Supplementary Document for "The Importance of the Diversity on Variable Space in the Design of Multi-objective Evolutionary Algorithms"

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Index Terms—Diversity, Decomposition, Multi-objective Optimization, Evolutionary Algorithms.

This document contains supplementary material to provide a clearer understanding of the specifics of VSD-MOEA. First, a multimedia material that provides a visualization of the internal behavior of VSD-MOEA in comparison to other state-of-the-art schemes is provided. Additionally, some of the results described in the main document are analyzed in terms of the Modified Inverted Generational Distance (IGD+) [1], with the conclusions being quite similar to those obtained in the main document with the hypervolume.

I. COMPARISON AGAINST STATE-OF-THE-ART MOEAS IN LONG-TERM EXECUTIONS

REFERENCES

 H. Ishibuchi, H. Masuda, Y. Tanigaki, and Y. Nojima, "Modified distance calculation in generational distance and inverted generational distance," in *International conference on evolutionary multi-criterion optimization*. Springer, 2015, pp. 110–125.

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 $\label{table I} \textbf{Summary of the hypervolume ratio results attained for problems with two objectives}$

| | AVSD-MOEA/D | | MOEA/D-DE | | | NSGA-II | | | NSGA-III | | | R2-EMOA | | | |
|-------|-------------|-------|-----------|-------|-------|---------|-------|-------|----------|-------|-------|---------|-------|-------|-------|
| | Best | Mean | Std | Best | Mean | Std | Best | Mean | Std | Best | Mean | Std | Best | Mean | Std |
| WFG1 | 0.995 | 0.982 | 0.020 | 0.957 | 0.842 | 0.058 | 0.984 | 0.888 | 0.053 | 0.993 | 0.919 | 0.051 | 0.762 | 0.628 | 0.077 |
| WFG2 | 0.999 | 0.999 | 0.000 | 0.996 | 0.996 | 0.000 | 0.998 | 0.998 | 0.000 | 0.997 | 0.996 | 0.000 | 0.998 | 0.998 | 0.000 |
| WFG3 | 0.993 | 0.993 | 0.000 | 0.992 | 0.992 | 0.000 | 0.984 | 0.982 | 0.001 | 0.992 | 0.992 | 0.000 | 0.992 | 0.991 | 0.000 |
| WFG4 | 0.991 | 0.991 | 0.000 | 0.988 | 0.988 | 0.000 | 0.985 | 0.983 | 0.001 | 0.988 | 0.988 | 0.000 | 0.991 | 0.987 | 0.006 |
| WFG5 | 0.933 | 0.905 | 0.008 | 0.891 | 0.882 | 0.004 | 0.892 | 0.883 | 0.003 | 0.892 | 0.890 | 0.001 | 0.888 | 0.885 | 0.002 |
| WFG6 | 0.959 | 0.922 | 0.020 | 0.988 | 0.963 | 0.019 | 0.980 | 0.978 | 0.001 | 0.980 | 0.959 | 0.010 | 0.991 | 0.990 | 0.001 |
| WFG7 | 0.991 | 0.991 | 0.000 | 0.988 | 0.988 | 0.000 | 0.984 | 0.982 | 0.001 | 0.988 | 0.988 | 0.000 | 0.991 | 0.990 | 0.000 |
| WFG8 | 0.963 | 0.954 | 0.004 | 0.846 | 0.833 | 0.004 | 0.821 | 0.815 | 0.003 | 0.832 | 0.829 | 0.001 | 0.837 | 0.834 | 0.001 |
| WFG9 | 0.978 | 0.976 | 0.002 | 0.974 | 0.954 | 0.039 | 0.941 | 0.853 | 0.071 | 0.799 | 0.798 | 0.001 | 0.975 | 0.936 | 0.063 |
| DTLZ1 | 0.993 | 0.993 | 0.000 | 0.993 | 0.993 | 0.000 | 0.992 | 0.991 | 0.000 | 0.993 | 0.993 | 0.000 | 0.992 | 0.992 | 0.000 |
| DTLZ2 | 0.991 | 0.991 | 0.000 | 0.989 | 0.989 | 0.000 | 0.989 | 0.988 | 0.001 | 0.989 | 0.989 | 0.000 | 0.992 | 0.992 | 0.000 |
| DTLZ3 | 0.991 | 0.991 | 0.000 | 0.989 | 0.989 | 0.000 | 0.989 | 0.932 | 0.229 | 0.989 | 0.989 | 0.000 | 0.992 | 0.992 | 0.000 |
| DTLZ4 | 0.991 | 0.991 | 0.000 | 0.989 | 0.989 | 0.000 | 0.990 | 0.926 | 0.204 | 0.989 | 0.989 | 0.000 | 0.992 | 0.740 | 0.348 |
| DTLZ5 | 0.991 | 0.991 | 0.000 | 0.989 | 0.989 | 0.000 | 0.989 | 0.988 | 0.001 | 0.989 | 0.989 | 0.000 | 0.992 | 0.992 | 0.000 |
| DTLZ6 | 0.991 | 0.991 | 0.000 | 0.989 | 0.986 | 0.014 | 0.989 | 0.984 | 0.024 | 0.989 | 0.989 | 0.000 | 0.992 | 0.456 | 0.366 |
| DTLZ7 | 0.997 | 0.997 | 0.000 | 0.996 | 0.996 | 0.000 | 0.997 | 0.997 | 0.000 | 0.996 | 0.996 | 0.000 | 0.997 | 0.997 | 0.000 |
| UF1 | 0.995 | 0.995 | 0.000 | 0.987 | 0.986 | 0.001 | 0.990 | 0.989 | 0.001 | 0.992 | 0.989 | 0.002 | 0.993 | 0.992 | 0.000 |
| UF2 | 0.995 | 0.995 | 0.000 | 0.990 | 0.988 | 0.001 | 0.984 | 0.982 | 0.001 | 0.989 | 0.985 | 0.002 | 0.988 | 0.987 | 0.001 |
| UF3 | 0.938 | 0.906 | 0.016 | 0.991 | 0.990 | 0.001 | 0.975 | 0.967 | 0.008 | 0.935 | 0.781 | 0.097 | 0.984 | 0.974 | 0.006 |
| UF4 | 0.979 | 0.977 | 0.001 | 0.914 | 0.904 | 0.006 | 0.898 | 0.888 | 0.006 | 0.889 | 0.885 | 0.002 | 0.908 | 0.898 | 0.005 |
| UF5 | 0.990 | 0.975 | 0.009 | 0.715 | 0.439 | 0.137 | 0.785 | 0.598 | 0.173 | 0.690 | 0.409 | 0.144 | 0.803 | 0.679 | 0.160 |
| UF6 | 0.962 | 0.938 | 0.013 | 0.928 | 0.748 | 0.175 | 0.819 | 0.752 | 0.030 | 0.743 | 0.526 | 0.177 | 0.897 | 0.732 | 0.049 |
| UF7 | 0.993 | 0.993 | 0.000 | 0.991 | 0.990 | 0.001 | 0.981 | 0.978 | 0.002 | 0.968 | 0.956 | 0.023 | 0.988 | 0.977 | 0.004 |
| Mean | 0.983 | 0.976 | 0.004 | 0.960 | 0.931 | 0.020 | 0.954 | 0.927 | 0.035 | 0.939 | 0.905 | 0.022 | 0.954 | 0.897 | 0.047 |

 ${\it TABLE~II} \\ {\it Summary~of~the~hypervolume~ratio~results~attained~for~problems~with~three~objectives} \\$

| | AVSD-MOEA/D | | MOEA/D-DE | | | NSGA-II | | | NSGA-III | | | R2-EMOA | | | |
|-------|-------------|-------|-----------|-------|-------|---------|-------|-------|----------|-------|-------|---------|-------|-------|-------|
| | Best | Mean | Std | Best | Mean | Std | Best | Mean | Std | Best | Mean | Std | Best | Mean | Std |
| WFG1 | 0.985 | 0.982 | 0.007 | 0.972 | 0.937 | 0.030 | 0.960 | 0.899 | 0.042 | 0.971 | 0.966 | 0.011 | 0.976 | 0.939 | 0.028 |
| WFG2 | 0.991 | 0.991 | 0.000 | 0.981 | 0.979 | 0.001 | 0.951 | 0.922 | 0.027 | 0.973 | 0.970 | 0.002 | 0.963 | 0.962 | 0.000 |
| WFG3 | 0.995 | 0.994 | 0.000 | 0.990 | 0.990 | 0.000 | 0.983 | 0.974 | 0.005 | 0.929 | 0.915 | 0.008 | 0.992 | 0.992 | 0.000 |
| WFG4 | 0.943 | 0.941 | 0.001 | 0.899 | 0.898 | 0.001 | 0.898 | 0.879 | 0.008 | 0.885 | 0.881 | 0.002 | 0.915 | 0.909 | 0.002 |
| WFG5 | 0.901 | 0.872 | 0.011 | 0.831 | 0.831 | 0.000 | 0.832 | 0.812 | 0.012 | 0.830 | 0.828 | 0.001 | 0.848 | 0.846 | 0.001 |
| WFG6 | 0.912 | 0.888 | 0.011 | 0.887 | 0.862 | 0.013 | 0.861 | 0.838 | 0.013 | 0.897 | 0.880 | 0.030 | 0.904 | 0.893 | 0.005 |
| WFG7 | 0.943 | 0.942 | 0.001 | 0.899 | 0.898 | 0.001 | 0.892 | 0.874 | 0.009 | 0.897 | 0.897 | 0.000 | 0.912 | 0.904 | 0.002 |
| WFG8 | 0.910 | 0.902 | 0.003 | 0.816 | 0.812 | 0.003 | 0.765 | 0.752 | 0.007 | 0.807 | 0.806 | 0.001 | 0.826 | 0.824 | 0.001 |
| WFG9 | 0.910 | 0.894 | 0.006 | 0.875 | 0.862 | 0.005 | 0.822 | 0.721 | 0.027 | 0.747 | 0.741 | 0.002 | 0.884 | 0.881 | 0.003 |
| DTLZ1 | 0.967 | 0.967 | 0.000 | 0.953 | 0.953 | 0.000 | 0.953 | 0.795 | 0.312 | 0.953 | 0.953 | 0.000 | 0.942 | 0.941 | 0.001 |
| DTLZ2 | 0.945 | 0.944 | 0.000 | 0.914 | 0.914 | 0.000 | 0.894 | 0.879 | 0.009 | 0.913 | 0.913 | 0.000 | 0.916 | 0.915 | 0.001 |
| DTLZ3 | 0.945 | 0.944 | 0.000 | 0.914 | 0.914 | 0.000 | 0.892 | 0.395 | 0.432 | 0.913 | 0.913 | 0.000 | 0.916 | 0.915 | 0.001 |
| DTLZ4 | 0.945 | 0.944 | 0.000 | 0.914 | 0.914 | 0.000 | 0.900 | 0.731 | 0.269 | 0.913 | 0.913 | 0.000 | 0.916 | 0.850 | 0.214 |
| DTLZ5 | 0.985 | 0.985 | 0.000 | 0.979 | 0.979 | 0.000 | 0.981 | 0.979 | 0.001 | 0.978 | 0.971 | 0.003 | 0.986 | 0.986 | 0.000 |
| DTLZ6 | 0.985 | 0.985 | 0.000 | 0.979 | 0.959 | 0.038 | 0.982 | 0.932 | 0.177 | 0.974 | 0.968 | 0.003 | 0.986 | 0.551 | 0.355 |
| DTLZ7 | 0.970 | 0.968 | 0.001 | 0.922 | 0.922 | 0.000 | 0.946 | 0.926 | 0.029 | 0.950 | 0.939 | 0.006 | 0.889 | 0.850 | 0.019 |
| UF8 | 0.922 | 0.916 | 0.003 | 0.891 | 0.862 | 0.032 | 0.861 | 0.832 | 0.057 | 0.553 | 0.550 | 0.001 | 0.903 | 0.885 | 0.007 |
| UF9 | 0.957 | 0.951 | 0.003 | 0.947 | 0.813 | 0.071 | 0.937 | 0.879 | 0.066 | 0.871 | 0.815 | 0.041 | 0.953 | 0.846 | 0.080 |
| UF10 | 0.831 | 0.787 | 0.041 | 0.681 | 0.435 | 0.147 | 0.629 | 0.295 | 0.171 | 0.553 | 0.539 | 0.066 | 0.579 | 0.566 | 0.056 |
| Mean | 0.944 | 0.937 | 0.005 | 0.908 | 0.881 | 0.018 | 0.891 | 0.806 | 0.088 | 0.869 | 0.861 | 0.009 | 0.906 | 0.866 | 0.041 |

 ${\it TABLE~III}\\ Statistical~Tests~and~Deterioration~Level~of~the~hv~ratio~for~problems~with~two~objectives$

| | 1 | + | \leftrightarrow | Score | Deterioration |
|-------------|----|----------|-------------------|-------|---------------|
| AVSD-MOEA/D | 80 | 12 | 0 | 68 | 0.153 |
| MOEA/D-DE | 39 | 47 | 6 | -8 | 1.175 |
| NSGA-II | 21 | 66 | 5 | -45 | 1.270 |
| NSGA-III | 33 | 55 | 4 | -22 | 1.765 |
| R2-EMOA | 48 | 41 | 3 | 7 | 1.951 |

 ${\it TABLE~IV}\\ {\it Statistical~Tests~and~Deterioration~Level~of~the~hv~ratio~for~problems~with~three~objectives}$

| | Ť | + | \leftrightarrow | Score | Deterioration |
|-------------|----|----------|-------------------|-------|---------------|
| AVSD-MOEA/D | 73 | 2 | 1 | 71 | 0.006 |
| MOEA/D-DE | 34 | 39 | 3 | -5 | 1.075 |
| NSGA-II | 7 | 65 | 4 | -58 | 2.492 |
| NSGA-III | 26 | 47 | 3 | -21 | 1.447 |
| R2-EMOA | 43 | 30 | 3 | 13 | 1.351 |
| | | | | | • |