

Contents

1	Introduction	1
1.1	Multi-objective Optimization	1
1.1.1	Totally Conflicting, Non-conflicting, and Partially Conflicting Multi-objective Problems	2
1.1.2	Pareto Dominance and Optimality	3
1.1.3	Multi-objective Optimization Goals	5
1.2	Evolutionary Multi-objective Optimization	5
1.2.1	MOEA Framework	6
1.2.2	Basic MOEA Components	8
1.2.3	Benchmark Problems	16
1.2.4	Performance Metrics	18
1.3	Empirical Analysis and Performance Assessment	
	Adequacy for EMO Techniques	21
1.3.1	Preliminary Discussions	21
1.3.2	Systematic Design for Empirical Assessment	25
1.3.3	Survey on Experimental Specifications	31
1.3.4	Conceptualizing Empirical Adequacy	33
1.3.5	Case Studies	36
1.4	Overview of This Book	38
1.5	Conclusion	39

Part I: Evolving Solution Sets in the Presence of Noise

2	Noisy Evolutionary Multi-objective Optimization	43
2.1	Noisy Multi-objective Optimization Problems	44
2.2	Performance Metrics for Noisy Multi-objective Optimization	45
2.3	Empirical Results of Noise Impact	46

2.3.1	General MOEA Behavior under Different Noise Levels	47
2.3.2	MOEA Behavior in the Objective Space	50
2.3.3	MOEA Behavior in Decision Space	53
2.4	Conclusion	54
3	Handling Noise in Evolutionary Multi-objective Optimization	55
3.1	Estimate Strength Pareto Evolutionary Algorithm	56
3.2	Multi-Objective Probabilistic Selection Evolutionary Algorithm	60
3.3	Noise Tolerant Strength Pareto Evolutionary Algorithm	63
3.4	Modified Non-dominated Sorting Genetic Algorithm II	65
3.5	Multi-objective Evolutionary Algorithm for Epistemic Uncertainty	67
3.6	Indicator-Based Evolutionary Algorithm for Multi-objective Optimization	70
3.7	Multi-Objective Evolutionary Algorithm with Robust Features	72
3.8	Comparative Study	80
3.9	Effects of the Proposed Features	92
3.10	Further Examination	97
3.11	Conclusion	98
4	Handling Noise in Evolutionary Neural Network Design	101
4.1	Singular Value Decomposition for ANN Design	102
4.1.1	Rank-Revealing Decomposition	102
4.1.2	Actual Rank of Hidden Neuron Matrix	103
4.1.3	Estimating the Threshold	106
4.1.4	Moore-Penrose Generalized Pseudoinverse	107
4.2	Hybrid Multi-Objective Evolutionary Neural Networks	107
4.2.1	Algorithmic Flow of HMOEN	107
4.2.2	Multi-objective Fitness Evaluation	108
4.2.3	Variable-Length Representation for ANN Structure	109
4.2.4	SVD-Based Architectural Recombination	109
4.2.5	Micro-Hybrid Genetic Algorithm	112
4.3	Experimental Study	114
4.3.1	Experimental Setup	114
4.3.2	Analysis of HMOEN Performance	116
4.4	Conclusion	121

Part II: Tracking Dynamic Multi-objective Landscapes

5	Dynamic Evolutionary Multi-objective Optimization	125
5.1	Dynamic Multi-objective Optimization Problems	126
5.2	Dynamic Multi-objective Problem Categorization	126
5.3	Dynamic Multi-objective Test Problems	128
5.3.1	TLK2 Dynamic Test Function	129
5.3.2	FDA Dynamic Test Functions	130
5.3.3	dMOP Test Functions	131
5.3.4	DSW Test Functions	133
5.3.5	JS Test Functions	134
5.4	Performance Metrics for Dynamic Multi-objective Optimization	135
5.4.1	Illustrating Performance Using Static Performance Measures	135
5.4.2	Time Averaging Static Performance Measures	136
5.5	Evolutionary Dynamic Optimization Techniques	138
5.5.1	Design Issues	138
5.5.2	Directional-Based Dynamic Evolutionary Multi-objective Optimization Algorithm	141
5.5.3	Dynamic Non-dominated Sorting Genetic Algorithm II	142
5.5.4	Dynamic Multi-objective Evolutionary Algorithm Based on an Orthogonal Design	144
5.5.5	Dynamic Queuing Multi-objective Optimizer	146
5.5.6	Multi-objective Immune Algorithm	148
5.6	Conclusion	152
6	A Coevolutionary Paradigm for Dynamic Multi-Objective Optimization	153
6.1	Competition, Cooperation, and Competitive-Cooperation in Coevolution	154
6.1.1	Competitive Coevolution	154
6.1.2	Cooperative Coevolution	155
6.1.3	Competitive-Cooperative Coevolution	158
6.2	Applying Competitive-Cooperation Coevolution for Multi-objective Optimization	160
6.2.1	Cooperative Mechanism	161
6.2.2	Competitive Mechanism	162
6.2.3	Implementation	164
6.3	Adapting COEA for Dynamic Multi-objective Optimization	165
6.3.1	Introducing Diversity via Stochastic Competitors	165
6.3.2	Handling Outdated Archived Solutions	167

6.4	Static Environment Empirical Study	168
6.4.1	Comparative Study of COEA	168
6.4.2	Effects of the Competitive Mechanism	172
6.4.3	Effects of Different Competition Schemes	174
6.5	Dynamic Environment Empirical Study	177
6.5.1	Comparative Study	177
6.5.2	Effects of Stochastic Competitors	182
6.5.3	Effects of Temporal Memory	182
6.6	Conclusion	185

Part III: Evolving Robust Solution Sets

7	Robust Evolutionary Multi-objective Optimization	189
7.1	Robust Multi-objective Optimization Problems	189
7.2	Robust Measures	190
7.3	Robust Optimization Problems	191
7.4	Robust Continuous Multi-objective Test Problem Design ...	192
7.4.1	Robust Multi-objective Problem Categorization	192
7.4.2	Empirical Analysis of Existing Benchmark Features	194
7.5	Robust Continuous Multi-objective Test Problem Design ...	197
7.5.1	Basic Landscape Generation	199
7.5.2	Changing the Decision Space	202
7.5.3	Changing the Solution Space.....	202
7.5.4	Example of a Robust Multi-objective Test Suite	203
7.6	Vehicle Routing Problem with Stochastic Demand	207
7.6.1	Problem Features	208
7.6.2	Problem Formulation	210
7.7	Conclusion	211
8	Evolving Robust Solutions in Multi-Objective Optimization	213
8.1	Evolutionary Robust Optimization Techniques	214
8.1.1	Single-Objective Approach.....	214
8.1.2	Multi-objective Approach	215
8.1.3	Robust Multi-Objective Optimization Evolutionary Algorithm	216
8.2	Empirical Analysis	219
8.2.1	Fitness Inheritance for Robust Optimization	219
8.2.2	Evaluating GTCO Test Suite	219
8.2.3	Evaluating VRPSD Test Problems.....	225
8.3	Conclusion	227

9	Evolving Robust Routes	229
9.1	Overview of Existing Works	229
9.2	Hybrid Evolutionary Multi-Objective Optimization	230
9.2.1	Variable-Length Chromosome	231
9.2.2	Local Search Exploitation	232
9.2.3	Route-Exchange Crossover	232
9.2.4	Multi-mode Mutation	233
9.2.5	Route Simulation Method	235
9.2.6	Computing Budget	236
9.2.7	Algorithmic Flow of HMOEA	237
9.3	Simulation Results and Analysis	238
9.3.1	Performance of Hybrid Local Search	239
9.3.2	Comparison with a Deterministic Approach	241
9.3.3	Effects of Sample Size, H	244
9.3.4	Effects of M	246
9.4	Conclusion	247
10	Final Thoughts	249
	References	253

