# A Coevolutionary Algorithm for Many-Objective Optimization Problems with Independent and Harmonious Objectives

Fangqing Gu\*, Haosen Liu, and Hailin Liu

Abstract: Evolutionary algorithm is an effective strategy for solving many-objective optimization problems. At present, most evolutionary many-objective algorithms are designed for solving many-objective optimization problems where the objectives conflict with each other. In some cases, however, the objectives are not always in conflict. It consists of multiple independent objective subsets and the relationship between objectives is unknown in advance. The classical evolutionary many-objective algorithms may not be able to effectively solve such problems. Accordingly, we propose an objective set decomposition strategy based on the partial set covering model. It decomposes the objectives into a collection of objective subsets to preserve the nondominance relationship as much as possible. An optimization subproblem is defined on each objective subset. A coevolutionary algorithm is presented to optimize all subproblems simultaneously, in which a nondominance ranking is presented to interact information among these sub-populations. The proposed algorithm is compared with five popular many-objective evolutionary algorithms and four objective set that the proposed algorithm can achieve promising results for the many-objective optimization problems with independent and harmonious objectives.

Key words: many-objective optimization; decomposition; objective conflict; evolutionary algorithm; set covering model

# 1 Introduction

Researchers have proposed various evolutionary multiobjective optimization algorithms (EMOs) during the last decades<sup>[1–3]</sup>. However, the efficiency of these EMOs will decrease for problems with more than three objectives<sup>[4]</sup>. Such problems are known as manyobjective optimization problems (MaOPs)<sup>[5, 6]</sup>. To alleviate this issue, researchers have developed various many-objective evolutionary optimization algorithms (MaOEAs)<sup>[7]</sup>. These algorithms can be broadly classified into three categories, i.e., Pareto-based algorithms<sup>[8–11]</sup>, decomposition-based algorithms<sup>[12–14]</sup>, and indicator-based algorithms<sup>[15–18]</sup>. Generally speaking, these EMOs are designed for solving many/ multi-objective optimization problems whose objectives are conflicted.

However, the objectives are not always conflicted in practice. Some objectives may be harmonious or independent. As an example, Fig. 1 plots some nondominated solutions in parallel coordinate graphs. Each line of Fig. 1 stands for a non-dominated solution. The *x*-axis stands for the objectives, while the *y*-axis stands for the values of the objective function of these nondominated solutions. From Fig. 1 we can see that objectives  $f_5$  and  $f_6$  are harmonious. One can group  $f_5$ and  $f_6$  in a new compound objective<sup>[19]</sup>, or remove one of  $f_5$  and  $f_6$  from the objective set by using objective reduction method<sup>[20, 21]</sup>. Objective reduction<sup>[22–24]</sup> and objective extraction<sup>[25, 26]</sup> are the representatives of such approaches which have demonstrated effectiveness in solving MaOPs with redundant or correlated

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<sup>\*</sup> This article was recommended by Associate Editor Rui Wang. Manuscript received: 2022-09-08; revised: 2022-10-04; accepted: 2022-11-06

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Fig. 1 A set of non-dominated solutions of an example.

objectives. Objective reduction methods improve the efficiency of EMOs by reducing the number of objectives. Nevertheless, it is a little powerless for these optimization problems with multiple independent objective subsets.

MaOP consists of multiple independent objective subsets in the case that the Pareto solution set (PS) of the original problem can be covered by the PSs of several subproblems with these objective subsets. As shown in Fig. 1, we can easily notice that the PS of the original problem consists of the PSs of the subproblem with objectives  $\{f_1, f_2\}$  and the subproblem with objectives  $\{f_3, f_4\}$ . That is, we can obtain the PS of the original MaOP by solving two subproblems  $\{f_1, f_2\}$  and  $\{f_3, f_4\}$ . The relationship between objectives is unknown in advance. Thus, it is very important to identify the relationship between the objectives<sup>[27]</sup>.

Nowadays, some research attempts to decompose an MaOP into several subproblems and then optimize these subproblems independently. For example, an adaptive divide-and-conquer method<sup>[28]</sup> has been proposed which uses the Kendall K method to measure the correlation among the objectives. The objectives are grouped into some subsets by statistical analysis, and each objective subset owns a sub-population<sup>[29]</sup>. Accordingly, the population is divided into some subpopulations. After division, each sub-population evolves independently and repeats this step in each generation. Reference [30] investigated three different strategies to decompose the objective set, i.e., random, fixed, and shift. However, the above methods do not adequately consider the conflict between objectives, which may group the conflict or non-conflict objectives in the same subset. Based on the consideration of conflict information, an objective set decomposition method was proposed in Ref. [30]. It utilizes the Pearson-correlation coefficient to measure the degree of conflict between objects. The offsprings are selected by NSGA-II according to the decomposed objective subsets. These MaOEAs show their great performance

in solving MaOPs with independent objective subsets. Nevertheless, these algorithms involve a predetermined number of objective subsets to decompose the original objective set equally. This may lead to the algorithm not being able to solve MaOPs with independent objective subsets with different numbers of objectives. In addition, the evolution of the population does not make full use of the information interaction between different objective subsets.

Consequently, this paper proposes an adaptive objective set decomposition strategy based on the partial set covering model. It is intended to find a minimum size sub-collection of the objective subset to maintain the nondominance relationship of the solutions. After that, we define a subproblem for each objective subset and propose a coevolutionary algorithm based on the decomposed objective subsets (DOS-CEA). The algorithm uses a novel selection operation that considers other objective subsets while considering the current objective subset. Due to the lack of good expression of the features of MaOPs with independent objective subsets, a series of test problems are constructed. Numerical experiments on the existing test problems and newly proposed test problems show the efficiency of the proposed DOS-CEA. The main contributions of this paper are summarized as follows.

(1) We propose an objective set decomposition strategy based on the partial set covering model to decompose an MaOP into several subproblems and maintain the nondominance relationship of solutions as much as possible.

(2) We propose a coevolutionary algorithm for solving the many-objective optimization problems with independent and harmonious objectives.

The rest of this paper is organized as follows. We describe the proposed objective set decomposition strategy based on a partial set covering model in Section 2. Section 3 describes the proposed DOS-CEA. In Section 4, we compare the proposed DOS-CEA with four objective set decomposition based methods and five popular MaOEAs on the existing test problems and constructed test problems. The paper ends in Section 5 by presenting some conclusions.

# 2 Proposed Objective Set Decomposition Strategy

# 2.1 Representing the objectives' relationships by using a partial set covering model

An MaOP can be formulated as follows:

$$\min_{\boldsymbol{x}\in\boldsymbol{\Omega}} \boldsymbol{F}(\boldsymbol{x}) = (f_1(\boldsymbol{x}), f_2(\boldsymbol{x}), \dots, f_M(\boldsymbol{x}))^{\mathrm{T}}$$
(1)

where  $\mathbf{x} = (x_1, x_2, ..., x_n)^T$  represents the decision variables and *n* is the dimension of the  $\mathbf{x}$ .  $\boldsymbol{\Omega}$  represents the decision space.  $f_i : \boldsymbol{\Omega} \to \mathbb{R}$  represents the *i*-th objective function, and *M* is the total number of objectives. The objective set of Eq. (1) is denoted as a set  $\mathcal{F} = \{f_1, f_2, ..., f_M\}$ .

A solution  $x^1$  is dominated by solution  $x^2$  in regard to objective subset  $\mathcal{F}_k \subseteq \mathcal{F}$  if and only if for any  $f_i \in \mathcal{F}_k$ , such that  $f_i(\mathbf{x}^1) \leq f_i(\mathbf{x}^2)$  and there exists  $f_i \in \mathcal{F}_k$  satisfing  $f_i(\mathbf{x}^1) < f_i(\mathbf{x}^2)$ , denoted as  $\mathbf{x}^1 \prec_{\mathcal{F}_k} \mathbf{x}^2$ .  $\mathbf{x}^* \in \boldsymbol{\Omega}$  is known as a Pareto optimal solution with respect to  $\mathcal{F}_k$  if no solution  $x \in \Omega$  such that  $x \prec_{\mathcal{F}_k} x^*$ . All Pareto optimal solutions compose the Pareto optimal solution set (PS), denoted as  $E(\mathcal{F}_k, \boldsymbol{\Omega})$ . For an objective subset  $\mathcal{F}_k \subset \mathcal{F}$ , we have shown that  $E(\mathcal{F}_k, \boldsymbol{\Omega})$  may not be a subset of  $E(\mathcal{F}, \boldsymbol{\Omega})^{[25]}$ . Therefore, we propose a concept of nondominant hold set for describing the relationship of objectives. For any  $x^* \in E(\mathcal{F}, \Omega)$ , if no solution  $x \in \Omega$ such that  $x \prec_{\mathcal{F}_{t}} x^{*}$ , the nondominance relationship of  $x^{*}$ is maintained. The set of all the solutions whose nondominance relationship is maintained concerning  $\mathcal{F}_k$  is called a non-dominant hold set of  $\mathcal{F}_k$  and also denoted as  $E(\mathcal{F}_k, \boldsymbol{\Omega})^{\S}$ . For any two objective subsets  $\mathcal{F}_k, \mathcal{F}_j \subseteq \mathcal{F}$ , if  $\mathcal{F}_k \subseteq \mathcal{F}_j$ , we have  $E(\mathcal{F}_k, \boldsymbol{\Omega}) \subseteq E(\mathcal{F}_j, \boldsymbol{\Omega})$ . In addition, we provide three definitions of the relationship between the objectives.

**Definition 1:** If  $E(\mathcal{F}_k, \Omega) \cup E(\mathcal{F}_j, \Omega) = E(\mathcal{F}_k \cup \mathcal{F}_j, \Omega)$ , then  $\mathcal{F}_k$  and  $\mathcal{F}_i$  are independent.

**Definition 2:** If  $E(\mathcal{F}_k, \Omega) = E(\mathcal{F}_j, \Omega) = E(\mathcal{F}_k \cup \mathcal{F}_j, \Omega)$ , then  $\mathcal{F}_k$  and  $\mathcal{F}_j$  are harmonious.

**Definition 3:** If  $E(\mathcal{F}_k, \Omega) \cup E(\mathcal{F}_j, \Omega) \subset E(\mathcal{F}_k \cup \mathcal{F}_j, \Omega)$ , then  $\mathcal{F}_k$  and  $\mathcal{F}_j$  are conflicted.

Let  $S = \{S_1, S_2, ..., S_M\}$  be a collection of subsets of  $E(\mathcal{F}, \Omega)$ , where  $S_i = E(\mathcal{F}_i, \Omega)$  is the non-dominant hold set of  $\mathcal{F}_i \subset \mathcal{F}$  and  $\mathcal{M}$  is the number of the subsets. Obviously, we have  $S_i \subseteq E(\mathcal{F}, \Omega)$  and  $\bigcup_{i=1}^M S_i = E(\mathcal{F}, \Omega)$ . If we find a sub-collection  $\mathcal{T} \subseteq S$ , such that every element of  $E(\mathcal{F}, \Omega)$  belongs to at least one subset in  $\mathcal{T}$ , then Eq. (1) can be decomposed into some subproblems with objectives  $\mathcal{F}_i$  corresponding to  $S_i \in \mathcal{T}$ . Therefore, we can obtain  $E(\mathcal{F}, \Omega)$  by solving these subproblems with these objective subsets.

Currently, most evolutionary algorithms work well for multi-objective optimization problems. Thus, we limit the number of objectives of a subproblem smaller than four, i.e.,  $|\mathcal{F}_i| < 4$ . This brings about a consequence that  $\cup_{|\mathcal{F}_i| < 4} S_i$  may not be able to cover all elements of  $E(\mathcal{F}, \Omega)$ . Objective decomposition intends to find minimum size sub-collection of objective subsets such that the PS of the original MaOP is covered by that of these subproblems with these objective subsets as much as possible. Accordingly, the objective decomposition can be modeled as a partial set covering problem.

Since  $E(\mathcal{F}, \Omega)$  is unknown in advance, we can only decompose the objective set according to the current non-dominated solutions and periodically re-decompose the objective set. Suppose X is a non-dominated solution set of Eq. (1). Analogously,  $S_i = E(\mathcal{F}_i, X)$  is the non-dominated solution set in regard to objective set  $\mathcal{F}_i$ . Objective set decomposition strategy decomposes Eq. (1) into several subproblems aiming to maintain the nondominance relationship of X as much as possible. That is to find a minimum size sub-collection  $\mathcal{T} \subseteq S$ , such that  $|\{x \in X : x \in \bigcup S_i, S_i \in \mathcal{T}\}| \ge qN'$ , where q is a constant between 0 and 1,  $N' = |\bigcup S_i|$  with  $|\mathcal{F}_i| < 4$ . It is a partial set covering problem.

# 2.2 Proposed greedy strategy for the partial set covering problem

It is well-known that the partial set covering problem is an NP-hard problem. In this paper, we propose a greedy strategy for objective set decomposition based on the partial set covering problem. Algorithm 1

# Algorithm 1 Greedy strategy for partial set covering problem

Require: (1) A non-dominated solution set *X*;

(2) A real number  $0 < \epsilon < 1$ ;

(3) Original objective vectors  $F(x), x \in X$ .

**Ensure:** 

A collection of objective subsets  $\mathcal{R}$ .

### Initialization:

```
Compute S \leftarrow \{S_i\}, where S_i = E(\mathcal{F}_i, X) with

|\mathcal{F}_i| = 2, 3.

\mathcal{R} \leftarrow \emptyset, q' \leftarrow 1, X' \leftarrow \emptyset, N' \leftarrow |\cup S_i|.

while q' > \epsilon \& S \neq \emptyset do

k \leftarrow \arg \max |S_i|, S_i \in S.

\mathcal{R} \leftarrow \mathcal{R} \cup \mathcal{F}_k, S \leftarrow S \setminus S_k.

Remove those elements covered by S_k from

each S_i \in S.

Add S_k into the covered solution set X' \leftarrow X' + S_k,

q' \leftarrow \frac{|X'|}{N'}.

end while
```

<sup>&</sup>lt;sup>§</sup> The remaining parts of this paper,  $E(\mathcal{F}_k, \Omega)$  is the non-dominant hold set of  $\mathcal{F}_k$ .

provides the pseudo-code of the proposed objective set decomposition strategy. Specifically, let X be the current non-dominated solutions obtained by an EMO algorithm, and  $\epsilon$  is a tolerance of the elements which are uncovered. In the algorithm initialization, we identify the non-dominated solution set  $S_i$  for each objective subset  $\mathcal{F}_i$  with  $|\mathcal{F}_i| < 4$ . X' is the covered solution set and  $\mathcal{R}$  is the selected objective subsets. In the loop of the proposed, we find the subset  $S_k$  which has the largest size. That is, it can cover the most uncovered elements of X. And then add  $\mathcal{F}_k$  into the selected collection of the objective subset, i.e.,  $\mathcal{R} \leftarrow \mathcal{R} \cup \mathcal{F}_k$ , and remove the solution subset  $S_k$  from the collection of the solution subset  $S \leftarrow S \setminus S_k$ . Those elements which have been covered by  $S_k$  have to be removed from each set. Finally, we output a subcollection  $\mathcal{R}$  of the objective subsets.

# **3** Proposed Coevolutionary Algorithm

# 3.1 Redefinition subproblems

For an objective subset  $\mathcal{F}_k \subset \mathcal{F}$ , we have shown that the non-dominated solutions of  $\mathcal{F}_k$ , i.e.,  $E(\mathcal{F}_k, \Omega)$  may not be that of the original optimization problem. Thus, we can not select the next generation population only according to objective subset  $\mathcal{F}_k$  in the evolution process. Therefore, after the objective set is decomposed into a collection of objective subset  $\mathcal{R} = \{\mathcal{F}_1, \mathcal{F}_2, \dots, \mathcal{F}_s\}$ , an optimization subproblem is redefined on each objective subset  $\mathcal{F}_k$ . The *k*-th subproblem with respect to objective subset  $\mathcal{F}_k$  is given as

$$\min_{\boldsymbol{x}\in\boldsymbol{\mathcal{Q}}} G_k(\boldsymbol{x}) = \left(g_k^1(\boldsymbol{x}), g_k^2(\boldsymbol{x}), \dots, g_k^{k_h}(\boldsymbol{x})\right)^{\mathrm{T}}$$
(2)

where  $g_k^i(\mathbf{x}) = f_k^i(\mathbf{x}) + \varepsilon \sum_{f_j \notin \mathcal{F}_k} f_j(\mathbf{x})$ ,  $f_k^i(\mathbf{x})$  is the *i*-th objective function of objective subset  $\mathcal{F}_k$  and  $k_h = |\mathcal{F}_k|$  is the number of objectives of  $\mathcal{F}_k$ , k = 1, 2, ..., s.  $\varepsilon$  is a small positive constant which is set as  $1 \times 10^{-3}$  in this paper. We can easily show that a dominated solution of Eq. (1) must be a dominated solution of Eq. (2). Furthermore, a non-dominated solution of Eq. (2) is one non-dominated solution of Eq. (1).

# 3.2 Framework of the proposed coevolutionary algorithm

In this paper, a coevolutionary algorithm based on the objective set decomposition is put forward. Algorithm 2 shows the general framework of the proposed co-evolutionary algorithm. First, we randomly sample *N* solutions in the decision space and compute the values

# Algorithm 2 Proposed DOS-CEA

**Require:** (1) Eq. (1);

(2) N: The population size;

- (3) gen max: Maximum value of the number of generations;
- (4) *T*: Frequency of objective set decomposition.

### Ensure:

The final population  $P_t$ .

Initialization:

of the objective function. These solutions form the initial population  $P_0$ . In the proposed algorithm, we decompose the objective set into several objective subsets every *T* generations by Algorithm 1. Then, an MaOP is decomposed into *s* subproblems and redefined as  $G_1, G_2, ..., G_s$  by Eq. (2). Each subproblem  $G_k$  is optimized by a subpopulation with a size  $N_k = \frac{|G_k|}{\sum_{i=1}^{s} |G_i|}N$ , k = 1, 2, ..., s. After that, we select  $N_k$  best solutions according to  $G_k$  to update  $P_{t+1}^k$  by Algorithm 3.

# 3.3 Selection mechanism

The information interaction among the sub-populations selected by multiple subproblems plays an important role. When updating sub-population  $P_{t+1}^k$ , we prefer these non-dominated solutions according to current subproblem  $G_k$ , which are also non-dominated according to other subproblems. Therefore, a non-dominated rank is presented to evaluate the performance of the solutions. The non-dominated rank ND<sub>k</sub> of  $x_i$  according to the subproblem  $G_k$  is calculated as

### Algorithm 3 Selection mechanism **Require:** (1) A series of subproblems $G_k$ , k = 1, 2, ..., s;

(2) Po

2) Population 
$$P_t \cup Q_t$$
.

# **Ensure:**

The population of next generation  $P_{t+1}$ .

for each  $G_k, k = 1, 2, ..., s$  do

 $P_t \cup Q_t$  is divided into {Fr<sub>1</sub>, Fr<sub>2</sub>,...} according to  $G_k$  by using non-dominated sorting,  $P_{t+1}^k = \emptyset$ , i = 1;

while  $|P_{t+1}^k| + |Fr_i| < N_j$  do

$$P_{t+1}^k \leftarrow P_{t+1}^k \cup \operatorname{Fr}_i, i \leftarrow i+1;$$

## end while

Use non-dominated rank sorting, i.e., Eq. (3), to divide solutions in  $Fr_{i+1}$  into  $\{R_1, R_2, ...\}$  according to  $G_k$ , h = 1;

while 
$$|P_{t+1}^{k}| + |R_{h}| < N_{j}$$
 do

$$P_{t+1}^k \leftarrow P_{t+1}^k \cup R_h, h \leftarrow h+1;$$

# end while

Calculate each solution's crowding distance in  $R_{h+1}$  and descending sort as CD;

$$P_{t+1}^k \leftarrow P_{t+1}^k \cup \text{CD}[1:N_j - |P_{t+1}^k|];$$
  
and for

$$P_{t+1} \leftarrow \cup_{k=1}^{s} P_{t+1}^{k}$$

er

$$ND_{k}(\boldsymbol{x}_{i}) = \frac{\sum_{j=1, j \neq k}^{j=s} I(G_{j}(\boldsymbol{x}_{i}))}{s-1}$$
(3)

 $I(G_i(\mathbf{x}_i))$  is given as follows:

$$I(G_j(\boldsymbol{x}_i)) = \begin{cases} 1, & \boldsymbol{x}_i \text{ is a non-dominated} \\ & \text{ solution according to } G_j; \\ 0, & \text{ otherwise} \end{cases}$$
(4)

The non-dominated rank sorting divides the population into  $\{R_1, R_2, ...\}$  based on ND<sub>k</sub> descending order for subproblem  $G_k$ .

The pseudo-code of the selection mechanism in the t-th generation is provided in Algorithm 3. For subproblem  $G_k$ , we select  $N_k$  solutions following three criteria, i.e., (1) non-dominated sorting, (2) nondominated rank sorting, and (3) crowding distance sorting, in order. From the selection mechanism, the solutions which are non-dominated according to most subproblems are easier to retain. This is beneficial to the information interaction between these subpopulations.

### **Numerical Experiments** 4

#### 4.1 Compared algorithms

We compared the proposed DOS-CEA with nine

MaOEAs to investigate the performance of the proposed algorithm. Among them, four MaOEAs are objective set decomposition based methods that use the NSGA-II<sup>[8]</sup> with different objective set decomposition strategies, i.e., random<sup>[30]</sup>, fixed<sup>[30]</sup>, shift<sup>[30]</sup>, and conflict degree<sup>[31]</sup>, called NSGA-IIrandom, NSGA-II-fixed, NSGA-II-shift, and NSGA-IIconflict in this paper. We also consider other five popular MaOEAs, i.e., NSGA-III<sup>[32]</sup>, MOEA/D<sup>[12]</sup>, RVEA<sup>[33]</sup>, PREA<sup>[16]</sup>, and MaOEA-IGD<sup>[17]</sup>. The main ideas of these algorithms are given as follows:

• NSGA-II-random<sup>[30]</sup> uses a random strategy to decompose the objective set. In each cycle, NSGA-IIrandom contains two phases, i.e., the approximation phase and the decomposition phase. In the approximation phase, it uses NSGA-II to update the population according to the original objective set. In the decomposition phase, NSGA-II-random first randomly decomposes the objective set into several objective subsets equally and then updates the sub-population according to each objective subset.

• NSGA-II-fixed<sup>[30]</sup> uses a fixed strategy to decompose the objective set. Differing from the NSGA-II-random, NSGA-II-fixed sequentially decomposes the objective set equally.

• NSGA-II-shift<sup>[30]</sup> uses a shift strategy to decompose the objective set. Differing from the NSGA-II-random, NSGA-II-shift shifts the last objective in each objective subset to the next objective subset in each cycle.

• NSGA-II-conflict<sup>[30]</sup> uses the conflict degree to decompose the objective set. In the NSGA-II-conflict, the conflict degree is measured by the Person correlation coefficient. Differing from the NSGA-IIrandom, NSGA-II-conflict decomposes the objective set evenly and maximizes the conflict degree in each objective subset.

# 4.2 Test problems and performance metrics

Twenty-one MaOPs with independent and harmonious objectives are considered in investigating the performance of the proposed DOS-CEA. c-ZDT1(m)<sup>[34]</sup> which is the existing test suite with independent objective subsets is considered. We also constructed a series of new test problems called MaOPIOS1-18. The main features of these test problems are as follows:

• c-ZDT1(m) is concatenated by ZDT1 m times. In c-ZDT1(m), a pair of sequences  $(f_{2i-1}, f_{2i}), i = 1, 2, ..., m$ is an independent objective subset. The number of objectives in each independent objective subset is equal. In this paper, we construct three test problems

c-ZDT1(2), c-ZDT1(3), and c-ZDT1(4).

• The constructed test problems, i.e., MaOPIOS1-18, consist of two types of multiple independent objective subsets with the same and different numbers of objectives. In addition, the Pareto front of each objective subset has its shape, i.e., linear, nonlinear, convex, and concave. Table 1 shows the characteristics of the test problems constructed in this paper. Due to the space limit, the detailed description of MaOPIOS1-18 can be found in the supplementary document.

We use inverted generational distance  $(IGD)^{[35]}$  and hypervolume  $(HV)^{[36]}$  to evaluate the performance of the compared algorithm. The following is a brief description of IGD and HV:

• Inverted generational distance (IGD): The value of IGD is calculated as

$$\operatorname{IGD}(P, P^*) = \frac{\sum_{\boldsymbol{\nu} \in P^*} d(\boldsymbol{\nu}, P)}{|P^*|}$$
(5)

where  $P^*$  is a set of points that are uniformly distributed on the Pareto front, and P is a set of solutions obtained by an algorithm. d(v, P) denotes the Euclidean distance from solution v to P, i.e., d(v, P) = $\min_{u \in P} d(v, u)$ .  $|P^*|$  denotes the size of set  $P^*$ . The smaller IGD( $P, P^*$ ) value is, the better approximation is to the Pareto front for P. For each test problem in the experiment, 100 000 points are generated by using the Das and Dennis method<sup>[37]</sup>.

• Hypervolume (HV): The value of HV for a given solution set *P* is calculated as

$$HV(P|\mathbf{y}) = Vol\left(\bigcup_{\boldsymbol{p}\in P} [f_1(\boldsymbol{p}), y_1] \times [f_2(\boldsymbol{p}), y_2] \times \dots \times [f_M(\boldsymbol{p}), y_M]\right)$$
(6)

where  $y = (y_1, y_2, ..., y_M)$  is a reference point, dominated by all Pareto solutions. Vol(·) denotes the Lebesgue measure. The larger value of HV(*P*|*y*) is, the better approximation *P* gives to the Pareto front. For each test problem in the experiment, the reference point  $y = 1.1 \times (z_1^*, z_2^*, ..., z_M^*)$  with  $z_i^*$  is the maximum value of the *i*-th objective of the Pareto solutions.

# 4.3 Parameter settings

• **Population size**: For all compared algorithms on each test problem, the size of the population is N = 100.

• **Termination condition**: All algorithms terminate when the maximum number of evolution generation gen\_max is reached and gen\_max = 1500 for all test problems.

• **Operators**: Simulated binary crossover<sup>[38]</sup> and polynomial mutation<sup>[39]</sup> are applied to generate offspring. They are also used in compared algorithms for generating offspring.

• Special parameters: For the proposed DOS-CEA,

M	m	$M_i$	Pareto front shape	
5	2	2, 3	Linear, linear	
5	2	2, 3	Nonlinear, nonlinear	
5	2	2, 3	Convex, convex	
5	2	2, 3	Concave, concave	
5	2	2, 3	Linear, nonlinear	
5	2	3, 2	Linear, nonlinear	
5	2	2, 3	Linear, convex	
5	2	3, 2	Linear, convex	
5	2	2, 3	Convex, concave	
5	2	3, 2	Convex, concave	
4	2	2, 2	Linear, linear	
6	2	3, 3	Linear, linear	
4	2	2, 2	Convex, convex	
6	2	3, 3	Convex, convex	
4	2	2, 2	Nonlinear, nonlinear	
6	2	3, 3	Nonlinear, nonlinear	
4	2	2, 2	Concave, concave	
6	2	3, 3	Concave, concave	
	M 5 5 5 5 5 5 5 5 5 5 4 6 4 6 4 6 4 6 4 6	M $m$ 5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           5         2           6         2           4         2           6         2           4         2           6         2           4         2           6         2           4         2           6         2           4         2           6         2           6         2           6         2           6         2           6         2           6         2	$M$ $m$ $M_i$ 522, 3522, 3522, 3522, 3522, 3523, 2522, 3523, 2523, 2523, 2523, 2623, 3422, 2623, 3422, 2623, 3422, 2623, 3422, 2623, 3422, 2623, 3422, 2623, 3422, 2623, 3422, 2623, 3	

Table 1 Characteristics description of each test problem.

Note: M represents the number of objectives, m represents the number of independent objective subsets, and  $M_i$  denotes the number of objectives in each independent objective subset sequentially.

the generation of objective set decomposition T is set to 50. For the other algorithm, the number of objective subsets is set to 2.

• Number of runs: All algorithms run 30 times independently on each test problem.

# 4.4 Results and analysis of the experiments

Table 2 lists the average values of IGD obtained by the proposed algorithm and NSGA-II-random, NSGA-IIfixed, NSGA-II-shift, and NSGA-II-conflict in the 30 independent runs on all test problems. Table 3 lists the average values of IGD obtained by the proposed algorithm and five popular MaOEAs, i.e., NSGA-III, MOEA/D. RVEA, PREA, and MaOEA-IGD. Moreover, the comparison results of mean HV values are list in Tables 4 and 5. In Tables 2-5, "+", "=", and "-" represent that the proposed DOS-CEA is inferior to, similar to, and better than other algorithms in regard to the Wilcoxon rank sum test at 5% significance level, respectively. Tables 2-5 indicate the proposed DOS-CEA is significantly superior to the other algorithms in terms of IGD and HV on these test problems. Then, we try to analyze the detailed reasons why the proposed DOS-CEA is superior to its counterparts on these test problems.

For the MaOPs whose independent objective subsets have the same number of objectives, i.e., c-ZDT1(m) and MaOPIOS11-18, the proposed DOS-CEA achieves a good performance from Table 2 to Table 5. The mean HV values obtained by NSGA-II-fixed and NSGA-IIshift on most test problems are 0, which means all the solutions obtained are dominated by the reference point y. The reason for this phenomenon is that there are few combinations of objective subsets by objective set decomposition for NSGA-II-fixed and NSGA-II-shift. In this case, it is difficult for these algorithms to accurately decompose the objective set. In addition, the HV values obtained by the compared algorithms NSGA-II-conflict and NSGA-II-shift on the part of test problems are 0. Although NSGA-II-conflict and NSGA-II-shift consider more combinations of objective subsets, the decomposition of the objective set may still be incorrect. Compared to the conventional MaOEAs, the proposed DOS-CEA algorithm is also superior to these algorithms on the test problems. These algorithms have been demonstrated to be

Table 2 Comparison results of the IGD mean value of the five algorithms running 30 independently on all test problems.

Problem –	IGD mean value						
	NSGA-II-conflict	NSGA-II-fixed	NSGA-II-random	NSGA-II-shift	DOS-CEA		
c-ZDT1(2)	3.10×10 <sup>0</sup> -	2.27×10 <sup>1</sup> -	5.63×10 <sup>0</sup> -	$1.78 \times 10^{1} -$	9.70×10 <sup>-2</sup>		
c-ZDT1(3)	5.53×10 <sup>0</sup> -	6.93×101 -	3.39×10 <sup>0</sup> -	$3.60 \times 10^{0} -$	$2.47 \times 10^{-1}$		
c-ZDT1(4)	$9.02 \times 10^{0} -$	$3.52 \times 10^{0} -$	$5.86 \times 10^{0} -$	$3.15 \times 10^{0} -$	4.03×10 <sup>-1</sup>		
MaOPIOS1	$2.02 \times 10^{0} -$	6.56×10 <sup>0</sup> -	$8.77 \times 10^{0} -$	$4.51 \times 10^{0} -$	3.30×10 <sup>-1</sup>		
MaOPIOS2	$1.59 \times 10^{0} -$	$5.72 \times 10^{0} -$	$1.30 \times 10^{1} -$	$3.97 \times 10^{0} -$	2.94×10 <sup>-1</sup>		
MaOPIOS3	$1.74 \times 10^{0} -$	5.22×10 <sup>0</sup> -	$1.22 \times 10^{1} -$	3.98×10 <sup>0</sup> -	$2.45 \times 10^{-1}$		
MaOPIOS4	$1.84 \times 10^{0} -$	$4.72 \times 10^{0} -$	$6.08 \times 10^{0} -$	$3.40 \times 10^{0} -$	3.57×10 <sup>-1</sup>		
MaOPIOS5	$1.53 \times 10^{0} -$	5.94×10 <sup>0</sup> -	$1.10 \times 10^{1} -$	$3.72 \times 10^{0} -$	$2.70 \times 10^{-1}$		
MaOPIOS6	7.72×10 <sup>1</sup> -	2.26×10 <sup>2</sup> -	2.64×10 <sup>0</sup> -	6.81×101 -	3.00×10 <sup>-1</sup>		
MaOPIOS7	$2.18 \times 10^{0} -$	6.45×10 <sup>0</sup> -	$2.79 \times 10^{0} -$	4.20×10 <sup>0</sup> -	$2.19 \times 10^{-1}$		
MaOPIOS8	$1.06 \times 10^2 -$	$2.21 \times 10^2 -$	$7.74 \times 10^{0} -$	6.15×10 <sup>1</sup> -	$2.83 \times 10^{-1}$		
MaOPIOS9	$1.87 \times 10^{0} -$	5.20×10 <sup>0</sup> -	$2.81 \times 10^{1} -$	$4.18 \times 10^{0} -$	$3.09 \times 10^{-1}$		
MaOPIOS10	$8.82 \times 10^{1} -$	$2.24 \times 10^2 -$	$4.41 \times 10^{0} -$	4.50×10 <sup>1</sup> -	$2.31 \times 10^{-1}$		
MaOPIOS11	5.89×10 <sup>1</sup> -	$1.93 \times 10^2 -$	$2.01 \times 10^{1} -$	5.67×10 <sup>1</sup> -	$2.27 \times 10^{-1}$		
MaOPIOS12	3.90×10 <sup>1</sup> -	2.79×10 <sup>2</sup> -	$8.43 \times 10^{0} -$	2.36×10 <sup>0</sup> -	$4.00 \times 10^{-1}$		
MaOPIOS13	9.14×10 <sup>1</sup> -	$2.21 \times 10^2 -$	3.69×10 <sup>1</sup> -	6.60×10 <sup>1</sup> -	$2.08 \times 10^{-1}$		
MaOPIOS14	$7.13 \times 10^{1} -$	$2.61 \times 10^2 -$	6.69×10 <sup>0</sup> -	$2.08 \times 10^{0} -$	$2.61 \times 10^{-1}$		
MaOPIOS15	$7.59 \times 10^{1} -$	$2.07 \times 10^2 -$	$3.27 \times 10^{1} -$	7.36×10 <sup>1</sup> -	$1.75 \times 10^{-1}$		
MaOPIOS16	$4.40 \times 10^{1} -$	$2.54 \times 10^2 -$	$1.03 \times 10^{1} -$	$1.66 \times 10^{0} -$	$3.56 \times 10^{-1}$		
MaOPIOS17	$1.02 \times 10^2 -$	$2.08 \times 10^2 -$	$3.51 \times 10^{1} -$	$7.09 \times 10^{1} -$	$2.26 \times 10^{-1}$		
MaOPIOS18	$5.83 \times 10^{1} -$	$2.63 \times 10^2 -$	$1.70 \times 10^{1} -$	$1.85 \times 10^{0} -$	$5.37 \times 10^{-1}$		
+/-/=	0/21/0	0/21/0	0/21/0	0/21/0	_		

Droblom	IGD mean value						
Trobelli	NSGA-III	MOEA/D	RVEA	PREA	MaOEA-IGD	DOS-CEA	
c-ZDT1(2)	2.22×10 <sup>-1</sup> -	1.15×10 <sup>-1</sup> -	3.05×10 <sup>-1</sup> -	1.35×10 <sup>-1</sup> -	3.80×10 <sup>0</sup> -	9.70×10 <sup>-2</sup>	
c-ZDT1(3)	5.31×10 <sup>-1</sup> -	$2.21 \times 10^{-1} +$	4.85×10 <sup>-1</sup> -	3.67×10 <sup>-1</sup> -	$2.28 \times 10^{0} -$	$2.47 \times 10^{-1}$	
c-ZDT1(4)	$4.40 \times 10^{0} -$	$4.06 \times 10^{-1} =$	7.62×10 <sup>-1</sup> -	7.43×10 <sup>-1</sup> -	$3.32 \times 10^{0} -$	$4.03 \times 10^{-1}$	
MaOPIOS1	$2.07 \times 10^{0} -$	$3.38 \times 10^{-1} =$	9.46×10 <sup>-1</sup> -	2.99×10 <sup>0</sup> -	$1.22 \times 10^{0} -$	3.30×10 <sup>-1</sup>	
MaOPIOS2	$1.53 \times 10^{0} -$	$2.68 \times 10^{-1} =$	5.87×10 <sup>-1</sup> -	$2.73 \times 10^{0} -$	5.88×10 <sup>-1</sup> -	$2.94 \times 10^{-1}$	
MaOPIOS3	$1.50 \times 10^{0} -$	3.10×10 <sup>-1</sup> -	6.74×10 <sup>-1</sup> -	2.96×10 <sup>0</sup> -	4.92×10 <sup>-1</sup> -	$2.45 \times 10^{-1}$	
MaOPIOS4	1.99×10 <sup>0</sup> -	$1.07 \times 10^{0} -$	$1.05 \times 10^{0} -$	2.34×10 <sup>0</sup> -	$1.26 \times 10^{0} -$	3.57×10 <sup>-1</sup>	
MaOPIOS5	$1.60 \times 10^{0} -$	$2.98 \times 10^{-1} =$	7.96×10 <sup>-1</sup> -	$2.46 \times 10^{0} -$	9.18×10 <sup>-1</sup> -	$2.70 \times 10^{-1}$	
MaOPIOS6	$1.95 \times 10^{0} -$	$3.54 \times 10^{-1} =$	9.01×10 <sup>-1</sup> -	$2.90 \times 10^{0} -$	$1.09 \times 10^{0} -$	$3.00 \times 10^{-1}$	
MaOPIOS7	$1.84 \times 10^{0} -$	3.25×10 <sup>-1</sup> -	8.27×10 <sup>-1</sup> -	2.83×10 <sup>0</sup> -	8.16×10 <sup>-1</sup> -	2.19×10 <sup>-1</sup>	
MaOPIOS8	$1.85 \times 10^{0} -$	4.12×10 <sup>-1</sup> -	$1.02 \times 10^{0} -$	$3.07 \times 10^{0} -$	$1.02 \times 10^{0} -$	$2.83 \times 10^{-1}$	
MaOPIOS9	$1.72 \times 10^{0} -$	5.12×10 <sup>-1</sup> -	8.34×10 <sup>-1</sup> -	2.56×10 <sup>0</sup> -	$1.06 \times 10^{0} -$	$3.09 \times 10^{-1}$	
MaOPIOS10	$1.62 \times 10^{0} -$	5.63×10 <sup>-1</sup> -	6.25×10 <sup>-1</sup> -	$2.40 \times 10^{0} -$	8.26×10 <sup>-1</sup> -	$2.31 \times 10^{-1}$	
MaOPIOS11	$1.61 \times 10^{0} -$	3.55×10 <sup>-1</sup> -	$1.22 \times 10^{0} -$	$2.11 \times 10^{0} -$	$1.14 \times 10^{0} -$	$2.27 \times 10^{-1}$	
MaOPIOS12	$2.64 \times 10^{0} -$	3.93×10 <sup>-1</sup> =	$8.74 \times 10^{-1} -$	$4.47 \times 10^{0} -$	$1.28 \times 10^{0} -$	$4.00 \times 10^{-1}$	
MaOPIOS13	1.36×10 <sup>0</sup> -	2.58×10 <sup>-1</sup> -	$8.88 \times 10^{-1} -$	$2.03 \times 10^{0} -$	8.15×10 <sup>-1</sup> -	$2.08 \times 10^{-1}$	
MaOPIOS14	1.95×10 <sup>0</sup> -	$2.31 \times 10^{-1} =$	4.80×10 <sup>-1</sup> -	4.11×10 <sup>0</sup> -	3.76×10 <sup>-1</sup> -	2.61×10 <sup>-1</sup>	
MaOPIOS15	$1.16 \times 10^{0} -$	2.45×10 <sup>-1</sup> -	7.23×10 <sup>-1</sup> -	$1.98 \times 10^{0} -$	6.79×10 <sup>-1</sup> -	$1.75 \times 10^{-1}$	
MaOPIOS16	$1.78 \times 10^{0} -$	$2.60 \times 10^{-1} +$	4.69×10 <sup>-1</sup> -	3.65×10 <sup>0</sup> -	5.83×10 <sup>-1</sup> -	3.56×10 <sup>-1</sup>	
MaOPIOS17	$1.35 \times 10^{0} -$	8.20×10 <sup>-1</sup> -	$1.17 \times 10^{0} -$	$1.72 \times 10^{0} -$	$1.13 \times 10^{0} -$	2.26×10 <sup>-1</sup>	
MaOPIOS18	$2.15 \times 10^{0} -$	$1.23 \times 10^{0} -$	8.75×10 <sup>-1</sup> -	$3.15 \times 10^{0} -$	$1.38 \times 10^{0} -$	$5.37 \times 10^{-1}$	
+/-/=	0/21/0	2/12/7	0/21/0	0/21/0	0/21/0	_	

 Table 3 Comparison results of the IGD mean value of the six algorithms running 30 independently on all test problems.

Table 4	Comparison results of the HV	' mean value of the five alg	orithms running 30 inde	pendently on all test problems.
			,	Frank Strand Frank Strand

Problem —	HV mean value						
	NSGA-II-conflict	NSGA-II-fixed	NSGA-II-random	NSGA-II-shift	DOS-CEA		
c-ZDT1(2)	2.25×10 <sup>-2</sup> -	$0.00 \times 10^{0} -$	5.79×10 <sup>-3</sup> -	0.00×10 <sup>0</sup> -	4.77×10 <sup>-1</sup>		
c-ZDT1(3)	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	5.03×10 <sup>-5</sup> -	$0.00 \times 10^{0} -$	$2.73 \times 10^{-1}$		
c-ZDT1(4)	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	1.37×10 <sup>-1</sup>		
MaOPIOS1	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$2.19 \times 10^{-1}$		
MaOPIOS2	3.00×10 <sup>-3</sup> -	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$5.58 \times 10^{-1}$		
MaOPIOS3	2.11×10 <sup>-3</sup> -	$0.00 \times 10^{0} -$	6.61×10 <sup>-6</sup> -	$0.00 \times 10^{0} -$	5.56×10 <sup>-1</sup>		
MaOPIOS4	5.67×10 <sup>-4</sup> -	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$6.06 \times 10^{-2}$		
MaOPIOS5	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	3.68×10 <sup>-1</sup>		
MaOPIOS6	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	4.06×10 <sup>-1</sup>		
MaOPIOS7	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$3.85 \times 10^{-1}$		
MaOPIOS8	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$4.02 \times 10^{-1}$		
MaOPIOS9	6.61×10 <sup>-7</sup> -	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$2.44 \times 10^{-1}$		
MaOPIOS10	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$1.87 \times 10^{-1}$		
MaOPIOS11	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$1.71 \times 10^{-1}$		
MaOPIOS12	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	1.46×10 <sup>-5</sup> -	$0.00 \times 10^{0} -$	$3.35 \times 10^{-1}$		
MaOPIOS13	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	5.04×10 <sup>-4</sup> -	$0.00 \times 10^{0} -$	4.62×10 <sup>-1</sup>		
MaOPIOS14	3.08×10 <sup>-4</sup> -	$0.00 \times 10^{0} -$	4.80×10 <sup>-3</sup> -	$7.07 \times 10^{-4} -$	$7.49 \times 10^{-1}$		
MaOPIOS15	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$8.08 \times 10^{-4} -$	$0.00 \times 10^{0} -$	$5.80 \times 10^{-1}$		
MaOPIOS16	6.17×10 <sup>-4</sup> -	$0.00 \times 10^{0} -$	4.79×10 <sup>-4</sup> -	2.50×10 <sup>-3</sup> -	6.24×10 <sup>-1</sup>		
MaOPIOS17	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	9.27×10 <sup>-7</sup> -	$0.00 \times 10^{0} -$	$4.50 \times 10^{-2}$		
MaOPIOS18	8.98×10 <sup>-5</sup> -	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	$8.53 \times 10^{-2}$		
+//=	0/21/0	0/21/0	0/21/0	0/21/0	_		

Droblam	HV mean value						
	NSGA-III	MOEA/D	RVEA	PREA	MaOEA-IGD	DOS-CEA	
c-ZDT1(2)	3.26×10 <sup>-1</sup> -	4.58×10 <sup>-1</sup> -	2.60×10 <sup>-1</sup> -	4.14×10 <sup>-1</sup> -	1.35×10 <sup>-2</sup> -	4.77×10 <sup>-1</sup>	
c-ZDT1(3)	1.24×10 <sup>-1</sup> -	$2.70 \times 10^{-1} -$	1.45×10 <sup>-1</sup> -	1.22×10 <sup>-1</sup> -	4.74×10 <sup>-3</sup> -	$2.73 \times 10^{-1}$	
c-ZDT1(4)	$0.00 \times 10^{0} -$	1.26×10 <sup>-1</sup> -	4.58×10 <sup>-2</sup> -	5.95×10 <sup>-3</sup> -	2.14×10 <sup>-3</sup> -	$1.37 \times 10^{-1}$	
MaOPIOS1	$0.00 \times 10^{0} -$	$1.84 \times 10^{-1} =$	3.52×10 <sup>-3</sup> -	$0.00 \times 10^{0} -$	$1.87 \times 10^{-3} -$	$2.19 \times 10^{-1}$	
MaOPIOS2	1.14×10 <sup>-3</sup> -	5.38×10 <sup>-1</sup> =	1.66×10 <sup>-1</sup> -	$0.00 \times 10^{0} -$	2.15×10 <sup>-1</sup> -	5.58×10 <sup>-1</sup>	
MaOPIOS3	4.62×10 <sup>-3</sup> -	4.28×10 <sup>-1</sup> -	$1.42 \times 10^{-1} -$	$0.00 \times 10^{0} -$	2.38×10 <sup>-1</sup> -	$5.56 \times 10^{-1}$	
MaOPIOS4	$0.00 \times 10^{0} -$	7.48×10 <sup>-3</sup> -	$1.03 \times 10^{-4} -$	$0.00 \times 10^{0} -$	1.13×10 <sup>-3</sup> -	$6.06 \times 10^{-2}$	
MaOPIOS5	1.93×10 <sup>-5</sup> -	2.63×10 <sup>-1</sup> -	2.30×10 <sup>-2</sup> -	$0.00 \times 10^{0} -$	8.14×10 <sup>-3</sup> -	3.68×10 <sup>-1</sup>	
MaOPIOS6	6.68×10 <sup>-6</sup> -	$3.17 \times 10^{-1} -$	3.91×10 <sup>-2</sup> -	4.09×10 <sup>-6</sup> -	1.65×10 <sup>-2</sup> -	$4.06 \times 10^{-1}$	
MaOPIOS7	2.46×10 <sup>-4</sup> -	2.49×10 <sup>-1</sup> -	2.39×10 <sup>-2</sup> -	$0.00 \times 10^{0} -$	$2.51 \times 10^{-2} -$	$3.85 \times 10^{-1}$	
MaOPIOS8	9.45×10 <sup>-4</sup> -	$2.41 \times 10^{-1} -$	$1.83 \times 10^{-2} -$	$0.00 \times 10^{0} -$	1.93×10 <sup>-2</sup> -	$4.02 \times 10^{-1}$	
MaOPIOS9	4.10×10 <sup>-4</sup> -	$1.34 \times 10^{-1} -$	$1.72 \times 10^{-2} -$	$0.00 \times 10^{0} -$	1.26×10 <sup>-2</sup> -	$2.44 \times 10^{-1}$	
MaOPIOS10	$0.00 \times 10^{0} -$	4.95×10 <sup>-2</sup> -	$1.68 \times 10^{-2} -$	$0.00 \times 10^{0} -$	$1.31 \times 10^{-2} -$	$1.87 \times 10^{-1}$	
MaOPIOS11	2.55×10 <sup>-5</sup> -	9.05×10 <sup>-2</sup> -	7.53×10 <sup>-6</sup> -	$0.00 \times 10^{0} -$	8.16×10 <sup>-5</sup> -	$1.71 \times 10^{-1}$	
MaOPIOS12	$0.00 \times 10^{0} -$	$2.23 \times 10^{-1} -$	$1.97 \times 10^{-2} -$	$0.00 \times 10^{0} -$	2.21×10 <sup>-3</sup> -	$3.35 \times 10^{-1}$	
MaOPIOS13	2.89×10 <sup>-3</sup> -	4.05×10 <sup>-1</sup> -	2.98×10 <sup>-2</sup> -	$0.00 \times 10^{0} -$	$1.41 \times 10^{-1} -$	4.62×10 <sup>-1</sup>	
MaOPIOS14	$2.01 \times 10^{-3} -$	5.44×10 <sup>-1</sup> -	$3.27 \times 10^{-1} -$	$0.00 \times 10^{0} -$	2.67×10 <sup>-1</sup> -	$7.49 \times 10^{-1}$	
MaOPIOS15	$1.14 \times 10^{-2} -$	5.03×10 <sup>-1</sup> -	9.57×10 <sup>-2</sup> -	$0.00 \times 10^{0} -$	$1.62 \times 10^{-1} -$	$5.80 \times 10^{-1}$	
MaOPIOS16	5.82×10 <sup>-4</sup> -	5.72×10 <sup>-1</sup> -	2.36×10 <sup>-1</sup> -	$0.00 \times 10^{0} -$	$1.88 \times 10^{-1} -$	6.24×10 <sup>-1</sup>	
MaOPIOS17	$0.00 \times 10^{0} -$	6.22×10 <sup>-3</sup> -	$0.00 \times 10^{0} -$	$0.00 \times 10^{0} -$	4.77×10 <sup>-4</sup> -	$4.50 \times 10^{-2}$	
MaOPIOS18	$0.00 \times 10^{0} -$	4.94×10 <sup>-3</sup> -	4.80×10 <sup>-3</sup> -	$0.00 \times 10^{0} -$	$1.85 \times 10^{-3} -$	$8.53 \times 10^{-2}$	
+/-/=	0/21/0	0/19/2	0/21/0	0/21/0	0/21/0	_	

Table 5 Comparison results of the HV mean value of the six algorithms running 30 independently on all test problems.

effective in solving MaOPs. Therefore, different from the comparison objective set decomposition based MaOEAs, these conventional MaOEAs, especially MOEA/D, are competitive on test problems. The decomposition-based MaOEAs use uniform weights to aggregate all objectives. This makes it possible to find some PF fragments.

For the MaOPs whose independent objective subsets possess different numbers of objectives, i.e., MaOPIOS1-10, not surprising, the proposed DOS-CEA acquires the best performance from Table 2 to Table 5. Since the compared objective set decomposition based algorithms decompose the objective set into a predetermined number of objective subsets with the same number of objectives, it is difficult to deal with such problems. In contrast to the objective set average decomposition, DOS-CEA adaptively decomposes the objective set according to the partial set covering model. In this way, different objective subsets may have different numbers of objectives. Therefore, the objective set decomposition in DOS-CEA is more reasonable. Compared with the MaOPs with the same number of objectives in each independent objective subset, the conventional MaOEAs deteriorated in this type of problem. This can be attributed to two reasons. One is that these problems are all 5-objective test problems, which are more difficult than the previous 4objective test problems. Another is that the numbers of each independent objective subset are different, and it requires different resources for each independent objective subset.

## 4.5 Further analysis

From the above experimental results, we have observed the superior performance of DOS-CEA for solving MaOPs with independent objective subsets. In order to better understand coevolution in DOS-CEA, we compare DOS-CEA with its variant. The variant is the same as DOS-CEA, except for the different selection of the next generation population in each generation. The variant uses the NSGA-II to select offspring according to each objective subset.

We show the average change of IGD values obtained by DOS-CEA and its variant on three test problems c-ZDT1(4), MaOPIOS1, and MaOPIOS9 in 30 independent runs in Fig. 2. From Fig. 2, we can see that



Fig. 2 Change of IGD values obtained by DOS-CEA and its variant on three test problems according to generation.

DOS-CEA performs better than its variant on three representative test problems. The poor performance of the variant can be due to the neglect of the other objectives while selecting the population according to the current objective subset. As for our proposed algorithm DOS-CEA, it redefines the subproblems according to all objective subsets. Besides, it uses a new proposed selection operator. In this way, more effective information interaction can be carried out among population selection according to each subset, which realizes coevolution.

# 4.6 Sensitivity of T in DOS-CEA

In the proposed algorithm DOS-CEA, T is a control parameter for objective set decomposition. In the sensitivity analysis experiments, we compare four different T values, i.e., 20, 30, 50, and 80, on three test problems c-ZDT1(4), MaOPIOS1, and MaOPIOS9 to analyze the influences of this parameter. All other settings are the same as used in Section 4.3. Figure 3 shows the histograms of different T values on three test problems in the 30 independent runs. Figure 3 indicates that the DOS-CEA with different T values gets a



Fig. 3 IGD values obtained by DOS-CEA with different *T* values on three test problems.

similar performance. This means the proposed DOS-CEA is not sensitive to the control parameter *T*.

# 5 Conclusion

We have proposed an adaptive objective set decomposition and coevolutionary algorithm (DOS-CEA) for solving MaOPs with independent and objectives. harmonious In the objective set decomposition, we proposed an adaptive objective set decomposition strategy based on a partial set covering model to cover the nondominance relationship of the solutions as much as possible. And in the selection of the population, we proposed a new selection mechanism that considers the information interaction among objective subsets. The performance of DOS-CEA has been studied on a series of test problems with independent and objective subsets. The empirical results fully demonstrate its effectiveness on MaOPs with independent objective subsets. In the future, we will apply the proposed algorithm to solve some practical problems.

# Acknowledgment

This work was supported in part by the National Natural Science Foundation of China (No. 62172110), the Natural Science Foundation of Guangdong Province (Nos. 2021A1515011839 and 2022A1515010130), and the Programme of Science and Technology of Guangdong Province (No. 2021A0505110004).

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