i$$

$$h(x) = 1 - \sqrt{\frac{f_1(x)}{g(x)}}$$

$$n = 30$$

$$0 \le \mathbf{x} \le 1$$

The true Pareto frontier for this problem occurs when $x_i = 0$ for i = 2,...,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

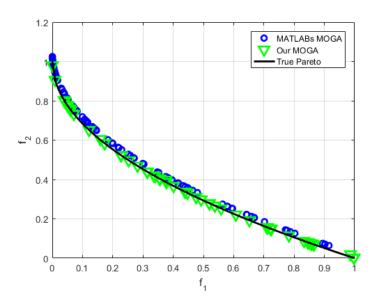
Metric	MATLABs MOGA	Our MOGA
CD	0.3874 (0.0164)	0.3582 (0.0040)
OS	0.9605 (0.1088)	0.9283 (0.0928)

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



Minimize
$$f_1(\mathbf{x}) = x_1$$
Minimize
$$f_2(\mathbf{x}) = g(x) * h(x)$$
where
$$g(x) = 1 + \frac{9}{(n-1)} \sum_{i=2}^n x_i$$

$$h(x) = 1 - \frac{f_1(x)}{g(x)}^2$$

$$n = 30$$

$$0 \le \mathbf{x} \le 1$$

The true Pareto frontier for this problem, similar to ZDT1, occurs when $x_i = 0$ for i = 2,...,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

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

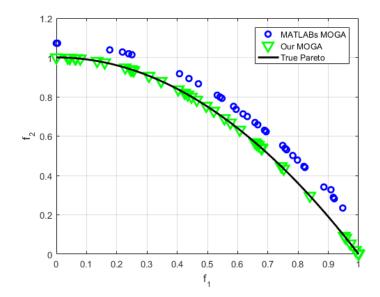


Figure 2: Example Pareto Results for ZDT2

2.3 ZDT3

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

Minimize
$$f_1(\mathbf{x}) = x_1$$
Minimize
$$f_2(\mathbf{x}) = g(x) * h(x)$$
where
$$g(x) = 1 + \frac{9}{(n-1)} \sum_{i=2}^n x_i$$

$$h(x) = 1 - \sqrt{\frac{f_1(x)}{g(x)}} - \frac{f_1(x)}{g(x)} \sin(10\pi f_1)$$

$$n = 30$$

$$0 \le \mathbf{x} \le 1$$

The true Pareto frontier for this problem again occurs when $x_i = 0$ for i = 2,...,30. Figure ?? 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_i0.05), while the difference is not statistically significant in Pareto Spread (p=0.21).

1.2 MATLABs MOGA
Our MOGA Feasible Domain Frontie 0.8 0.6 0.4 **⊷**∾ 0.2 0 -0.2 -0.4 -0.6 8.0-0 0.1 0.2 0.3 0.4 0.5 0.6 0.7 8.0 0.9

Figure 3: Example Pareto Results for ZDT3

Table 3: Quality Metrics for ZDT3 $\,$

f₁

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, Figure ?? shows the true Pareto frontier for this problem.

Minimize
$$f_1(\mathbf{x}) = -(25(x_1 - 2)^2 + (x_2 - 2)^2 + (x_3 - 1)^2 + (x_4 - 4)^2 + (x_5 - 1)^2)$$
Minimize
$$f_2(\mathbf{x}) = \sum_{i=1}^6 x_i^2$$
Subject to
$$g_1(x) = 1 - \frac{x_1 + x_2}{2} \le 0$$

$$g_2(x) = \frac{x_1 + x_2}{6} - 1 \le 0$$

$$g_3(x) = \frac{x_2 - x_1}{2} - 1 \le 0$$

$$g_4(x) = \frac{x_1 - 3x_2}{2} - 1 \le 0$$

$$g_5(x) = \frac{(x_3 - 3)^2 + x_4}{4} - 1 \le 0$$

$$g_6(x) = 1 - \frac{(x_5 - 3)^2 + x_6}{4} \le 0$$

$$0 \le x_1, x_2, x_6 \le 10$$

$$1 \le x_3, x_5 \le 5$$

$$0 < x_4 < 6$$

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	$0.7882 \ (0.1995)$	0.5507 (0.0685)
OS	$0.5322 \ (0.3393)$	0.9608 (0.2427)

Overall, our MOGA outperformed MATLABs MOGA in both quality metrics. However, by examining the Pareto frontiers, it is clear that neither algorithm is truely satisfactory in estimating the true Pareto frontier.

3 Constrained MOGA Problems

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

3.1 TNK

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

30 20 10 -150-100f,

Figure 4: True Pareto Frontier for OSY

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

Figure ?? 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.

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)

Comparing the estimated Pareto frontiers to the true Pareto frontier, is is clear that our MOGA outperforms MATLAB's MOGA. The Pareto spread in

80 ablaMATLABs MOGA Our MOGA 70 50 **-**∼ 40 an accompanya constant 30 20 10 -300 -250 -200 -150 -100 -50 0 f_1

Figure 5: Example Pareto Results for OSY

our MOGA is significantly higher however the coverage difference is higher in MATLABs MOGA (p_i 0.05).

3.2 CTP

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

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

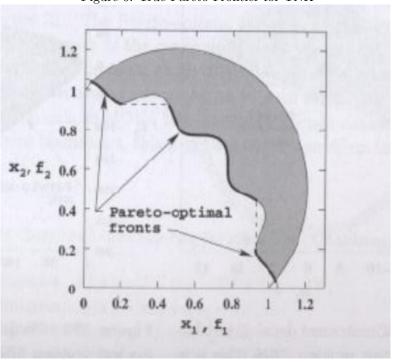


Figure 6: True Pareto Frontier for TNK

Figure ?? 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 [?].

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($p_{\dot{t}}0.05$). For Pareto spread, MATLAB's MOGA performs the highest.

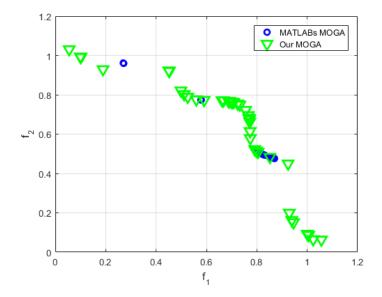


Figure 7: Example Pareto Results for TNK

4 Robust Problems

4.1 Robust TNK

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

Minimize
$$f_1(\mathbf{x}) = x_1$$

Minimize $f_2(\mathbf{x}) = x_2$
Subject to $g_1(x) = 1 + 0.1\cos(16\arctan(\frac{x_1}{x_2})) + 0.2\sin p_1\cos p_2 - x_1^2 - x_2^2 \le 0$
 $g_2(x) = (x_1 - 0.5)^2 + (x_2 - 0.5)^2 - 0.5 \le 0$
 $0 \le x_1, x_2 \le \pi$
 $-1 \le p \le 3$

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

Comparing the estimated Pareto frontiers to the true Pareto frontier, is is clear that our MOGA outperforms MATLAB's MOGA. The Pareto spread in

Figure 8: True Pareto Frontier for CTP

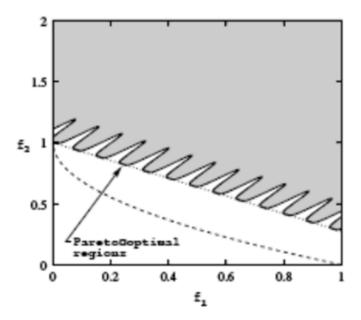


Table 7: Quality Metrics for Robust TNK (10 Runs)

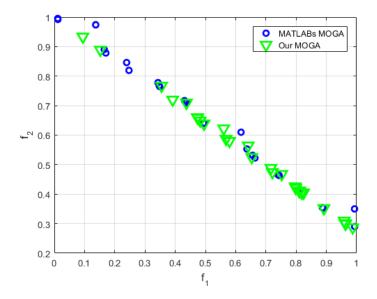
Metric	Our MOGA
CD	0.95 (0.014)
OS	0.66 (0.012)

our MOGA is significantly higher however the coverage difference is higher in MATLABs MOGA ($p_i0.05$).

4.2 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.

Figure 9: Example Pareto Results for CTP



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

The function $flightTime(\mathbf{x}, \mathbf{y})$ 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 ??. In this figure there are two exclusion zones.

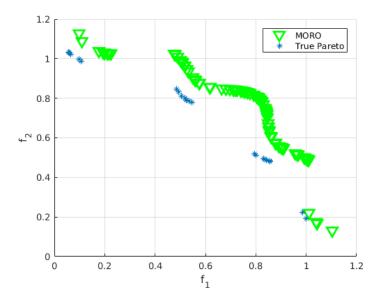


Figure 10: Example Pareto Results for TNK

References

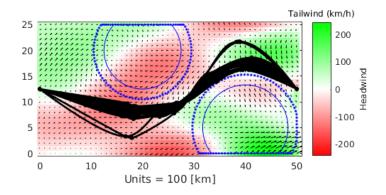
- [1] K. Deb, "Multi-objective optimization using evolutionary algorithms, 2001," *Chicheter, John-Wiley.*, 2001.
- [2] A. Kurpati, S. Azarm, and J. Wu, "Constraint handling improvements for multiobjective genetic algorithms," *Structural and Multidisciplinary Optimization*, vol. 23, no. 3, pp. 204–213,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

5 Appendix

Matlab Code

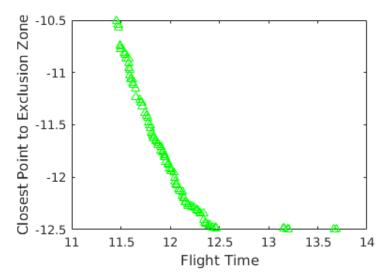
```
1 %function [optX,optF]=MasterCode(prob,nChrome,nRun,alpha_,sigma_,epsilon_,save_figure,use_matlabs_moga)
2 nargin=0;
3
4 % load .mat file
5 current_dir = pwd;
6 %file_name = 'results_and_params.mat';
7 if(contains(current_dir,'/ENME625_Optimization')) %linux or mac
8 path_prefix = [current_dir, current_dir(1)];
```

Figure 11: True Pareto Frontier for CTP



```
elseif (contains (current_dir, '/ENME625_Optimization')) %
      windows
       path_prefix = [current_dir, '\'];
   else
11
       fprintf('not running from the correct directory')
12
       return
13
  end
   file_name = [path_prefix, 'results_and_params.mat'];
15
   results_and_params = load(file_name);
16
   results_and_params = results_and_params.
17
      results_and_params;
   global alpha sigma epsilon
19
20
  % helper functions
21
   if(nargin < 1)
22
       prompt = 'Which Test Problem Do You Want To Run? \n 1
23
            - ZDT1\n 2 - ZDT2 \n 3 - ZDT3 \n 4 - OSY \n 5 -
          TNK \setminus n \ 6 - CTP \setminus n \ 7 - Robust \ TNK \setminus n';
       prob = input(prompt);
  end
25
   if nargin <2
       prompt2 = 'How Many Chromosomes? Suggest 20-30';
27
       nChrome = input (prompt2);
28
  end
29
```

Figure 12: True Pareto Frontier for CTP



```
if nargin <3
       prompt3 = 'How Many Runs? Suggest >40: ';
       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
       prompt7 = 'Autosave figures [ 1 or 0 ]?';
53
       save_figure=input(prompt7);
```

```
end
  if nargin <8
       prompt8 = 'Use Matlabs MOGA [ 1 or 0 ]?';
       use_matlabs_moga=input(prompt8);
  end
59
   problem = results_and_params{prob,1};
61
  % ZD-func is our problem function
63
  switch prob
       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
           problem_function = @(X) ZDT2(X);
70
           nvar = 30; LB = zeros(1, nvar); UB = ones(1, nvar);
71
           problem_constraints = [];
72
       case 3
           problem_function = @(X) ZDT3(X);
74
           nvar = 30; LB = zeros(1, nvar); UB = ones(1, nvar);
           problem_constraints = [];
76
       case 4
            problem_function = @(X) OSY(X);
78
           nvar = 6; LB = [0,0,1,0,1,0]; UB =
               [10, 10, 5, 6, 5, 10];
            problem_constraints = @OSY_constraints; % Only
               used in matlab MOGA test
       case 5
81
           {\tt problem\_function} \ = \ @(X) \ TNK(X) \ ;
82
           nvar = 2; LB = [0, 0]; UB = [pi, pi];
83
           problem_constraints = @TNK_constraints; % Only
               used in matlab MOGA test
       case 6
86
           problem_function = @(X) CTP(X);
           \text{nvar} = 10; \text{LB} = -5*\text{ones}(1,10); \text{UB} = 5*\text{ones}(1,10);
                LB(1,1) = 0; UB(1,1) = 1;
           problem_constraints = @CTP_constraints; % Only
89
               used in matlab MOGA test
       case 7
90
           DP=1;
           nvar = 2; LB = [0, 0]; UB = [pi, pi];
92
           %Find Maximize DP
93
           delta_P = maximumDeltaP([pi/2,pi
94
               /2, [-2, -2], [2, 2], @TNK.NEGCN2);
```

```
problem_function = @(X) TNK_Robust(X, delta_P);
95
            problem_constraint = @(X) TNK_NEGCN2(X, delta_P);
96
       case 8
97
            flightPathOpt;
            return
99
        otherwise
100
            problem_function = @(X) 0;
101
            return
102
   end
103
104
   A = []; b = []; Aeq = []; beq = [];
105
   if use_matlabs_moga ==1
106
       % Modify options setting
107
       options = optimoptions('gamultiobj');
108
        options = optimoptions (options, 'PopulationSize', nRun
109
       options = optimoptions (options, 'CrossoverFcn',
110
           @crossoverscattered);
        options = optimoptions(options, 'Display', 'final');
111
        options = optimoptions(options, 'PlotFcn', {
112
           @gaplotpareto });
       options = optimoptions (options, 'ParetoFraction', 0.9)
113
       indexat = @(expr, index) expr(index);
114
        problem_function = @(X) indexat(problem_function(X),
115
           1:2);
        [~, optF] = gamultiobj(problem_function, nvar
            ,[],[],[],LB,UB, problem_constraints, options);
       %problem.prob = prob; problem.nChrome = nChrome;
117
           problem.nRun = nRun;
       problem.matlab\_optF = optF;
118
        results_and_params{prob,1} = problem;
119
       save(file_name, 'results_and_params')
120
        return
121
   end
122
123
   Pareto = [];
124
   options = optimoptions (@ga, 'PopulationSize', nChrome, '
       UseVectorized', true, 'CrossoverFraction', 0.90);
   optF = [];
126
127
129
   for gen = 1:nRun
        Obj_fcn = @(X) fitFCN5(X, problem_function);
131
        [X, \tilde{a}, \tilde{a}, \tilde{a}] = ga(Obj\_fcn, nvar, A, b, Aeq, beq, LB, UB, [],
132
```

```
options);
         [optF(gen,:)] = problem_function(X);
133
        optX(gen,:) = X;
134
   end
   nfunc = 2; % Making this static because it will not
136
        change in this project
137
   P = paretoset(optF(:,1:nfunc));
   m = 1;
139
   for k = 1: length(P)
         if P(k) = 1
141
              Pareto (m,:) = optF(k,1:2); m = m+1;
142
        end
143
144
   end
145
   % figure
146
   hold on;
   if isempty (problem) == false
148
         if (isfield (problem , 'matlab_optF'))
              ml_optF = problem.matlab_optF;
150
              plot (ml_optF(:,1), ml_optF(:,2), 'b*')
151
        end
152
   end
153
154
   if(isempty(Pareto) == false)
155
         \operatorname{plot}\left(\operatorname{Pareto}\left(:,1\right),\operatorname{Pareto}\left(:,2\right),\operatorname{'gv'},\operatorname{'LineWidth'},2,\operatorname{'}\right)
156
             MarkerSize',10)
157
     plot (optF(:,1),optF(:,2), 'r*', 'LineWidth',2)
158
   hold on; grid on;
159
   xlabel('f_1'); ylabel('f_2')
160
161
   handle = gcf;
162
       save_figure == 1
163
        %Save the figures
164
         dir_val = pwd;
165
         saveFigure(handle, [dir_val, dir_val(1), num2str(prob),
166
              ', num2str (nChrome, '%03.0 f'), ', ', num2str (nRun,
             \%04.0 \,\mathrm{f}')]);
         print([path_prefix , num2str(prob), '_', num2str(nChrome,
167
             '%03.0f'), '-', num2str(nRun, '%04.0f'), '.png'], '-
             dpng');
168
        %Save the .mat file
        problem.prob = prob; problem.nChrome = nChrome;
170
             problem.nRun = nRun;
```

```
problem.alpha = alpha; problem.sigma = sigma; problem
171
           .epsilon = epsilon;
       problem.optF = optF; problem.Pareto= Pareto;
172
       results_and_params {prob, 1} = problem;
       save(file_name, 'results_and_params')
174
   end
  %save(['ZDT', num2str(prob), '_Nchr', num2str(nChrome), 'run
176
       ', num2str(nRun), 'alp', num2str(alpha,2), 'epsi', num2str(
       epsilon, 3), 'sig', num2str(sigma, 3)])
 _{1} function [ fit ] = fitFCN5(X, ZD_func)
 <sup>2</sup> %NSGA algorithm. Use Approach 1 for sorting
   global alpha sigma epsilon
   func = ZD_func(X);
  % if isempty (existing_points)
  %
          fit = sum(ZD_func(X));
  %
          return
   % end
10
11
   % Find Dominate Points
12
13
  % Modify existing code to find Pareto points to find
      dominant layers
15
   \% func = [existing_points; ZD_func(X)];
16
17
   nfunc = func(1, end - 3);
   nconstr = func(1, end - 2);
   g = func(:, nfunc+1:nfunc+nconstr);
   n constr_lin = func(1, end-1);
   if nconstr_lin > 0
       fprintf('weird error here')
23
24
   h = func(:, nfunc+nconstr+1:nfunc+nconstr+nconstr_lin);
   func = func(:,1:nfunc);
26
   [M, \tilde{z}] = size(X);
28
30
32
   if nconstr == 0 && nconstr_lin ==0
       nc\_col = nfunc + 3;
34
       init_fit_col = nfunc + 4;
```

```
sim_col = nfunc + 5;
36
       indecies = [1:M];
37
       func = [func, indecies]; Whe need to know indecies
38
           later so this should save time
       P_{\text{temp}} = \text{func};
39
       level = 0;
40
       level\_col = nfunc +2;
41
       func(:, level\_col) = 0;
        while ~isempty(P_temp)
43
            level = level+1;% increment the level value
            if length(P_temp(:,1)) = 1
45
                %If there is only one value left at the end,
46
                     assign this to a level
                 \operatorname{func}(P_{\text{temp}}(:, \operatorname{nfunc}+1), \operatorname{level\_col}) = \operatorname{level};
47
                 break
49
            place = paretoset(P_temp(:,1:nfunc)); % get all
50
                the indecies in the lowest layer
            for k = 1:length(place)
                 if place(k) == 1
52
                      current_level_indecies = P_temp(k, nfunc
                          +1); %map them from
                      func(current_level_indecies , level_col) =
                           level; % assiged from prtp
                 end
55
            end
56
            P_{\text{temp}}(\text{place}, :) = [];
58
       end
59
       numLayer = level;
61
62
       Make sure all individuals have a layer number
63
       flag = 0;
       for k = 1:M
65
           if func(level_col) == 0
                func(k, level\_col) = numLayer+1;
67
                flag = 1;
           end
69
       end
       if flag == 1, numLayer = numLayer+1; end
       % Similarity
73
       %Assess similarity layer-by-layer, assess in
           objective space.
```

```
%
           sigma = 0.158;
   %
           epsilon = 0.1;
           alpha = 1:
78
        var_rem = 0;
        F_{\min} = M_{epsilon};
80
        for k = 1:numLayer
             Fitness = []; incl = [];
82
             incl = find(func(:, level\_col) == k); \% incl =
83
                 include
             Fitness = func(incl, 1:nfunc);
             var_rem = var_rem + length(Fitness(:,1));
85
             if (isempty (Fitness) == 0)
86
                  if length(incl) == 1
87
88
                       F_{int} = F_{min-epsilon};
                       Fit_share = F_int;
90
                       func(incl, sim_col+1) = F_int;
91
                       func(incl, sim_col) = F_int;
92
                       func(incl,nc\_col) = 1;
                  else
94
                       for m = 1:nfunc
                           \max F(m) = \max (Fitness(:,m));
96
                            minF(m) = min(Fitness(:,m));
                            func(m, init_fit_col) = minF(m);
98
                      end
99
                      d =
                           []; similar = []; sh = [];
100
                       for i = 1: length(incl)
101
                            F_{int} = F_{min-epsilon};
102
                            for j = 1: length(incl)
103
                                 for p = 1:nfunc
104
                                      similar(p) = ((Fitness(i,p)-
105
                                          Fitness(j,p))/(maxF(p)-
                                         \min F(p))^2;
                                end
106
                                d(i,j) = sqrt(sum(similar));
107
                                 if d(i, j) \le sigma
                                     \operatorname{sh}(i,j) = 1 - (\operatorname{d}(i,j) / \operatorname{sigma})^{\hat{}}
109
                                          alpha;
                                 else sh(i,j) = 0;
110
                                \quad \text{end} \quad
111
                            end
112
                            nc(i) = sum(sh(i,:));
                            Fit_share(i) = F_int/nc(i);
114
                            func(incl(i), nc\_col) = nc(i);
115
                            func(incl(i), sim_col) = Fit_share(i);
116
                            func(incl(i), sim_col+1) = F_int;
117
```

```
118
                      \quad \text{end} \quad
119
                  end
120
                  F_{min} = \min(Fit_{share});
             end
122
123
        end
124
        %Since a greater fitness value is a larger number, we
126
             use the inverse
        fit = -func(:, sim_col);
127
128
   % Constraint Handling
129
   else
130
        Cmax = 1.2; Cmin = 0.8; r = 0.8*M;
131
        CF1 = 0.01;
132
        CF2 = 0.01;
133
        rank = zeros(1,M);
134
        % Assign moderate rank to all feasible solutions
136
         for k = 1:M
137
             flag = 0; flag_lin = 0;
138
             for p = 1:nconstr
139
                  if g(k,p) > 0, flag = 1;
140
                  end
141
                  if n constr_{lin} = 0
142
                       if h(k,p) = 0, flag_lin = 1;
143
                      end
144
                  end
145
             end
146
             if flag == 0 \&\& flag_lin == 0
147
                  rank(k) = 0.5*M;
148
             end
149
         end
150
151
152
153
         % Collect together feasible population
         feas\_pop = []; infeas\_pop = []; m = 1;
155
         for k = 1:M
156
              if rank(k) = 0
157
                   if isempty(h)
                        feas\_pop = [feas\_pop; func(k,:), g(k,:)];
159
                   else
160
                        feas\_pop = [feas\_pop; func(k,:), g(k,:), h(
161
                            k ,:) ];
```

```
end
162
             else
163
                   if isempty(h)
164
                       infeas_pop = [infeas_pop; func(k,:),g(k
                            ,:)];
                   else
166
                        infeas_pop = [infeas_pop; func(k,:),g(k
167
                            ,:),h(k,:)];
                   end
168
                   loc(m) = k; m = m+1; \% keep track of which
169
                       solutions were infeasible
             end
170
         end
171
172
        % Identify noninferior points
173
         if ~isempty (feas_pop)
174
              place = paretoset (feas_pop (:,1:nfunc));
175
              m = 1;
176
              for k = 1:length(place)
                   if place(k) == 1
178
                       Pareto(m,:) = feas_pop(k,:); %Assign
                           noninferior points along with
                           constraint values
                       rank(k) = 1; m = m+1;
180
                   end
181
              end
182
         end
       % Evaluate rank for infeasible individuals
184
       g = infeas_pop(:,nfunc+1:nconstr+nfunc);
185
       h = infeas_pop(:,nconstr+nfunc+1:end);
186
187
        for k = 1 : length(g(:,1))
188
            for p = 1:nconstr
189
                 if g(k,p) \le 0
                     feas_g(k,p) = 0; delta_g(k,p) = 0;
191
                 else
192
                     feas_g(k,p) = g(k,p); delta_g(k,p) = 1;
193
                 end
            end
195
            if nconstr_lin = 0
196
                 feas_h = zeros(length(g(:,1)),1);
197
                 delta_h = zeros(length(g(:,1)),1);
            else
199
                 for n = 1: nconstr_lin
                     feas_h(k,n) = abs(h(k,n));
201
202
                 end
```

```
if h(k,p) == 0, delta_h(k,p) = 0;
203
                   else delta_h(k,p) = 1;
204
                   end
205
              end
         end
207
         num1 = sum(feas_g, 2) + sum(feas_h, 2);
208
         denom1 = (sum(sum(feas_g)) + sum(sum(feas_h)))/M;
209
         J = nconstr; K = nconstr_lin;
210
         num2 = (sum(delta_g, 2) + sum(delta_h, 2));
211
         denom2 = (J+K);
213
         factor1 = CF1.*(num1./denom1);
214
         factor2 = CF2.*(num2./denom2);
215
216
218
         for k = 1: length(g(:,1))
219
              if (factor1(k)> mean(factor1)) && (factor2(k) <
220
                  mean(factor2))
                   w1 = 0.75; w2 = 0.25;
221
              elseif (factor1(k) < mean(factor1)) && (factor2(k
222
                  ) > mean(factor 2)
                   w1 = 0.25; w2 = 0.75;
              else
224
                   w1 = 0.5; w2 = 0.5;
225
226
              \operatorname{fit} \operatorname{constr}(k) = -((\operatorname{Cmax} - (\operatorname{Cmax} - \operatorname{Cmin}) * (r-1) / (\operatorname{M} - 1))
                  -(w1.*factor1(k)+w2.*factor2(k));
         end
228
229
         for k = 1: length(loc)
230
              rank(loc(k)) = fit_constr(k);
231
         end
232
         fit = rank;
233
234
   end
236
   end
237
```