

Supplementary Online Material

Multiple Surrogate Assisted Many-objective Optimization for Computationally Expensive Engineering Design

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ABSTRACT

This document contains supplementary results for the above study which could not be included in the main body of the paper due to the page limitations.

1 Performance metrics

Inverted generation distance (IGD) and hypervolume (HV) are the most common metrics used for an quantitative assessment in the multiobjective optimization domain. Computation of IGD requires a reference POF, while computation of HV requires a reference point. The aspect of uniformity of solutions in the reference set can always be questioned. As for hypervolume, the choice of the reference point used for HV computation is crucial and can adversely affect the interpretations about relative performance [1, 2]. For HV computation, there are recent reports that suggest use of a slightly larger than true nadir vector as a reference point [1, 2]. In our experiments, we have used the reference point to be 1.1 multiplied by the theoretical nadir vector for problems. Given a set of solutions and their corresponding objective vectors, we first discard all solutions that are dominated by the reference point. The objective vectors of the remaining solutions are normalized using the ideal and the modified nadir vector and HV is computed using a reference point which is 1.1^M in the normalized space (M is the number of objectives). All HV computations reported in this paper are based on exact method (WFG algorithm) [3]. HV and IGD computations in this paper are based on solutions obtained from the archive i.e. the set of all fully evaluated solutions so far.

2 IGD statistics

2.1 IGD statistics obtained for DTLZ1-DTLZ7 problems

Table 1. IGD statistics (best, mean, and worst) of DTLZ1-7

| Problems | M | SaMaO _{ASF-ED} | | | SaMaO _{ASF-ASF} | | | SaMaO _{ED-ED} | | | K-RVEA | | | RVEA | | | ParEGO | | |
|----------|----|-------------------------|--------------|---------|--------------------------|---------------|---------|------------------------|---------------|---------|---------|---------------|---------|---------|---------|---------|--------|----------------|---------|
| | | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst |
| DTLZ1 | 3 | 38.22 | 57.259 | 69.507 | 32.697 | 54.899 | 65.747 | 36.202 | 54.564 | 72.441 | 42.698 | 83.709 | 126.799 | 42.650 | 82.870 | 115.100 | 13.420 | 52.470 | 112.700 |
| | 4 | 31.778 | 44.958 | 55.442 | 25.524 | 44.001 | 63.014 | 24.196 | 40.624 | 52.051 | 38.728 | 61.613 | 95.279 | 39.650 | 59.180 | 97.710 | 18.630 | 45.450 | 87.760 |
| | 6 | 7.3 | 19.64 | 30.654 | 11.663 | 23.927 | 39.610 | 5.878 | 19.927 | 33.964 | 10.009 | 20.885 | 32.256 | 12.240 | 22.940 | 36.850 | NaN | NaN | NaN |
| | 8 | 0.711 | 5.331 | 16.886 | 2.641 | 5.868 | 14.605 | 1.234 | 5.743 | 11.654 | 2.526 | 8.142 | 14.041 | 1.250 | 7.406 | 15.660 | NaN | NaN | NaN |
| | 10 | 0.192 | 0.331 | 0.465 | 0.220 | 0.349 | 0.549 | 0.177 | 0.286 | 0.564 | 0.234 | 0.395 | 0.703 | 0.193 | 0.339 | 1.105 | NaN | NaN | NaN |
| DTLZ2 | 3 | 0.066 | 0.079 | 0.101 | 0.063 | 0.070 | 0.086 | 0.063 | 0.074 | 0.089 | 0.086 | 0.109 | 0.167 | 0.227 | 0.288 | 0.335 | 0.151 | 0.191 | 0.243 |
| | 4 | 0.169 | 0.193 | 0.228 | 0.149 | 0.162 | 0.180 | 0.15 | 0.176 | 0.2 | 0.198 | 0.221 | 0.261 | 0.280 | 0.332 | 0.383 | 0.289 | 0.337 | 0.408 |
| | 6 | 0.303 | 0.327 | 0.357 | 0.301 | 0.324 | 0.356 | 0.301 | 0.325 | 0.352 | 0.375 | 0.397 | 0.448 | 0.375 | 0.404 | 0.440 | NaN | NaN | NaN |
| | 8 | 0.39 | 0.411 | 0.432 | 0.386 | 0.417 | 0.470 | 0.385 | 0.413 | 0.46 | 0.435 | 0.476 | 0.508 | 0.466 | 0.541 | 0.704 | NaN | NaN | NaN |
| | 10 | 0.45 | 0.469 | 0.492 | 0.463 | 0.483 | 0.508 | 0.447 | 0.466 | 0.488 | 0.488 | 0.537 | 0.562 | 0.539 | 0.608 | 0.733 | NaN | NaN | NaN |
| DTLZ3 | 3 | 135.358 | 174.489 | 200.073 | 94.774 | 171.437 | 212.268 | 105.747 | 174.519 | 224.037 | 125.327 | 225.062 | 329.058 | 133.700 | 256.100 | 347.900 | 81.150 | 145.500 | 261.600 |
| | 4 | 93.751 | 145.538 | 168.362 | 74.369 | 141.142 | 197.430 | 81.118 | 143.169 | 175.271 | 94.966 | 198.689 | 336.823 | 89.950 | 198.600 | 306.300 | 66.930 | 138.100 | 209.400 |
| | 6 | 37.938 | 77.834 | 110.366 | 31.092 | 70.577 | 101.804 | 42.032 | 77.769 | 111.722 | 21.191 | 78.399 | 148.230 | 43.540 | 95.970 | 157.700 | NaN | NaN | NaN |
| | 8 | 4.06 | 22.1 | 52.855 | 7.771 | 20.093 | 51.782 | 6.344 | 21.063 | 45.191 | 7.922 | 19.320 | 36.220 | 8.569 | 25.270 | 42.170 | NaN | NaN | NaN |
| | 10 | 0.789 | 1.085 | 1.68 | 0.752 | 1.209 | 1.800 | 0.636 | 1.188 | 1.723 | 0.832 | 1.271 | 2.180 | 0.761 | 1.228 | 1.836 | NaN | NaN | NaN |
| DTLZ4 | 3 | 0.119 | 0.21 | 0.459 | 0.112 | 0.196 | 0.345 | 0.117 | 0.195 | 0.318 | 0.132 | 0.309 | 0.594 | 0.205 | 0.399 | 0.959 | 0.387 | 0.646 | 0.947 |
| | 4 | 0.22 | 0.32 | 0.539 | 0.221 | 0.306 | 0.434 | 0.218 | 0.325 | 0.585 | 0.267 | 0.379 | 0.497 | 0.320 | 0.514 | 0.737 | 0.505 | 0.725 | 0.960 |
| | 6 | 0.398 | 0.488 | 0.612 | 0.393 | 0.489 | 0.583 | 0.374 | 0.465 | 0.567 | 0.404 | 0.511 | 0.618 | 0.503 | 0.615 | 0.800 | NaN | NaN | NaN |
| | 8 | 0.489 | 0.569 | 0.673 | 0.518 | 0.588 | 0.661 | 0.5 | 0.555 | 0.649 | 0.495 | 0.568 | 0.665 | 0.554 | 0.628 | 0.731 | NaN | NaN | NaN |
| | 10 | 0.574 | 0.622 | 0.673 | 0.562 | 0.609 | 0.698 | 0.546 | 0.61 | 0.699 | 0.535 | 0.587 | 0.638 | 0.599 | 0.667 | 0.761 | NaN | NaN | NaN |
| DTLZ5 | 3 | 0.01 | 0.013 | 0.016 | 0.010 | 0.014 | 0.019 | 0.011 | 0.017 | 0.026 | 0.044 | 0.080 | 0.139 | 0.201 | 0.247 | 0.316 | 0.039 | 0.055 | 0.072 |
| | 4 | 0.017 | 0.026 | 0.04 | 0.021 | 0.029 | 0.044 | 0.015 | 0.025 | 0.037 | 0.037 | 0.062 | 0.099 | 0.149 | 0.294 | 0.393 | 0.090 | 0.288 | 0.428 |
| | 6 | 0.021 | 0.03 | 0.042 | 0.021 | 0.034 | 0.052 | 0.02 | 0.03 | 0.042 | 0.029 | 0.045 | 0.063 | 0.159 | 0.280 | 0.431 | NaN | NaN | NaN |
| | 8 | 0.015 | 0.02 | 0.033 | 0.016 | 0.021 | 0.029 | 0.013 | 0.017 | 0.025 | 0.015 | 0.023 | 0.030 | 0.104 | 0.260 | 0.748 | NaN | NaN | NaN |
| | 10 | 0.008 | 0.01 | 0.013 | 0.008 | 0.011 | 0.014 | 0.008 | 0.01 | 0.013 | 0.007 | 0.010 | 0.014 | 0.224 | 0.488 | 0.746 | NaN | NaN | NaN |
| DTLZ6 | 3 | 0.055 | 0.98 | 2.117 | 0.115 | 1.413 | 4.373 | 0.064 | 0.79 | 2.204 | 2.582 | 3.202 | 4.028 | 3.651 | 4.960 | 5.613 | 5.030 | 6.378 | 6.867 |
| | 4 | 0.11 | 0.911 | 2.669 | 0.106 | 2.365 | 4.503 | 0.03 | 0.713 | 2.163 | 1.578 | 2.506 | 3.192 | 3.027 | 4.044 | 5.208 | 5.652 | 5.916 | 6.034 |
| | 6 | 0.036 | 0.464 | 1.862 | 0.164 | 2.256 | 3.110 | 0.062 | 0.431 | 1.351 | 0.541 | 1.463 | 1.997 | 1.025 | 2.524 | 3.600 | NaN | NaN | NaN |
| | 8 | 0.052 | 0.111 | 0.331 | 0.058 | 1.126 | 1.739 | 0.038 | 0.164 | 0.814 | 0.332 | 0.581 | 0.853 | 0.247 | 1.004 | 1.870 | NaN | NaN | NaN |
| | 10 | 0.019 | 0.046 | 0.348 | 0.019 | 0.196 | 0.484 | 0.014 | 0.041 | 0.089 | 0.033 | 0.062 | 0.112 | 0.140 | 0.297 | 0.751 | NaN | NaN | NaN |
| DTLZ7 | 3 | 0.072 | 0.218 | 0.849 | 0.067 | 0.159 | 0.811 | 0.074 | 0.226 | 0.798 | 0.103 | 0.164 | 0.350 | 0.400 | 0.515 | 0.637 | 0.621 | 0.829 | 1.201 |
| | 4 | 0.183 | 0.258 | 0.59 | 0.158 | 0.210 | 0.359 | 0.182 | 0.3 | 0.799 | 0.235 | 0.405 | 0.680 | 0.532 | 0.691 | 0.926 | 0.719 | 0.892 | 1.149 |
| | 6 | 0.428 | 0.524 | 1.005 | 0.482 | 0.523 | 0.605 | 0.455 | 0.532 | 0.716 | 0.622 | 0.722 | 0.982 | 0.889 | 1.088 | 1.808 | NaN | NaN | NaN |
| | 8 | 0.636 | 0.771 | 0.861 | 0.719 | 0.845 | 0.953 | 0.736 | 0.856 | 1.031 | 0.965 | 1.079 | 1.347 | 1.162 | 1.359 | 1.634 | NaN | NaN | NaN |
| | 10 | 0.985 | 1.053 | 1.112 | 0.935 | 1.173 | 1.335 | 1.109 | 1.221 | 1.356 | 1.089 | 1.185 | 1.333 | 1.343 | 1.900 | 3.327 | NaN | NaN | NaN |

2.2 IGD statistics obtained for WFG1-9 problems

Table 2. IGD statistics (best, mean, and worst) of WFG1-9

| Problems | M | SaMaO _{ASF-ED} | | | SaMaO _{ASF-ASF} | | | SaMaO _{ED-ED} | | | K-RVEA | | | RVEA | | | ParEGO | | |
|----------|----|-------------------------|--------------|-------|--------------------------|--------------|-------|------------------------|--------------|-------|--------|--------------|-------|-------|--------------|-------|--------|-------|-------|
| | | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst |
| WFG1 | 3 | 1.608 | 1.815 | 2.257 | 1.607 | 1.832 | 2.091 | 1.686 | 1.883 | 2.389 | 1.656 | 1.794 | 2.139 | 1.775 | 2.108 | 2.394 | 1.697 | 1.798 | 2.318 |
| | 4 | 1.811 | 2.090 | 2.318 | 1.826 | 2.049 | 2.544 | 1.803 | 2.061 | 2.332 | 1.876 | 2.105 | 2.478 | 1.934 | 2.018 | 2.225 | 1.982 | 2.137 | 2.517 |
| | 6 | 2.245 | 2.409 | 2.650 | 2.257 | 2.382 | 2.555 | 2.285 | 2.435 | 2.621 | 2.316 | 2.474 | 2.738 | 2.683 | 2.822 | 3.298 | NaN | NaN | NaN |
| | 8 | 2.542 | 2.705 | 3.052 | 2.471 | 2.708 | 2.958 | 2.552 | 2.763 | 2.999 | 2.632 | 2.819 | 3.194 | 2.896 | 3.074 | 3.755 | NaN | NaN | NaN |
| | 10 | 2.893 | 3.084 | 3.295 | 2.859 | 3.036 | 3.303 | 2.814 | 3.070 | 3.349 | 2.972 | 3.143 | 3.456 | 3.275 | 3.529 | 4.162 | NaN | NaN | NaN |
| WFG2 | 3 | 0.348 | 0.456 | 0.575 | 0.388 | 0.438 | 0.497 | 0.369 | 0.450 | 0.508 | 0.273 | 0.335 | 0.418 | 0.595 | 0.771 | 0.903 | 0.652 | 0.777 | 0.872 |
| | 4 | 0.478 | 0.598 | 0.728 | 0.403 | 0.508 | 0.646 | 0.532 | 0.619 | 0.732 | 0.356 | 0.548 | 0.605 | 0.601 | 0.831 | 1.031 | 0.914 | 1.098 | 1.407 |
| | 6 | 0.634 | 0.741 | 0.889 | 0.555 | 0.705 | 0.853 | 0.629 | 0.780 | 0.997 | 0.501 | 0.564 | 0.697 | 0.919 | 1.191 | 1.897 | NaN | NaN | NaN |
| | 8 | 0.752 | 0.872 | 1.086 | 0.731 | 0.848 | 1.063 | 0.806 | 0.911 | 1.505 | 0.694 | 0.759 | 0.894 | 1.040 | 1.727 | 2.940 | NaN | NaN | NaN |
| | 10 | 0.956 | 1.082 | 1.261 | 0.987 | 1.169 | 1.397 | 0.936 | 1.110 | 1.369 | 0.902 | 0.988 | 1.178 | 1.595 | 2.393 | 3.892 | NaN | NaN | NaN |
| WFG3 | 3 | 0.283 | 0.367 | 0.436 | 0.268 | 0.358 | 0.432 | 0.237 | 0.344 | 0.443 | 0.309 | 0.380 | 0.458 | 0.557 | 0.681 | 1.065 | 0.426 | 0.477 | 0.568 |
| | 4 | 0.307 | 0.453 | 0.552 | 0.313 | 0.413 | 0.519 | 0.384 | 0.496 | 0.615 | 0.149 | 0.213 | 0.296 | 0.440 | 0.621 | 0.828 | 0.368 | 0.447 | 0.512 |
| | 6 | 0.745 | 0.899 | 1.071 | 0.605 | 0.749 | 0.943 | 0.732 | 0.900 | 1.091 | 0.317 | 0.513 | 0.691 | 1.094 | 1.486 | 2.572 | NaN | NaN | NaN |
| | 8 | 0.566 | 0.762 | 0.952 | 0.493 | 0.640 | 0.808 | 0.693 | 0.816 | 1.028 | 0.435 | 0.578 | 0.804 | 1.218 | 1.793 | 2.793 | NaN | NaN | NaN |
| | 10 | 0.686 | 0.865 | 1.048 | 0.554 | 0.736 | 0.854 | 0.775 | 0.948 | 1.110 | 0.538 | 0.693 | 0.935 | 1.665 | 3.465 | 6.425 | NaN | NaN | NaN |
| WFG4 | 3 | 0.380 | 0.420 | 0.453 | 0.384 | 0.411 | 0.475 | 0.377 | 0.418 | 0.457 | 0.390 | 0.436 | 0.488 | 0.533 | 0.582 | 0.657 | 0.509 | 0.569 | 0.658 |
| | 4 | 0.692 | 0.753 | 0.882 | 0.686 | 0.737 | 0.833 | 0.736 | 0.809 | 0.917 | 0.701 | 0.890 | 1.180 | 1.066 | 1.243 | 1.527 | 1.175 | 1.494 | 2.039 |
| | 6 | 1.782 | 1.864 | 1.953 | 1.748 | 1.847 | 1.941 | 1.800 | 1.891 | 2.008 | 1.676 | 1.736 | 1.844 | 2.289 | 2.632 | 3.302 | NaN | NaN | NaN |
| | 8 | 2.997 | 3.169 | 3.493 | 3.088 | 3.352 | 3.876 | 3.061 | 3.232 | 3.447 | 2.954 | 3.181 | 3.971 | 4.348 | 5.275 | 8.286 | NaN | NaN | NaN |
| | 10 | 4.615 | 5.290 | 7.246 | 4.746 | 6.224 | 8.981 | 4.713 | 5.050 | 5.603 | 4.733 | 5.305 | 6.208 | 6.487 | 7.741 | 9.607 | NaN | NaN | NaN |
| WFG5 | 3 | 0.309 | 0.397 | 0.529 | 0.324 | 0.402 | 0.467 | 0.319 | 0.400 | 0.497 | 0.327 | 0.419 | 0.625 | 0.589 | 0.699 | 0.794 | 0.586 | 0.684 | 0.729 |
| | 4 | 0.742 | 0.843 | 0.939 | 0.643 | 0.744 | 0.870 | 0.745 | 0.895 | 1.004 | 0.704 | 0.815 | 1.007 | 1.016 | 1.171 | 1.351 | 1.120 | 1.301 | 1.493 |
| | 6 | 1.791 | 1.897 | 2.041 | 1.750 | 1.837 | 1.934 | 1.781 | 1.950 | 2.098 | 1.719 | 1.813 | 1.912 | 2.211 | 2.357 | 2.655 | NaN | NaN | NaN |
| | 8 | 2.930 | 3.119 | 3.425 | 2.991 | 3.134 | 3.547 | 3.078 | 3.206 | 3.355 | 2.997 | 3.150 | 3.833 | 4.145 | 4.496 | 5.106 | NaN | NaN | NaN |
| | 10 | 4.550 | 4.884 | 5.523 | 4.768 | 5.343 | 6.097 | 4.631 | 4.834 | 5.105 | 4.525 | 4.841 | 5.568 | 5.895 | 6.459 | 7.401 | NaN | NaN | NaN |
| WFG6 | 3 | 0.548 | 0.637 | 0.746 | 0.518 | 0.631 | 0.715 | 0.553 | 0.635 | 0.720 | 0.540 | 0.695 | 0.789 | 0.758 | 0.841 | 0.892 | 0.631 | 0.790 | 0.942 |
| | 4 | 0.869 | 0.958 | 1.060 | 0.725 | 0.877 | 1.016 | 0.909 | 0.986 | 1.073 | 0.923 | 1.028 | 1.156 | 1.110 | 1.253 | 1.410 | 1.236 | 1.330 | 1.418 |
| | 6 | 2.016 | 2.097 | 2.195 | 1.904 | 1.991 | 2.093 | 2.059 | 2.134 | 2.251 | 2.095 | 2.211 | 2.372 | 2.318 | 2.460 | 2.802 | NaN | NaN | NaN |
| | 8 | 3.197 | 3.330 | 3.464 | 3.145 | 3.276 | 3.395 | 3.432 | 3.536 | 3.684 | 3.594 | 3.782 | 3.983 | 4.107 | 4.576 | 5.488 | NaN | NaN | NaN |
| | 10 | 4.672 | 4.892 | 5.099 | 4.691 | 4.847 | 4.977 | 4.903 | 5.201 | 5.544 | 5.289 | 5.563 | 5.750 | 5.920 | 6.414 | 7.163 | NaN | NaN | NaN |
| WFG7 | 3 | 0.513 | 0.552 | 0.575 | 0.489 | 0.550 | 0.599 | 0.503 | 0.548 | 0.578 | 0.522 | 0.560 | 0.600 | 0.598 | 0.667 | 0.729 | 0.563 | 0.645 | 0.716 |
| | 4 | 0.783 | 0.848 | 0.946 | 0.708 | 0.831 | 0.887 | 0.790 | 0.874 | 0.967 | 0.761 | 0.973 | 1.249 | 1.222 | 1.429 | 1.910 | 1.377 | 1.558 | 1.792 |
| | 6 | 1.844 | 1.926 | 2.018 | 1.820 | 1.950 | 2.024 | 1.847 | 1.963 | 2.039 | 1.772 | 1.864 | 1.984 | 2.381 | 2.644 | 3.432 | NaN | NaN | NaN |
| | 8 | 3.143 | 3.240 | 3.372 | 3.264 | 3.405 | 3.567 | 3.182 | 3.292 | 3.435 | 3.234 | 3.382 | 3.731 | 4.519 | 5.045 | 5.916 | NaN | NaN | NaN |
| | 10 | 4.854 | 5.467 | 7.427 | 5.518 | 6.115 | 7.488 | 4.821 | 5.207 | 6.559 | 4.950 | 5.405 | 6.694 | 6.649 | 7.433 | 9.046 | NaN | NaN | NaN |
| WFG8 | 3 | 0.605 | 0.660 | 0.717 | 0.571 | 0.644 | 0.724 | 0.611 | 0.670 | 0.783 | 0.639 | 0.705 | 0.795 | 0.802 | 0.893 | 0.991 | 0.745 | 0.843 | 0.899 |
| | 4 | 1.040 | 1.154 | 1.277 | 1.026 | 1.121 | 1.259 | 1.084 | 1.213 | 1.300 | 1.280 | 1.427 | 1.592 | 1.561 | 1.684 | 1.876 | 1.619 | 1.786 | 1.954 |
| | 6 | 2.108 | 2.174 | 2.275 | 1.968 | 2.148 | 2.246 | 2.119 | 2.220 | 2.283 | 2.165 | 2.299 | 2.428 | 2.584 | 2.818 | 3.167 | NaN | NaN | NaN |
| | 8 | 3.272 | 3.400 | 3.511 | 3.335 | 3.445 | 3.563 | 3.420 | 3.539 | 3.670 | 3.480 | 3.592 | 3.837 | 4.708 | 5.149 | 6.108 | NaN | NaN | NaN |
| | 10 | 4.765 | 4.907 | 5.005 | 4.830 | 5.042 | 5.283 | 4.987 | 5.144 | 5.277 | 5.073 | 5.248 | 5.494 | 6.269 | 7.056 | 7.998 | NaN | NaN | NaN |
| WFG9 | 3 | 0.503 | 0.620 | 0.732 | 0.537 | 0.642 | 0.834 | 0.527 | 0.629 | 0.775 | 0.470 | 0.656 | 0.792 | 0.701 | 0.822 | 0.953 | 0.490 | 0.640 | 0.869 |
| | 4 | 0.797 | 0.955 | 1.247 | 0.820 | 0.990 | 1.328 | 0.819 | 0.979 | 1.314 | 0.828 | 1.099 | 1.443 | 1.210 | 1.349 | 1.506 | 0.985 | 1.232 | 1.448 |
| | 6 | 1.831 | 2.044 | 2.510 | 1.862 | 2.101 | 2.580 | 1.850 | 2.003 | 2.287 | 1.785 | 2.099 | 3.081 | 2.321 | 2.568 | 3.352 | NaN | NaN | NaN |
| | 8 | 3.092 | 3.622 | 4.647 | 3.195 | 3.791 | 4.503 | 3.103 | 3.496 | 4.211 | 3.110 | 3.873 | 5.126 | 4.259 | 4.853 | 5.672 | NaN | NaN | NaN |
| | 10 | 5.357 | 6.279 | 7.215 | 5.528 | 6.623 | 7.492 | 4.954 | 5.861 | 6.636 | 5.021 | 6.159 | 8.068 | 6.164 | 7.209 | 9.154 | NaN | NaN | NaN |

2.3 IGD statistics obtained for DTLZ1⁻¹-DTLZ4⁻¹ problems

Table 3. IGD statistics (best, mean, and worst) of DTLZ1⁻¹-DTLZ4⁻¹

| Problems | M | SaMaO _{ASF-ED} | | | SaMaO _{ASF-ASF} | | | SaMaO _{ED-ED} | | | K-RVEA | | |
|---------------------|----|-------------------------|----------------|----------|--------------------------|-----------------|----------|------------------------|----------|----------|----------|-----------------|----------|
| | | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst |
| DTLZ1 ⁻¹ | 3 | 42.866 | 65.394 | 78.893 | 46.246 | 64.981 | 83.149 | 59.130 | 72.359 | 95.132 | 74.502 | 84.601 | 99.595 |
| | 4 | 74.634 | 85.607 | 100.255 | 73.706 | 88.919 | 99.946 | 84.433 | 97.583 | 114.420 | 86.283 | 100.255 | 111.087 |
| | 6 | 136.782 | 151.043 | 166.223 | 135.354 | 149.997 | 166.124 | 139.842 | 155.629 | 172.516 | 121.038 | 133.477 | 150.650 |
| | 8 | 151.716 | 174.816 | 189.181 | 161.357 | 174.706 | 185.369 | 169.316 | 184.184 | 193.758 | 156.159 | 177.837 | 185.420 |
| | 10 | 176.544 | 190.863 | 202.639 | 180.408 | 190.357 | 203.428 | 191.928 | 198.020 | 211.895 | 184.394 | 194.013 | 208.754 |
| DTLZ2 ⁻¹ | 3 | 0.377 | 0.555 | 0.771 | 0.371 | 0.534 | 0.761 | 0.473 | 0.632 | 0.846 | 0.439 | 0.532 | 0.646 |
| | 4 | 0.701 | 0.914 | 1.090 | 0.700 | 0.891 | 1.006 | 0.810 | 0.992 | 1.146 | 0.658 | 0.791 | 0.915 |
| | 6 | 1.477 | 1.606 | 1.698 | 1.515 | 1.596 | 1.681 | 1.526 | 1.612 | 1.709 | 1.266 | 1.357 | 1.445 |
| | 8 | 1.802 | 1.950 | 2.057 | 1.862 | 1.941 | 2.019 | 1.868 | 1.961 | 2.085 | 1.756 | 1.834 | 1.909 |
| | 10 | 2.025 | 2.184 | 2.292 | 2.103 | 2.190 | 2.301 | 2.130 | 2.226 | 2.323 | 2.031 | 2.205 | 2.298 |
| DTLZ3 ⁻¹ | 3 | 449.944 | 536.144 | 613.007 | 415.195 | 522.256 | 591.138 | 446.320 | 544.276 | 644.275 | 598.910 | 666.319 | 730.355 |
| | 4 | 598.892 | 683.621 | 766.584 | 623.193 | 694.789 | 757.791 | 557.947 | 698.914 | 773.050 | 737.554 | 785.650 | 827.294 |
| | 6 | 964.069 | 1036.972 | 1088.493 | 990.216 | 1034.419 | 1070.411 | 960.639 | 1038.746 | 1078.974 | 935.810 | 1006.935 | 1086.322 |
| | 8 | 1154.329 | 1232.447 | 1283.507 | 1174.687 | 1225.227 | 1290.521 | 1166.996 | 1247.673 | 1301.139 | 1140.382 | 1232.060 | 1289.777 |
| | 10 | 1308.860 | 1395.855 | 1453.558 | 1314.338 | 1390.115 | 1452.036 | 1367.405 | 1419.355 | 1479.143 | 1329.477 | 1419.592 | 1468.607 |
| DTLZ4 ⁻¹ | 3 | 0.391 | 0.627 | 0.901 | 0.416 | 0.646 | 0.927 | 0.465 | 0.673 | 0.976 | 0.509 | 0.888 | 1.203 |
| | 4 | 0.704 | 0.967 | 1.223 | 0.732 | 0.900 | 1.365 | 0.825 | 1.066 | 1.378 | 1.001 | 1.228 | 1.529 |
| | 6 | 1.333 | 1.624 | 1.870 | 1.332 | 1.598 | 1.836 | 1.318 | 1.687 | 1.892 | 1.430 | 1.774 | 1.974 |
| | 8 | 1.737 | 1.999 | 2.112 | 1.712 | 1.996 | 2.146 | 1.914 | 2.083 | 2.182 | 1.981 | 2.129 | 2.244 |
| | 10 | 2.146 | 2.280 | 2.372 | 2.064 | 2.244 | 2.355 | 2.113 | 2.265 | 2.340 | 2.142 | 2.274 | 2.358 |

2.4 IGD statistics obtained for WFG1⁻¹-WFG9⁻¹ problems

Table 4. IGD statistics (best, mean, and worst) of WFG1⁻¹-WFG9⁻¹

| | M | SaMaO _{ASF-ED} | | | SaMaO _{ASF-ASF} | | | SaMaO _{ED-ED} | | | K-RVEA | | |
|--------------------|----|-------------------------|--------------|--------|--------------------------|---------------|--------|------------------------|--------------|--------|--------|--------------|--------|
| | | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst |
| WFG1 ⁻¹ | 3 | 1.189 | 1.711 | 2.045 | 1.295 | 1.760 | 2.025 | 1.023 | 1.725 | 2.163 | 1.090 | 1.731 | 2.026 |
| | 4 | 1.296 | 1.829 | 2.218 | 1.178 | 1.853 | 2.266 | 1.524 | 1.884 | 2.243 | 1.372 | 1.835 | 2.231 |
| | 6 | 1.456 | 1.810 | 2.093 | 1.560 | 1.814 | 2.176 | 1.536 | 1.880 | 2.254 | 1.611 | 1.942 | 2.273 |
| | 8 | 1.502 | 1.916 | 2.364 | 1.676 | 1.965 | 2.289 | 1.546 | 1.945 | 2.244 | 1.820 | 2.032 | 2.267 |
| | 10 | 1.775 | 2.061 | 2.386 | 1.633 | 2.087 | 2.459 | 1.929 | 2.093 | 2.444 | 1.891 | 2.111 | 2.473 |
| WFG2 ⁻¹ | 3 | 0.380 | 0.422 | 0.465 | 0.378 | 0.420 | 0.454 | 0.355 | 0.420 | 0.473 | 0.363 | 0.418 | 0.467 |
| | 4 | 0.709 | 0.748 | 0.798 | 0.702 | 0.740 | 0.798 | 0.706 | 0.748 | 0.797 | 0.665 | 0.733 | 0.791 |
| | 6 | 1.146 | 1.391 | 1.670 | 1.145 | 1.381 | 1.670 | 1.143 | 1.390 | 1.672 | 1.154 | 1.328 | 1.669 |
| | 8 | 1.461 | 1.940 | 2.583 | 1.439 | 1.905 | 2.633 | 1.468 | 2.051 | 2.635 | 1.469 | 2.064 | 2.635 |
| | 10 | 1.896 | 2.678 | 3.663 | 1.910 | 2.585 | 3.667 | 1.957 | 2.804 | 3.667 | 1.967 | 2.847 | 3.667 |
| WFG3 ⁻¹ | 3 | 1.463 | 1.497 | 1.602 | 1.382 | 1.486 | 1.580 | 1.270 | 1.324 | 1.417 | 1.379 | 1.430 | 1.475 |
| | 4 | 2.670 | 2.721 | 2.758 | 2.571 | 2.702 | 2.750 | 2.455 | 2.549 | 2.621 | 2.503 | 2.621 | 2.692 |
| | 6 | 5.537 | 5.667 | 5.786 | 5.581 | 5.663 | 5.748 | 5.530 | 5.611 | 5.692 | 5.551 | 5.617 | 5.698 |
| | 8 | 9.304 | 9.431 | 9.570 | 9.277 | 9.422 | 9.508 | 9.317 | 9.405 | 9.505 | 9.291 | 9.388 | 9.488 |
| | 10 | 13.718 | 13.893 | 13.976 | 13.683 | 13.866 | 13.952 | 13.764 | 13.888 | 13.985 | 13.752 | 13.867 | 13.989 |
| WFG4 ⁻¹ | 3 | 0.812 | 0.874 | 0.917 | 0.755 | 0.870 | 0.917 | 0.823 | 0.873 | 0.916 | 0.861 | 0.899 | 0.946 |
| | 4 | 1.214 | 1.281 | 1.373 | 1.212 | 1.273 | 1.367 | 1.204 | 1.290 | 1.408 | 1.244 | 1.310 | 1.421 |
| | 6 | 2.647 | 2.934 | 3.371 | 2.590 | 2.918 | 3.314 | 2.572 | 2.979 | 3.374 | 2.652 | 3.007 | 3.263 |
| | 8 | 4.644 | 5.394 | 6.172 | 4.727 | 5.349 | 6.172 | 4.759 | 5.596 | 6.297 | 5.140 | 5.676 | 6.147 |
| | 10 | 7.438 | 8.518 | 9.571 | 7.554 | 8.433 | 9.343 | 7.957 | 8.731 | 9.637 | 8.283 | 8.927 | 9.612 |
| WFG5 ⁻¹ | 3 | 0.585 | 0.624 | 0.647 | 0.600 | 0.621 | 0.650 | 0.584 | 0.624 | 0.655 | 0.610 | 0.630 | 0.647 |
| | 4 | 0.881 | 0.904 | 0.943 | 0.882 | 0.905 | 0.930 | 0.883 | 0.910 | 0.942 | 0.885 | 0.908 | 0.943 |
| | 6 | 1.948 | 2.022 | 2.182 | 1.939 | 2.021 | 2.174 | 1.938 | 2.027 | 2.171 | 1.935 | 2.014 | 2.163 |
| | 8 | 3.670 | 3.872 | 4.290 | 3.623 | 3.862 | 4.123 | 3.684 | 3.914 | 4.313 | 3.691 | 3.912 | 4.305 |
| | 10 | 5.818 | 6.323 | 6.876 | 5.790 | 6.288 | 6.856 | 5.909 | 6.390 | 6.914 | 5.900 | 6.403 | 6.928 |
| WFG6 ⁻¹ | 3 | 0.462 | 0.471 | 0.485 | 0.439 | 0.466 | 0.483 | 0.450 | 0.466 | 0.481 | 0.461 | 0.473 | 0.489 |
| | 4 | 0.761 | 0.780 | 0.807 | 0.753 | 0.775 | 0.797 | 0.754 | 0.778 | 0.804 | 0.754 | 0.777 | 0.806 |
| | 6 | 1.889 | 2.005 | 2.174 | 1.879 | 1.987 | 2.167 | 1.885 | 2.006 | 2.160 | 1.917 | 2.000 | 2.171 |
| | 8 | 3.645 | 3.942 | 4.300 | 3.646 | 3.924 | 4.139 | 3.707 | 4.018 | 4.381 | 3.737 | 4.019 | 4.372 |
| | 10 | 5.978 | 6.473 | 6.794 | 5.936 | 6.419 | 6.766 | 6.050 | 6.597 | 7.120 | 6.057 | 6.607 | 7.140 |
| WFG7 ⁻¹ | 3 | 0.592 | 0.683 | 0.729 | 0.553 | 0.676 | 0.733 | 0.555 | 0.669 | 0.723 | 0.683 | 0.714 | 0.735 |
| | 4 | 1.014 | 1.048 | 1.086 | 0.979 | 1.039 | 1.084 | 0.987 | 1.040 | 1.092 | 1.019 | 1.060 | 1.116 |
| | 6 | 2.159 | 2.332 | 2.514 | 2.205 | 2.310 | 2.472 | 2.207 | 2.366 | 2.553 | 2.250 | 2.376 | 2.589 |
| | 8 | 3.886 | 4.288 | 4.661 | 3.809 | 4.245 | 4.656 | 4.058 | 4.467 | 4.963 | 4.063 | 4.490 | 5.007 |
| | 10 | 6.195 | 6.844 | 7.500 | 6.195 | 6.810 | 7.500 | 6.553 | 7.156 | 7.902 | 6.509 | 7.232 | 7.863 |
| WFG8 ⁻¹ | 3 | 0.329 | 0.358 | 0.377 | 0.327 | 0.346 | 0.388 | 0.330 | 0.354 | 0.379 | 0.362 | 0.389 | 0.420 |
| | 4 | 0.701 | 0.731 | 0.770 | 0.694 | 0.726 | 0.769 | 0.701 | 0.729 | 0.769 | 0.700 | 0.733 | 0.770 |
| | 6 | 1.876 | 2.000 | 2.153 | 1.859 | 1.968 | 2.146 | 1.855 | 2.004 | 2.137 | 1.908 | 2.006 | 2.134 |
| | 8 | 3.703 | 4.006 | 4.391 | 3.661 | 3.934 | 4.175 | 3.735 | 4.065 | 4.420 | 3.765 | 4.060 | 4.412 |
| | 10 | 6.067 | 6.554 | 6.980 | 6.002 | 6.496 | 6.962 | 6.066 | 6.677 | 7.188 | 6.102 | 6.695 | 7.224 |
| WFG9 ⁻¹ | 3 | 0.331 | 0.347 | 0.362 | 0.330 | 0.347 | 0.366 | 0.331 | 0.350 | 0.366 | 0.333 | 0.346 | 0.365 |
| | 4 | 0.684 | 0.722 | 0.759 | 0.687 | 0.719 | 0.756 | 0.688 | 0.725 | 0.760 | 0.703 | 0.729 | 0.767 |
| | 6 | 1.936 | 2.096 | 2.222 | 1.914 | 2.083 | 2.187 | 1.962 | 2.102 | 2.223 | 1.980 | 2.104 | 2.250 |
| | 8 | 3.782 | 4.131 | 4.582 | 3.817 | 4.151 | 4.552 | 3.891 | 4.184 | 4.584 | 3.828 | 4.214 | 4.612 |
| | 10 | 6.103 | 6.724 | 7.386 | 6.077 | 6.685 | 7.292 | 5.941 | 6.805 | 7.432 | 6.068 | 6.885 | 7.543 |

3 HV statistics

3.1 HV statistics obtained for DTLZ1-DTLZ7 problems

Table 5. HV statistics (best, mean, and worst) of DTLZ1-7

| Problems | M | SaMaO-ASF+ED | | | SaMaO-ASF+ASF | | | SaMaO-ED+ED | | | K-RVEA | | |
|----------|----|--------------|--------------|-------|---------------|--------------|-------|-------------|--------------|-------|--------|--------------|-------|
| | | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst |
| DTLZ1 | 3 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 4 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 6 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 8 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 10 | 2.294 | 1.257 | 0.288 | 2.222 | 1.266 | 0.144 | 2.240 | 1.553 | 0.026 | 1.922 | 0.844 | 0.000 |
| DTLZ2 | 3 | 0.722 | 0.702 | 0.666 | 0.718 | 0.699 | 0.657 | 0.719 | 0.704 | 0.674 | 0.648 | 0.608 | 0.504 |
| | 4 | 0.966 | 0.919 | 0.842 | 0.934 | 0.876 | 0.807 | 0.968 | 0.931 | 0.880 | 0.857 | 0.808 | 0.679 |
| | 6 | 1.390 | 1.307 | 1.172 | 1.302 | 1.246 | 1.118 | 1.357 | 1.294 | 1.203 | 1.215 | 1.163 | 1.108 |
| | 8 | 1.837 | 1.744 | 1.615 | 1.770 | 1.657 | 1.556 | 1.804 | 1.724 | 1.553 | 1.713 | 1.611 | 1.503 |
| | 10 | 2.336 | 2.256 | 2.168 | 2.307 | 2.208 | 2.090 | 2.329 | 2.243 | 2.093 | 2.338 | 2.134 | 2.031 |
| DTLZ3 | 3 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 4 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 6 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 8 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 10 | 1.346 | 0.564 | 0.000 | 1.423 | 0.493 | 0.000 | 1.289 | 0.410 | 0.000 | 0.850 | 0.254 | 0.000 |
| DTLZ4 | 3 | 0.611 | 0.446 | 0.011 | 0.623 | 0.440 | 0.166 | 0.607 | 0.451 | 0.115 | 0.551 | 0.223 | 0.000 |
| | 4 | 0.822 | 0.577 | 0.096 | 0.863 | 0.582 | 0.229 | 0.813 | 0.590 | 0.348 | 0.627 | 0.324 | 0.050 |
| | 6 | 1.168 | 0.850 | 0.429 | 1.237 | 0.876 | 0.588 | 1.184 | 0.920 | 0.567 | 1.119 | 0.725 | 0.318 |
| | 8 | 1.599 | 1.309 | 0.961 | 1.548 | 1.301 | 1.108 | 1.615 | 1.405 | 0.802 | 1.668 | 1.337 | 0.749 |
| | 10 | 2.161 | 1.993 | 1.665 | 2.243 | 2.019 | 1.680 | 2.230 | 2.024 | 1.687 | 2.344 | 2.180 | 2.001 |
| DTLZ5 | 3 | 0.259 | 0.256 | 0.252 | 0.258 | 0.254 | 0.242 | 0.255 | 0.250 | 0.243 | 0.211 | 0.163 | 0.102 |
| | 4 | 0.208 | 0.199 | 0.173 | 0.209 | 0.195 | 0.170 | 0.208 | 0.198 | 0.189 | 0.186 | 0.159 | 0.115 |
| | 6 | 0.194 | 0.180 | 0.159 | 0.191 | 0.176 | 0.152 | 0.197 | 0.186 | 0.171 | 0.194 | 0.177 | 0.144 |
| | 8 | 0.220 | 0.212 | 0.164 | 0.220 | 0.212 | 0.179 | 0.222 | 0.213 | 0.187 | 0.222 | 0.215 | 0.198 |
| | 10 | 0.259 | 0.255 | 0.240 | 0.258 | 0.254 | 0.231 | 0.260 | 0.254 | 0.215 | 0.260 | 0.245 | 0.214 |
| DTLZ6 | 3 | 0.234 | 0.045 | 0.000 | 0.190 | 0.046 | 0.000 | 0.219 | 0.063 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 4 | 0.187 | 0.042 | 0.000 | 0.179 | 0.018 | 0.000 | 0.199 | 0.045 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 6 | 0.199 | 0.069 | 0.000 | 0.173 | 0.007 | 0.000 | 0.191 | 0.070 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 8 | 0.218 | 0.163 | 0.000 | 0.210 | 0.023 | 0.000 | 0.215 | 0.115 | 0.000 | 0.004 | 0.000 | 0.000 |
| | 10 | 0.255 | 0.239 | 0.000 | 0.254 | 0.138 | 0.000 | 0.256 | 0.225 | 0.050 | 0.258 | 0.225 | 0.061 |
| DTLZ7 | 3 | 0.424 | 0.388 | 0.263 | 0.425 | 0.398 | 0.271 | 0.425 | 0.384 | 0.267 | 0.396 | 0.375 | 0.337 |
| | 4 | 0.462 | 0.431 | 0.369 | 0.460 | 0.438 | 0.401 | 0.457 | 0.422 | 0.336 | 0.414 | 0.383 | 0.346 |
| | 6 | 0.485 | 0.432 | 0.367 | 0.464 | 0.424 | 0.346 | 0.477 | 0.410 | 0.347 | 0.389 | 0.367 | 0.324 |
| | 8 | 0.515 | 0.428 | 0.313 | 0.509 | 0.446 | 0.384 | 0.441 | 0.341 | 0.128 | 0.385 | 0.350 | 0.308 |
| | 10 | 0.456 | 0.353 | 0.205 | 0.524 | 0.480 | 0.443 | 0.359 | 0.133 | 0.017 | 0.417 | 0.361 | 0.301 |

3.2 HV statistics obtained for WFG1-9 problems

Table 6. HV statistics (best, mean, and worst) of WFG1-9

| Problems | M | SaMaO-ASF+ED | | | SaMaO-ASF+ASF | | | SaMaO-ED+ED | | | K-RVEA | | |
|----------|----|--------------|--------------|-------|---------------|--------------|-------|-------------|--------------|-------|--------|--------------|-------|
| | | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst |
| WFG1 | 3 | 0.355 | 0.227 | 0.000 | 0.303 | 0.196 | 0.041 | 0.326 | 0.173 | 0.000 | 0.291 | 0.216 | 0.138 |
| | 4 | 0.468 | 0.377 | 0.208 | 0.459 | 0.352 | 0.018 | 0.460 | 0.379 | 0.184 | 0.433 | 0.368 | 0.283 |
| | 6 | 0.472 | 0.381 | 0.209 | 0.477 | 0.364 | 0.208 | 0.474 | 0.376 | 0.204 | 0.479 | 0.391 | 0.280 |
| | 8 | 0.568 | 0.458 | 0.269 | 0.548 | 0.437 | 0.271 | 0.557 | 0.463 | 0.340 | 0.544 | 0.437 | 0.259 |
| | 10 | 0.596 | 0.496 | 0.301 | 0.662 | 0.480 | 0.243 | 0.639 | 0.519 | 0.389 | 0.619 | 0.553 | 0.370 |
| WFG2 | 3 | 1.052 | 0.969 | 0.915 | 1.041 | 0.977 | 0.919 | 1.036 | 0.969 | 0.912 | 1.057 | 1.012 | 0.942 |
| | 4 | 1.317 | 1.176 | 0.950 | 1.312 | 1.207 | 0.986 | 1.253 | 1.145 | 0.974 | 1.316 | 1.116 | 1.051 |
| | 6 | 1.672 | 1.566 | 1.392 | 1.697 | 1.608 | 1.482 | 1.660 | 1.554 | 1.287 | 1.659 | 1.619 | 1.580 |
| | 8 | 2.111 | 2.063 | 1.994 | 2.122 | 2.055 | 1.879 | 2.105 | 1.995 | 1.392 | 2.110 | 2.073 | 2.016 |
| | 10 | 2.565 | 2.454 | 2.274 | 2.562 | 2.456 | 2.336 | 2.553 | 2.417 | 1.956 | 2.564 | 2.528 | 2.483 |
| WFG3 | 3 | 0.732 | 0.688 | 0.657 | 0.733 | 0.700 | 0.665 | 0.751 | 0.691 | 0.655 | 0.748 | 0.713 | 0.663 |
| | 4 | 0.837 | 0.780 | 0.712 | 0.848 | 0.801 | 0.749 | 0.803 | 0.756 | 0.711 | 0.908 | 0.889 | 0.851 |
| | 6 | 0.985 | 0.934 | 0.855 | 1.048 | 1.007 | 0.946 | 1.016 | 0.935 | 0.872 | 1.149 | 1.090 | 1.025 |
| | 8 | 1.404 | 1.334 | 1.240 | 1.439 | 1.363 | 1.282 | 1.401 | 1.321 | 1.226 | 1.443 | 1.404 | 1.320 |
| | 10 | 1.710 | 1.656 | 1.591 | 1.733 | 1.665 | 1.611 | 1.701 | 1.623 | 1.544 | 1.790 | 1.717 | 1.629 |
| WFG4 | 3 | 0.532 | 0.501 | 0.464 | 0.544 | 0.506 | 0.453 | 0.532 | 0.503 | 0.455 | 0.520 | 0.489 | 0.447 |
| | 4 | 0.784 | 0.699 | 0.631 | 0.754 | 0.700 | 0.622 | 0.740 | 0.674 | 0.616 | 0.762 | 0.681 | 0.612 |
| | 6 | 1.159 | 1.056 | 0.937 | 1.093 | 1.021 | 0.932 | 1.122 | 1.021 | 0.888 | 1.207 | 1.136 | 1.033 |
| | 8 | 1.643 | 1.467 | 1.196 | 1.611 | 1.421 | 1.288 | 1.626 | 1.456 | 1.262 | 1.689 | 1.568 | 1.364 |
| | 10 | 2.074 | 1.715 | 1.547 | 2.029 | 1.620 | 1.429 | 1.980 | 1.669 | 1.498 | 1.949 | 1.830 | 1.700 |
| WFG5 | 3 | 0.615 | 0.546 | 0.421 | 0.592 | 0.533 | 0.478 | 0.607 | 0.542 | 0.460 | 0.573 | 0.523 | 0.355 |
| | 4 | 0.723 | 0.654 | 0.581 | 0.816 | 0.696 | 0.559 | 0.715 | 0.625 | 0.556 | 0.779 | 0.684 | 0.607 |
| | 6 | 1.164 | 1.036 | 0.912 | 1.200 | 1.040 | 0.925 | 1.166 | 0.992 | 0.918 | 1.116 | 1.017 | 0.894 |
| | 8 | 1.565 | 1.462 | 1.390 | 1.560 | 1.464 | 1.279 | 1.513 | 1.377 | 1.205 | 1.531 | 1.421 | 1.298 |
| | 10 | 1.819 | 1.690 | 1.549 | 1.819 | 1.696 | 1.485 | 1.690 | 1.551 | 1.405 | 1.901 | 1.704 | 1.470 |
| WFG6 | 3 | 0.447 | 0.359 | 0.277 | 0.440 | 0.352 | 0.293 | 0.400 | 0.351 | 0.274 | 0.428 | 0.348 | 0.280 |
| | 4 | 0.676 | 0.541 | 0.451 | 0.760 | 0.568 | 0.443 | 0.667 | 0.535 | 0.401 | 0.634 | 0.557 | 0.467 |
| | 6 | 0.940 | 0.740 | 0.624 | 1.078 | 0.855 | 0.680 | 0.921 | 0.743 | 0.614 | 0.953 | 0.803 | 0.635 |
| | 8 | 1.664 | 1.516 | 1.170 | 1.669 | 1.525 | 1.380 | 1.577 | 1.345 | 0.861 | 1.533 | 1.340 | 1.194 |
| | 10 | 1.987 | 1.754 | 1.234 | 2.011 | 1.783 | 1.469 | 1.881 | 1.585 | 1.114 | 1.843 | 1.675 | 1.513 |
| WFG7 | 3 | 0.466 | 0.413 | 0.373 | 0.460 | 0.410 | 0.360 | 0.487 | 0.418 | 0.387 | 0.428 | 0.397 | 0.362 |
| | 4 | 0.719 | 0.649 | 0.571 | 0.744 | 0.635 | 0.579 | 0.752 | 0.642 | 0.555 | 0.744 | 0.643 | 0.580 |
| | 6 | 1.158 | 0.940 | 0.746 | 1.081 | 0.942 | 0.847 | 1.101 | 0.950 | 0.776 | 1.160 | 1.028 | 0.933 |
| | 8 | 1.716 | 1.475 | 1.226 | 1.569 | 1.463 | 1.337 | 1.585 | 1.385 | 1.154 | 1.640 | 1.515 | 1.348 |
| | 10 | 1.927 | 1.767 | 1.528 | 1.852 | 1.711 | 1.590 | 1.780 | 1.605 | 1.375 | 2.009 | 1.744 | 1.487 |
| WFG8 | 3 | 0.369 | 0.340 | 0.303 | 0.396 | 0.345 | 0.300 | 0.356 | 0.329 | 0.284 | 0.409 | 0.369 | 0.333 |
| | 4 | 0.475 | 0.403 | 0.332 | 0.527 | 0.433 | 0.358 | 0.472 | 0.369 | 0.291 | 0.501 | 0.441 | 0.376 |
| | 6 | 0.702 | 0.597 | 0.539 | 0.827 | 0.679 | 0.584 | 0.705 | 0.596 | 0.499 | 0.686 | 0.604 | 0.530 |
| | 8 | 1.253 | 1.053 | 0.836 | 1.383 | 1.138 | 0.975 | 1.312 | 1.031 | 0.829 | 1.253 | 1.064 | 0.909 |
| | 10 | 1.683 | 1.367 | 1.135 | 1.718 | 1.438 | 1.192 | 1.541 | 1.296 | 1.022 | 1.480 | 1.260 | 1.055 |
| WFG9 | 3 | 0.475 | 0.361 | 0.287 | 0.449 | 0.346 | 0.264 | 0.443 | 0.359 | 0.275 | 0.487 | 0.345 | 0.250 |
| | 4 | 0.723 | 0.587 | 0.465 | 0.709 | 0.577 | 0.410 | 0.717 | 0.581 | 0.462 | 0.700 | 0.570 | 0.443 |
| | 6 | 1.091 | 0.849 | 0.618 | 1.068 | 0.865 | 0.669 | 1.022 | 0.868 | 0.607 | 1.046 | 0.922 | 0.716 |
| | 8 | 1.560 | 1.390 | 1.188 | 1.503 | 1.386 | 1.244 | 1.528 | 1.381 | 1.224 | 1.639 | 1.359 | 1.131 |
| | 10 | 1.835 | 1.652 | 1.466 | 1.794 | 1.589 | 1.326 | 1.774 | 1.644 | 1.434 | 1.880 | 1.620 | 1.296 |

3.3 HV statistics obtained for DTLZ1⁻¹-DTLZ4⁻¹ problems

Table 7. HV statistics (best, mean, and worst) of DTLZ1⁻¹-DTLZ4⁻¹

| Problems | M | SaMaO-ASF+ED | | | SaMaO-ASF+ASF | | | SaMaO-ED+ED | | | K-RVEA | | |
|---------------------|----|--------------|------------------|-----------|---------------|------------------|-----------|-------------|------------------|-----------|-----------|------------------|-----------|
| | | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst |
| DTLZ1 ⁻¹ | 3 | 0.226 | 0.183 | 0.159 | 0.215 | 0.182 | 0.147 | 0.191 | 0.174 | 0.141 | 0.164 | 0.150 | 0.132 |
| | 4 | 0.047 | 0.042 | 0.037 | 0.049 | 0.040 | 0.033 | 0.044 | 0.037 | 0.030 | 0.038 | 0.033 | 0.030 |
| | 6 | 1.070E-03 | 7.911E-04 | 5.654E-04 | 1.045E-03 | 7.983E-04 | 5.570E-04 | 8.316E-04 | 6.083E-04 | 4.277E-04 | 9.584E-04 | 7.435E-04 | 5.507E-04 |
| | 8 | 2.011E-05 | 1.304E-05 | 9.186E-06 | 1.666E-05 | 1.301E-05 | 9.096E-06 | 1.135E-05 | 7.146E-06 | 5.280E-06 | 1.252E-05 | 7.868E-06 | 5.626E-06 |
| | 10 | 2.185E-07 | 1.472E-07 | 8.670E-08 | 2.191E-07 | 1.623E-07 | 8.590E-08 | 1.085E-07 | 7.820E-08 | 4.930E-08 | 1.078E-07 | 8.599E-08 | 5.020E-08 |
| DTLZ2 ⁻¹ | 3 | 0.659 | 0.624 | 0.571 | 0.668 | 0.623 | 0.559 | 0.652 | 0.615 | 0.559 | 0.625 | 0.604 | 0.558 |
| | 4 | 0.341 | 0.307 | 0.262 | 0.352 | 0.281 | 0.252 | 0.331 | 0.293 | 0.240 | 0.351 | 0.328 | 0.303 |
| | 6 | 0.040 | 0.031 | 0.021 | 0.036 | 0.029 | 0.020 | 0.041 | 0.030 | 0.021 | 0.063 | 0.057 | 0.052 |
| | 8 | 3.088E-03 | 1.652E-03 | 6.177E-04 | 0.003 | 0.001 | 0.001 | 3.151E-03 | 1.897E-03 | 9.443E-04 | 5.612E-03 | 4.010E-03 | 2.243E-03 |
| | 10 | 1.514E-04 | 5.109E-05 | 2.090E-05 | 0.000 | 0.000 | 0.000 | 8.057E-05 | 2.865E-05 | 4.526E-06 | 2.625E-04 | 7.385E-05 | 8.563E-06 |
| DTLZ3 ⁻¹ | 3 | 0.455 | 0.396 | 0.333 | 0.467 | 0.400 | 0.339 | 0.477 | 0.387 | 0.327 | 0.332 | 0.296 | 0.266 |
| | 4 | 0.210 | 0.158 | 0.124 | 0.203 | 0.154 | 0.127 | 0.193 | 0.158 | 0.118 | 0.147 | 0.121 | 0.102 |
| | 6 | 0.021 | 0.015 | 0.010 | 0.027 | 0.014 | 0.010 | 0.023 | 0.015 | 0.010 | 0.017 | 0.013 | 0.009 |
| | 8 | 1.600E-03 | 8.929E-04 | 5.133E-04 | 1.983E-03 | 8.898E-04 | 4.214E-04 | 1.596E-03 | 7.387E-04 | 4.136E-04 | 1.191E-03 | 5.789E-04 | 2.905E-04 |
| | 10 | 6.979E-05 | 3.706E-05 | 1.102E-05 | 0.000 | 0.000 | 0.000 | 4.477E-05 | 1.682E-05 | 3.452E-06 | 3.199E-05 | 1.233E-05 | 4.708E-06 |
| DTLZ4 ⁻¹ | 3 | 0.565 | 0.435 | 0.330 | 0.549 | 0.421 | 0.308 | 0.522 | 0.418 | 0.299 | 0.540 | 0.343 | 0.232 |
| | 4 | 0.246 | 0.156 | 0.075 | 0.219 | 0.172 | 0.094 | 0.207 | 0.129 | 0.035 | 0.140 | 0.087 | 0.034 |
| | 6 | 0.015 | 0.005 | 0.001 | 1.886E-02 | 7.335E-03 | 1.516E-03 | 2.339E-02 | 5.204E-03 | 9.794E-04 | 4.253E-03 | 1.217E-03 | 3.320E-04 |
| | 8 | 2.510E-04 | 6.143E-05 | 1.657E-05 | 1.780E-04 | 6.363E-05 | 1.135E-05 | 1.251E-04 | 4.382E-05 | 9.654E-06 | 3.232E-05 | 9.970E-06 | 3.923E-06 |
| | 10 | 1.368E-06 | 2.911E-07 | 6.060E-08 | 0.000 | 0.000 | 0.000 | 4.841E-06 | 5.568E-07 | 1.019E-07 | 2.498E-07 | 1.020E-07 | 4.010E-08 |

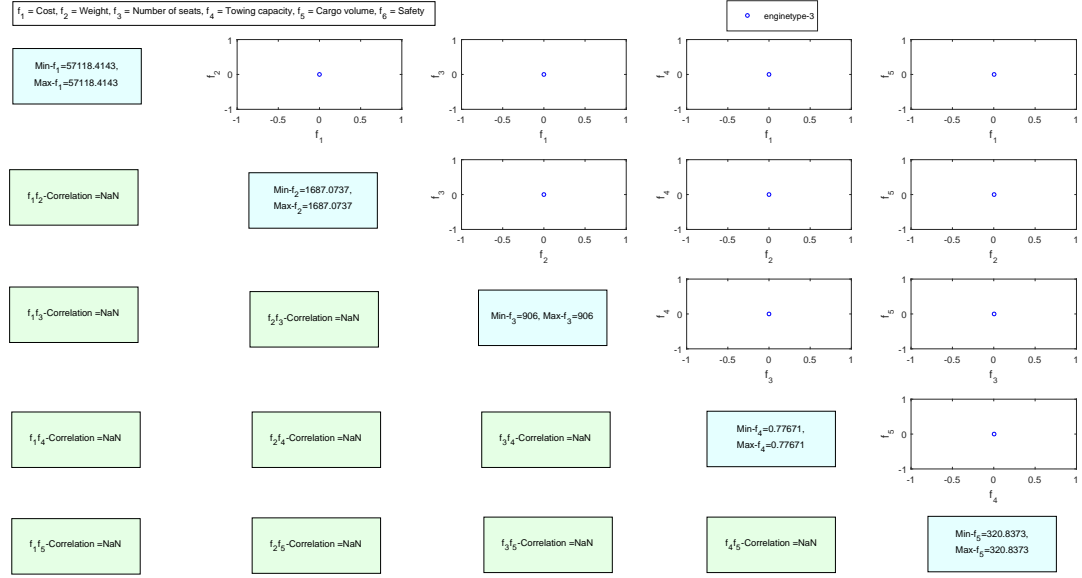
4 HV statistics obtained for WFG1⁻¹-WFG9⁻¹ problems

Table 8. HV statistics (best, mean, and worst) of WFG1⁻¹-WFG9⁻¹

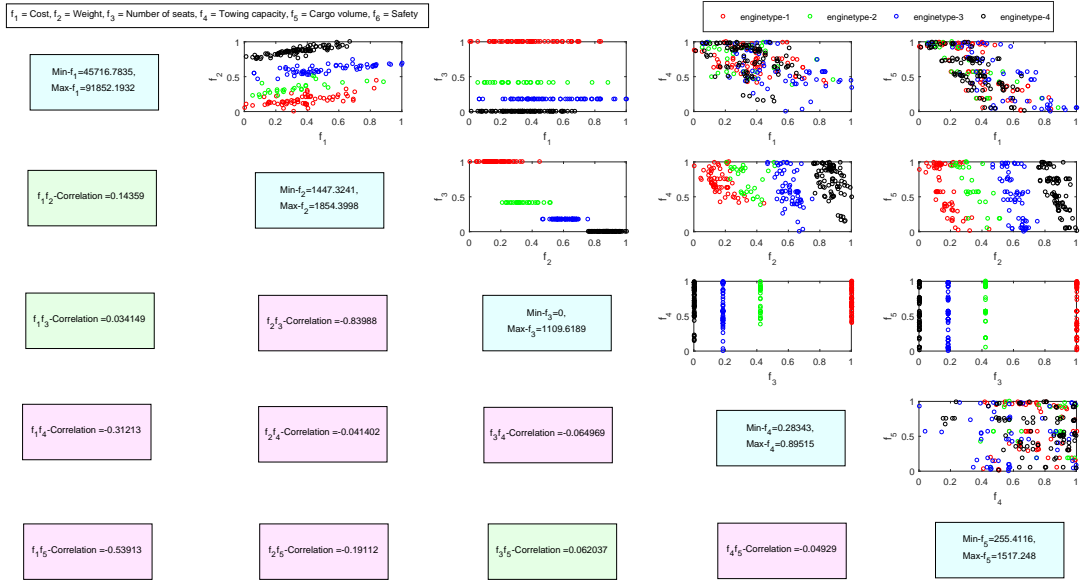
| Problems | M | SaMaO-ASF+ED | | | SaMaO-ASF+ASF | | | SaMaO-ED+ED | | | K-RVEA | | |
|--------------------|----|--------------|------------------|-----------|---------------|------------------|-----------|-------------|------------------|-----------|-----------|------------------|-----------|
| | | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst | Best | Mean | Worst |
| WFG1 ⁻¹ | 3 | 0.044 | 0.033 | 0.023 | 0.068 | 0.035 | 0.025 | 0.066 | 0.035 | 0.023 | 0.053 | 0.038 | 0.026 |
| | 4 | 4.973E-03 | 3.517E-03 | 2.326E-03 | 7.168E-03 | 3.444E-03 | 2.346E-03 | 0.005 | 0.003 | 0.002 | 6.229E-03 | 4.265E-03 | 2.523E-03 |
| | 6 | 6.969E-05 | 4.158E-05 | 2.840E-05 | 1.152E-04 | 4.693E-05 | 2.675E-05 | 7.502E-05 | 4.288E-05 | 2.527E-05 | 7.060E-05 | 4.443E-05 | 3.201E-05 |
| | 8 | 8.044E-07 | 4.465E-07 | 2.730E-07 | 8.205E-07 | 4.439E-07 | 2.868E-07 | 9.937E-07 | 5.060E-07 | 3.370E-07 | 5.875E-07 | 4.402E-07 | 2.735E-07 |
| | 10 | 6.800E-09 | 4.184E-09 | 3.000E-09 | 7.100E-09 | 4.180E-09 | 3.000E-09 | 9.100E-09 | 5.192E-09 | 2.900E-09 | 6.200E-09 | 4.632E-09 | 2.800E-09 |
| WFG2 ⁻¹ | 3 | 0.106 | 0.084 | 0.063 | 0.103 | 0.081 | 0.066 | 0.115 | 0.086 | 0.065 | 0.096 | 0.076 | 0.066 |
| | 4 | 3.092E-03 | 6.706E-04 | 0.000E+00 | 3.035E-03 | 6.118E-04 | 0.000 | 0.002 | 0.000 | 0.000 | 1.753E-03 | 4.299E-04 | 0.000 |
| | 6 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 8 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 10 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| WFG3 ⁻¹ | 3 | 0.107 | 0.102 | 0.097 | 0.113 | 0.104 | 0.097 | 0.113 | 0.109 | 0.103 | 0.113 | 0.108 | 0.103 |
| | 4 | 0.017 | 0.015 | 0.013 | 0.018 | 0.015 | 0.013 | 0.016 | 0.014 | 0.011 | 0.017 | 0.015 | 0.012 |
| | 6 | 1.002E-04 | 3.418E-05 | 0.000 | 1.163E-04 | 3.972E-05 | 0.000 | 0.000 | 0.000 | 0.000 | 8.883E-05 | 2.743E-05 | 0.000 |
| | 8 | 5.226E-07 | 2.090E-08 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| | 10 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| WFG4 ⁻¹ | 3 | 0.333 | 0.294 | 0.274 | 0.349 | 0.295 | 0.275 | 0.323 | 0.294 | 0.280 | 0.299 | 0.285 | 0.274 |
| | 4 | 0.111 | 0.095 | 0.087 | 0.106 | 0.094 | 0.077 | 0.107 | 0.093 | 0.079 | 0.102 | 0.088 | 0.071 |
| | 6 | 3.463E-03 | 1.621E-03 | 0.000E+00 | 3.722E-03 | 1.327E-03 | 0.000E+00 | 3.438E-03 | 1.156E-03 | 0.000 | 3.267E-03 | 1.106E-03 | 0.000 |
| | 8 | 1.405E-04 | 1.706E-05 | 0.000E+00 | 1.161E-04 | 6.266E-06 | 0.000E+00 | 3.976E-05 | 2.215E-06 | 0.000 | 8.330E-06 | 5.799E-07 | 0.000 |
| | 10 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
| WFG5 ⁻¹ | 3 | 0.424 | 0.409 | 0.394 | 0.427 | 0.411 | 0.394 | 0.422 | 0.408 | 0.395 | 0.415 | 0.405 | 0.396 |
| | 4 | 0.190 | 0.179 | 0.172 | 0.191 | 0.178 | 0.165 | 0.182 | 0.174 | 0.166 | 0.185 | 0.176 | 0.169 |
| | 6 | 0.015 | 0.013 | 0.009 | 0.015 | 0.012 | 0.009 | 0.015 | 0.012 | 0.009 | 0.014 | 0.012 | 0.010 |
| | 8 | 9.167E-04 | 5.124E-04 | 1.400E-04 | 8.968E-04 | 4.636E-04 | 7.753E-05 | 5.474E-04 | 2.664E-04 | 3.043E-05 | 4.371E-04 | 2.514E-04 | 3.043E-05 |
| | 10 | 3.546E-05 | 9.060E-06 | 3.498E-07 | 2.449E-05 | 8.480E-06 | 0.000E+00 | 9.760E-06 | 2.496E-06 | 0.000 | 9.760E-06 | 2.434E-06 | 0.000 |
| WFG6 ⁻¹ | 3 | 0.495 | 0.486 | 0.477 | 0.517 | 0.490 | 0.481 | 0.498 | 0.489 | 0.482 | 0.500 | 0.489 | 0.481 |
| | 4 | 0.232 | 0.226 | 0.217 | 0.235 | 0.226 | 0.218 | 0.235 | 0.227 | 0.212 | 0.242 | 0.228 | 0.215 |
| | 6 | 0.023 | 0.020 | 0.016 | 0.022 | 0.020 | 0.016 | 0.022 | 0.019 | 0.015 | 0.023 | 0.019 | 0.016 |
| | 8 | 1.355E-03 | 8.550E-04 | 4.116E-04 | 1.470E-03 | 8.297E-04 | 3.650E-04 | 8.879E-04 | 5.049E-04 | 1.163E-04 | 7.671E-04 | 4.939E-04 | 1.163E-04 |
| | 10 | 4.013E-05 | 1.319E-05 | 1.182E-06 | 5.199E-05 | 2.074E-05 | 1.182E-06 | 2.447E-05 | 6.041E-06 | 0.000 | 2.447E-05 | 6.123E-06 | 0.000 |
| WFG7 ⁻¹ | 3 | 0.400 | 0.366 | 0.355 | 0.433 | 0.372 | 0.349 | 0.442 | 0.376 | 0.350 | 0.376 | 0.361 | 0.355 |
| | 4 | 0.147 | 0.140 | 0.128 | 0.172 | 0.140 | 0.124 | 0.149 | 0.139 | 0.121 | 0.150 | 0.137 | 0.117 |
| | 6 | 0.012 | 0.007 | 0.004 | 0.009 | 0.007 | 0.003 | 0.008 | 0.006 | 0.003 | 8.579E-03 | 5.981E-03 | 2.862E-03 |
| | 8 | 4.778E-04 | 2.066E-04 | 0.000 | 5.189E-04 | 2.271E-04 | 0.000 | 2.677E-04 | 7.983E-05 | 0.000 | 2.677E-04 | 7.785E-05 | 0.000 |
| | 10 | 1.104E-05 | 1.609E-06 | 0.000 | 9.613E-06 | 1.503E-06 | 0.000 | 2.518E-06 | 1.245E-07 | 0.000 | 2.518E-06 | 1.300E-07 | 0.000 |
| WFG8 ⁻¹ | 3 | 0.603 | 0.577 | 0.555 | 0.611 | 0.595 | 0.559 | 0.605 | 0.582 | 0.563 | 0.581 | 0.560 | 0.539 |
| | 4 | 0.284 | 0.274 | 0.262 | 0.307 | 0.277 | 0.263 | 0.291 | 0.275 | 0.263 | 0.294 | 0.279 | 0.261 |
| | 6 | 0.038 | 0.033 | 0.028 | 0.038 | 0.033 | 0.028 | 0.036 | 0.031 | 0.026 | 0.037 | 0.031 | 0.024 |
| | 8 | 0.004 | 0.002 | 0.001 | 0.003 | 0.002 | 0.001 | 0.002 | 0.002 | 0.001 | 1.867E-03 | 1.407E-03 | 8.694E-04 |
| | 10 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 7.795E-05 | 3.676E-05 | 1.613E-05 |
| WFG9 ⁻¹ | 3 | 0.586 | 0.571 | 0.563 | 0.582 | 0.570 | 0.562 | 0.580 | 0.569 | 0.558 | 0.585 | 0.571 | 0.560 |
| | 4 | 0.287 | 0.272 | 0.256 | 0.293 | 0.273 | 0.254 | 0.294 | 0.272 | 0.257 | 0.287 | 0.270 | 0.249 |
| | 6 | 0.032 | 0.025 | 0.021 | 0.030 | 0.026 | 0.021 | 0.032 | 0.025 | 0.020 | 0.028 | 0.024 | 0.020 |
| | 8 | 2.232E-03 | 1.188E-03 | 4.300E-04 | 2.259E-03 | 1.242E-03 | 4.678E-04 | 1.713E-03 | 9.214E-04 | 2.833E-04 | 1.268E-03 | 8.107E-04 | 2.895E-04 |
| | 10 | 9.420E-05 | 2.823E-05 | 4.879E-06 | 9.008E-05 | 2.834E-05 | 1.201E-06 | 8.089E-05 | 1.793E-05 | 1.215E-06 | 5.747E-05 | 1.667E-05 | 1.201E-06 |

5 Results obtained for the engineering design optimization problem

We present the results after 500, 1000, 2000 and 4000 function evaluations. It is interesting to observe from the matrix plots in Fig. 1-Fig. 4 that SaMaO_{ASF-ED} delivered a diverse set of non-dominated designs with all possible engine types at every checkpoint, whereas MaO could only deliver non-dominated designs involving one type of engine at 500 evaluations, two types of engines at 1000 evaluations and all types of engines at 2000 evaluations and onwards.

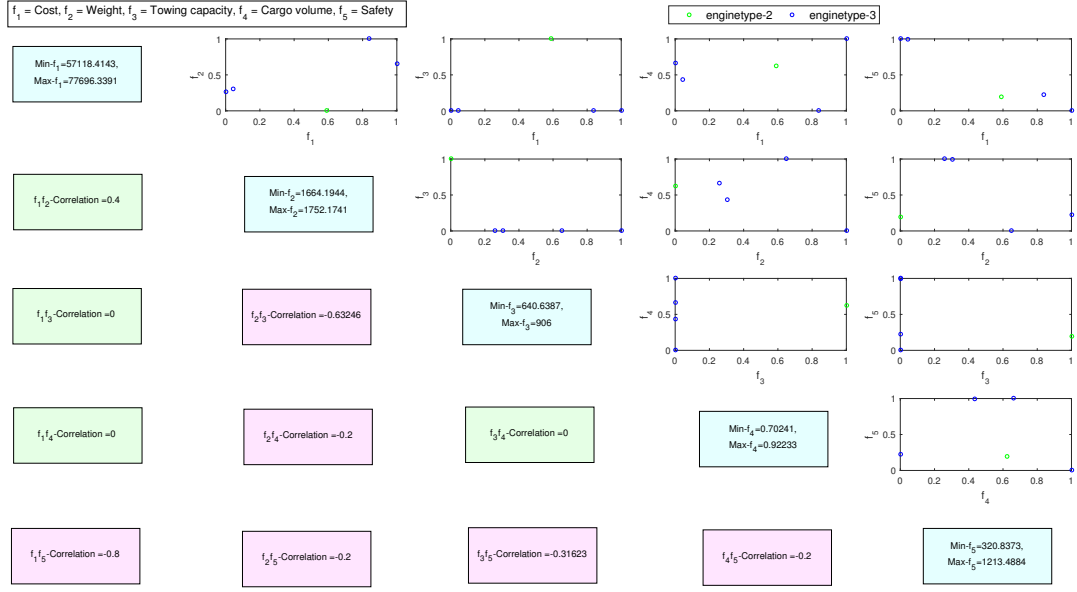


(a)

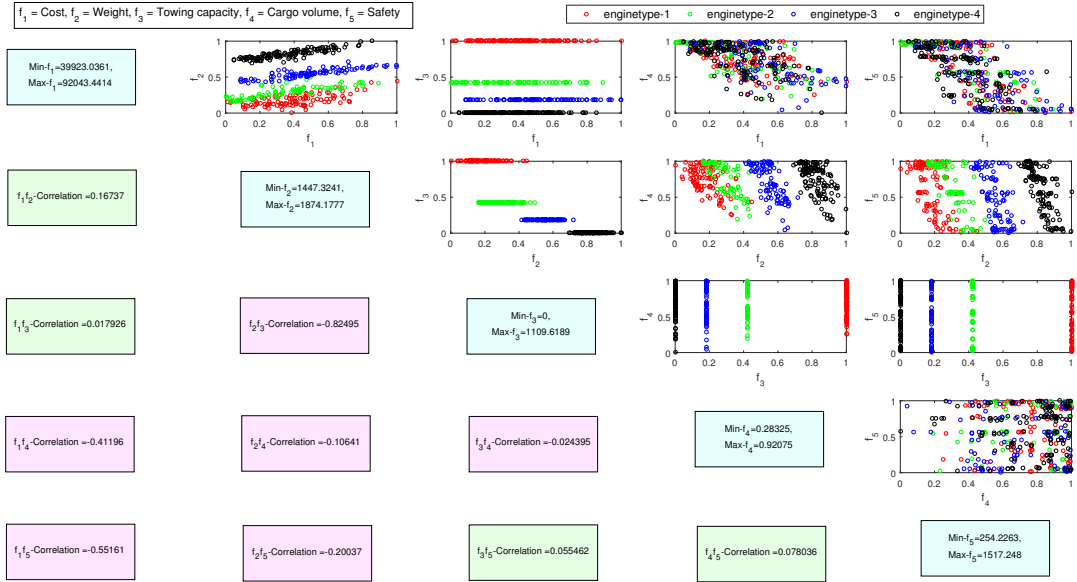


(b)

Fig. 1. Results obtained after 500 function evaluations: (a) MaO, (b) SaMaO_{ASF-ED}



(a)



(b)

Fig. 2. Results obtained after 1000 function evaluations: (a) MaO, (b) SaMaO_{ASF-ED}

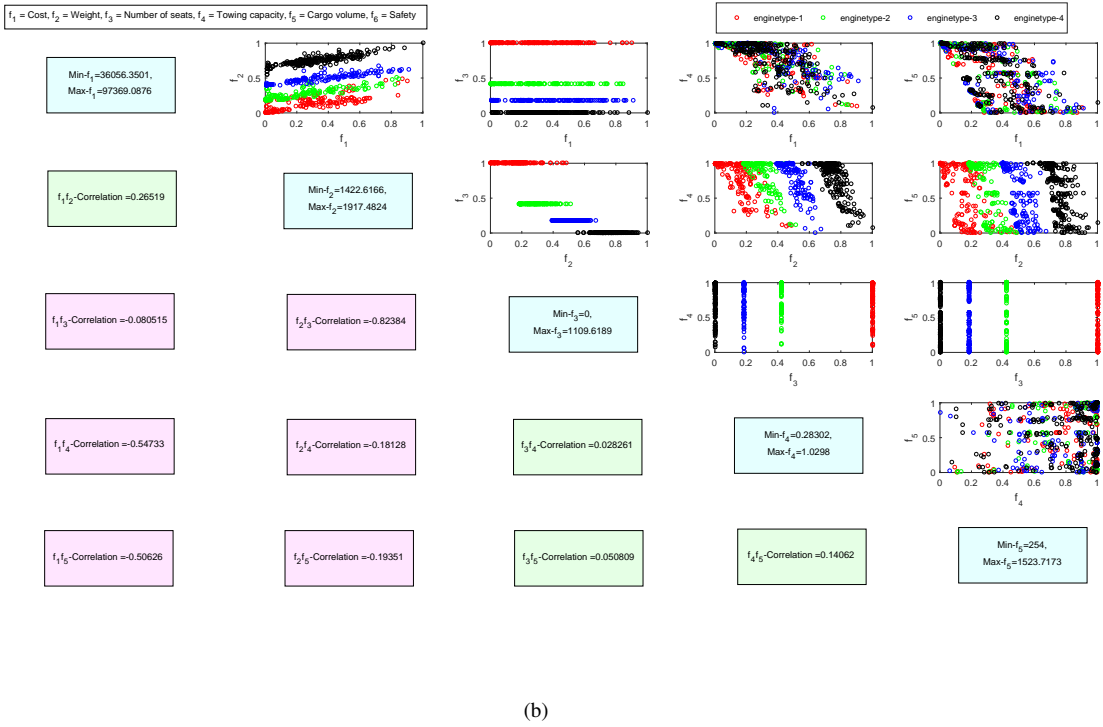
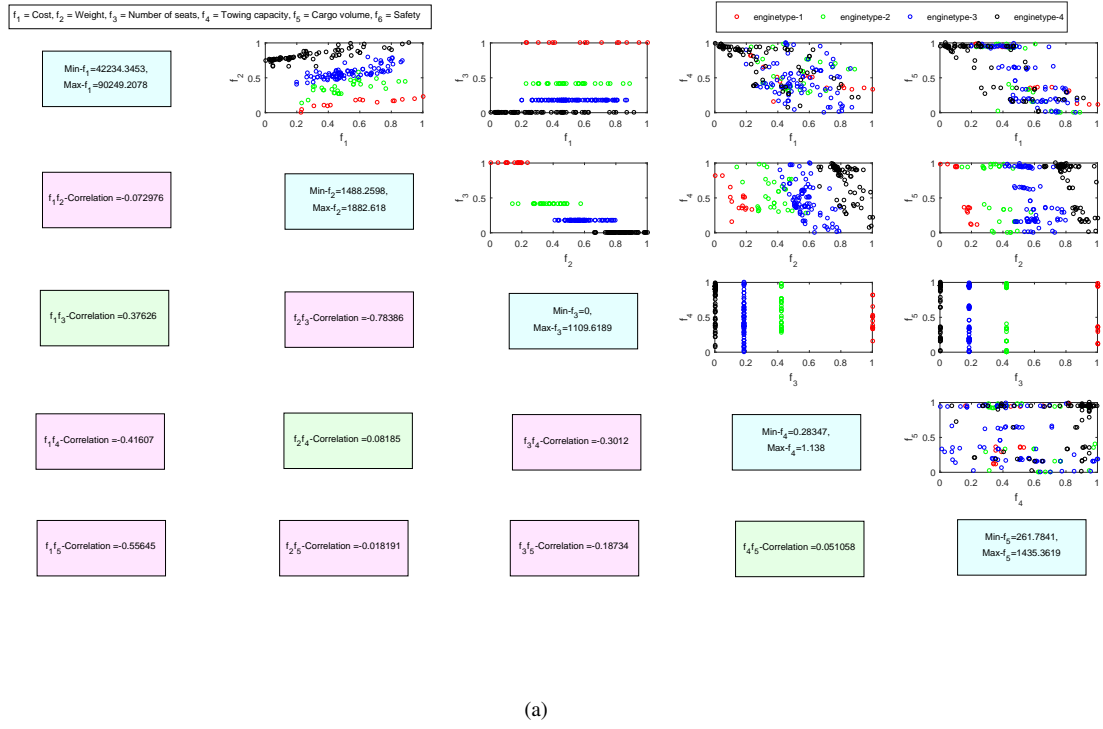
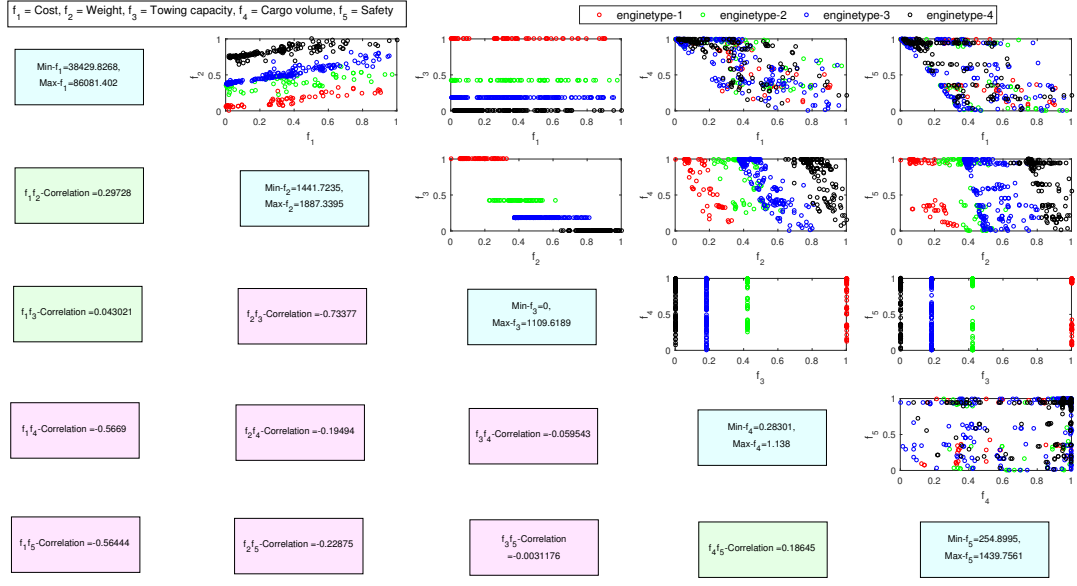
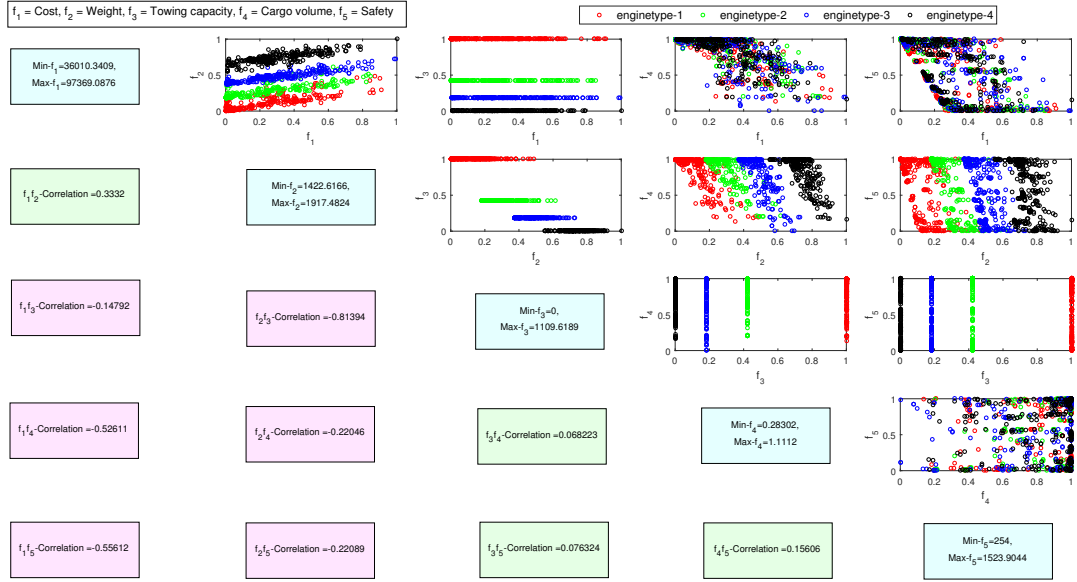


Fig. 3. Results obtained after 2000 function evaluations: (a) MaO, (b) SaMaO_{ASF-ED}



(a)



(b)

Fig. 4. Results obtained after 4000 function evaluations: (a) MaO, (b) SaMaO_{ASF-ED}

We also compare the HV delivered by SaMaO_{ASF-ED} and MaO at the start, 200, 500, 1000, 2000, 3000 and 4000 evaluation budget which is shown in Fig. 5:

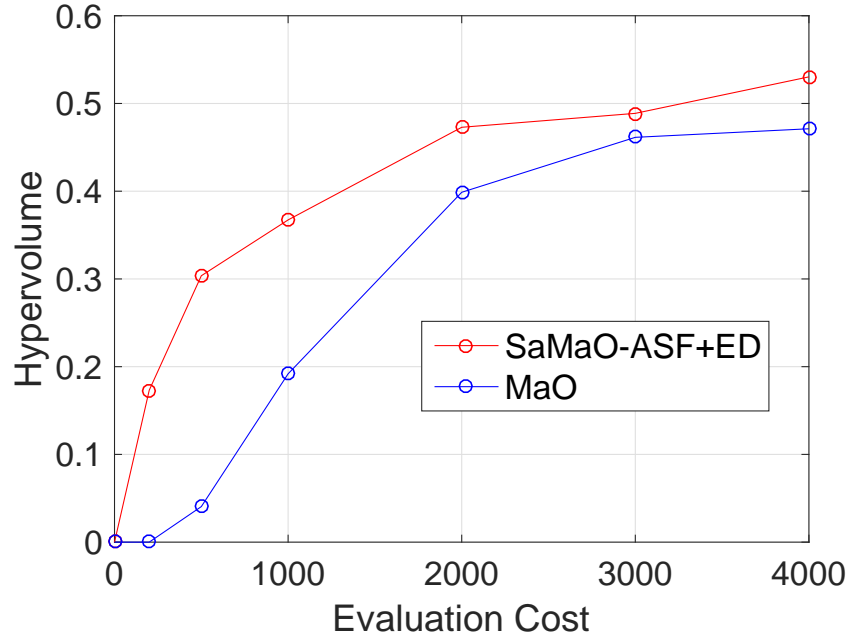


Fig. 5. Comparison of MaO and SaMaO_{ASF-ED} in terms of HV values delivered at different evaluations

In this comparison, the reference point for HV computation is taken as 1.1 times the nadir point computed using the combined set of solutions obtained at the end of 4000 evaluations using both SaMaO_{ASF-ED} and MaO. The obtained ideal and nadir point at the end of 4000 evaluation budget is:

Z^I : $1.0E+04 \times (3.6010, 0.1423, -0.1110, -0.0001, -0.1524)$ and Z^N : $1.0E+04 \times (9.7369, 0.1917, 0, -0.00003, -0.0254)$.

References

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