Effects of Noise on multi-objective optimiser performance

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Index Terms—Multi-objective Evolutionary Algorithm, Noise, Rolling Tide Evolutionary Algorithm, Inverse Generational Distance, Hypervolume measure

I. Introduction

Evolutionary Algorithms (EAs), particularly, genetic algorithms (GA), are known to be robust in the presence of noise [?]. Multi-objective Evolutionary Algorithms (MOEAs) obtain a Pareto set of non-dominated solutions, offering decisionmakers more options from which to choose the best solution according to some preference information. MOEAs can be broadly classified into two categories - elitism and non-elitism. With the elitism approach, EMOs employ an external set to store the best solutions in each generation. This set will then be a part of next generation. With this method, the best individuals in each generation are always preserved, and this helps the algorithm to get as close as possible to the Pareto front. In contrast, the non elitism approach has no concept of elitism when it selects individuals for reproduction. In this study, we consider algorithms with an elitism approach [?]. A factor of interest in this study is the existence of noise in optimisation problems, which is inevitable are prevalent in sources such as sensors, actuators, or because of the stochasticity pertaining in some problems such as multi-agent simulations [?].

II. BACKGROUND

III. RESEARCH METHODOLOGY

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IV. RESULTS

V. CONCLUSION

ACKNOWLEDGMENT

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