

# Supplementary material - Scalarizing Functions in Expensive Multi- and Many-objective Optimization

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## I. IGD AND HYPERVOLUME VALUES OF WFG PROBLEMS

We present the best, statistically similar to the best and the worst IGD and hypervolume values of WFG problems in Tables 1 and 2 respectively. The results are similar to our observations and analysis in the main manuscript.

## II. HYPERVOLUME ON DTLZ PROBLEMS

The hypervolume values of DTLZ problems are given in Table 3.

## III. APPROXIMATED PARETO FRONTS

In this section, we plot the approximated Pareto fronts on DTLZ problems of the run with the best IGD value with different number of objectives. For two and three objectives, we used scatter plots and for five and 10 objectives, we used parallel coordinates plots. As can be seen in the plots that approximated Pareto fronts in using some scalarizing functions are closer to the actual Pareto fronts than some other functions. These plots resembles with our analysis of IGD and hypervolume values provided in main manuscript.

### A. Two objectives DTLZ problems

The scatter plots of the approximated Pareto fronts of two objectives DTLZ problems are shown in Figures 1-4.

### B. Three objectives DTLZ problems

The scatter plots of the approximated Pareto fronts of three objectives DTLZ problems are shown in Figures 5-8.

### C. Five objectives DTLZ problems

The parallel coordinate plots of the approximated Pareto fronts of five objectives DTLZ problems are shown in Figures 9-12.

### D. Ten objectives DTLZ problems

The parallel coordinate plots of the approximated Pareto fronts of ten objectives DTLZ problems are shown in Figures 13-16.

## IV. FITNESS LANDSCAPES

In this section, we show the scalarizing function values (notated by  $g$ ) on different problems. Note that for a given number of objective value, we used the same training and testing data sets and also used the same weight vector when building surrogates. These results clearly showed the sensitivity of different functions to the number of objectives, which is also explained in details in the main manuscript.

### A. Two Objectives DTLZ problems

The fitness landscapes for two objectives problems are shown in Figures 17-23.

### B. Three Objectives DTLZ problems

The fitness landscapes of three objectives problems are shown in Figures 24-30.

### C. Five objectives DTLZ problems

The fitness landscapes of five objectives problems are shown in Figures 31-37.

### D. Ten Objectives DTLZ problems

The fitness landscapes of five objectives problems are shown in Figures 38-44.

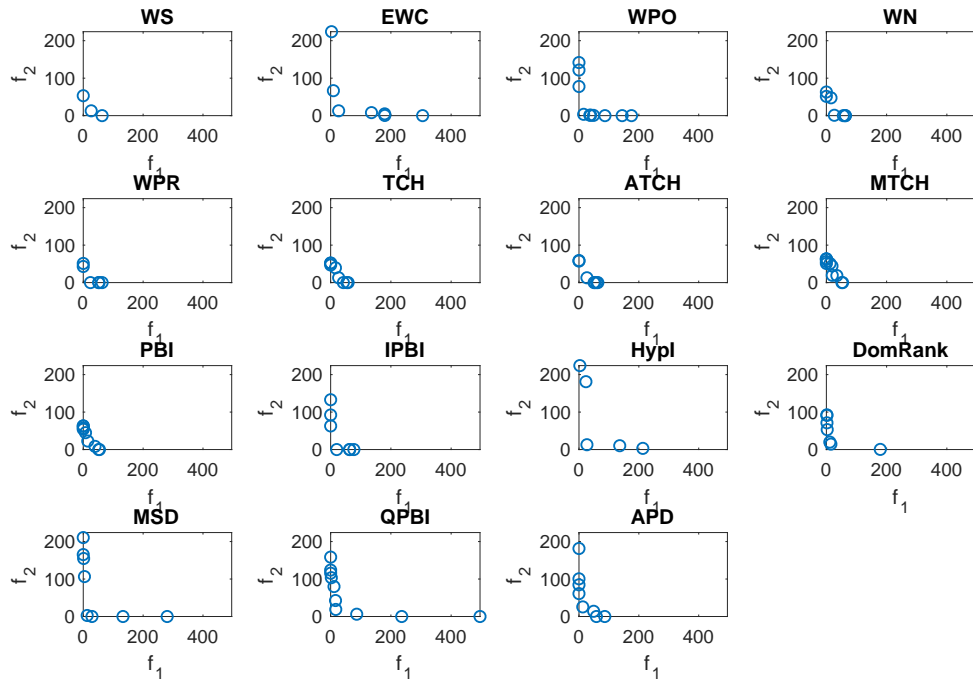
Problem	k	WS	EWC	WPO	WN	WPR	TCH	ATCH	MTCH
WFG1	2	<b>1.31</b> (0.00)	<u>1.68</u> (0.30)	<b>1.30</b> (0.01)	<b>1.31</b> (0.01)	<b>1.31</b> (0.01)	<b>1.31</b> (0.00)	<b>1.30</b> (0.01)	<b>1.31</b> (0.00)
	3	<b>1.55</b> (0.01)	1.82 (0.18)	<u>(1.55)</u> (0.01)	<b>1.55</b> (0.01)	<b>1.56</b> (0.01)	<b>1.55</b> (0.01)	<b>1.55</b> (0.01)	<b>1.55</b> (0.01)
	5	<b>2.05</b> (0.01)	2.36 (0.09)	<u>(2.04)</u> (0.02)	<b>2.05</b> (0.01)	<b>2.07</b> (0.01)	<b>2.04</b> (0.02)	<b>2.05</b> (0.01)	<b>2.05</b> (0.01)
	10	<b>3.12</b> (0.03)	3.58 (0.22)	<b>3.13</b> (0.04)	<u>(3.10)</u> (0.03)	<b>3.12</b> (0.04)	<b>3.11</b> (0.04)	<b>3.10</b> (0.04)	<b>3.11</b> (0.03)
WFG2	2	<b>0.38</b> (0.10)	<u>0.46</u> (0.07)	<b>0.37</b> (0.07)	<u>(0.29)</u> (0.07)	<b>0.34</b> (0.06)	<b>0.37</b> (0.07)	<b>0.39</b> (0.06)	<b>0.38</b> (0.06)
	3	0.71 (0.09)	0.75 (0.07)	0.67 (0.05)	0.68 (0.08)	0.74 (0.06)	0.72 (0.08)	0.70 (0.08)	0.71 (0.08)
	5	<b>1.26</b> (0.20)	1.74 (0.25)	<b>1.30</b> (0.17)	<b>1.25</b> (0.22)	<b>1.46</b> (0.09)	<b>1.28</b> (0.23)	<b>1.26</b> (0.13)	<u>(1.22)</u> (0.19)
	10	<b>3.67</b> (0.34)	4.23 (0.61)	<b>3.86</b> (0.44)	<u>(3.34)</u> (0.64)	<b>3.81</b> (0.41)	<b>4.04</b> (0.50)	<b>3.85</b> (0.46)	<b>3.96</b> (0.32)
WFG3	2	0.31 (0.05)	<u>0.49</u> (0.06)	0.26 (0.03)	0.25 (0.02)	0.37 (0.05)	0.32 (0.02)	0.31 (0.02)	0.32 (0.03)
	3	0.49 (0.04)	0.54 (0.06)	0.38 (0.04)	0.48 (0.02)	0.55 (0.03)	0.52 (0.03)	0.52 (0.03)	0.52 (0.04)
	5	0.70 (0.04)	<u>0.76</u> (0.05)	0.64 (0.05)	0.68 (0.05)	0.71 (0.05)	0.71 (0.04)	0.70 (0.04)	0.71 (0.05)
	10	1.04 (0.08)	<u>1.15</u> (0.08)	<b>0.87</b> (0.09)	1.03 (0.11)	1.06 (0.12)	1.07 (0.10)	1.06 (0.11)	1.06 (0.09)
WFG4	2	<b>0.21</b> (0.02)	<u>0.40</u> (0.08)	<b>0.26</b> (0.05)	<b>0.21</b> (0.03)	<b>0.21</b> (0.03)	<b>0.26</b> (0.04)	<b>0.25</b> (0.06)	<b>0.24</b> (0.04)
	3	<b>0.56</b> (0.05)	0.81 (0.16)	<b>0.62</b> (0.05)	<b>0.48</b> (0.04)	<b>0.63</b> (0.06)	<b>0.58</b> (0.08)	<b>0.62</b> (0.06)	<b>0.61</b> (0.04)
	5	<b>1.64</b> (0.22)	2.45 (0.27)	<b>1.69</b> (0.13)	<u>(1.51)</u> (0.14)	<b>1.69</b> (0.07)	<b>1.78</b> (0.13)	<b>1.81</b> (0.10)	<b>1.82</b> (0.24)
	10	7.32 (0.50)	10.43 (0.96)	7.60 (0.29)	<u>(6.50)</u> (0.29)	<b>7.08</b> (0.45)	7.82 (0.47)	7.68 (0.40)	7.97 (0.38)
WFG5	2	<b>0.28</b> (0.04)	<u>0.64</u> (0.05)	0.38 (0.04)	<b>0.29</b> (0.05)	0.37 (0.04)	0.40 (0.05)	0.39 (0.05)	0.40 (0.06)
	3	<b>0.72</b> (0.09)	<u>0.93</u> (0.06)	0.78 (0.11)	<b>0.71</b> (0.09)	0.80 (0.09)	0.76 (0.07)	0.76 (0.05)	0.75 (0.06)
	5	2.33 (0.12)	2.39 (0.14)	2.25 (0.11)	2.36 (0.13)	2.48 (0.18)	2.29 (0.19)	2.32 (0.20)	2.34 (0.16)
	10	9.27 (0.29)	9.13 (0.39)	9.07 (0.33)	9.26 (0.27)	9.22 (0.23)	9.15 (0.32)	9.10 (0.36)	9.21 (0.28)
WFG6	2	0.40 (0.06)	<u>0.57</u> (0.08)	0.39 (0.05)	0.35 (0.06)	0.41 (0.04)	0.42 (0.03)	0.42 (0.04)	0.44 (0.04)
	3	0.69 (0.02)	0.88 (0.08)	0.69 (0.03)	0.71 (0.03)	0.73 (0.04)	0.69 (0.02)	0.68 (0.02)	0.69 (0.02)
	5	1.65 (0.09)	2.07 (0.09)	1.63 (0.04)	1.77 (0.08)	1.67 (0.07)	<b>1.58</b> (0.04)	<b>1.57</b> (0.05)	<b>1.57</b> (0.04)
	10	8.14 (0.50)	8.71 (0.31)	8.52 (0.24)	8.62 (0.31)	<b>7.62</b> (0.39)	<u>(7.43)</u> (0.48)	<b>7.58</b> (0.43)	<b>7.61</b> (0.40)
WFG7	2	0.42 (0.06)	<u>0.50</u> (0.06)	0.27 (0.03)	0.37 (0.06)	0.43 (0.03)	0.38 (0.01)	0.38 (0.02)	0.37 (0.02)
	3	0.79 (0.03)	<u>0.90</u> (0.09)	0.73 (0.04)	0.77 (0.04)	0.78 (0.02)	0.79 (0.04)	0.78 (0.05)	0.77 (0.03)
	5	2.18 (0.16)	<u>2.58</u> (0.16)	2.20 (0.11)	2.31 (0.24)	2.25 (0.10)	2.20 (0.12)	2.15 (0.07)	2.21 (0.12)
	10	10.09 (0.35)	<u>10.17</u> (0.30)	<b>9.75</b> (0.28)	10.16 (0.42)	10.10 (0.43)	<b>9.57</b> (0.39)	<b>9.59</b> (0.34)	<b>9.83</b> (0.49)
WFG8	2	<b>0.68</b> (0.05)	<u>0.84</u> (0.10)	<b>0.71</b> (0.05)	<u>(0.65)</u> (0.04)	<b>0.72</b> (0.03)	<b>0.70</b> (0.03)	<b>0.67</b> (0.03)	<b>0.69</b> (0.03)
	3	<b>0.99</b> (0.02)	1.13 (0.10)	<b>0.92</b> (0.03)	<b>0.99</b> (0.03)	<b>0.97</b> (0.02)	<b>0.97</b> (0.02)	<b>0.97</b> (0.02)	<b>0.96</b> (0.02)
	5	2.35 (0.13)	2.78 (0.19)	2.24 (0.12)	2.51 (0.16)	2.23 (0.09)	2.27 (0.10)	2.25 (0.11)	2.28 (0.15)
	10	9.80 (0.37)	10.07 (0.25)	9.49 (0.52)	9.95 (0.32)	9.75 (0.49)	9.58 (0.39)	9.51 (0.43)	9.55 (0.52)
WFG9	2	<b>0.26</b> (0.07)	<u>0.49</u> (0.08)	0.35 (0.07)	0.29 (0.11)	0.33 (0.12)	0.34 (0.10)	0.35 (0.07)	0.36 (0.07)
	3	<b>0.62</b> (0.10)	0.91 (0.06)	0.70 (0.07)	0.70 (0.08)	0.79 (0.06)	0.68 (0.11)	0.67 (0.07)	0.66 (0.07)
	5	2.35 (0.12)	2.35 (0.15)	2.33 (0.16)	2.48 (0.23)	2.42 (0.14)	2.24 (0.17)	2.33 (0.17)	2.29 (0.12)
	10	<b>9.26</b> (0.25)	<u>(9.13)</u> (0.34)	<b>9.20</b> (0.22)	<b>9.22</b> (0.19)	<b>9.22</b> (0.30)	<b>9.19</b> (0.26)	<b>9.22</b> (0.21)	<b>9.23</b> (0.25)

Problem	k	PBI	IPBI	HypI	DomRank	MSD
WFG1	2	<u>(1.29)</u> (0.03)	<b>1.31</b> (0.01)	<b>1.39</b> (0.32)	<b>1.29</b> (0.02)	<b>1.33</b> (0.00)
	3	<b>1.57</b> (0.03)	<b>1.67</b> (0.10)	2.10 (0.40)	<b>1.55</b> (0.02)	<b>1.55</b> (0.00)
	5	<b>2.19</b> (0.14)	2.28 (0.10)	2.72 (0.30)	<b>2.20</b> (0.07)	<b>2.14</b> (0.02)
	10	3.42 (0.09)	3.38 (0.05)	4.01 (0.10)	3.46 (0.27)	3.56 (0.02)
WFG2	2	<b>0.29</b> (0.08)	0.43 (0.06)	<b>0.30</b> (0.08)	<b>0.36</b> (0.06)	<b>0.30</b> (0.00)
	3	<b>0.62</b> (0.08)	0.78 (0.07)	<u>0.82</u> (0.06)	0.67 (0.08)	<u>(0.54)</u> (0.04)
	5	<b>1.34</b> (0.45)	1.71 (0.21)	<u>1.80</u> (0.24)	<b>1.40</b> (0.27)	<b>1.39</b> (0.04)
	10	<b>3.36</b> (0.86)	4.29 (0.47)	<u>4.34</u> (0.44)	<b>4.19</b> (0.27)	4.25 (0.05)
WFG3	2	0.35 (0.03)	0.44 (0.03)	<u>(0.15)</u> (0.05)	0.37 (0.04)	0.23 (0.00)
	3	0.40 (0.04)	<u>0.56</u> (0.03)	<u>(0.27)</u> (0.09)	0.46 (0.05)	0.39 (0.00)
	5	<b>0.35</b> (0.06)	0.66 (0.06)	0.52 (0.18)	0.63 (0.04)	<b>0.42</b> (0.00)
	10	<u>(0.79)</u> (0.09)	1.05 (0.08)	1.10 (0.11)	1.05 (0.13)	0.97 (0.10)
WFG4	2	<u>(0.19)</u> (0.03)	0.32 (0.09)	<b>0.26</b> (0.13)	0.31 (0.02)	<b>0.28</b> (0.00)
	3	<b>0.46</b> (0.06)	0.67 (0.10)	0.68 (0.25)	0.68 (0.08)	0.70 (0.10)
	5	<b>1.52</b> (0.16)	2.39 (0.19)	3.00 (0.30)	2.50 (0.37)	2.72 (0.40)
	10	9.84 (0.64)	10.37 (0.27)	<u>11.89</u> (0.34)	11.67 (0.54)	11.84 (0.02)
WFG5	2	0.32 (0.03)	0.48 (0.05)	<u>(0.20)</u> (0.06)	<b>0.26</b> (0.06)	0.34 (0.00)
	3	<u>(0.59)</u> (0.03)	0.81 (0.06)	<b>0.64</b> (0.15)	<b>0.72</b> (0.12)	<b>0.61</b> (0.00)
	5	<b>1.98</b> (0.23)	2.30 (0.14)	<u>2.53</u> (0.15)	2.07 (0.10)	<b>2.03</b> (0.10)
	10	9.36 (0.26)	9.12 (0.27)	<u>9.43</u> (0.27)	9.39 (0.28)	<u>(8.37)</u> (0.20)
WFG6	2	<b>0.29</b> (0.05)	0.42 (0.04)	<u>(0.25)</u> (0.06)	0.54 (0.04)	<b>0.31</b> (0.00)
	3	<b>0.57</b> (0.05)	0.74 (0.05)	0.68 (0.23)	<u>0.89</u> (0.08)	<b>0.63</b> (0.00)
	5	<u>(1.41)</u> (0.06)	2.15 (0.10)	<u>2.26</u> (0.18)	2.24 (0.15)	2.16 (0.10)
	10	8.74 (0.29)	8.88 (0.19)	<u>8.92</u> (0.17)	8.83 (0.18)	8.79 (0.02)
WFG7	2	0.30 (0.03)	0.43 (0.05)	<u>(0.15)</u> (0.05)	0.34 (0.03)	0.24 (0.00)
	3	0.63 (0.04)	0.77 (0.05)	<u>(0.48)</u> (0.08)	0.62 (0.02)	0.76 (0.01)
	5	<b>1.85</b> (0.18)	2.36 (0.16)	2.13 (0.21)	2.16 (0.11)	2.58 (0.01)
	10	10.17 (0.26)	<u>(9.34)</u> (0.43)	10.17 (0.42)	10.14 (0.35)	10.12 (0.02)
WFG8	2	<b>0.67</b> (0.03)	<b>0.65</b> (0.03)	<b>0.66</b> (0.08)	<b>0.66</b> (0.04)	<b>0.69</b> (0.00)
	3	<b>0.91</b> (0.03)	<b>0.98</b> (0.02)	<u>1.14</u> (0.21)	<b>0.93</b> (0.11)	1.10 (0.01)
	5	<b>2.07</b> (0.15)	<b>2.18</b> (0.08)	<u>2.92</u> (0.15)	<b>2.66</b> (0.30)	2.80 (0.18)
	10	10.07 (0.23)	<u>(8.32)</u> (0.69)	<u>10.12</u> (0.24)	10.01 (0.32)	10.06 (0.00)
WFG9	2	<b>0.23</b> (0.07)	0.49 (0.06)	<u>(0.12)</u> (0.06)	0.48 (0.07)	0.38 (0.01)
	3	<u>(0.44)</u> (0.10)	<u>0.92</u> (0.07)	0.76 (0.24)	0.71 (0.11)	<b>0.60</b> (0.00)
	5	<u>(1.81)</u> (0.14)	2.45 (0.15)	2.40 (0.28)	2.28 (0.11)	<b>2.04</b> (0.01)
	10	<b>9.18</b> (0.24)	<b>9.25</b> (0.24)	<u>9.31</u> (0.22)	<b>9.21</b> (0.24)	<b>9.26</b> (0.02)

TABLE I : Mean IGD values and standard deviation (in parentheses) for WFG problems. The values statistically similar to the best one are in bold, the best value is encircled the worst value is underlined

Problem	k	WS	EWC	WPO	WN	WPR	TCH	ATCH	MTCH
WFG1	2	0.22 (0.00)	0.09 (0.06)	0.22 (0.00)	0.22 (0.00)	0.22 (0.00)	0.22 (0.00)	0.22 (0.00)	0.22 (0.00)
	3	0.34 (0.00)	0.20 (0.06)	0.34 (0.00)	0.34 (0.00)	0.33 (0.01)	0.34 (0.00)	0.34 (0.00)	0.34 (0.00)
	5	0.31 (0.00)	0.23 (0.03)	0.31 (0.00)	0.31 (0.00)	0.31 (0.00)	0.31 (0.00)	0.31 (0.00)	0.31 (0.00)
	10	0.24 (0.00)	0.16 (0.03)	0.23 (0.00)	0.24 (0.00)	0.23 (0.00)	0.24 (0.00)	0.24 (0.00)	0.23 (0.00)
WFG2	2	0.49 (0.05)	0.43 (0.03)	0.49 (0.03)	0.52 (0.05)	0.50 (0.04)	0.49 (0.03)	0.48 (0.03)	0.49 (0.03)
	3	0.66 (0.05)	0.56 (0.05)	0.70 (0.04)	0.70 (0.04)	0.63 (0.02)	0.64 (0.04)	0.64 (0.03)	0.64 (0.03)
	5	0.77 (0.06)	0.60 (0.06)	0.72 (0.05)	0.79 (0.05)	0.68 (0.04)	0.73 (0.05)	0.72 (0.03)	0.72 (0.04)
	10	0.76 (0.07)	0.58 (0.06)	0.70 (0.06)	0.80 (0.05)	0.67 (0.06)	0.68 (0.09)	0.68 (0.08)	0.70 (0.06)
WFG3	2	0.49 (0.02)	0.41 (0.02)	0.51 (0.02)	0.52 (0.01)	0.46 (0.03)	0.49 (0.01)	0.49 (0.01)	0.49 (0.01)
	3	0.29 (0.02)	0.26 (0.03)	0.31 (0.01)	0.29 (0.01)	0.26 (0.01)	0.27 (0.01)	0.27 (0.01)	0.27 (0.01)
	5	0.13 (0.02)	0.11 (0.02)	0.14 (0.02)	0.13 (0.02)	0.13 (0.02)	0.12 (0.02)	0.12 (0.02)	0.11 (0.02)
	10	0.03 (0.01)	0.02 (0.01)	0.04 (0.01)	0.04 (0.01)	0.03 (0.01)	0.03 (0.01)	0.03 (0.01)	0.03 (0.01)
WFG4	2	0.35 (0.01)	0.27 (0.02)	0.33 (0.01)	0.35 (0.02)	0.35 (0.01)	0.33 (0.01)	0.33 (0.01)	0.32 (0.02)
	3	0.46 (0.01)	0.33 (0.03)	0.40 (0.03)	0.48 (0.01)	0.40 (0.01)	0.41 (0.02)	0.42 (0.02)	0.42 (0.02)
	5	0.55 (0.04)	0.33 (0.02)	0.44 (0.03)	0.59 (0.03)	0.42 (0.02)	0.44 (0.03)	0.45 (0.04)	0.45 (0.03)
	10	0.40 (0.04)	0.28 (0.02)	0.37 (0.04)	0.52 (0.02)	0.33 (0.04)	0.35 (0.04)	0.36 (0.04)	0.33 (0.03)
WFG5	2	0.29 (0.02)	0.20 (0.01)	0.27 (0.01)	0.29 (0.02)	0.28 (0.01)	0.26 (0.01)	0.26 (0.01)	0.27 (0.01)
	3	0.34 (0.03)	0.26 (0.01)	0.33 (0.03)	0.36 (0.03)	0.34 (0.02)	0.33 (0.02)	0.32 (0.02)	0.33 (0.02)
	5	0.30 (0.02)	0.26 (0.01)	0.31 (0.02)	0.31 (0.02)	0.28 (0.02)	0.31 (0.02)	0.31 (0.02)	0.31 (0.01)
	10	0.28 (0.02)	0.24 (0.01)	0.25 (0.02)	0.28 (0.01)	0.26 (0.02)	0.28 (0.01)	0.28 (0.02)	0.27 (0.02)
WFG6	2	0.24 (0.03)	0.21 (0.02)	0.26 (0.02)	0.27 (0.03)	0.24 (0.03)	0.23 (0.02)	0.23 (0.02)	0.23 (0.02)
	3	0.30 (0.01)	0.27 (0.02)	0.33 (0.02)	0.32 (0.03)	0.30 (0.02)	0.30 (0.01)	0.31 (0.01)	0.31 (0.01)
	5	0.39 (0.02)	0.28 (0.01)	0.39 (0.01)	0.36 (0.02)	0.39 (0.02)	0.40 (0.01)	0.40 (0.01)	0.40 (0.01)
	10	0.29 (0.02)	0.25 (0.01)	0.28 (0.02)	0.27 (0.02)	0.32 (0.02)	0.32 (0.03)	0.32 (0.02)	0.32 (0.02)
WFG7	2	0.28 (0.03)	0.24 (0.01)	0.31 (0.01)	0.32 (0.02)	0.25 (0.02)	0.26 (0.01)	0.26 (0.01)	0.26 (0.01)
	3	0.32 (0.02)	0.30 (0.02)	0.42 (0.02)	0.36 (0.04)	0.32 (0.03)	0.32 (0.02)	0.33 (0.01)	0.33 (0.01)
	5	0.30 (0.03)	0.29 (0.01)	0.29 (0.01)	0.31 (0.01)	0.29 (0.02)	0.28 (0.01)	0.28 (0.01)	0.28 (0.02)
	10	0.27 (0.01)	0.28 (0.01)	0.28 (0.01)	0.27 (0.02)	0.27 (0.01)	0.27 (0.01)	0.26 (0.01)	0.27 (0.01)
WFG8	2	0.17 (0.01)	0.16 (0.01)	0.17 (0.01)	0.16 (0.01)	0.17 (0.02)	0.16 (0.01)	0.16 (0.01)	0.16 (0.01)
	3	0.22 (0.02)	0.21 (0.02)	0.25 (0.01)	0.23 (0.03)	0.24 (0.02)	0.23 (0.01)	0.24 (0.01)	0.25 (0.01)
	5	0.24 (0.01)	0.23 (0.02)	0.27 (0.01)	0.24 (0.02)	0.24 (0.01)	0.24 (0.01)	0.23 (0.01)	0.24 (0.01)
	10	0.23 (0.01)	0.24 (0.01)	0.24 (0.01)	0.23 (0.01)	0.24 (0.01)	0.25 (0.01)	0.24 (0.01)	0.24 (0.01)
WFG9	2	0.33 (0.02)	0.24 (0.03)	0.30 (0.02)	0.30 (0.04)	0.29 (0.04)	0.30 (0.03)	0.29 (0.02)	0.29 (0.02)
	3	0.38 (0.05)	0.27 (0.02)	0.36 (0.02)	0.35 (0.03)	0.33 (0.03)	0.36 (0.04)	0.36 (0.03)	0.37 (0.03)
	5	0.30 (0.03)	0.27 (0.02)	0.29 (0.02)	0.28 (0.04)	0.28 (0.02)	0.31 (0.03)	0.30 (0.02)	0.30 (0.02)
	10	0.28 (0.02)	0.27 (0.01)	0.27 (0.01)	0.29 (0.02)	0.26 (0.01)	0.28 (0.01)	0.28 (0.01)	0.27 (0.01)

DTLZ1 2 objectives



DTLZ2 2 objectives

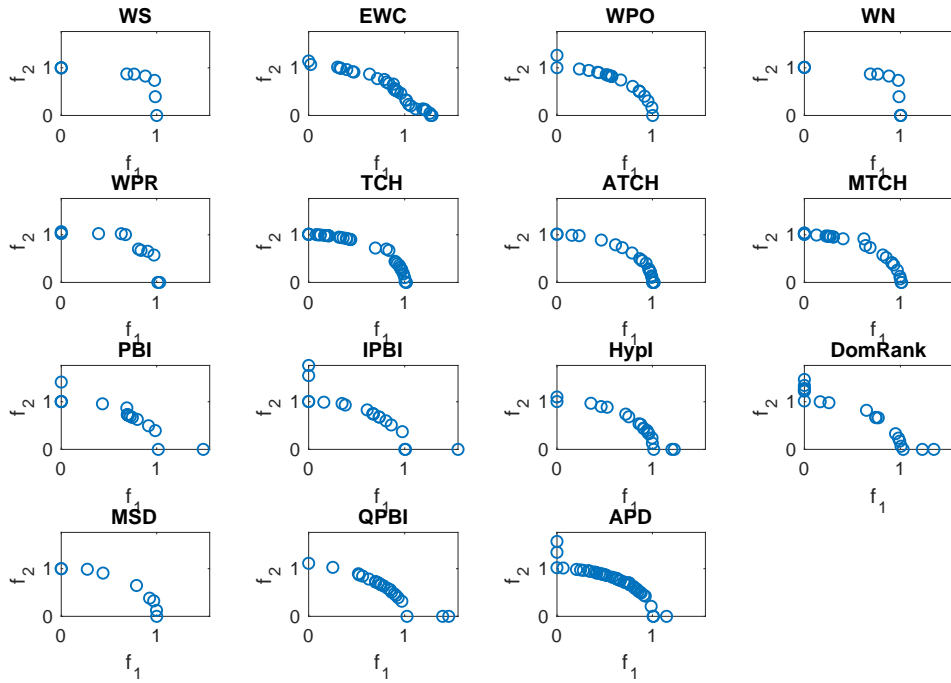
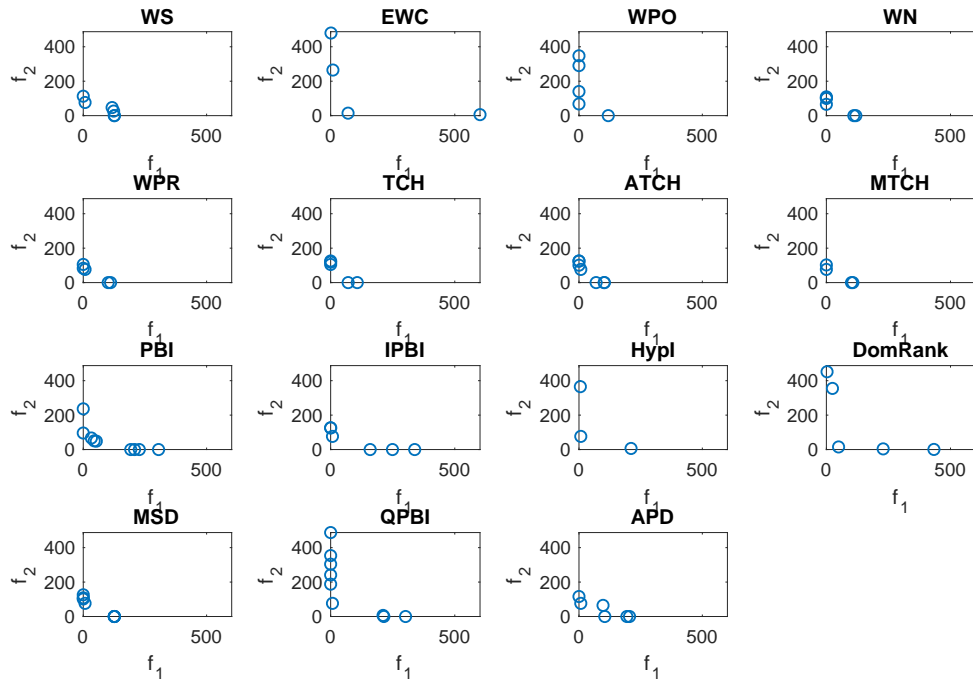


Fig. 1

### DTLZ3 2 objectives



### DTLZ4 2 objectives

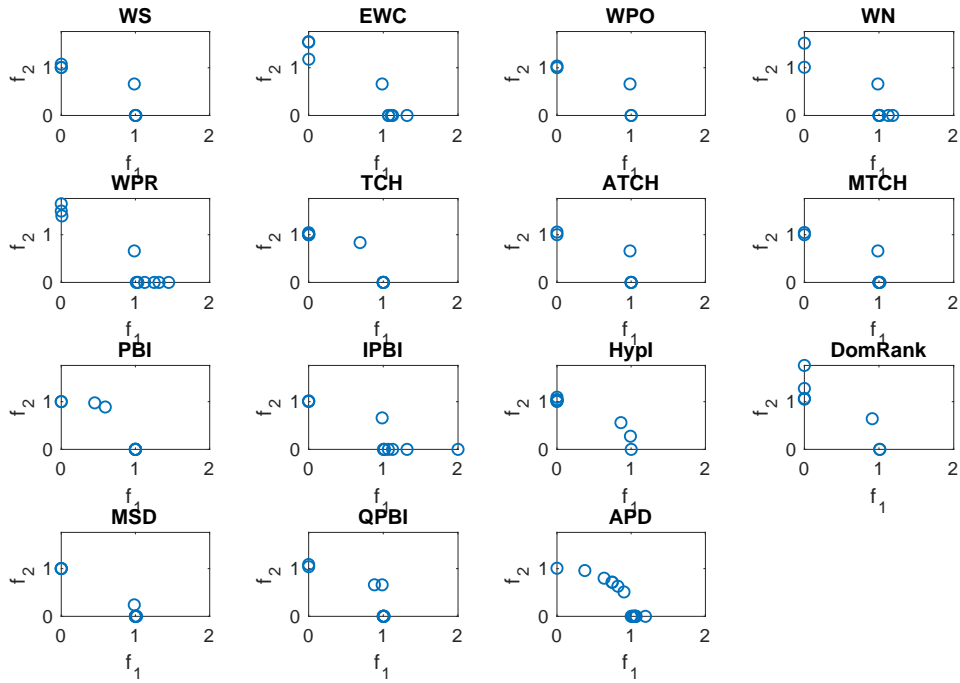
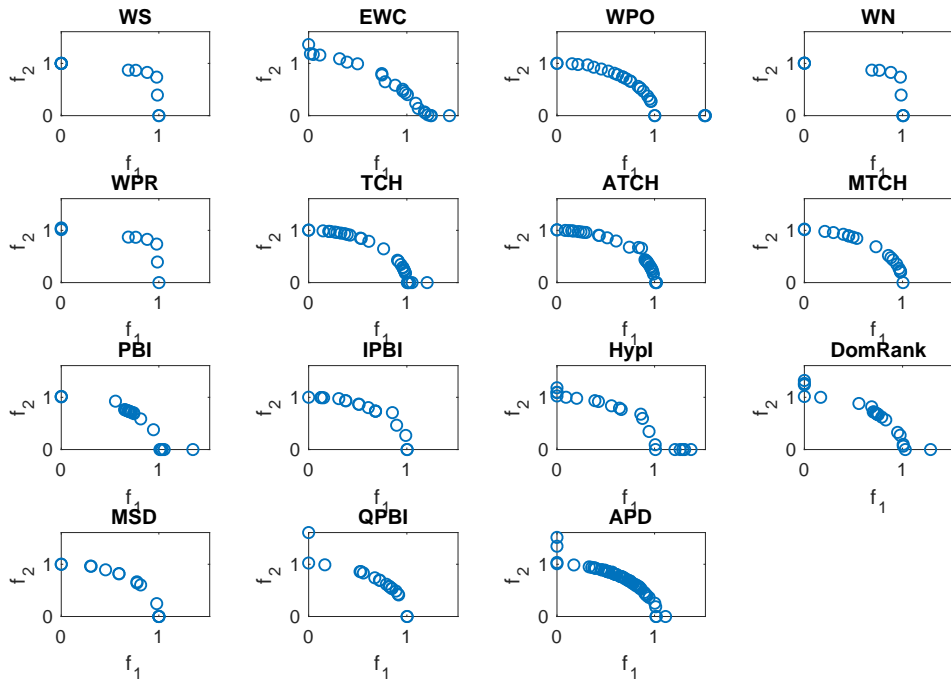


Fig. 2

DTLZ5 2 objectives



DTLZ6 2 objectives

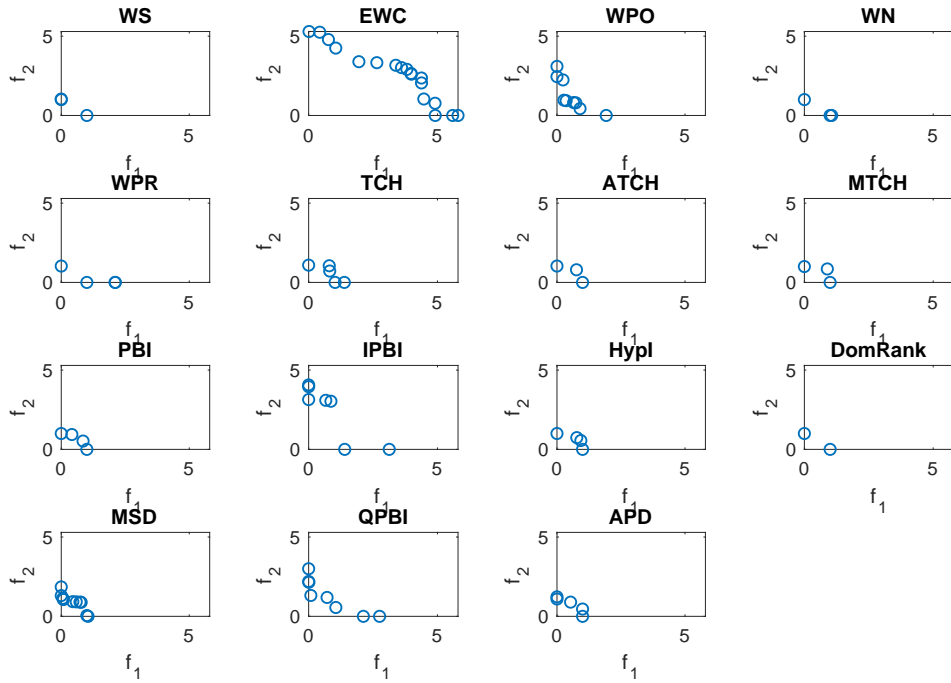


Fig. 3

Problem	k	WS	EWC	WPO	WN	WPR	TCH	ATCH	MTCH	Problem	k	PBI	IPBI	HypI	DomRank	MSD	
DTLZ1	2	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	DTLZ1	2	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
	3	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)		3	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
	5	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)		5	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
	10	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)		10	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
DTLZ2	2	0.58 (0.01)	<u>0.53</u> (0.03)	<u>(0.64)</u> (0.00)	0.57 (0.01)	0.57 (0.01)	<b>0.63</b> (0.00)	<b>0.63</b> (0.00)	<b>0.63</b> (0.00)	DTLZ2	2	0.61 (0.01)	<b>0.62</b> (0.00)	0.61 (0.01)	0.61 (0.00)	0.60 (0.02)	0
	3	0.74 (0.01)	<u>0.67</u> (0.03)	<b>0.78</b> (0.00)	0.73 (0.01)	0.74 (0.01)	<b>0.78</b> (0.00)	<b>0.78</b> (0.00)	<b>0.78</b> (0.00)		3	<b>0.78</b> (0.00)	0.68 (0.02)	<u>(0.79)</u> (0.01)	0.73 (0.02)	0.77 (0.01)	0
	5	0.88 (0.01)	0.74 (0.04)	0.89 (0.01)	0.88 (0.01)	0.89 (0.01)	0.87 (0.01)	0.88 (0.01)	0.88 (0.01)		5	<b>0.94</b> (0.00)	<u>0.65</u> (0.02)	0.88 (0.02)	0.78 (0.02)	0.84 (0.07)	0
	10	<b>0.84</b> (0.03)	0.73 (0.03)	<b>0.87</b> (0.02)	<b>0.85</b> (0.04)	0.82 (0.03)	<b>0.86</b> (0.03)	<b>0.85</b> (0.03)	<b>0.85</b> (0.02)		10	<b>0.84</b> (0.03)	<u>0.68</u> (0.01)	<b>0.86</b> (0.06)	0.77 (0.02)	<b>0.84</b> (0.02)	0
DTLZ3	2	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	DTLZ3	2	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
	3	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)		3	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
	5	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)		5	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
	10	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)		10	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
DTLZ4	2	<b>0.54</b> (0.03)	0.40 (0.08)	<b>0.55</b> (0.01)	0.45 (0.09)	<u>0.38</u> (0.07)	<b>0.56</b> (0.01)	<b>0.56</b> (0.00)	<b>0.56</b> (0.00)	DTLZ4	2	<b>0.56</b> (0.01)	<b>0.54</b> (0.02)	<b>0.55</b> (0.02)	<b>0.53</b> (0.02)	<b>0.54</b> (0.04)	0
	3	0.61 (0.07)	0.50 (0.08)	<b>0.70</b> (0.00)	<u>0.48</u> (0.06)	0.51 (0.08)	<b>0.65</b> (0.06)	<b>0.65</b> (0.04)	<b>0.67</b> (0.05)		3	<b>0.71</b> (0.01)	0.58 (0.11)	<b>0.62</b> (0.10)	0.58 (0.04)	<b>0.69</b> (0.06)	0
	5	0.71 (0.06)	0.63 (0.09)	<b>0.85</b> (0.01)	0.71 (0.06)	0.59 (0.09)	<b>0.73</b> (0.06)	0.69 (0.10)	0.70 (0.10)		5	<u>(0.87)</u> (0.02)	0.56 (0.13)	<u>0.50</u> (0.13)	0.72 (0.09)	0.56 (0.17)	0
	10	<b>0.89</b> (0.04)	0.82 (0.05)	<b>0.91</b> (0.03)	<b>0.88</b> (0.04)	0.78 (0.05)	<b>0.90</b> (0.05)	<b>0.90</b> (0.03)	<b>0.90</b> (0.04)		10	<u>(0.94)</u> (0.03)	0.64 (0.05)	<u>0.60</u> (0.06)	0.87 (0.04)	<b>0.89</b> (0.03)	0
DTLZ5	2	0.58 (0.01)	<u>0.53</u> (0.02)	<u>(0.63)</u> (0.00)	0.57 (0.01)	0.57 (0.01)	<b>0.63</b> (0.00)	<b>0.63</b> (0.00)	<b>0.63</b> (0.00)	DTLZ5	2	0.61 (0.00)	<b>0.62</b> (0.00)	0.62 (0.01)	0.61 (0.00)	0.60 (0.02)	0
	3	0.47 (0.00)	0.43 (0.03)	<u>(0.52)</u> (0.01)	0.47 (0.00)	0.46 (0.01)	<b>0.51</b> (0.00)	<b>0.51</b> (0.00)	<b>0.51</b> (0.01)		3	<b>0.52</b> (0.00)	<u>0.42</u> (0.03)	<b>0.50</b> (0.01)	0.49 (0.01)	0.50 (0.01)	0
	5	0.40 (0.01)	0.34 (0.03)	<b>0.43</b> (0.00)	0.40 (0.01)	0.40 (0.01)	0.42 (0.01)	0.42 (0.01)	0.42 (0.00)		5	<b>0.44</b> (0.01)	<u>0.31</u> (0.03)	0.41 (0.01)	0.41 (0.01)	0.43 (0.01)	0
	10	0.36 (0.01)	0.31 (0.03)	<b>0.39</b> (0.00)	0.37 (0.01)	0.37 (0.01)	<b>0.37</b> (0.00)	<b>0.37</b> (0.00)	<b>0.37</b> (0.01)		10	<b>0.38</b> (0.01)	<u>0.29</u> (0.03)	0.31 (0.03)	0.33 (0.02)	<b>0.38</b> (0.01)	0
DTLZ6	2	<b>0.51</b> (0.06)	0.00 (0.00)	<b>0.48</b> (0.08)	<b>0.53</b> (0.04)	0.24 (0.19)	<b>0.53</b> (0.03)	<b>0.53</b> (0.07)	<b>0.52</b> (0.07)	DTLZ6	2	<u>(0.56)</u> (0.01)	0.01 (0.02)	0.34 (0.22)	0.34 (0.27)	<b>0.49</b> (0.06)	0
	3	<b>0.32</b> (0.10)	0.00 (0.00)	0.15 (0.10)	0.25 (0.13)	0.09 (0.10)	<b>0.34</b> (0.10)	<b>0.30</b> (0.09)	<b>0.35</b> (0.09)		3	<u>(0.42)</u> (0.06)	0.01 (0.01)	0.02 (0.06)	0.00 (0.00)	0.22 (0.18)	0
	5	0.05 (0.06)	0.00 (0.00)	0.01 (0.04)	0.08 (0.09)	0.01 (0.01)	0.05 (0.08)	0.05 (0.08)	0.01 (0.04)		5	<b>0.33</b> (0.04)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
	10	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.01)	0.00 (0.00)		10	<u>(0.17)</u> (0.05)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0.00 (0.00)	0
DTLZ7	2	0.23 (0.01)	0.00 (0.00)	0.20 (0.03)	0.26 (0.02)	0.19 (0.03)	0.23 (0.01)	0.23 (0.02)	0.23 (0.01)	DTLZ7	2	0.23 (0.01)	0.17 (0.00)	<u>(0.31)</u> (0.01)	0.18 (0.04)	0.24 (0.06)	0
	3	0.21 (0.03)	0.00 (0.00)	0.18 (0.02)	0.17 (0.01)	0.17 (0.02)	0.22 (0.01)	0.21 (0.02)	0.22 (0.01)		3	0.17 (0.02)	0.14 (0.02)	<u>(0.31)</u> (0.04)	0.14 (0.02)	0.20 (0.05)	0
	5	<b>0.15</b> (0.00)	0.00 (0.00)	0.04 (0.04)	<b>0.15</b> (0.00)	0.12 (0.02)	0.15 (0.01)	<b>0.15</b> (0.01)	0.15 (0.01)		5	0.12 (0.03)	0.00 (0.00)	<u>(0.19)</u> (0.03)	0.03 (0.03)	0.11 (0.05)	0
	10	<b>0.05</b> (0.01)	<u>0.00</u> (0.00)	0.00 (0.01)	<u>(0.08)</u> (0.01)	0.03 (0.01)	0.03 (0.01)	0.05 (0.01)	0.04 (0.01)		10	<b>0.07</b> (0.02)	0.00 (0.00)	<u>0.03</u> (0.04)	0.01 (0.02)	0.00 (0.00)	0

TABLE III: Mean hypervolume values and standard deviation (in parentheses) for DTLZ problems. The values statistically similar to the best one are in bold, the best value is encircled the worst value is underlined

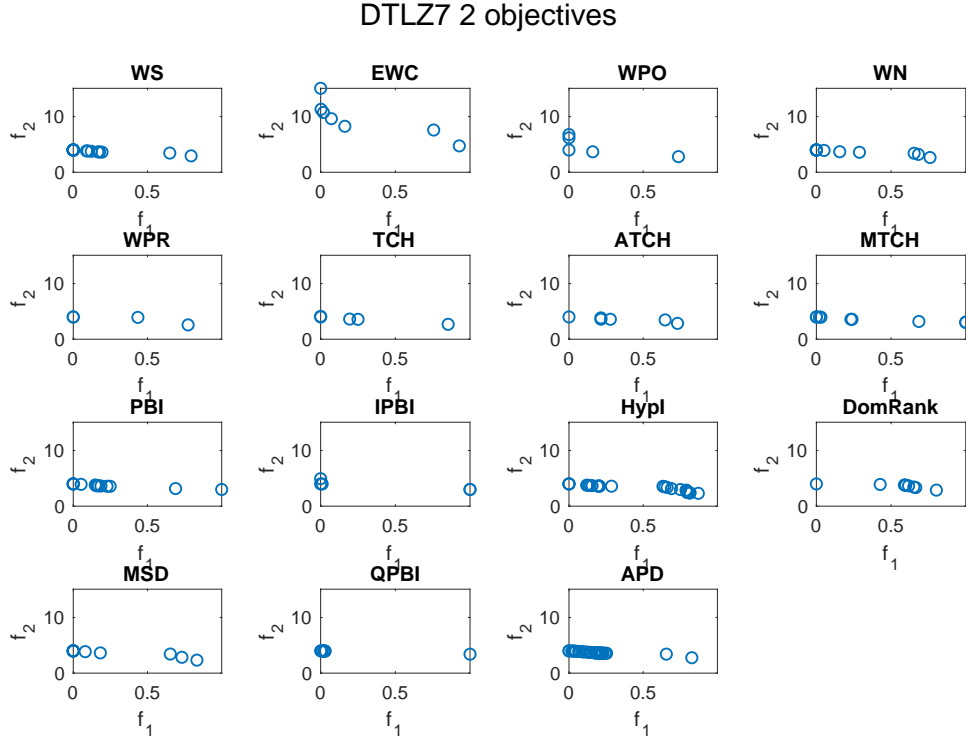
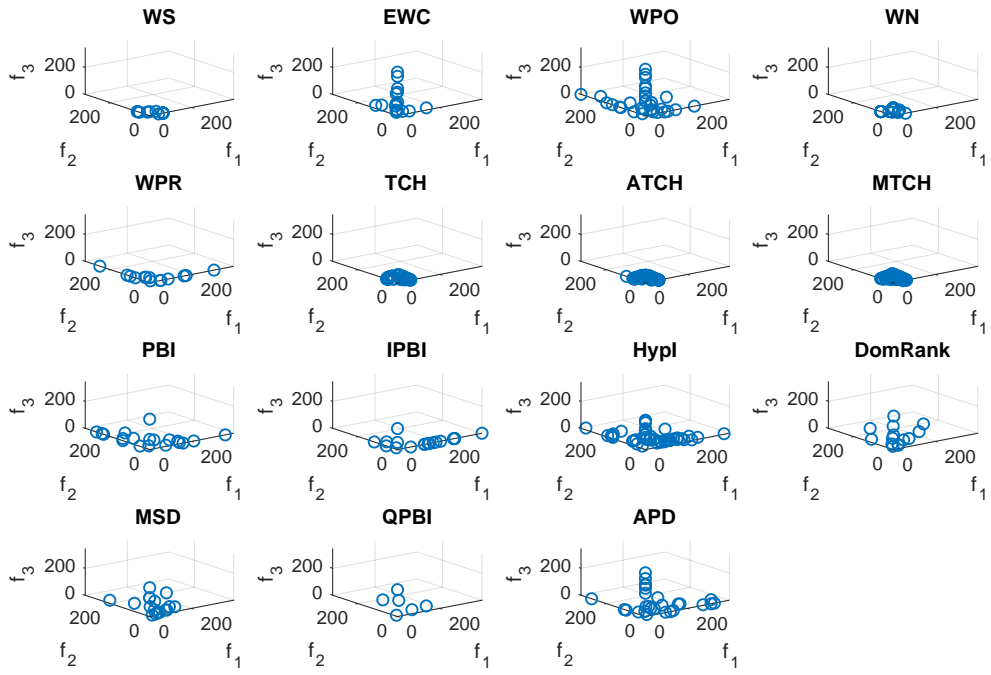


Fig. 4

### DTLZ1 3 objectives



### DTLZ2 3 objectives

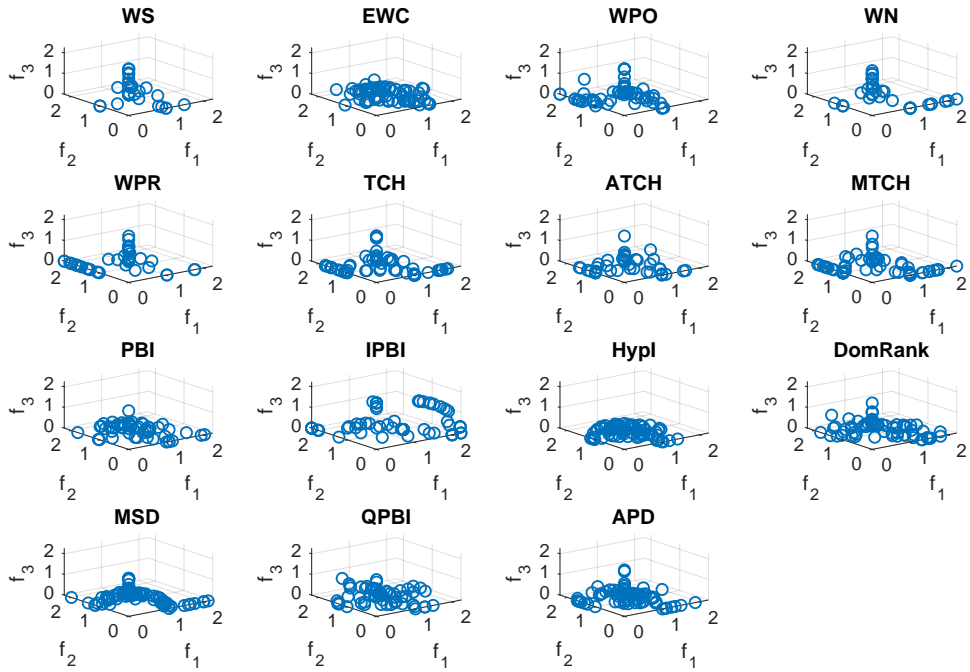
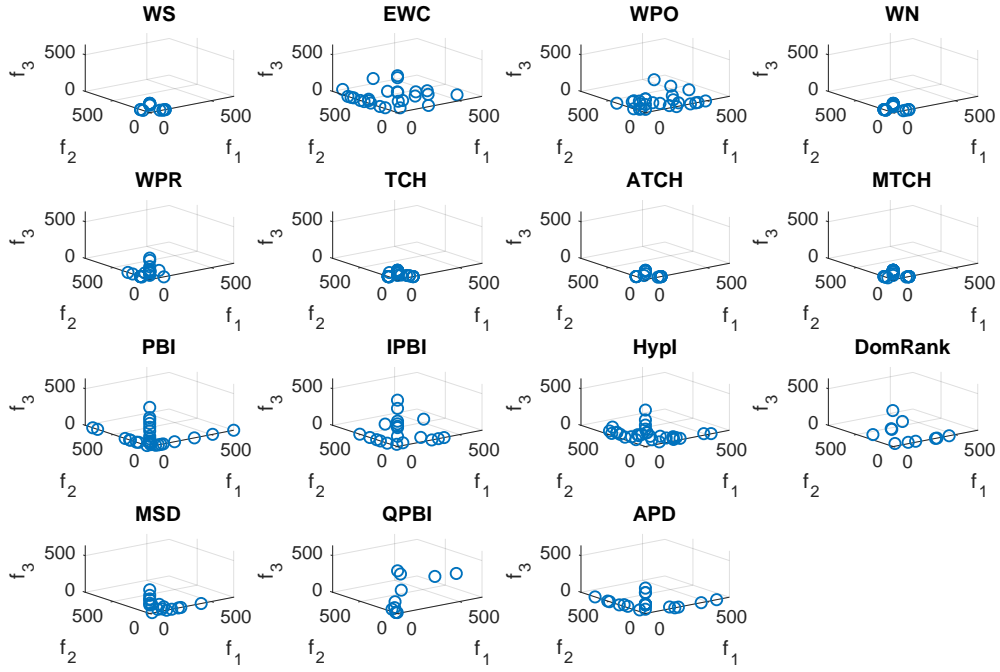


Fig. 5

### DTLZ3 3 objectives



### DTLZ4 3 objectives

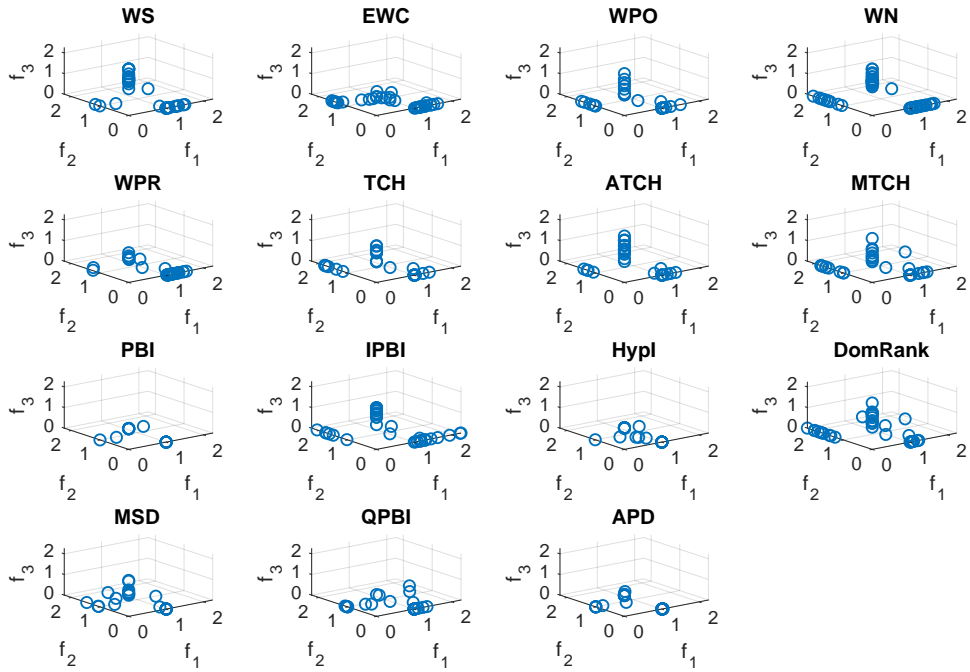
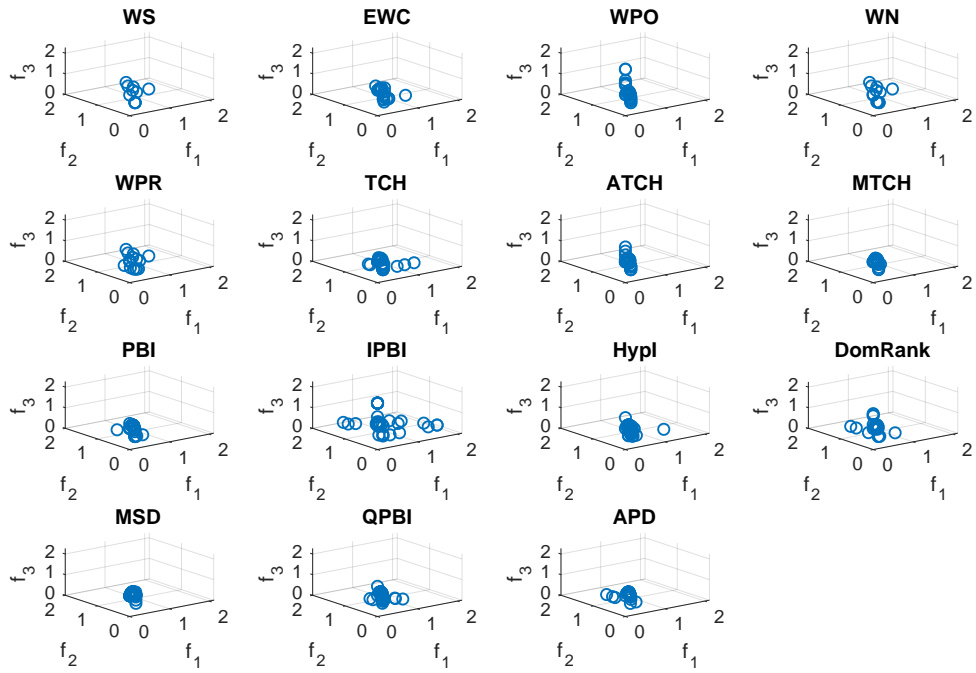


Fig. 6



### DTLZ5 3 objectives



### DTLZ6 3 objectives

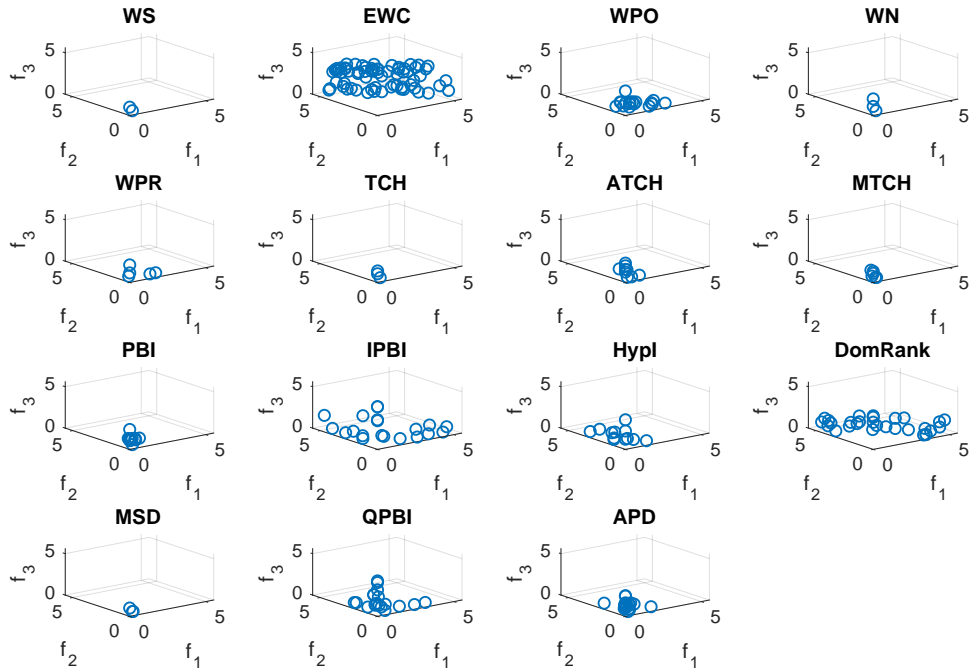


Fig. 7

DTLZ7 3 objectives

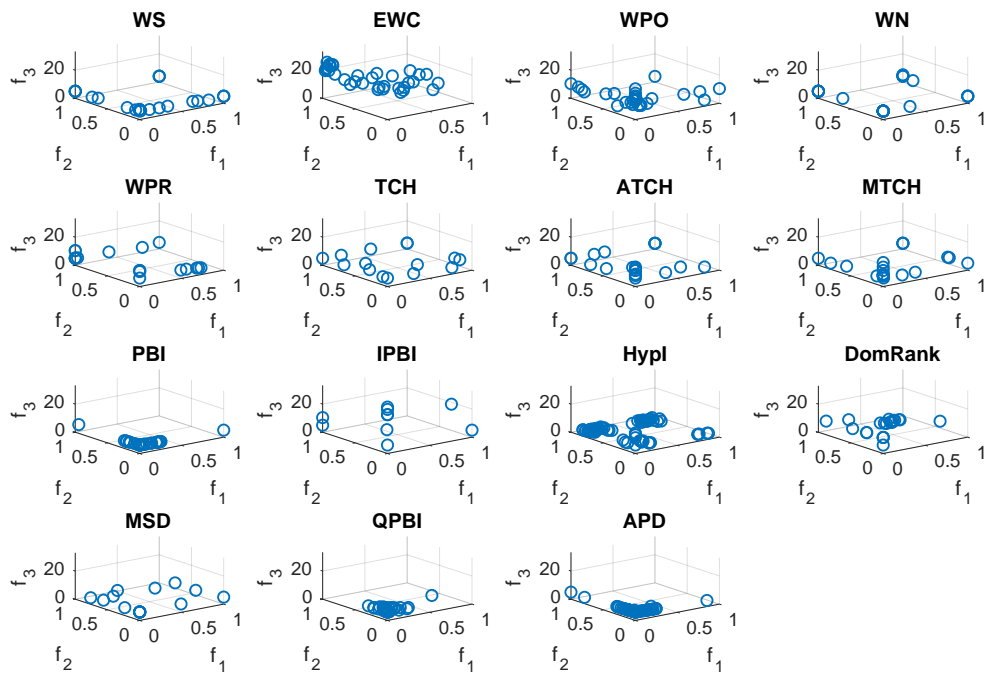
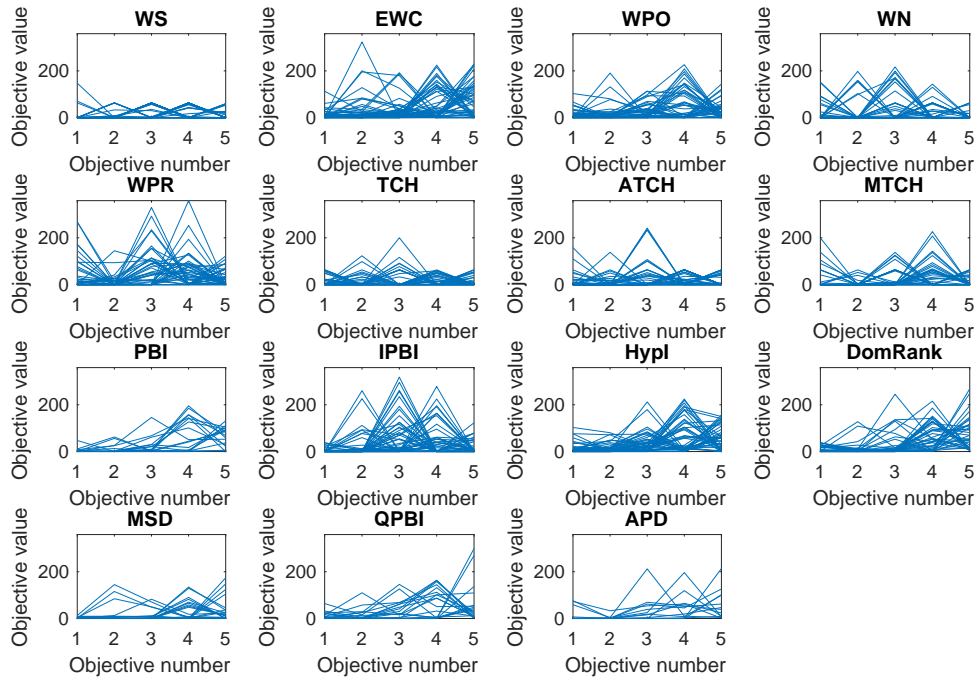


Fig. 8

### DTLZ1 5 objectives



### DTLZ2 5 objectives

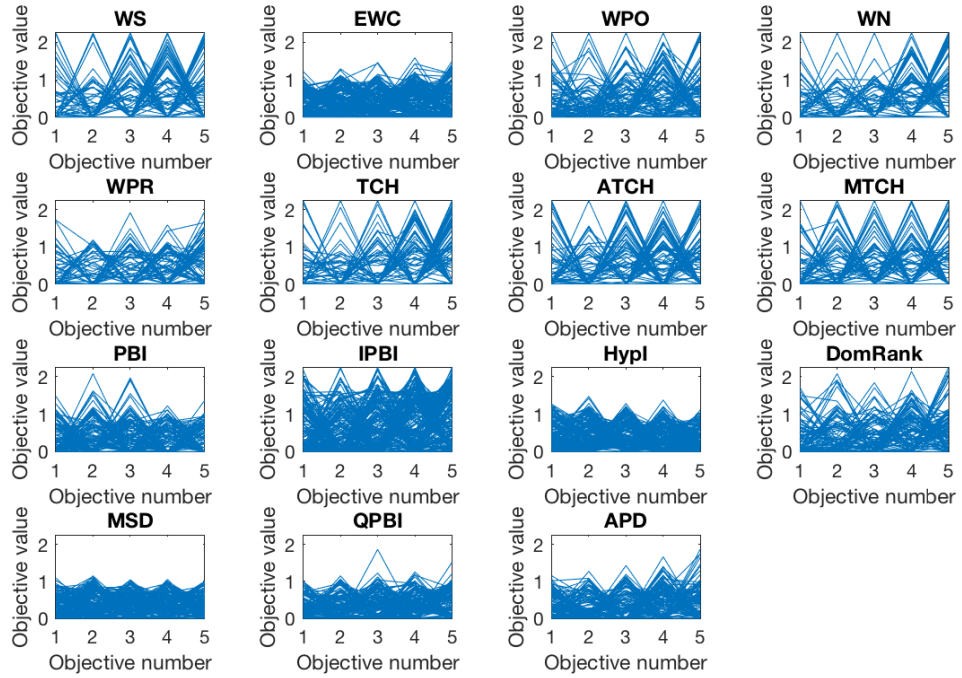
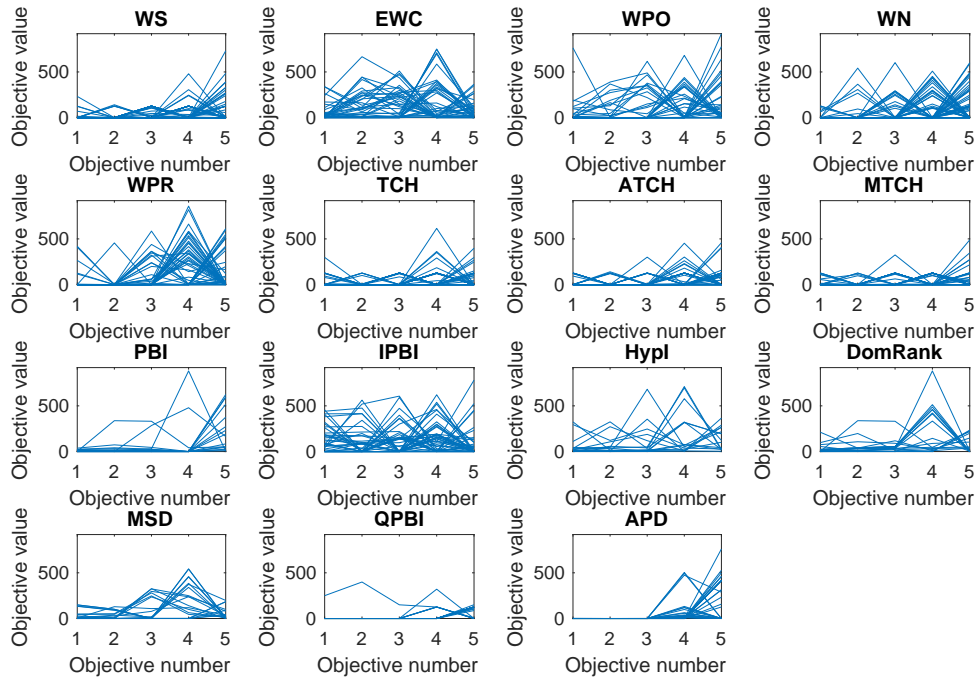


Fig. 9

### DTLZ3 5 objectives



### DTLZ4 5 objectives

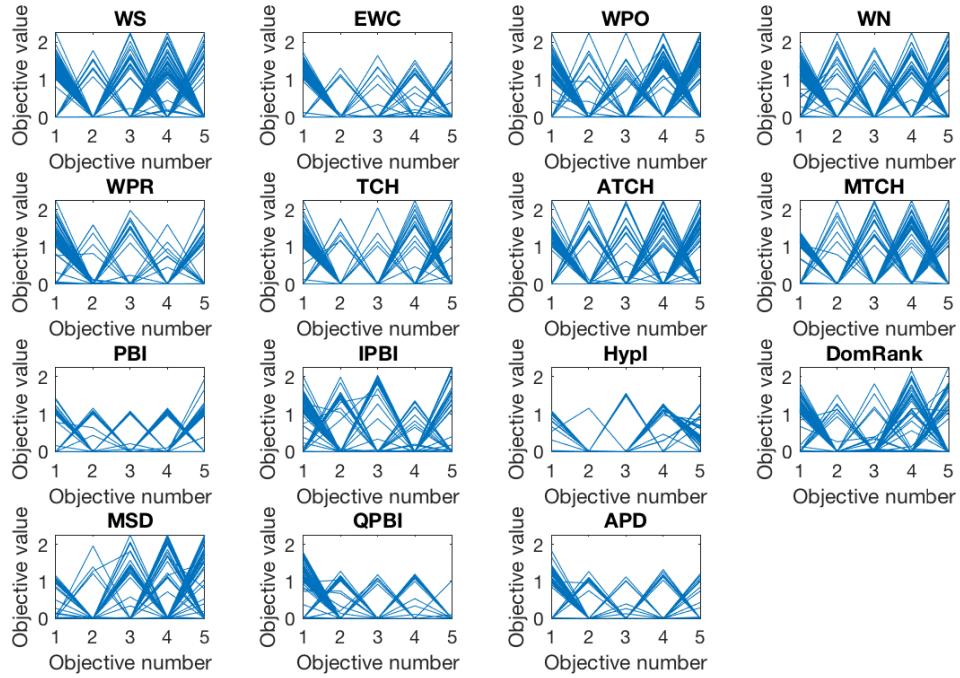
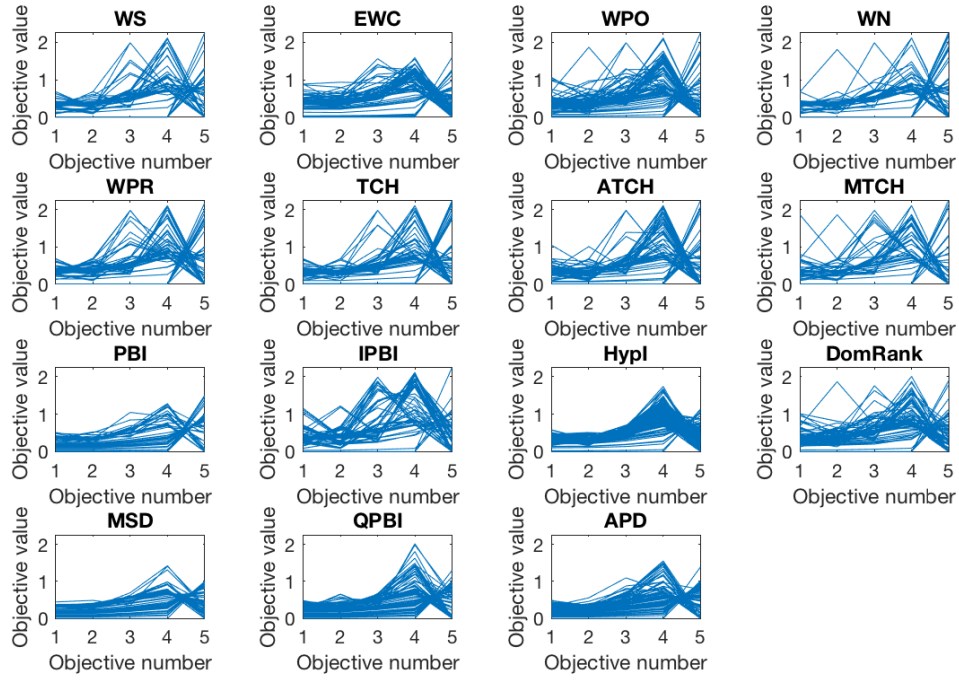


Fig. 10

### DTLZ5 5 objectives



### DTLZ6 5 objectives

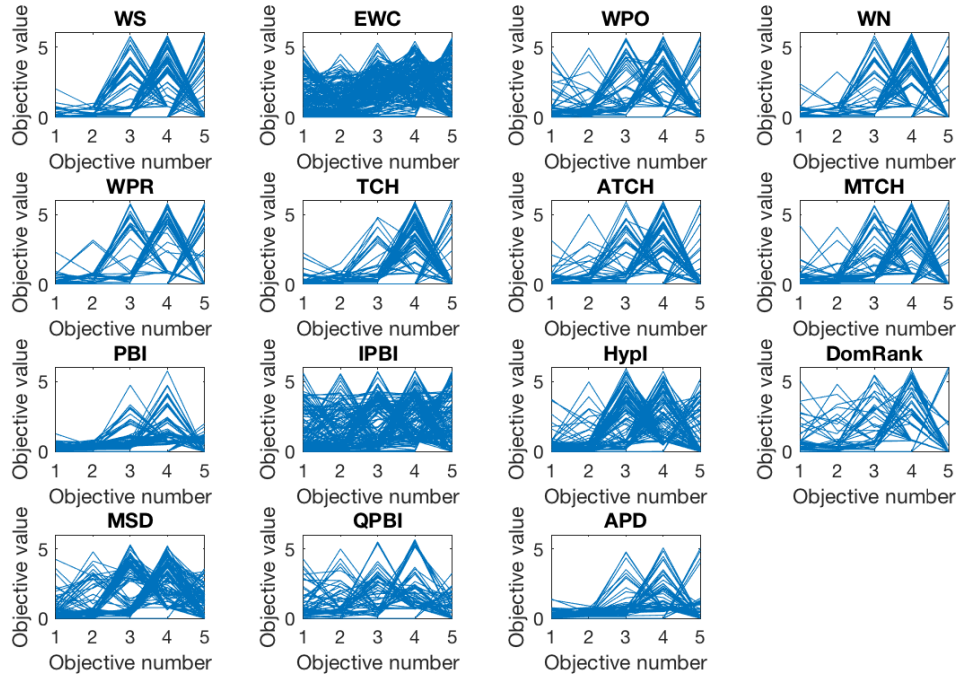


Fig. 11

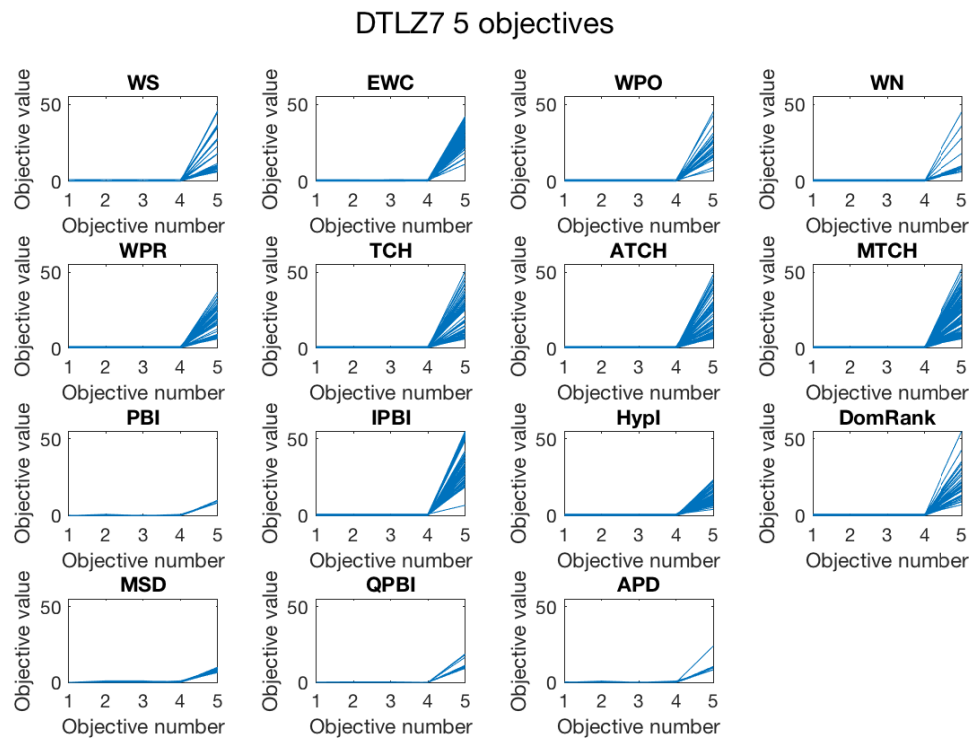
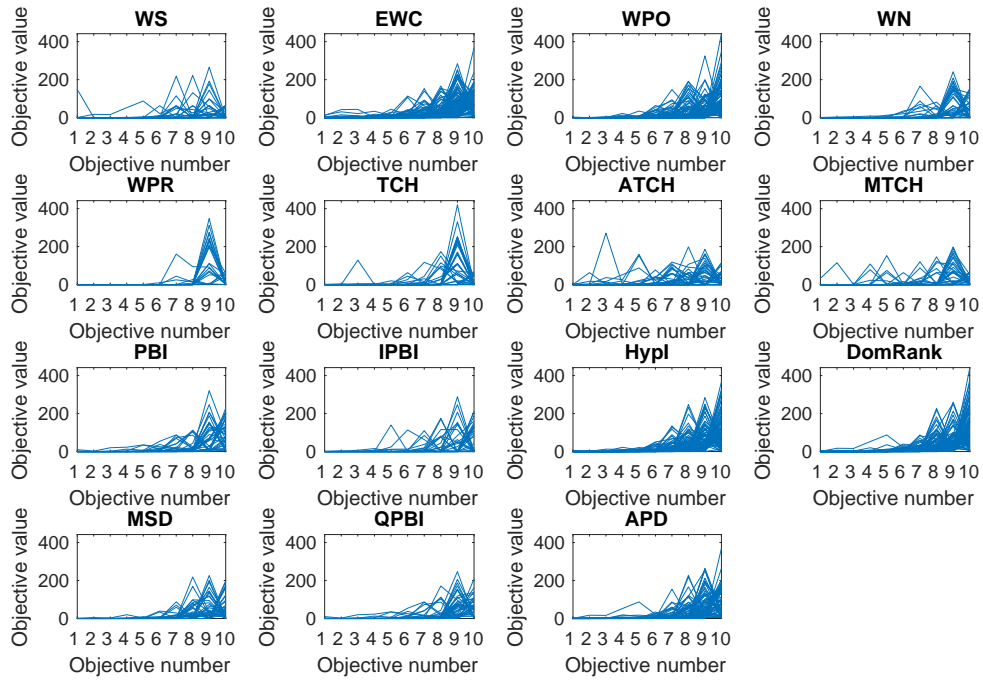


Fig. 12

### DTLZ1 10 objectives



### DTLZ2 10 objectives

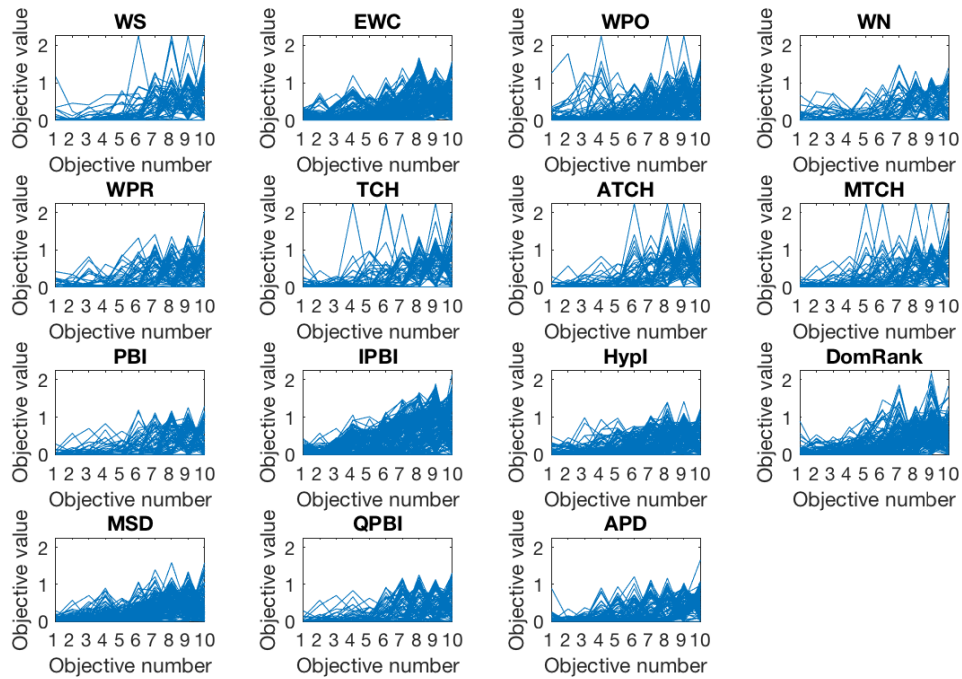
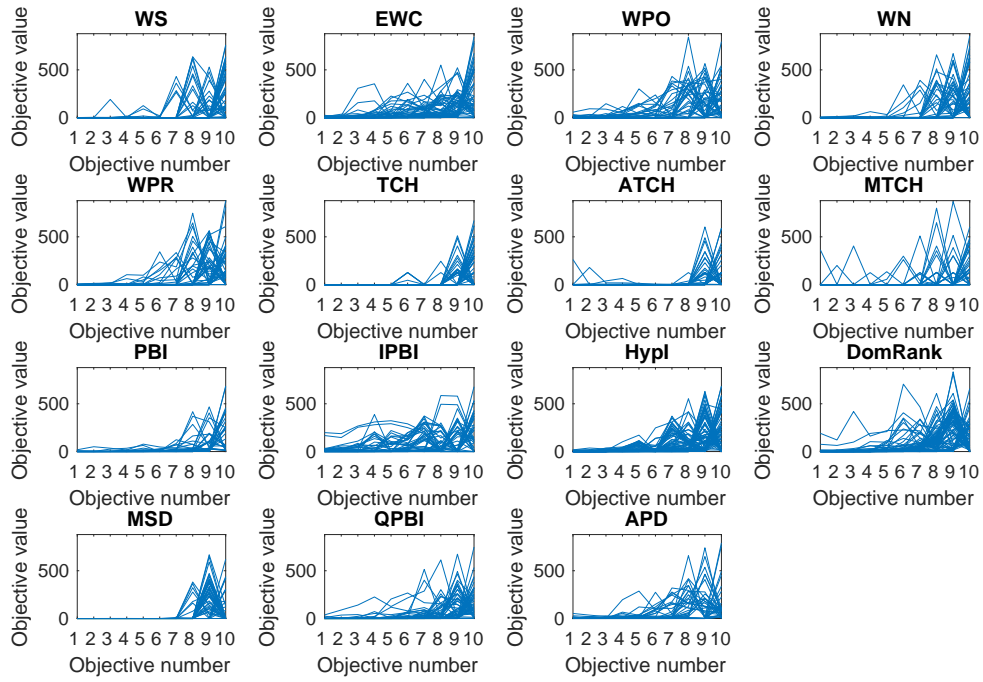


Fig. 13



### DTLZ3 10 objectives



### DTLZ4 10 objectives

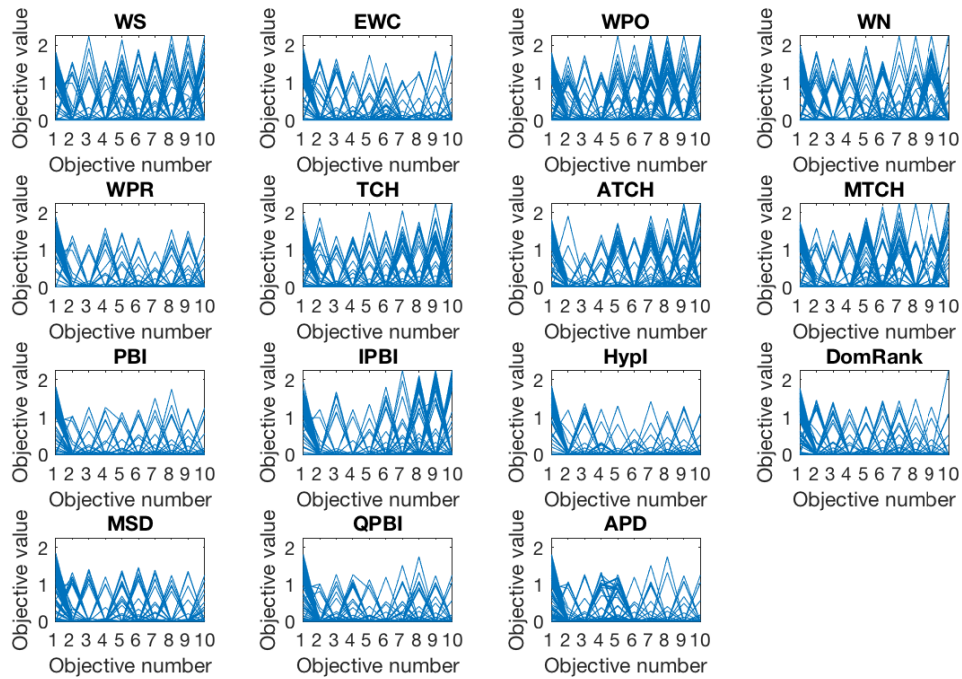
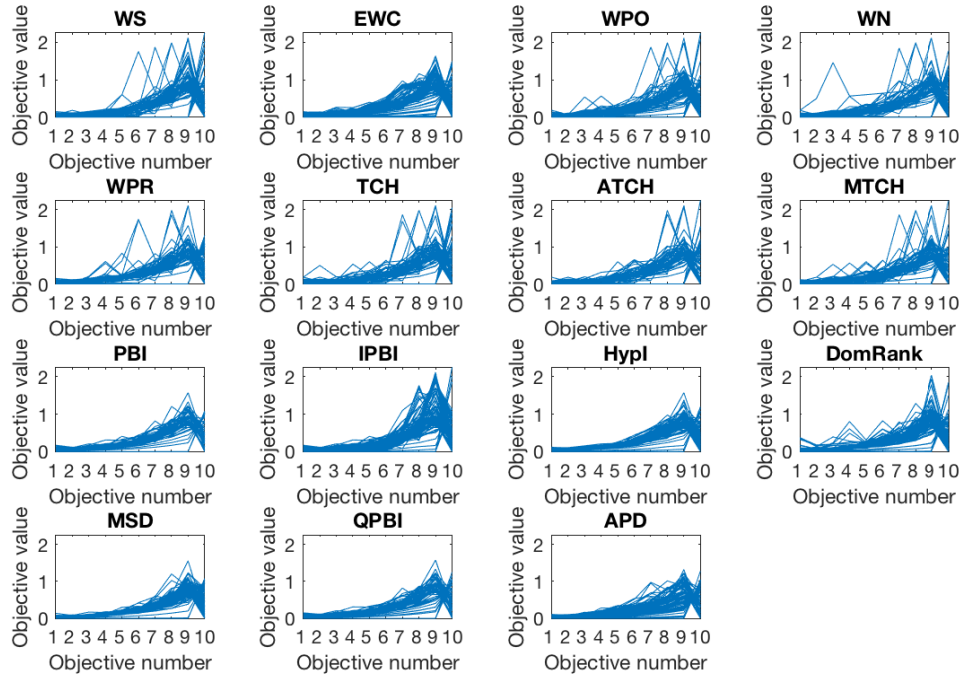


Fig. 14



### DTLZ5 10 objectives



### DTLZ6 10 objectives

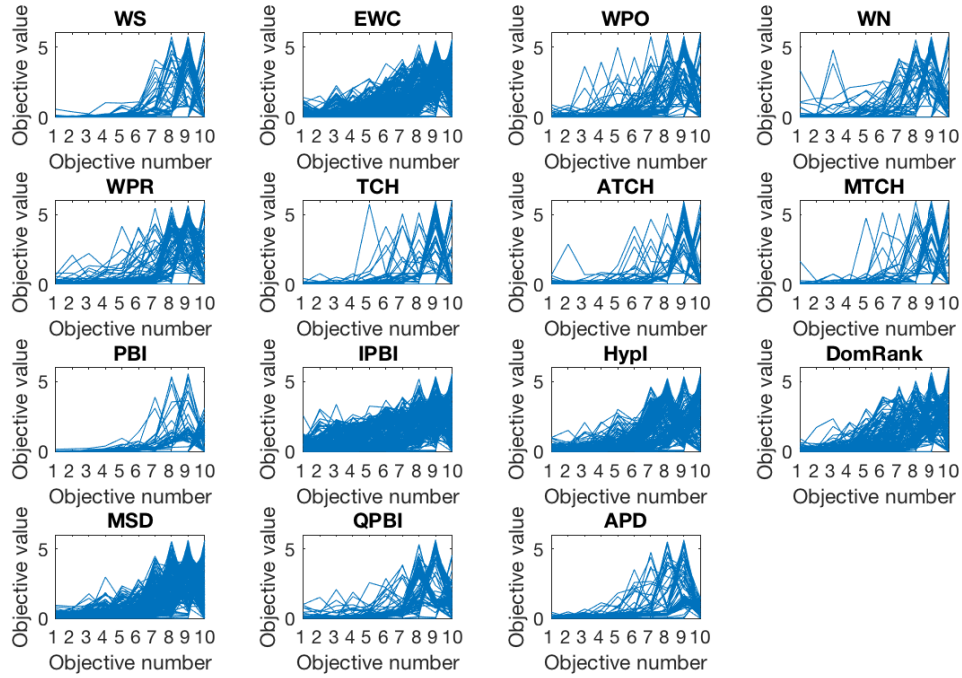


Fig. 15

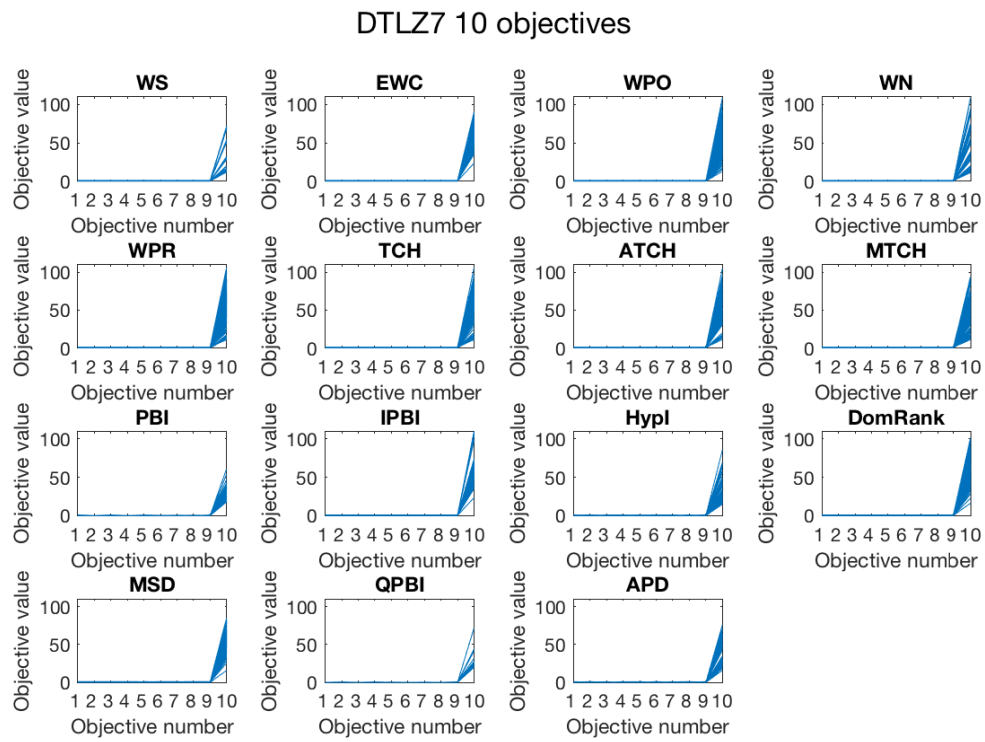


Fig. 16



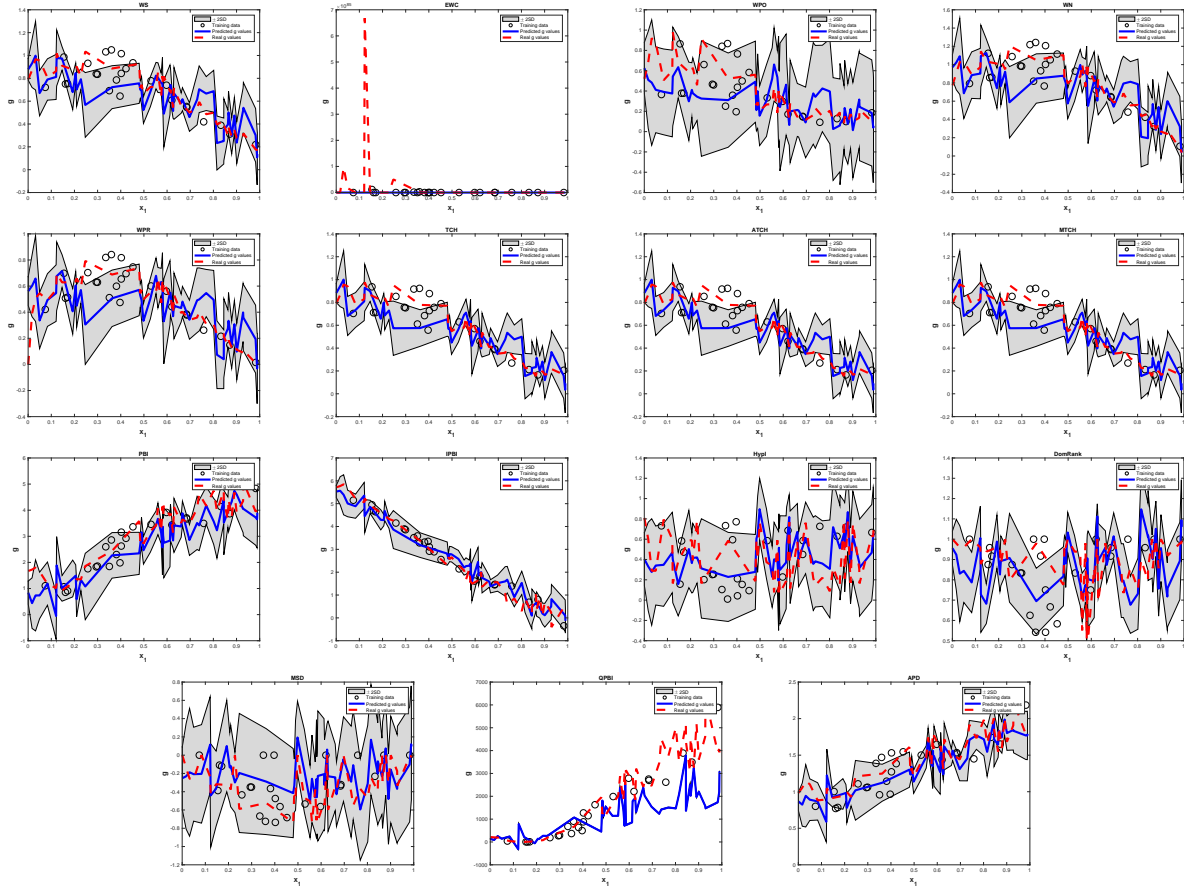


Fig. 18: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ2 two objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

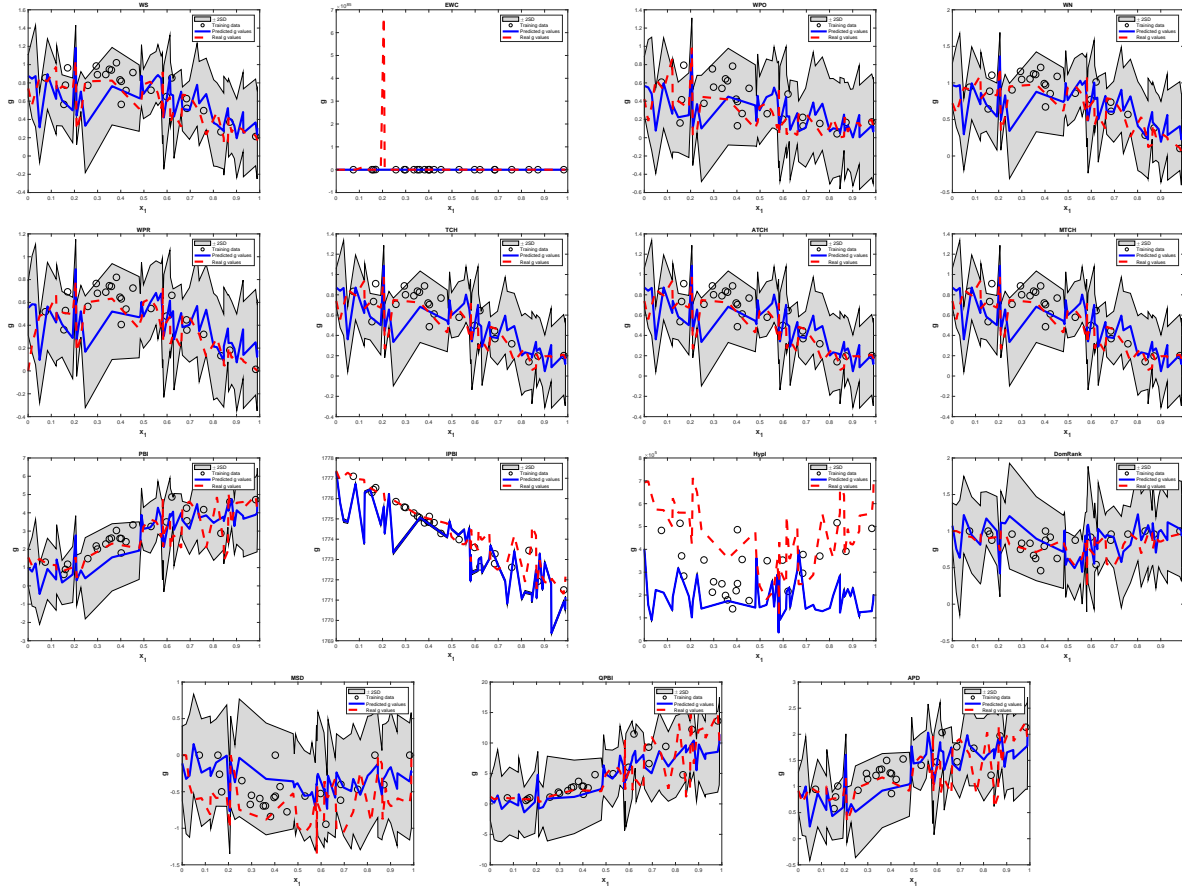


Fig. 19: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ3 two objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values



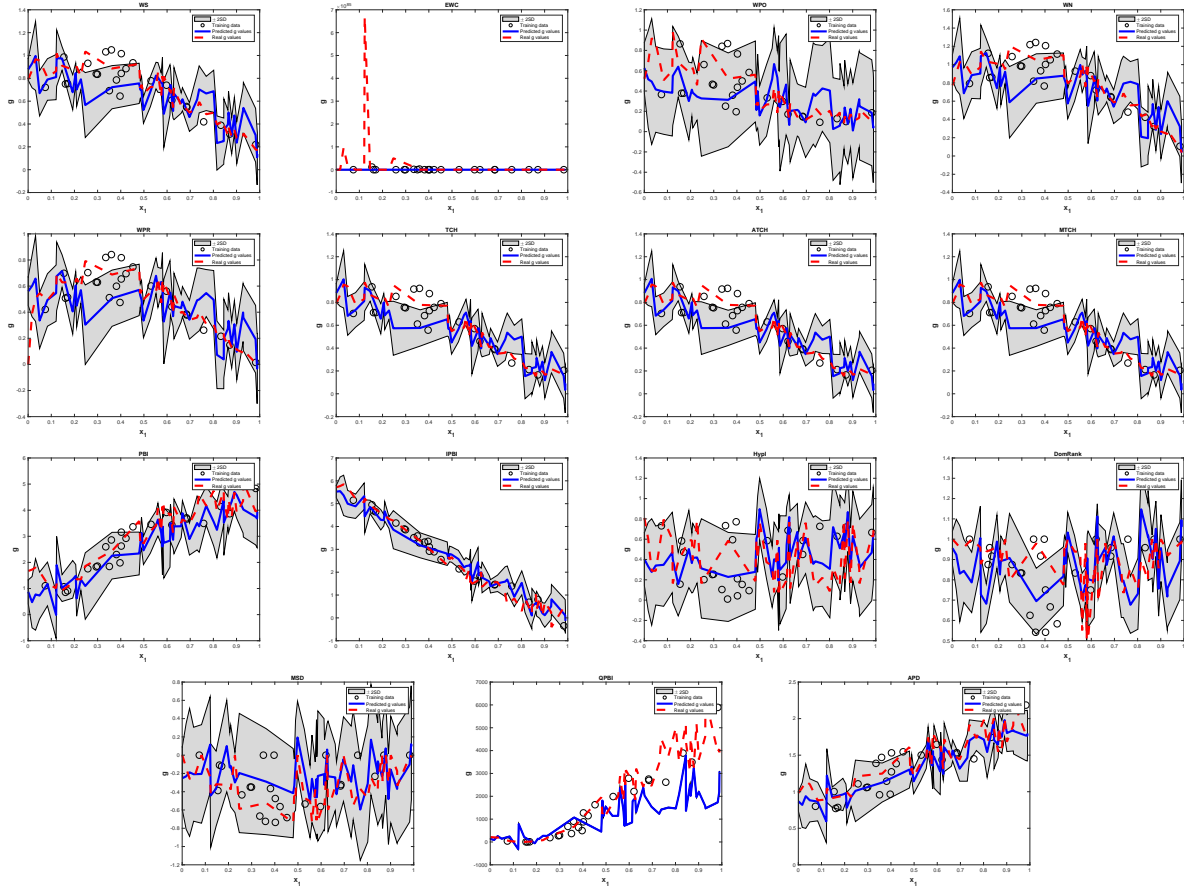


Fig. 21: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ5 two objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values





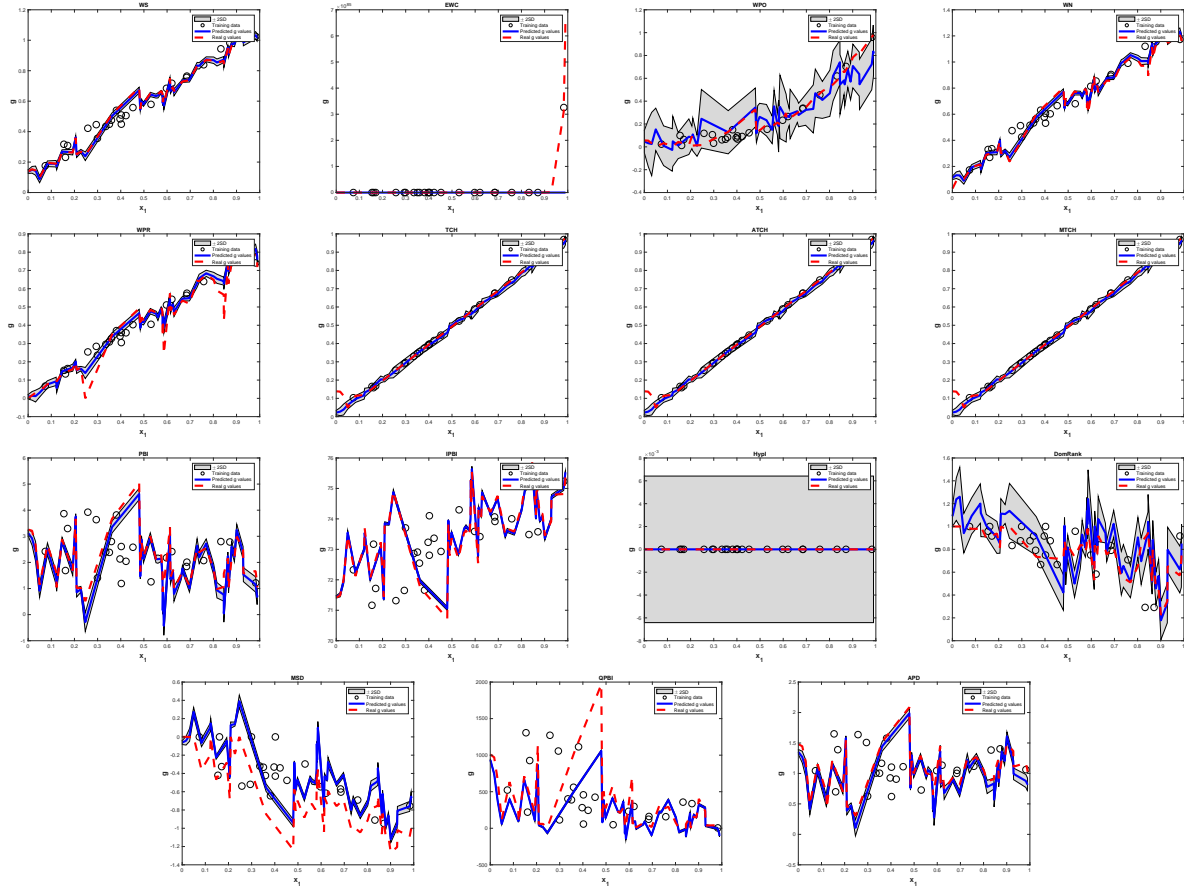


Fig. 23: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ7 two objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

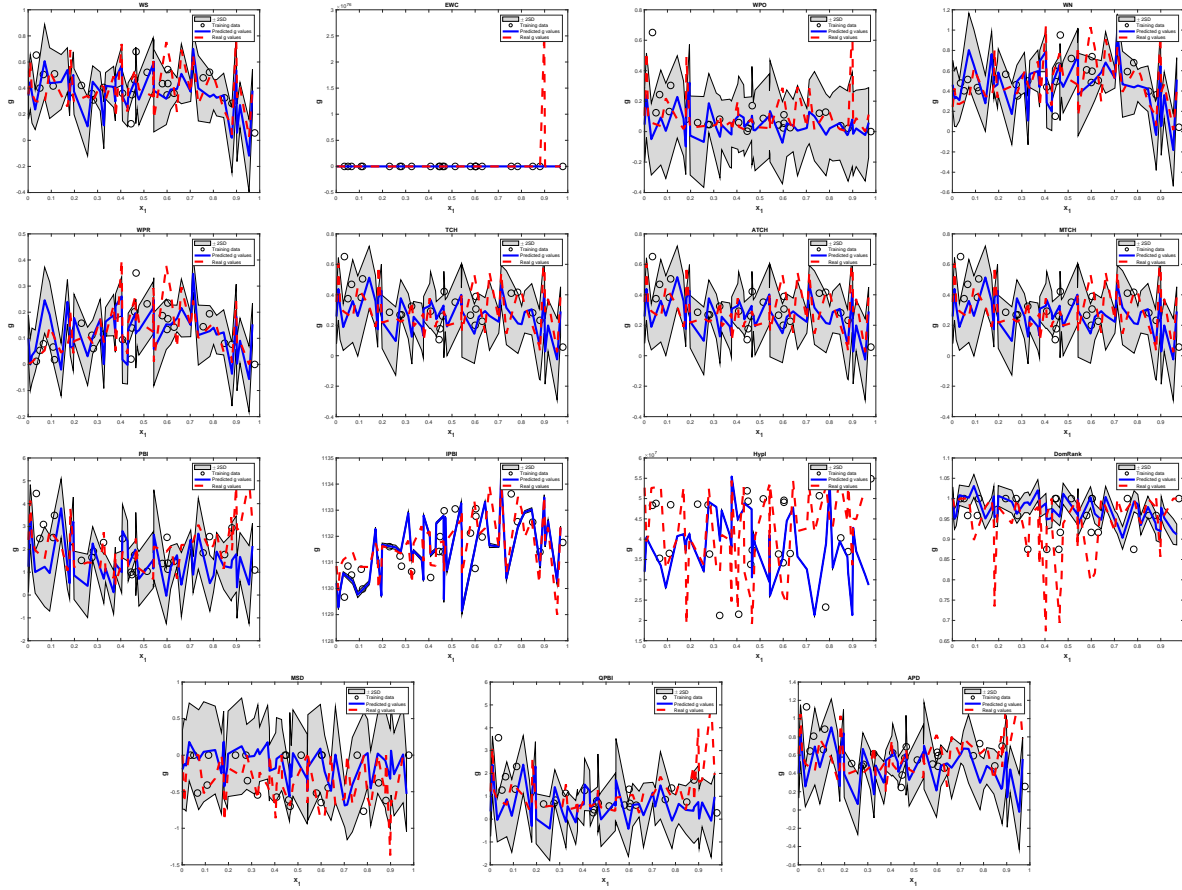


Fig. 24: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ1 three objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

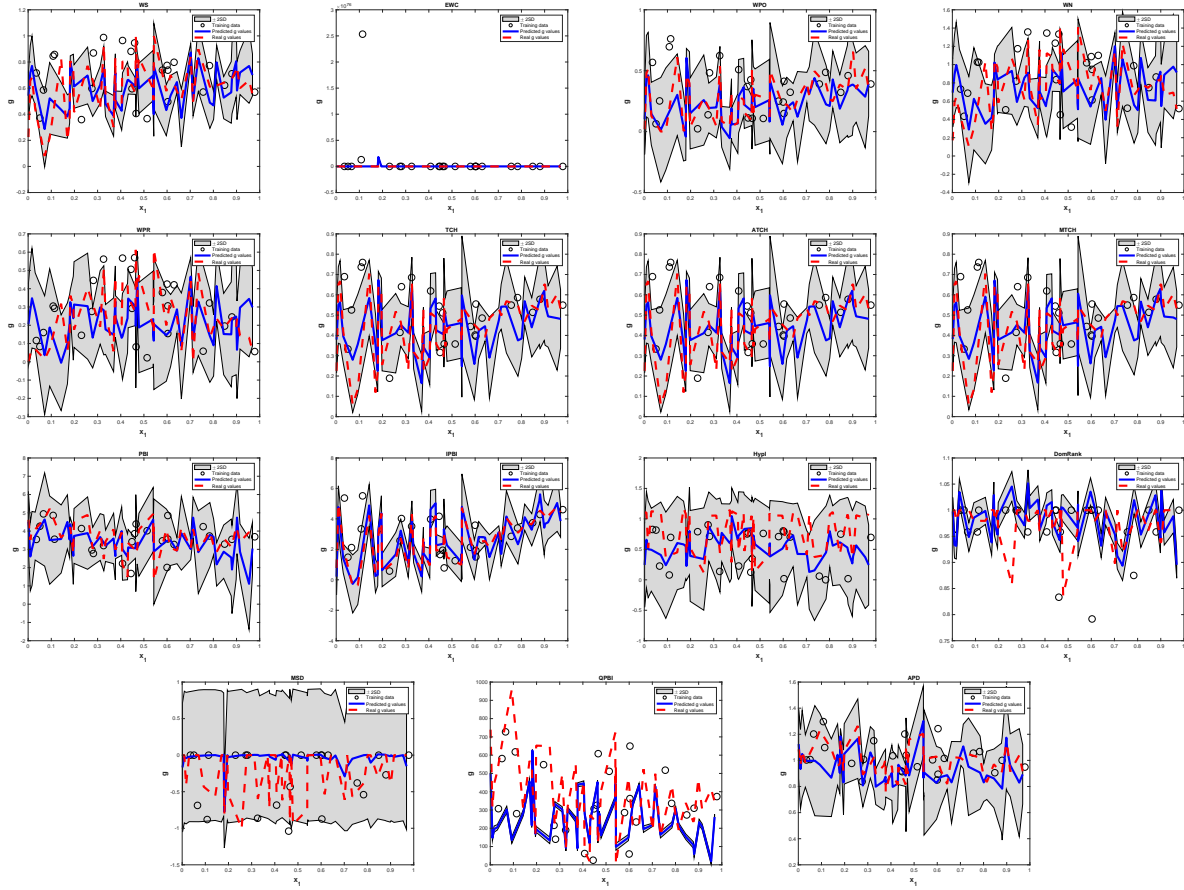


Fig. 25: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ2 three objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

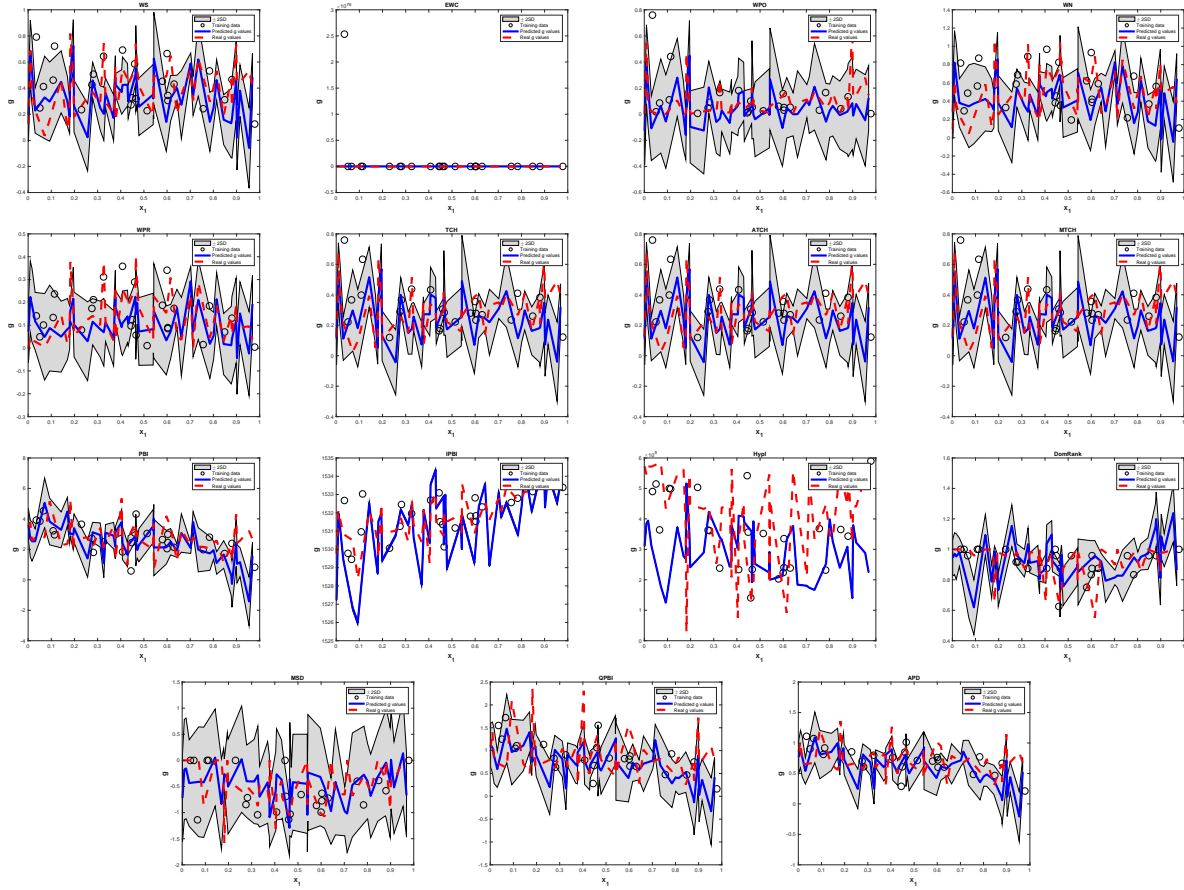


Fig. 26: Scalarizing function values (notated by g) with one decision variable value for DTLZ3 three objectives,  $\pm 2SD$  represents the predicted g values with  $\pm 2$  standard deviations or uncertainty of the predicted values

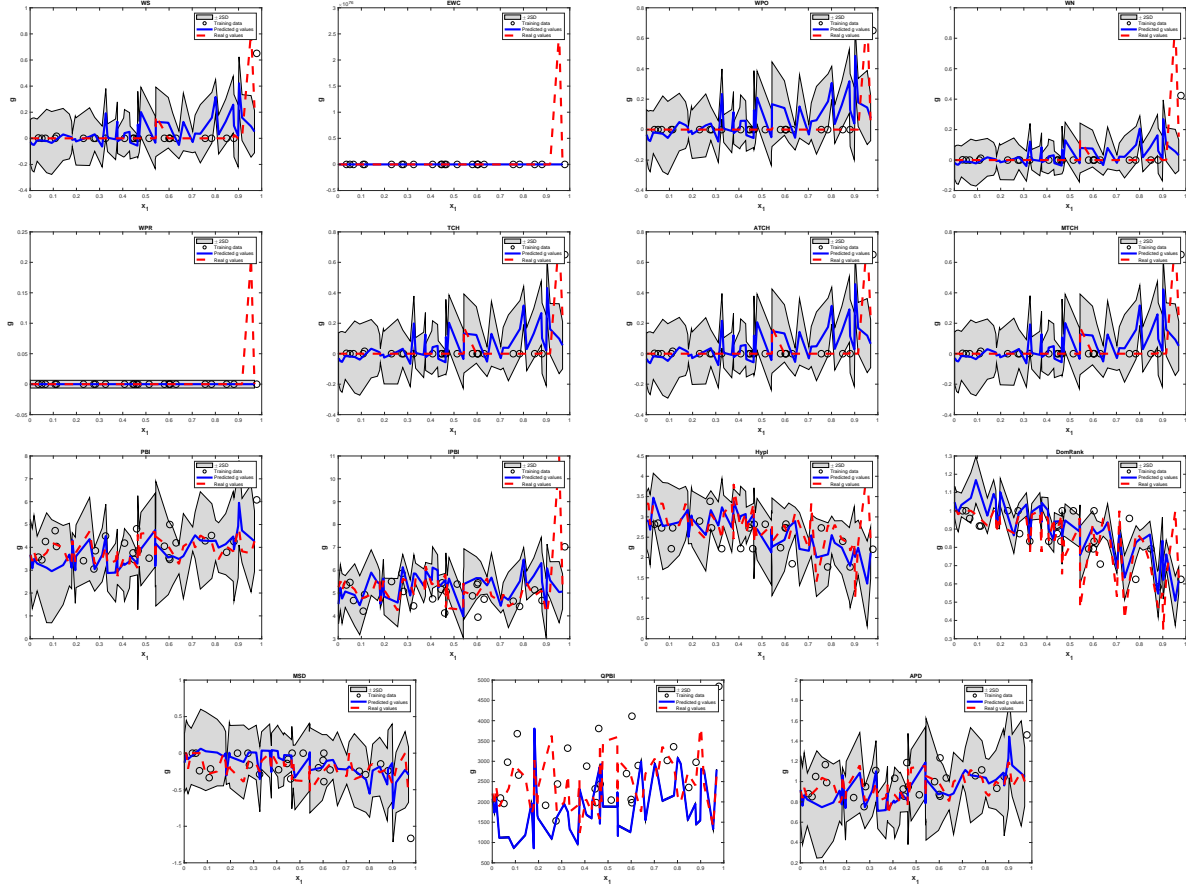


Fig. 27: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ4 three objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

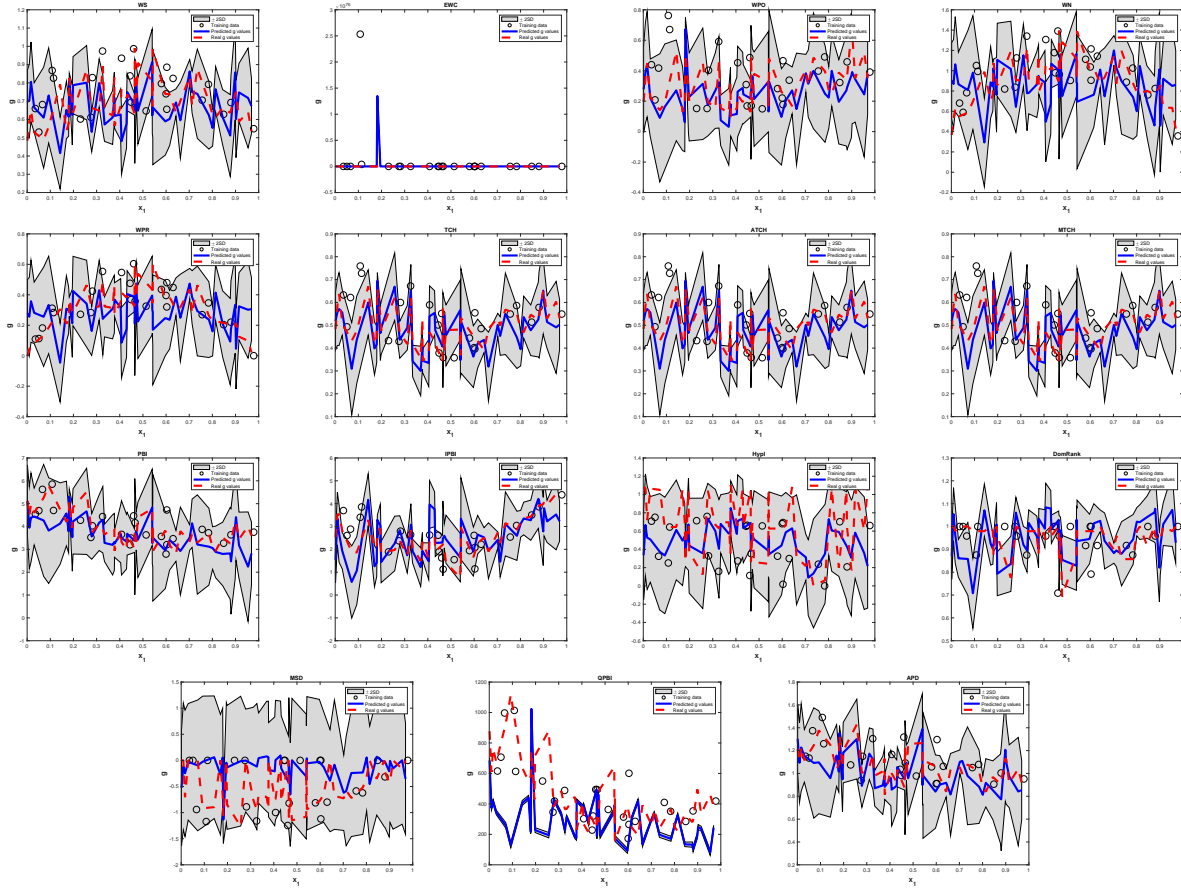


Fig. 28: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ5 three objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

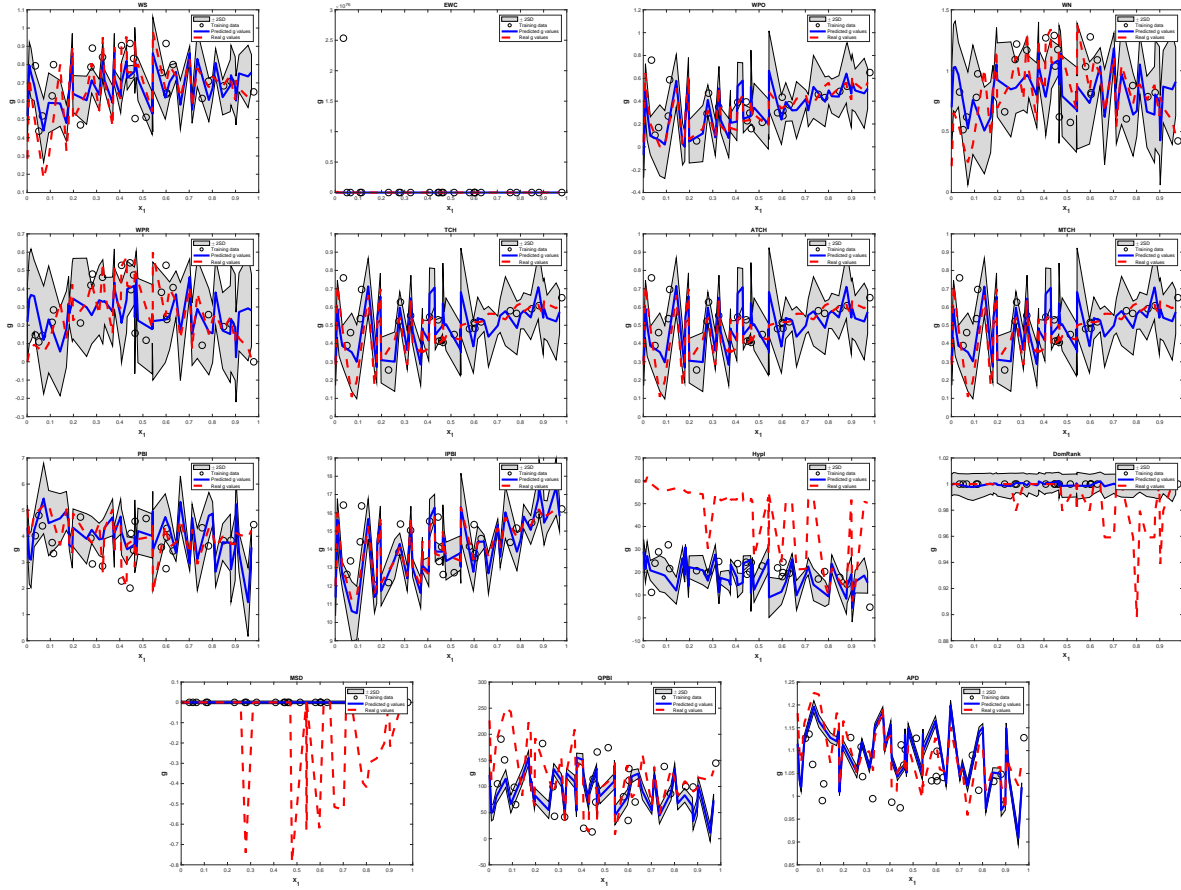


Fig. 29: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ6 three objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

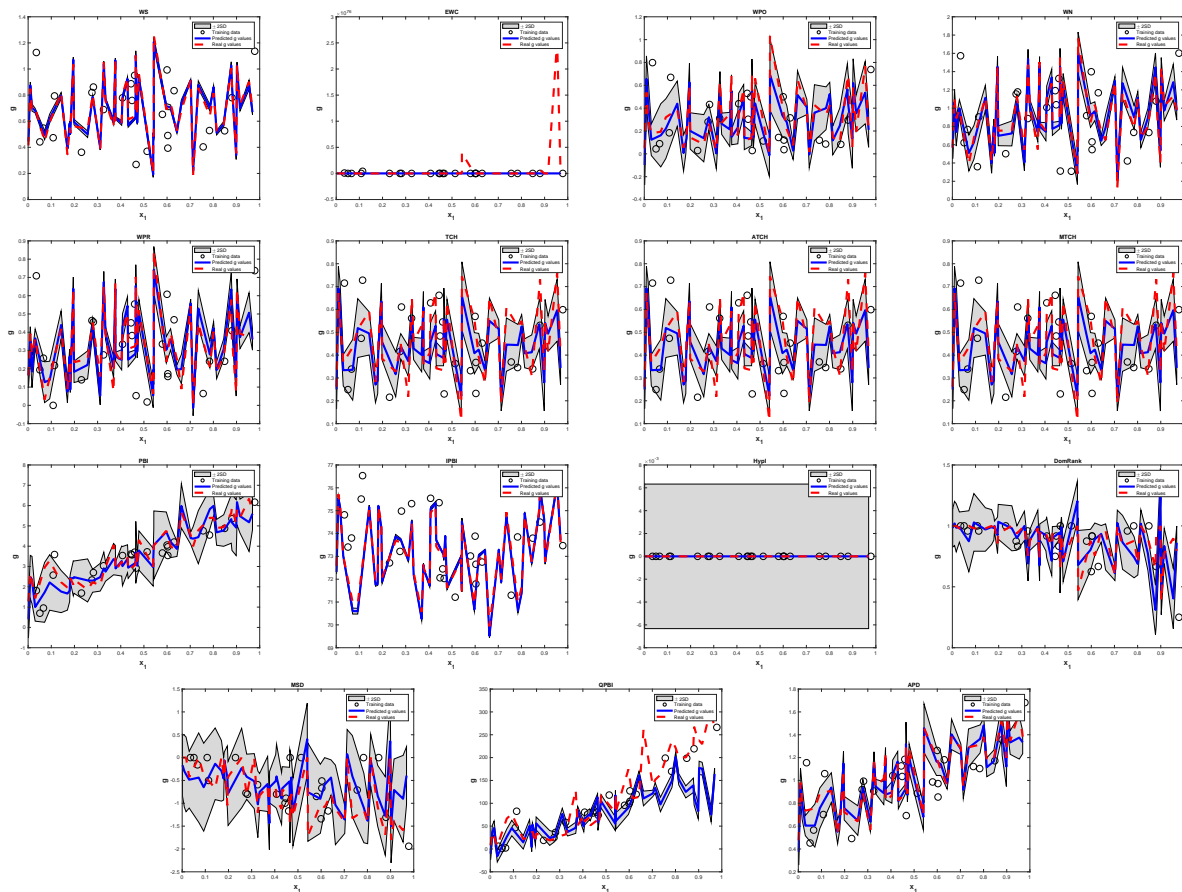


Fig. 30: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ7 three objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values



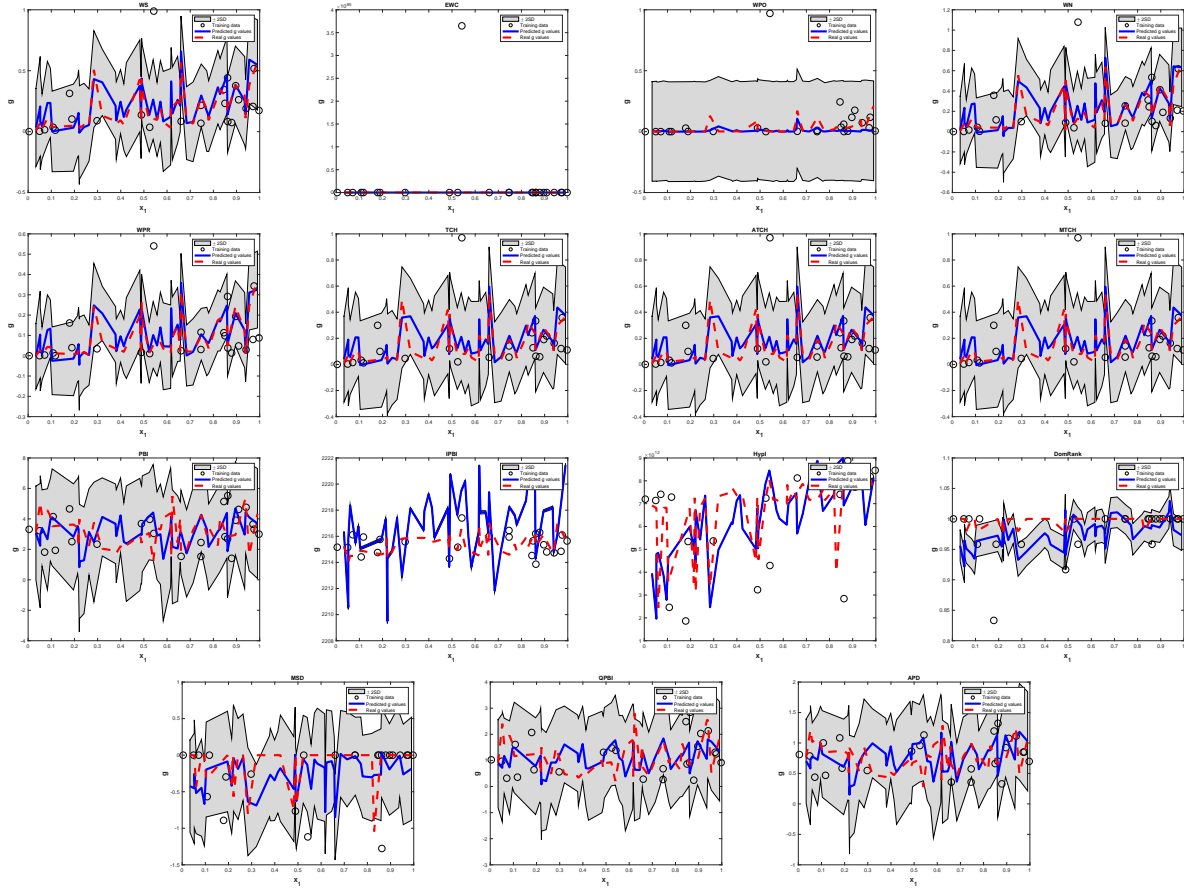


Fig. 31: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ1 five objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

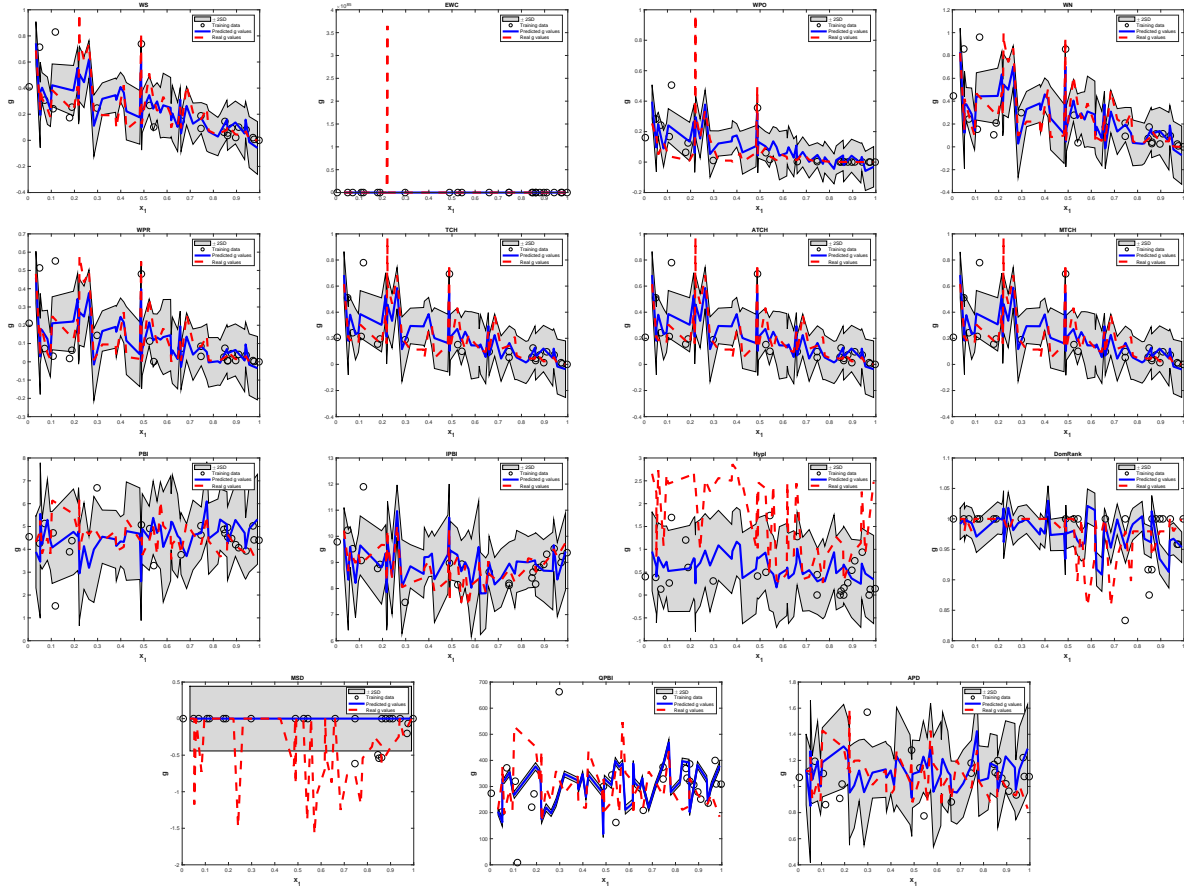


Fig. 32: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ2 five objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

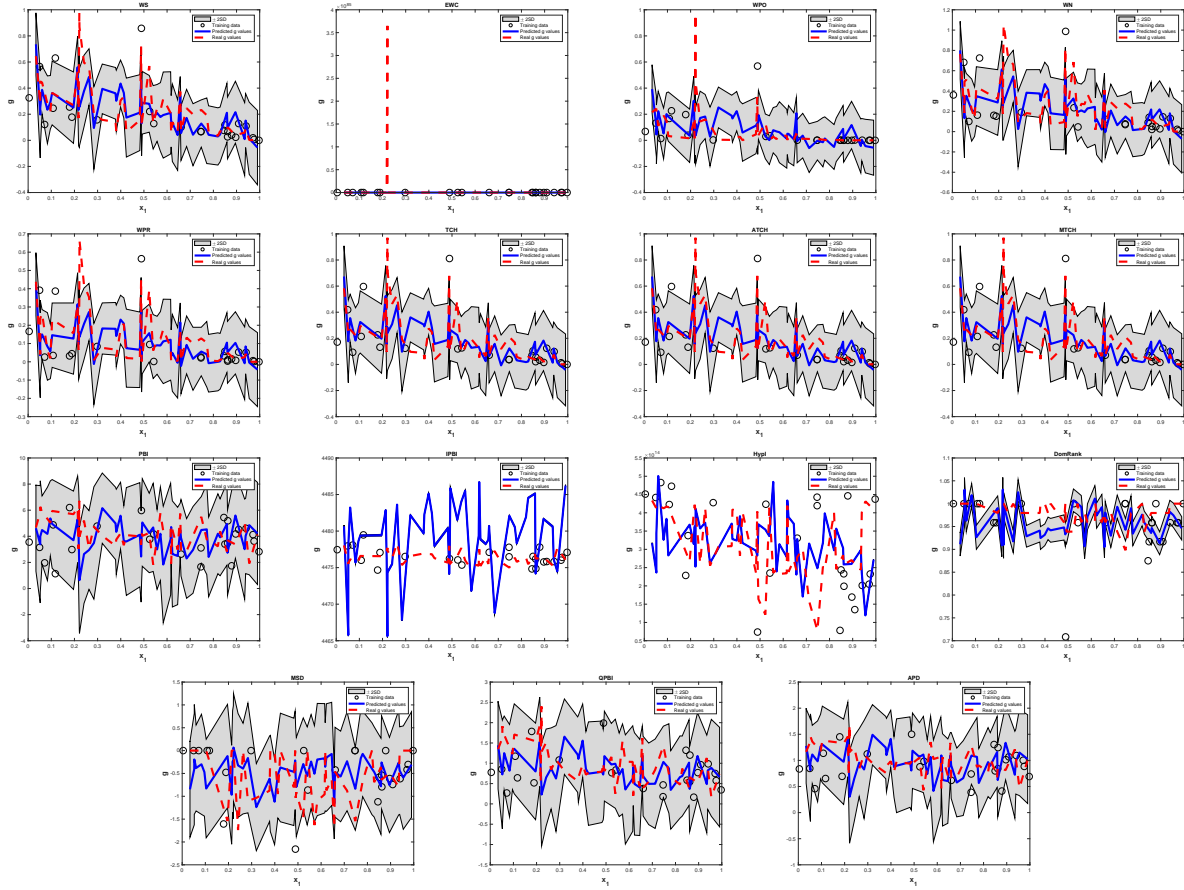


Fig. 33: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ3 five objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

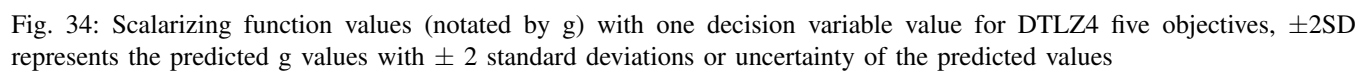


Fig. 34: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ4 five objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

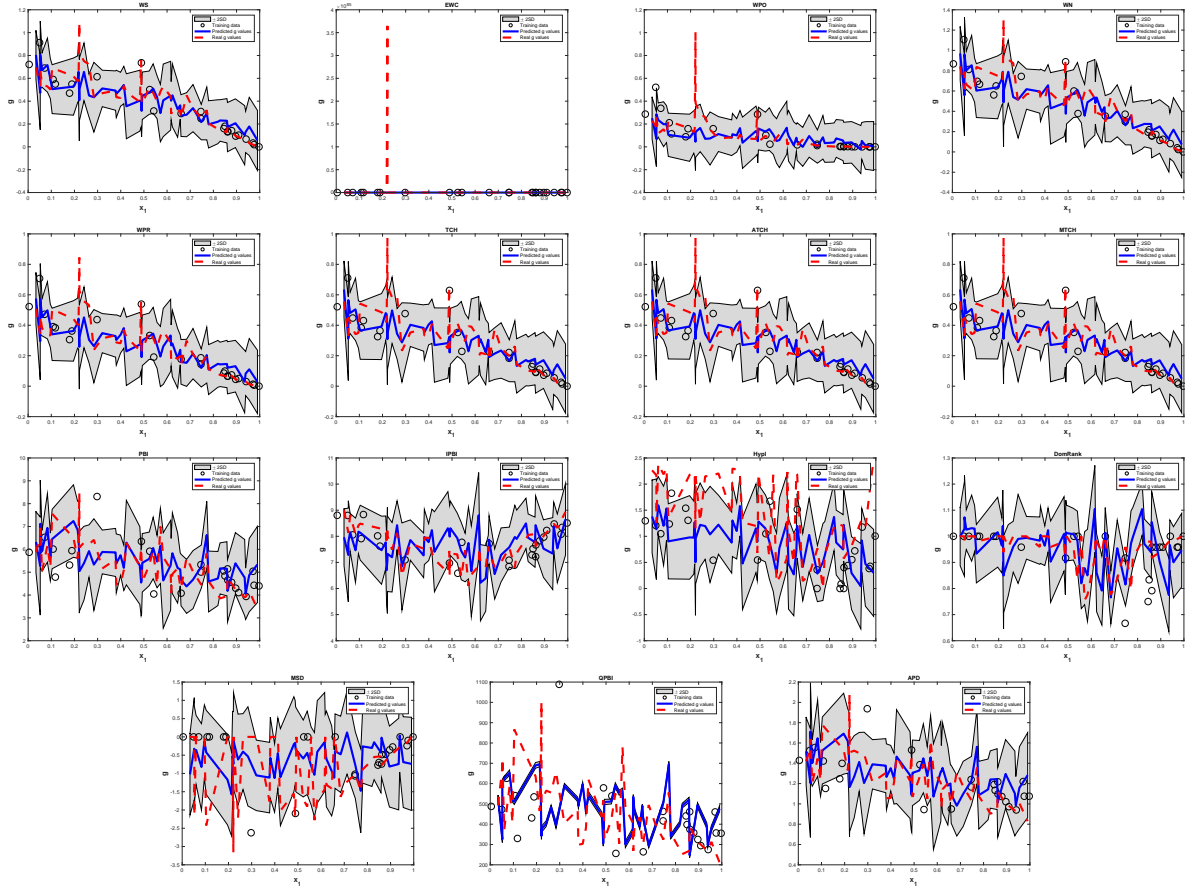


Fig. 35: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ5 five objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values





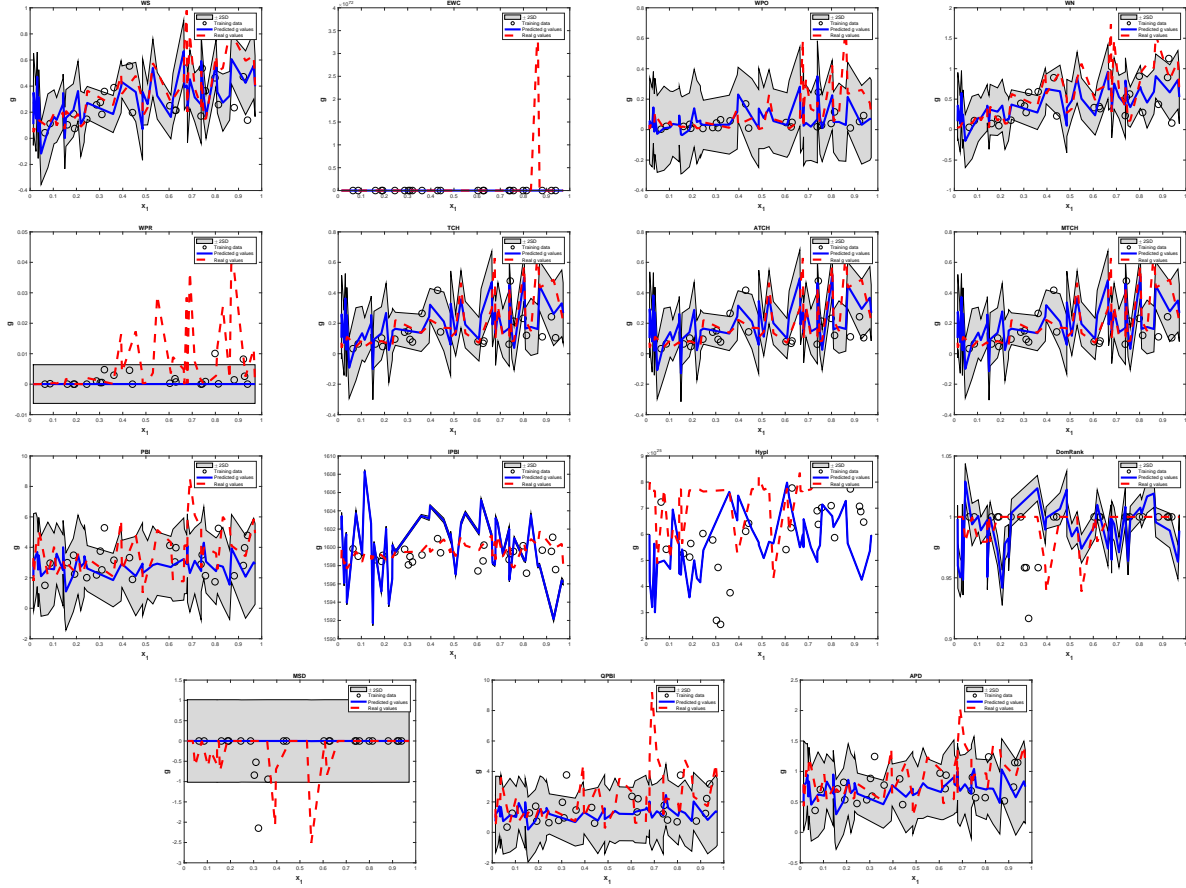


Fig. 38: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ1 10 objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values



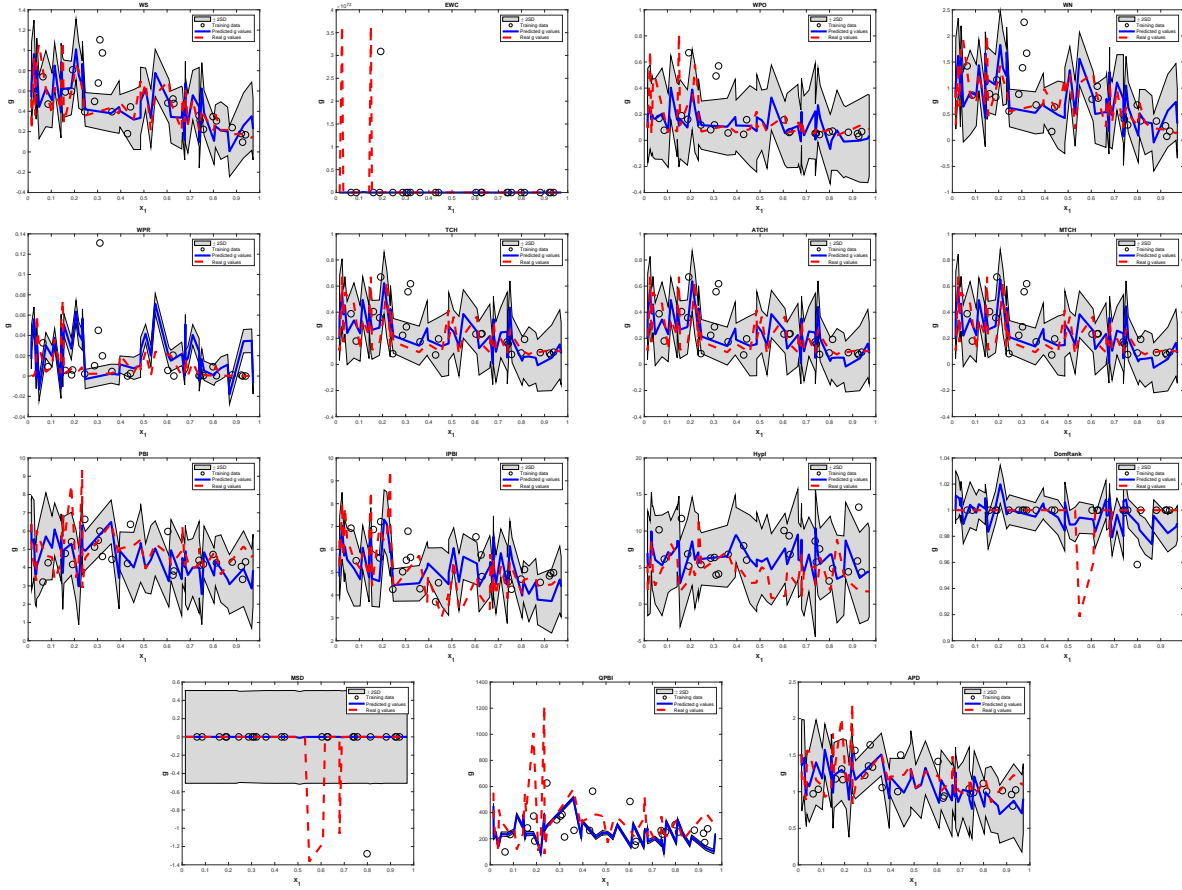


Fig. 39: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ2 10 objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

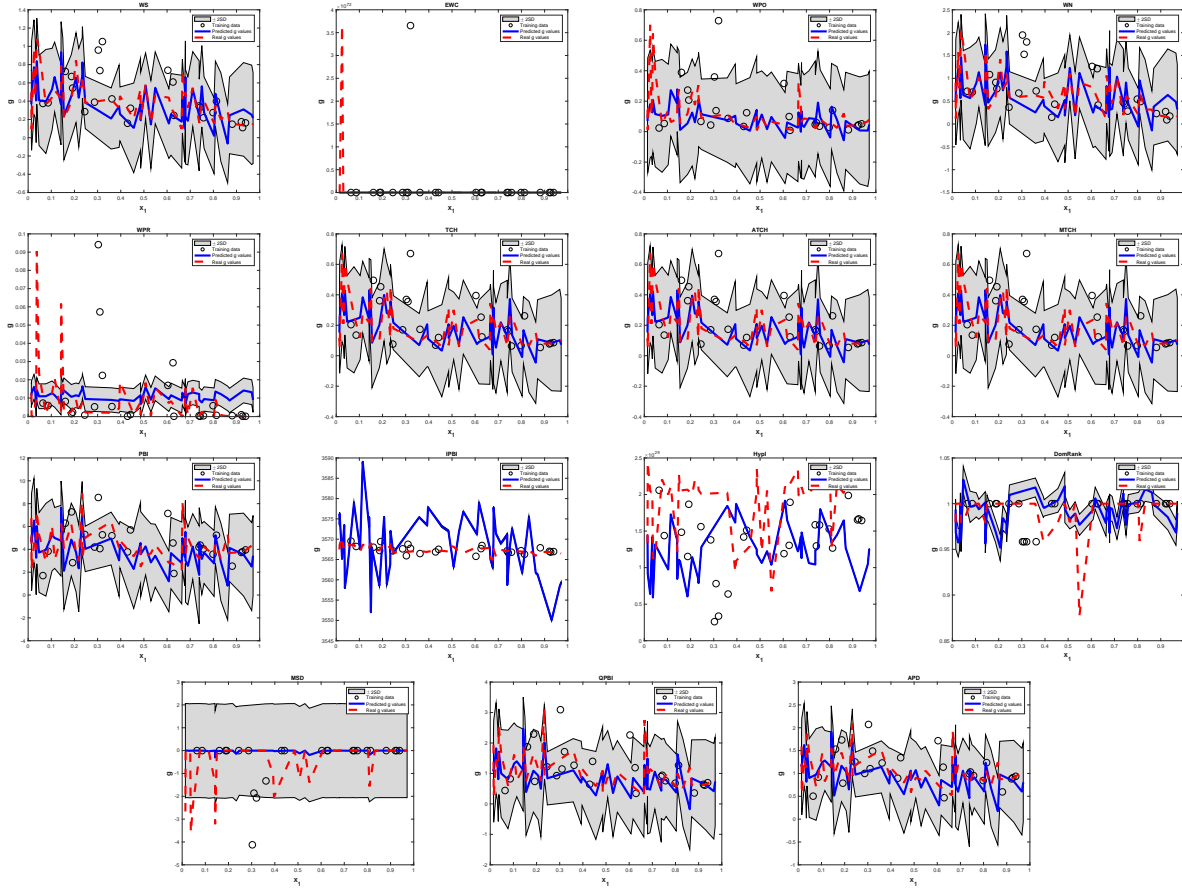


Fig. 40: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ3 10 objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

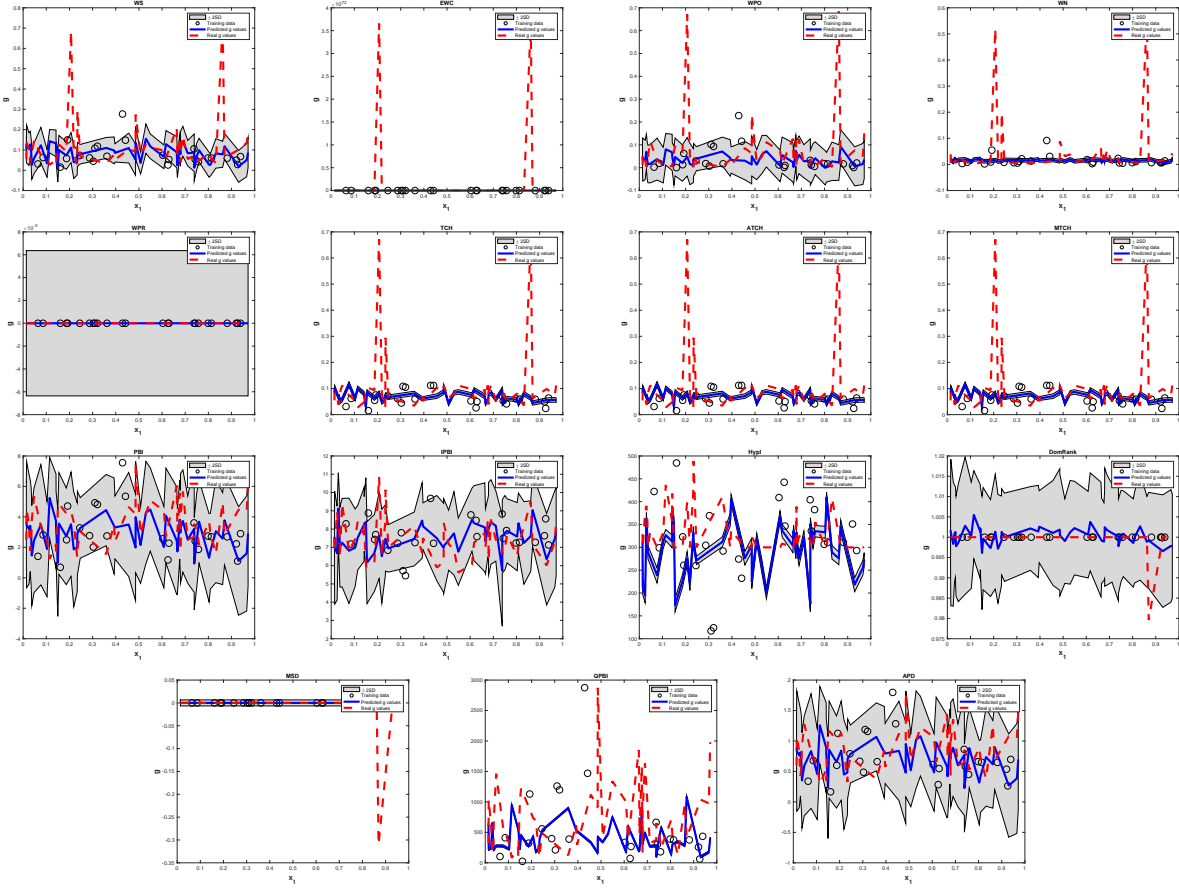


Fig. 41: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ4 10 objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

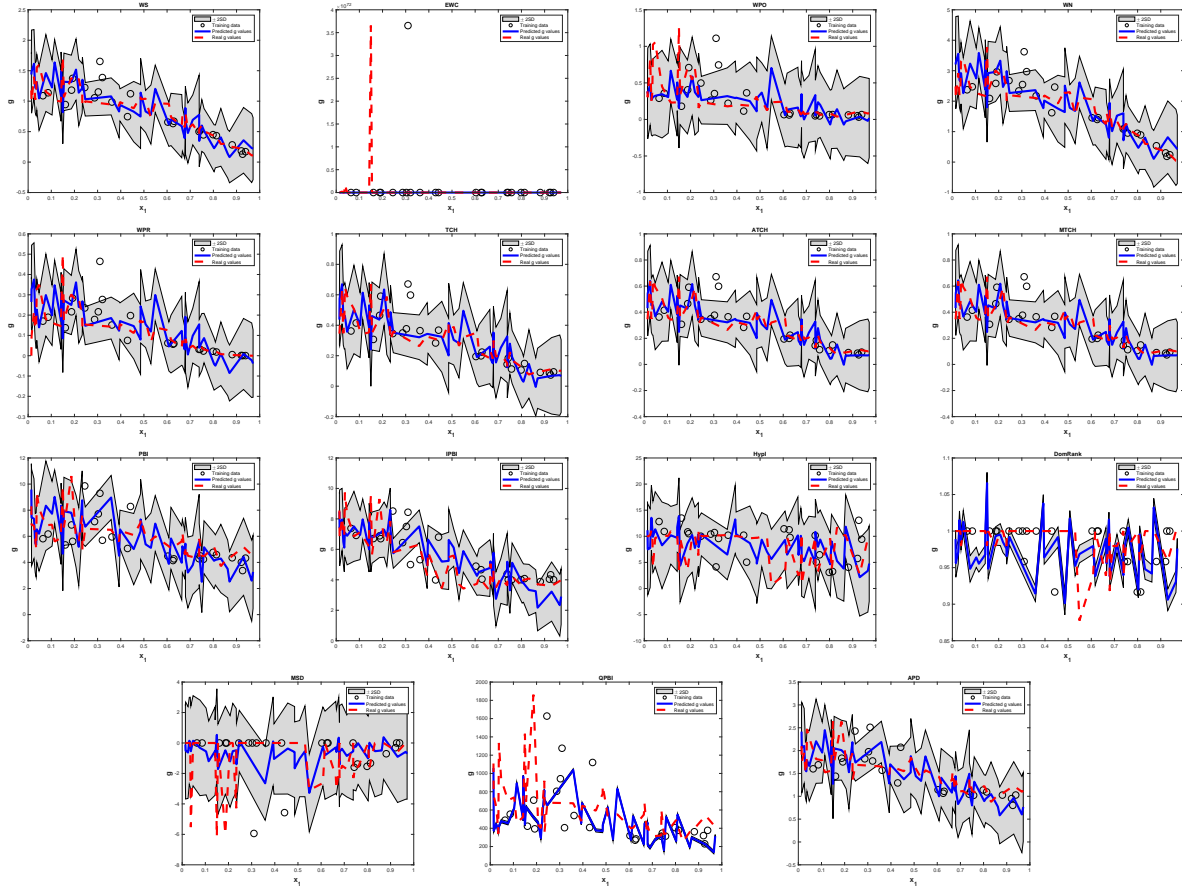


Fig. 42: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ5 10 objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

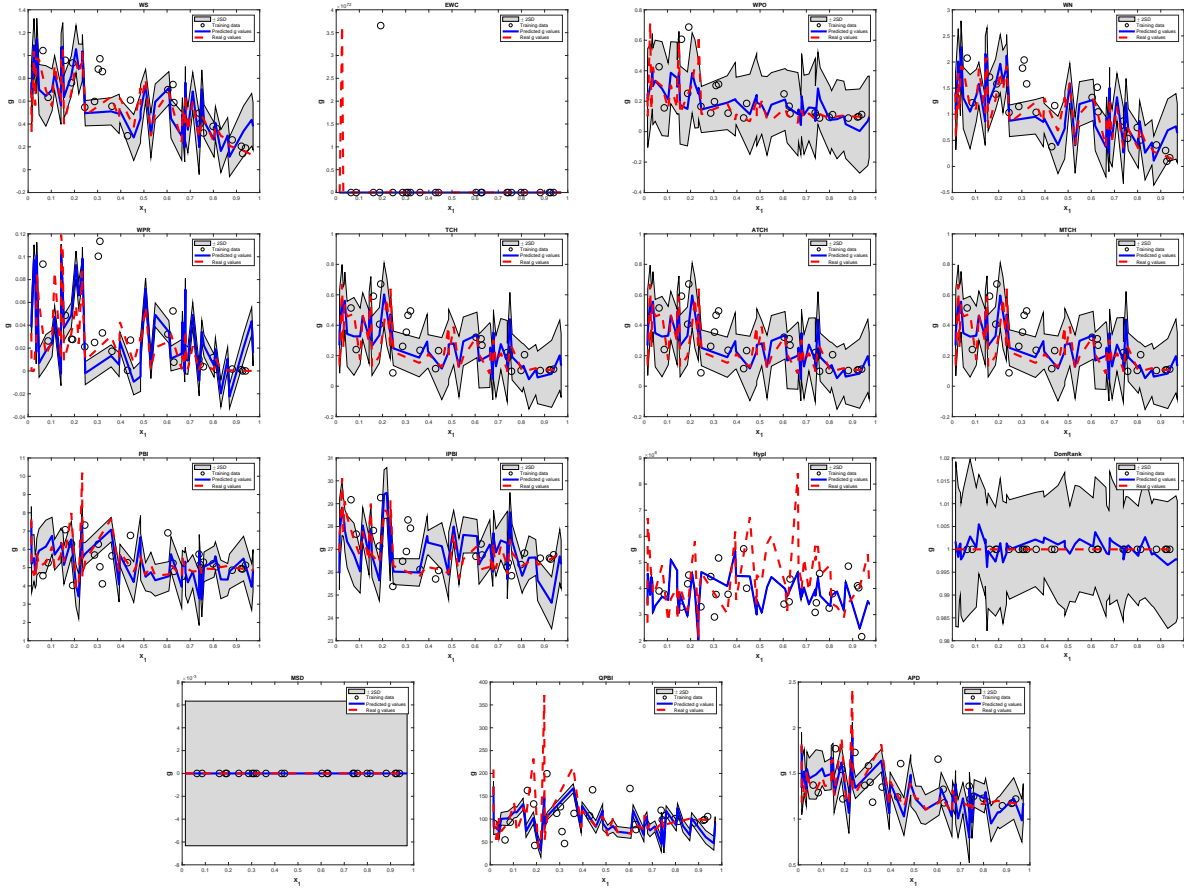


Fig. 43: Scalarizing function values (notated by  $g$ ) with one decision variable value for DTLZ6 10 objectives,  $\pm 2SD$  represents the predicted  $g$  values with  $\pm 2$  standard deviations or uncertainty of the predicted values

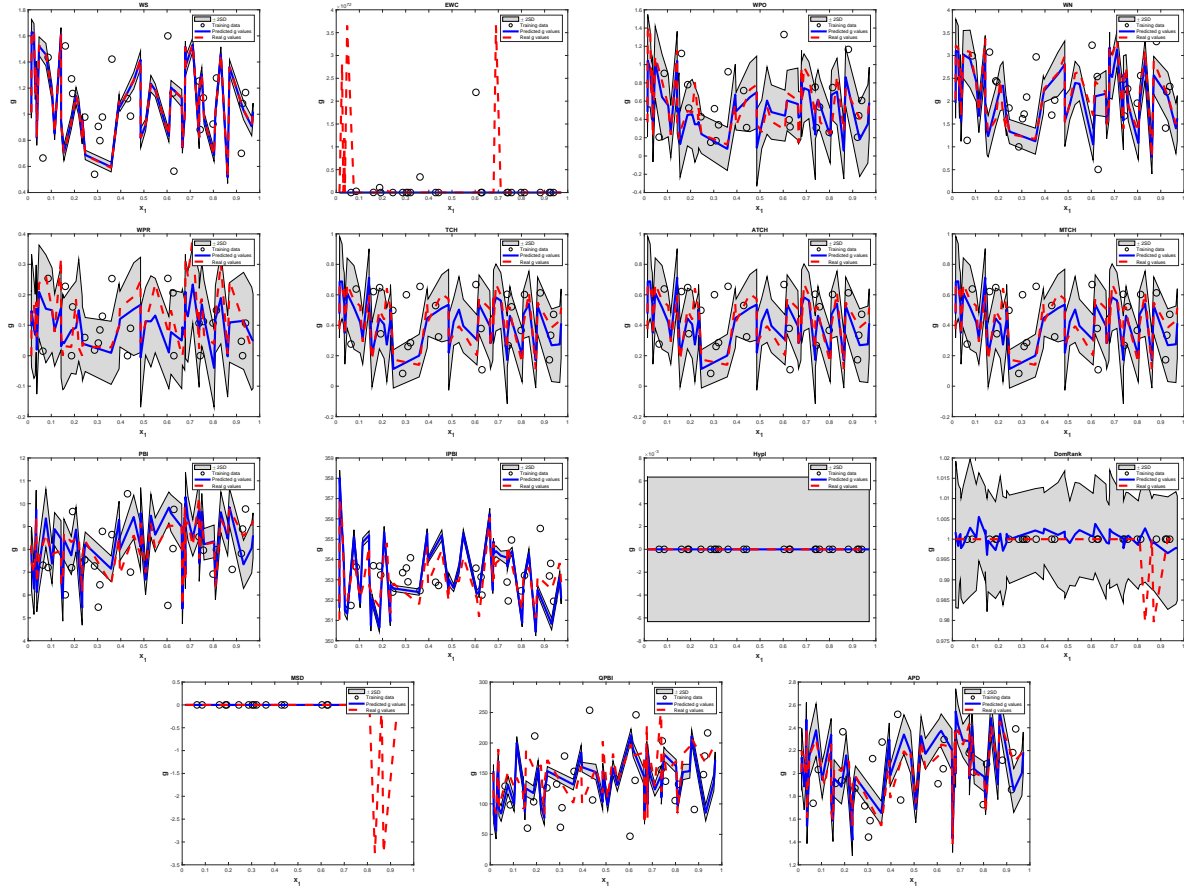


Fig. 44: Scalarizing function values (notated by g) with one decision variable value for DTLZ7 10 objectives,  $\pm 2SD$  represents the predicted g values with  $\pm 2$  standard deviations or uncertainty of the predicted values