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A Decomposition-based Multiobjective Evolutionary Algorithm with Weights Updated Adaptively

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Abstract

Recently, decomposition-based multiobjective evolutionary algorithms (DMEAs) have become more prevalent than other patterns (e.g., Pareto-based algorithms and indicator-based algorithms) for solving multiobjective optimization problems (MOPs). They utilize a scalarizing method to decompose an MOP into several subproblems based on the weights provided, resulting in the performances of the algorithms being highly dependent on the uniformity between the problem’s optimal Pareto front and the distribution of the specified weights. However, weight generation is generally based on a simplex lattice design, which is suitable for “regular” Pareto fronts (i.e., simplex-like fronts) but not for other “irregular” Pareto fronts. To improve the efficiency of this type of algorithm, we develop a DMEA with weights updated adaptively (named DMEA-WUA) for the problems regarding various Pareto fronts. Specifically, the DMEA-WUA introduces a novel exploration versus exploitation model for environmental selection. The exploration process finds appropriate weights for a given problem in four steps: weight generation, weight deletion, weight addition and weight replacement. Exploitation means using these weights from the exploration step to guide the evolution of the population. Moreover, exploration is carried out when the exploitation

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¹Since 1880.

process is stagnant; this is different from the existing method of periodically updating weights. Experimental results show that our algorithm is suitable for solving problems with various Pareto fronts, including those with “regular” and “irregular” shapes.

Keywords: The decomposition-based multiobjective evolutionary algorithm, multiobjective optimization problems, exploration, exploitation, weights updated adaptively.

1. Introduction

Multiobjective optimization problems (MOPs) generally have dual characteristics: 1) multiple objectives should be solved simultaneously, and 2) these objectives conflict with one another. Formally, an MOP can be defined as

$$\begin{aligned} \min_x \quad & \mathbf{f}(\mathbf{x}) = (f_1(\mathbf{x}), f_2(\mathbf{x}), \dots, f_m(\mathbf{x})) \\ \text{subject to} \quad & \mathbf{x} \in \Omega \end{aligned} \tag{1}$$

where $\mathbf{f}(\mathbf{x})$ is an m -dimensional objective function and $\mathbf{x} = (x_1, \dots, x_d)$ is a d -dimensional decision vector. Ω is the feasible set in the decision space \mathbb{R}^k , and $\mathbf{f} : \Omega \rightarrow \mathbb{R}^m$ is the corresponding attainable set in the objective space \mathbb{R}^m . Due to the characteristics of MOPs, there is no single optimal solution that is able to optimize all the objectives at the same time. Alternatively, a number of solutions, also known as the Pareto optimal set, can be obtained as trade-offs between different objectives, and decision-maker can choose from them. For approximating the Pareto optimal set, multiobjective evolutionary algorithms (MOEAs) have received significant attention over the last two decades [1]. MOEAs use a population of evolving solutions in their iterative steps by establishing an implicit parallel search. These population-based approaches allow a number of diverse nondominated solutions to be processed simultaneously, thereby enabling the population to converge near the Pareto-optimal front with a proper distribution.

The existing MOEAs can be roughly categorised into three patterns: 1) Pareto-based MOEAs and their variants [2]; 2) indicator-based MOEAs [3]; and 3) decomposition-based MOEAs [4]. The basic idea of Pareto-based MOEAs is to distinguish solutions based on their dominance relationships

24 and density estimations. The former is considered a type of the primary selec-
25 tion and prefers nondominated solutions to dominated ones, while the latter
26 is used to maintain the diversity of the nondominated solutions. Density esti-
27 mation is performed when solutions cannot be compared using primary selec-
28 tion [5]. Indicator-based MOEAs use an indicator (i.e., inverted generational
29 distance (IGD) [6] and hypervolume (HV) [7]) instead of (or together with)
30 a dominance comparison procedure to guide the search during the evolu-
31 tionary process [8]. Such indicator-based MOEAs provide stronger selection
32 pressure toward the Pareto-optimal front than the Pareto-based MOEAs, but
33 the computational costs of obtaining the solutions required by these methods
34 increase exponentially with the number of objectives. Decomposition-based
35 MOEAs decompose an MOP into several sub-problems based on the prede-
36 fined weights via a scalarizing method (i.e., weighted sum (WS) [4], penalty-
37 based boundary intersection (PBI) [4] and Tchebycheff (TCH) [4] methods),
38 and use a heuristic search to optimize these subproblems simultaneously [4].

39 Different from the first two categories, decomposition-based algorithms
40 are used as posteriori multiobjective algorithms, and their performances are
41 limited by the distribution of the predefined weights [9]. Taking multiob-
42 jective evolutionary algorithm based on decomposition (MOEA/D) [4] as an
43 example, it first specifies a set of weights, each of which corresponds to one
44 subproblem, and then it uses the specified set of weights to maintain a diverse
45 set of trade-off solutions. MOEA/D assumes during decomposition that op-
46 timizing multiple subproblems can produce a set of well-distributed Pareto-
47 optimal solutions if the weight of each subproblem is appropriately chosen
48 [10], and it ultimately expects these subproblems to be closely associated with
49 one solution in the population. Ordinarily, decomposition-based algorithms
50 used a simplex lattice method to construct uniformly distributed weights
51 on a hyperplane [11]. The weights constructed can make the decomposition-
52 based algorithms suitable for MOPs with “regular” (i.e., simplex-like) Pareto
53 fronts. Once the distribution of specified weights is made consistent with
54 the Pareto front shape of a given problem, decomposition-based algorithms
55 have significant advantages over the other two types of algorithms in solving
56 MOPs, especially many-objective optimization problems (MaOPs) with ob-
57 jective numbers greater than 3 [12]. Such advantages include having lower
58 computational complexity at each generation [4], providing high selection
59 pressure toward the Pareto front [4], owing to their high searchability for
60 combinatorial optimization problems [13], and being easy to design a local
61 search operator [14].

62 Unfortunately, the Pareto fronts of most actual MOPs are usually not
63 known in advance [15]. When the shape of the Pareto front is far from
64 that of the unit simplex, a set of weights from the simplex lattice method
65 may not result in a uniform distribution of Pareto optimal solutions [9]. For
66 example, when faced with convex/concave Pareto fronts, the Pareto optimal
67 solutions distributed in the middle of these Pareto fronts will be more/less
68 crowded than those on the border [16]; when an MOP is degenerated or
69 disconnected, only a portion of the weights may be intersected by the Pareto
70 front, resulting in several weights associated with multiple Pareto optimal
71 solutions [17]. In such MOPs with “irregular” Pareto fronts, the performance
72 of the decomposition-based MOEA is substantially degraded because of the
73 difference between the Pareto front shape and the distribution of weights.
74 Thus, to adapt the weights to MOPs with various Pareto fronts, studies have
75 made efforts in the following two categories.

76 The first includes the model-based generation methods [18, 19, 20], where
77 a pseudo Pareto front is obtained by fitting the obtained nondominated so-
78 lutions using a machine learning method, and a uniform set of weights is
79 generated directly from the estimated Pareto front. Experiments have shown
80 that these methods are effective for MOPs with 2-3 objectives, but they are
81 difficult to extend for the purpose of solving MaOPs. There may be many
82 noise samples in the nondominated solutions due to the ineffectiveness of the
83 Pareto dominance relationships in the MaOPs [21], and these will affect the
84 quality of the fitted model. In addition, a complex model incurs high compu-
85 tational costs during training [20]. The second group includes the set-based
86 update methods [12, 17, 22], where an archive or the current population is
87 used to update the weights during the optimization process so that their dis-
88 tribution gradually conforms to the Pareto front shape. These methods have
89 achieved significantly better performances on MOPs with irregular Pareto
90 fronts than other approaches, but their performances may be drastically re-
91 duced when solving MOPs with regular Pareto fronts. As an example in [8],
92 a distribution of multiple solutions obtained by A-NSGA-III [17] was noted
93 as being worse than that obtained by NSGA-III [11] on DTLZ1 [23] with a
94 “regular” Pareto front. Two types of detailed algorithms will be introduced
95 in the related work section of this paper (Section II).

96 Therefore, weight adaptation is not yet a mature approach because it does
97 not handle a wide variety of MOPs as effectively as a predefined weight ap-
98 proach dealing with simplex-like Pareto fronts. To improve the efficiency of
99 the decomposition-based algorithm, we propose a novel decomposition-based

100 MOEA with weights updated adaptively, denoted as the DMEA-WUA. The
101 DMEA-WUA, as a set-based update approach, introduces the concept of an
102 exploration versus exploitation (EvE) model for environmental selection. In
103 the model, the exploration and exploitation process work together to guide
104 the population to evolve quickly toward the optimal front while simultane-
105 ously maintaining the diversity of the population during the evolutionary
106 process.

107 Exploration is the process of updating weights, and it allows our algo-
108 rithm to explore entirely new regions of a search space. This exploration
109 process is mainly composed of four parts: weight generation, weight dele-
110 tion, weight addition and weight replacement. Weight generation uses a
111 simple mapping operation. Weight deletion removes ineffective weights that
112 are not associated with solutions or are associated with abnormal solutions.
113 Weight addition provides new weights in sparse regions of the search space.
114 Weight replacement improves the uniformity of the obtained solutions. More-
115 over, an archive with a size of $1.5N$ is introduced to guide the weight update
116 procedure, where N is the size of the population.

117 Exploitation is the process of visiting the regions covered by the deter-
118 mined weights. This process involves not only the selection of superior so-
119 lutions but also the calculation of the stability in each search region. The
120 systematic association and niche preservation mechanisms of the selection
121 operation are similar but not identical to those in NSGA-III [11]. The degree
122 of stability reflects the evolutionary trend of the population. The end of an
123 exploitation episode occurs when the solutions associated with each weight
124 are fully evolved, and this is reflected in the stability value.

125 In short, the significant innovations and contributions of this paper are
126 summarized as follows.

- 127 • Exploration is carried out when the exploitation process is stagnant.
128 Different from periodically adapting the weights, it is not necessary to
129 consider the impact of a frequent change on the performance of the
130 algorithm;
- 131 • A novel approach is proposed for the adaptation of weights during the
132 evolutionary search procedure. During exploration, we not only con-
133 sider whether the weights have associated solutions, but also consider
134 the distribution following by the solutions associated with each weight.
- 135 • The solutions in the archive set are strictly controlled within the valid

136 search region determined by the extreme point of the current popula-
137 tion.

- 138 • In the exploitation process, we provide different selection mechanisms
139 for internal solutions and boundary solutions. For internal solutions, we
140 prefer the nonominated solutions closest to the weights. For boundary
141 solutions, we use a constraint to improve the convergence quality of the
142 population.

143 The remainder of this paper is organized as follows. In Section II, some
144 related works are briefly reviewed. The general architecture of the EvE model
145 is described in Section III. The proposed algorithm, the DMEA-WUA, is
146 elaborated in Section IV. Experimental results are presented in Section V.
147 Finally, the conclusion is drawn in Section VI.

148 2. Related Work

149 In this section, we first present some notable works in terms of adaptive
150 weighting methods. A more detailed summary of adaptive weight adjustment
151 techniques can be found in [24]. Then, a brief review of exploration and
152 exploitation in evolutionary algorithms (EAs) is given.

153 2.1. Adaptive Weighting Methods

154 In this paper, we generalize these methods into two categories based on
155 their characteristics: model-based generation methods and set-based update
156 methods.

157 2.1.1. Model-based Generation Methods

158 As described previously, model-based methods uniformly sample a set
159 of points as weight vectors on a model constructed from a nondominated
160 solution. In this line of research, various interpolation-based methods [19,
161 25] are applied between nondominated solutions to approximate the Pareto
162 front. These methods can model low-dimensional problems but struggle to
163 solve many-dimensional problems because of the impact of outliers. $pa\lambda$ -
164 MOEA/D [19] uses a paradigm $\sum_i^m f_i^p = 1$ to approximate the Pareto fronts
165 in each generation, where p is used to control the curvature of the Pareto
166 front estimated by calculating the area of the nondominated solutions in
167 an archive. The symmetry of the paradigm makes $pa\lambda$ -MOEA/D unable to
168 deal with an asymmetric Pareto front. Furthermore, GFM [26] considers

169 a more general paradigm $\sum_i^m a_i f_i^{p_i} = 1$ to fit each Pareto front, where a_i
 170 and p_i are used to control the scale and curvature of the Pareto front in
 171 terms of the i -th objective, respectively. In theory, GFM can substitute $pa\lambda$
 172 to help the algorithm approximate various types of Pareto fronts. There
 173 are works that have used a self-organizing map (SOM) network [20] and a
 174 growing neural gas network [25] to confirm that the learning of the topological
 175 structure of a given Pareto front also contributes to the design of the utilized
 176 weights. However, both methods have expensive computational overhead
 177 since the network needs to be trained in each generation. In addition, Wu et
 178 al. [18] designed a learning-to-decompose (LTD) paradigm in which Gaussian
 179 process regression is employed to learn an analytical model for the Pareto
 180 front every 20 generations. Similarly, Ge et al. [27] proposed an incremental
 181 learning model to achieve the adaptive setting of weights. The additional
 182 computational costs associated with the use of these models also cannot be
 183 ignored.

184 2.1.2. Set-based Update Methods

185 The implementation process for the set-based update methods is more
 186 straightforward than that for model-based generation methods. The set-
 187 based update methods directly adjust the weight vectors periodically ac-
 188 cording to the distribution of the population or archive set. Following this
 189 line of research, VaEA [28], DDEA [29] and MOEA/D-AM2M [30] treat the
 190 current population as an approximation of the Pareto front and reset the
 191 feasible subregions based on the distributions of the population in the objec-
 192 tive space. However, unlike VaEA and DDEA, MOEA/D-AM2M needs to
 193 define weights in advance and then resets the weights periodically. Delete-
 194 and-add patterns [31, 16, 32, 22, 33] are effective methods for updating the
 195 weights in such algorithms. Specifically, RVEAa [31] uses random weights to
 196 replace the invalid weights that are not associated with any solution in each
 197 generation. g-DBEA [22] deletes invalid weights and adds new weights close
 198 to the deleted weights in each generation. MOEA-AWA [16] and MOEA/D-
 199 URAW [33] periodically delete weights located in crowded areas and add new
 200 weights to the sparsest areas. MaOEA/D-2ADV [32] periodically replaces the
 201 poor weights by inserting new weights at the midpoint of two effective neigh-
 202 boring weights. Conversely, there are also some algorithms [17, 12] that use
 203 add-and-delete patterns to update the weights. Specifically, A-NSGA-III [17]
 204 first adds a simplex with m neighbor weights for each crowded weight and
 205 deletes invalid weights that are associated with no individuals. AdaW [12]

206 periodically generates promising, undeveloped weights according to archive
207 solutions and then deletes the poor-performing weights.

208 *2.2. Exploration and Exploitation*

209 Exploration and exploitation are the two cornerstones of problem solving
210 when using a search method. Exploration is the ability of a search algorithm
211 to discover entirely new regions of the search space, while exploitation is its
212 capability to access the regions of the search space that are within the neigh-
213 borhood of promising previously searched solutions [34]. A search algorithm
214 needs to establish an equilibrium between exploration and exploitation [35],
215 and EAs are no exception. Excessive exploration often leads to globally op-
216 timal discoveries, but severely reduces the rate of convergence. In contrast,
217 excessive exploitation leads to convergence at a local optimum.

218 In EAs, exploration and exploitation relationships are maintained through-
219 out their execution by crossover, mutation and selection. With the crossover
220 operator, two or more parents are combined to generate the possibility of
221 improved offspring. From the perspective that good information exchange
222 between good solutions produces better offspring [36], the crossover opera-
223 tor is much like an exploitation operator. However, an excellent crossover
224 operator should also produce solutions in sparse search areas. The potential
225 number of ways in which an operator can generate new solutions is called
226 its exploratory ability [37]. A mutation operator is like an exploration oper-
227 ator when it randomly modifies solutions with a given probability and thus
228 increases the diversity of the population. Conversely, a mutation operator
229 can also be seen as an exploitation operator because most of the genetic
230 characteristics are preserved [38]. Additionally, the levels of exploration and
231 exploitation can be controlled by varying the selection pressure during the
232 environment selection process. Higher selection pressure drives the search
233 to more toward exploitation, and lower selection pressure urges the search
234 to provide more exploration. Maintaining a suitable selection pressure to
235 strike an equilibrium between exploration and exploitation is needed for many
236 MOPs.

237 For decomposition-based MOEAs, the dynamic updating of weights and
238 the search for solutions among these weights also require an equilibrium be-
239 tween exploration and exploitation. For example, if the update frequency
240 is too low, insufficient exploration leads to considerable computational re-
241 sources wasted on the exploitation of unpromising search directions. Con-
242 versely, if the update frequency is too high, excessive exploration may cause

243 solutions to wander in the search space, and this seriously affects the conver-
 244 gence of the population [12]. As described in Section 2.1, most of the existing
 245 adaptive weighting methods use periodic update frequencies to balance ex-
 246 ploration and exploitation. However, fixed-frequencies greatly hamper the
 247 universality of such algorithms.

248 3. Exploitation Versus Exploration Model

249 The exploitation module optimizes the population, stability matrix and
 250 archive set. The exploration module aims to find the appropriate weights
 251 for a given problem in four steps: weight generation, weight deletion, weight
 252 addition and weight replacement. The EvE model switches from the exploita-
 253 tion module to the exploration module when the stability factor δ becomes
 254 close to one ($\delta \approx 1$). In the following subsections, we describe each part of
 255 the model.

256 3.1. The Exploitation Module

257 3.1.1. Population Optimization

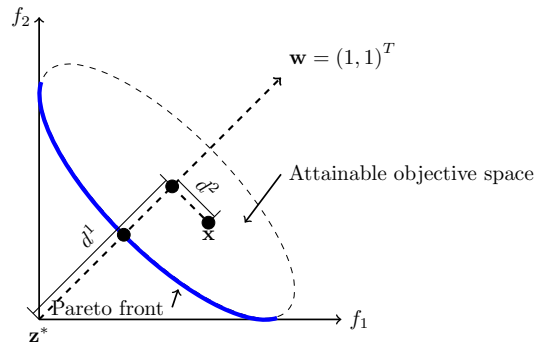


Figure 1: An illustration of the projection distance d_1 and perpendicular distance d_2 for a given solution and weight.

258 Population optimization technique in our algorithm uses the NSGA-III
 259 [11] framework but varies in the selection operator. In our selection operator,
 260 to obtain a suitable set of solutions, we first divide the current solutions into
 261 boundary sets and internal sets, which are associated with the boundary
 262 weights and internal weights, respectively, and then we use different methods

263 (named the fitness-based method for the internal weights and the constraint
264 fitness-based method for the boundary weights) to evaluate the fitness values
265 of the solutions in both sets. Specifically, the systematic association is based
266 on the perpendicular distance (e.g., d^2 in Fig. 1) of each solution from each
267 of the weights. The solution that is closest to a weight in the objective space
268 is considered to be associated with that weight. Obviously, a weight may
269 be associated with one or more solutions, or it may not have any solution
270 associated with it. We hope that each weight can eventually have a unique
271 associated solution. In niche preservation, the fitness-based method chooses
272 the superior solution(s) \mathbf{x} of each subproblem (weight) by comparing the
273 fitness values of all solutions; this is defined as

$$fit(\mathbf{x}) = DS(\mathbf{x}) + PD(\mathbf{x}), \quad (2)$$

274 where $DS(\mathbf{x})$ is the local dominance strength of \mathbf{x} , which is represented by
275 the sorted non-dominance value of the solutions within the same subproblem.
276 $PD(\mathbf{x})$ is calculated as

$$PD(\mathbf{x}) = \frac{d_2(\mathbf{x})}{\max_{\mathbf{x}_j \in \mathbf{C}} d_2(\mathbf{x}_j) + 1}, \quad (3)$$

277 where \mathbf{C} denotes the set of solutions in subproblem \mathbf{w} and $d_2(\mathbf{x})$ is the per-
278 pendicular distance from \mathbf{x} to its associated weight \mathbf{w} . Unlike the fitness-
279 based method for the internal weights, the constraint fitness-based method
280 for the boundary weights introduces a convergence constraint ε_k to prevent
281 degradation in this search direction, and it is defined as follows.

$$\varepsilon_k = \bar{d}_k \cdot (1 + \cos(g/G \cdot \pi/2)), \quad (4)$$

282 where \bar{d}_k is the minimum projection distance (e.g., d^1 in Fig. 1) among the
283 historical solutions associated with \mathbf{w}_k . g and G are the current genera-
284 tion and the maximum number of generations, respectively. The solutions
285 within the constraint have higher priority levels than the solutions outside
286 the constraint. An example is shown in Fig. 2; there are four weights in the
287 two-dimensional objective space, and each weight has two associated solu-
288 tions. For the internal weights \mathbf{w}_1 and \mathbf{w}_2 , the fitness of \mathbf{x}_1 is better than

289 that of \mathbf{x}_2 in terms of \mathbf{w}_1 because the former dominates the latter. When two
 290 solutions \mathbf{x}_3 and \mathbf{x}_4 do not dominate each other, the one with the shortest
 291 perpendicular distance from weight \mathbf{w}_2 is selected. For the boundary weights
 292 \mathbf{w}_3 and \mathbf{w}_4 , the convergence constraint raises the high priority levels of the
 293 solutions in the effective regions of the boundary weights. For example, \mathbf{x}_5 is
 294 superior to \mathbf{x}_6 in terms of weight \mathbf{w}_3 , even though the perpendicular distance
 295 of the former to \mathbf{w}_3 is greater than that of the latter.

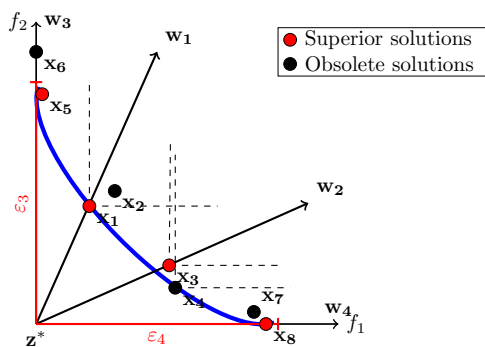


Figure 2: An example of the niche preservation mechanism, including the choice of internal solutions and boundary solutions.

296 3.1.2. Stability optimization

297 A stability matrix \mathbf{S} is introduced to maintain an equilibrium between
 298 exploration and exploitation. In this matrix, the minimum convergence value
 299 among the historical solutions associated with each weight is recorded. As
 300 shown in Fig. 3, each row in \mathbf{S} records the minimum convergence value $\hat{d}_{k,t}$
 301 owned by a weight \mathbf{w}_k over nearly $2T$ generations. Formally, $\hat{d}_{k,t}$ is described
 302 as follows:

$$\hat{d}_{k,t} = \begin{cases} \min(\bar{d}_k, \tilde{d}_k) & \text{if } \mathbf{C}_k \neq \emptyset \text{ and } \bar{d}_k \neq 0 \\ \tilde{d}_k & \text{if } \mathbf{C}_k \neq \emptyset \text{ and } \bar{d}_k = 0, \\ 0 & \text{otherwise} \end{cases} \quad (5)$$

303 where $k \in \{1, 2, \dots, N\}$, \mathbf{C}_k contains the solutions associated with \mathbf{w}_k in
 304 the current generation and \tilde{d}_k is the minimum projection distance of the

305 solutions in the set \mathbf{C}_k . Moreover, each row in \mathbf{S} is equivalent to a first-in,
 306 first-out queue, where a new element $\widehat{d}_{k,t}$ is added and the oldest element $\widehat{d}_{k,1}$
 307 is processed first.

$$\begin{array}{c}
 \mathbf{w}_1 \\
 \mathbf{w}_2 \\
 \mathbf{w}_3 \\
 \vdots \\
 \mathbf{w}_{N-2} \\
 \mathbf{w}_{N-1} \\
 \mathbf{w}_N
 \end{array}
 \left(
 \begin{array}{cccccccc}
 \leftarrow & & & & & & & & \\
 & \widehat{d}_{1,1} & \widehat{d}_{1,2} & \dots & \widehat{d}_{1,T} & \widehat{d}_{1,T+1} & \widehat{d}_{1,T+2} & \dots & \widehat{d}_{1,2T} & \widehat{d}_{1,t} \\
 & \widehat{d}_{2,1} & \widehat{d}_{2,2} & \dots & \widehat{d}_{2,T} & \widehat{d}_{2,T+1} & \widehat{d}_{2,T+2} & \dots & \widehat{d}_{2,2T} & \widehat{d}_{2,t} \\
 & \widehat{d}_{3,1} & \widehat{d}_{3,2} & \dots & \widehat{d}_{3,T} & \widehat{d}_{3,T+1} & \widehat{d}_{3,T+2} & \dots & \widehat{d}_{3,2T} & \widehat{d}_{3,t} \\
 & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
 & \widehat{d}_{N-2,1} & \widehat{d}_{N-2,2} & \dots & \widehat{d}_{N-2,T} & \widehat{d}_{N-2,T+1} & \widehat{d}_{N-2,T+2} & \dots & \widehat{d}_{N-2,2T} & \widehat{d}_{N-2,t} \\
 & \widehat{d}_{N-1,1} & \widehat{d}_{N-1,2} & \dots & \widehat{d}_{N-1,T} & \widehat{d}_{N-1,T+1} & \widehat{d}_{N-1,T+2} & \dots & \widehat{d}_{N-1,2T} & \widehat{d}_{N-1,t} \\
 & \widehat{d}_{N,1} & \widehat{d}_{N,2} & \dots & \widehat{d}_{N,T} & \widehat{d}_{N,T+1} & \widehat{d}_{N,T+2} & \dots & \widehat{d}_{N,2T} & \widehat{d}_{N,t}
 \end{array}
 \right)
 \begin{array}{c}
 \widehat{d}_{1,t} \\
 \widehat{d}_{2,t} \\
 \widehat{d}_{3,t} \\
 \vdots \\
 \widehat{d}_{N-2,t} \\
 \widehat{d}_{N-1,t} \\
 \widehat{d}_{N,t}
 \end{array}
 \leftarrow$$

Figure 3: Stability matrix \mathbf{S} .

308 3.1.3. Archive Optimization

309 The purpose of archive optimization is to make a limited number of non-
 310 dominated solutions in the archive evenly distributed in the valid objective
 311 space. Here, the valid area is determined by the extreme point \mathbf{e}_i of each
 312 objective, and the calculation method for the extreme points is the same as
 313 that of NSGA-III [11].

314 First, we store the nondominated solutions located in the effective target
 315 space into the archive set. During the subsequent optimization process, we
 316 first perform a dominance check between the efficient nondominated solutions
 317 in the population and the efficient solutions in the archive. If one of the non-
 318 dominated solutions is dominated by an archive member, this nondominated
 319 solution is not accepted. Otherwise, if any archive member is dominated by
 320 one of the nondominated solutions, those archive members are deleted, and
 321 the nondominated solution is accepted. If neither of the above two cases oc-
 322 curs, this means that the nondominated solutions are nondominated by the
 323 archive members and that all of these nondominated solutions are accepted.
 324 Once the number of solutions in the archive exceeds the preset capacity, a dis-
 325 tribution maintenance mechanism is used to remove some solutions located
 326 in crowded regions. Here, we directly adopt the archive maintenance method
 327 in [12] due to its efficiency and effectiveness. This mechanism iteratively
 328 deletes the solution in the archive with the largest crowding degree until the
 329 number of archive members is equal to the preset capacity. Considering both

330 the number and locations of neighbours, we define the crowding degree of a
 331 solution \mathbf{x}_a in the archive \mathbf{A} as follows:

$$D(\mathbf{x}_a) = 1 - \prod_{\mathbf{x}_b \in \mathbf{A}, \mathbf{x}_a \neq \mathbf{x}_b} R(\mathbf{x}_a, \mathbf{x}_b), \quad (6)$$

where

$$R(\mathbf{x}_a, \mathbf{x}_b) = \begin{cases} d(\mathbf{x}_a, \mathbf{x}_b)/r & \text{if } d(\mathbf{x}_a, \mathbf{x}_b) \leq r \\ 1 & \text{otherwise} \end{cases}, \quad (7)$$

332 in which $d(\mathbf{x}_a, \mathbf{x}_b)$ is the Euclidean distance between solutions \mathbf{x}_a and \mathbf{x}_b . The
 333 parameter r , as the largest neighbouring region, is set to the median of the
 334 distances from all the solutions to their m -th nearest solution in the archive
 335 and m is the number of objectives in the problem. The whole procedure of
 336 archive optimization is given in Fig. 4.

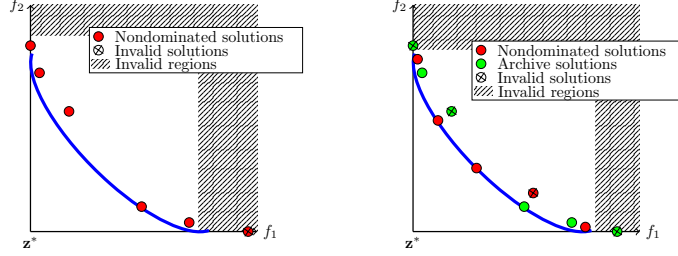
337 3.2. Balancing Exploration and Exploitation

338 The duality between exploitation and exploration has long been an im-
 339 portant issue in decomposition-based MOEAs. This paper presents a new
 340 method for controlling the equilibria between exploitation and exploration
 341 for various problems. In the method, we extract the stability matrix \mathbf{S} from
 342 the exploitation module to evaluate the evolutionary trend (reflected in terms
 343 of convergence) of the population under the guidance of the current weights.
 344 Specifically, we first divide \mathbf{S} into two parts with the same dimensionality:

$$\mathbf{V} = \mathbf{S}(:, 1 : T); \quad \mathbf{U} = \mathbf{S}(:, T + 1 : 2T), \quad (8)$$

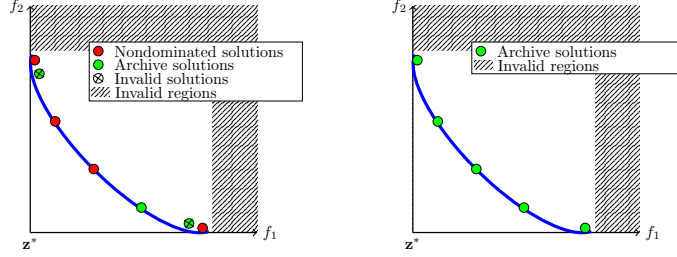
345 then evaluate the similarity of the both parts as the stability factor δ . For-
 346 mally,

$$\delta = \frac{\text{count_zero}(\Delta)}{T \cdot N}, \quad (9)$$



(a) The nondominated solutions in the valid regions are assigned to the archive when the archive is empty.

(b) The valid regions are updated, new nondominated solutions are added to the archive and a dominance check is made.



(c) A maintenance mechanism is used to remove some solutions with poor distribution.

(d) The archive solutions are evenly distributed over the valid regions of the objective space.

Figure 4: Illustration to the whole procedure of an optimization of archive. Here, we assume that the archive size is five.

where

$$\Delta_{k,j} = \begin{cases} 0 & \text{if } |\mathbf{V}_{k,j} - \mathbf{U}_{k,j}| \leq 10^{-3} \\ 1 & \text{otherwise} \end{cases}, \quad (10)$$

347 in which $i \in \{1, 2, \dots, N\}$ and $j \in \{1, 2, \dots, T\}$, respectively. This design is
 348 mainly constructed in this way for two reasons: One is to provide sufficient
 349 cache space for leaving as little as possible to chance. For example, we not
 350 only retain the historical information of the last $2T$ generations in matrix
 351 \mathbf{S} but also consider the similarity of the historical information between the

352 intervals of length T . The other reason is to strictly control the stability
 353 factor in $[0,1]$ for analysis. The higher the similarity between matrices \mathbf{V}
 354 and \mathbf{U} is, the greater the stability factor of the population. When $\delta \approx 1$, it is
 355 considered that the current weight-directed population is stable in terms of
 356 convergence and that an exploitation episode seems to be over. For simplicity,
 357 we say that the EvE model changes from the exploitation module to the
 358 exploration module when δ exceeds 0.99.

359 *3.3. The Exploration Module*

360 To obtain a set of well-distributed weights, we only allow the solution with
 361 the best fitness for each subproblem (weight) to enter the next generation
 362 when δ exceeds 0.99. Moreover, the adjustment of weights is often accom-
 363 panied by the secondary selection of the population during the exploration
 364 phase.

365 *3.3.1. Weight Deletion*

366 When updating the weights, the weight deletion process aims to remove
 367 ineffective weights that are not associated with any solutions or that are as-
 368 sociated with abnormal solutions. It is worth noting that deletion includes
 369 not only the weight itself but also its related information, such as the asso-
 370 ciated solution and the corresponding row in \mathbf{S} . For the first case, Eq. (5)
 371 provides reliable information about the exploration module for determining
 372 whether a weight has associated solutions. For example, if $\hat{d}_{k,t}$ of \mathbf{w}_k is equal
 373 to 0, this indicates that there are no solutions that belong to weight \mathbf{w}_k in
 374 the current generation. Thus, we can use the stability matrix \mathbf{S} to delete all
 375 of the weight \mathbf{w}_k with a $\hat{d}_{k,t}$ of 0.

376 After solving the first case, we need to further delete the weights as-
 377 sociated with abnormal solutions. These abnormal solutions are somewhat
 378 misleading with respect to the generation of weights and may be selected
 379 throughout the optimization episode because they have the best perpendic-
 380 ular distances from certain weights. In this paper, the median absolute devi-
 381 ation (MAD) is introduced to detect and delete the weights associated with
 382 abnormal solutions. The MAD is a robust measure of central tendency that
 383 uses the absolute deviation from the median. Specifically, we first normalize
 384 all objectives of the selected solutions into the same range based on the max-
 385 imum and minimum values of each objective. Then, a new virtual solution χ
 386 is created, where each objective consists of the median of the corresponding
 387 objectives of the selected solutions. Therefore, the MAD is defined as:

$$\text{MAD} = \text{median} \left(\sum_i^m |f_i(\mathbf{x}_j) - f_i(\chi)| \right), \quad (11)$$

388 where i and j represent the indexes of the objectives and solutions, respec-
 389 tively. According to Eq. (11), we consider that the greater the sum of abso-
 390 lute variances of all objectives of a solution is, the more likely the solution
 391 is to be an abnormal solution. Therefore, solution \mathbf{x}_j can be identified as an
 392 abnormal solution if and only if the following conditions are met:

$$\frac{\sum_i^m |f_i(\mathbf{x}_j) - f_i(\chi)|}{b \cdot \text{MAD}} \geq c, \quad (12)$$

393 In Eq. (12), if we want to use the MAD as a consistent estimator for
 394 the standard deviation, we must use a constant b that is dependent on the
 395 distribution. Here, constant b is set to 1.4826 if the underlying distribu-
 396 tion is assumed to be normal. As described in [39], if vector A is normally
 397 distributed, it can be shown that

$$\lim_{n \rightarrow \infty} \mathbb{E}(\text{MAD}(A)) = \sigma \Phi^{-1}(0.75), \quad (13)$$

398 where $\Phi^{-1}(0.75) \approx 0.6745$ is the 0.75th quantile of the standard normal dis-
 399 tribution and is used for consistency. In other words, it is chosen so that
 400 $\text{MAD}(A)/0.6745$ (or $1.4826 \cdot \text{MAD}(A)$) is a consistent estimator for the stan-
 401 dard deviation σ . In addition, the constant c is the criterion for detecting
 402 abnormal solutions, and it is set to 3.

403 3.3.2. Weight Addition

404 After the weight deletion operation, the exploration module needs to add
 405 some weights whose search areas have not been developed to keep the num-
 406 ber of weights unchanged. Weight addition is performed by comparing the
 407 distribution density of the solution in the population with the solution in the
 408 archive set using the Euclidean distance. More concretely, we first update
 409 the valid areas of the current population and keep the members of the archive
 410 set in those areas. Then, the distances from the solutions in the archive to
 411 their closest solution in the population are calculated. Finally, we only pick

412 the archive member with the largest distance from the population each time,
 413 and its search direction is used as the new weight. After each selection step,
 414 the distance information of the archive members is updated again.

415 3.3.3. Weight Generation

416 Given a new solution from the weight addition operation, the optimal
 417 weight of this solution can be easily generated by using a linear mapping
 418 method. The main idea of our method is illustrated in Fig. 5(a). First, we
 419 assume that a linear hyperplane can be represented as $g_m = \sum_i^{m-1} \alpha_i g_i + \alpha_m$
 420 for an m -dimensional objective space.

421 Then, considering that these extreme points are on the defined hyper-
 422 plane, we have the following equation:

$$\mathbf{E}\mathbf{a} = \mathbf{b}, \quad (14)$$

423 where $\mathbf{E} = (\mathbf{e}_1^{1:m-1}, \mathbf{e}_2^{1:m-1}, \dots, \mathbf{e}_{m-1}^{1:m-1}, \mathbf{i})^T$ in which \mathbf{i} is an all-ones vector, $\mathbf{a} =$
 424 $(\alpha_1, \alpha_2, \dots, \alpha_m)^T$ and $\mathbf{b} = (\mathbf{e}_1^m, \mathbf{e}_2^m, \dots, \mathbf{e}_m^m)^T$. Accordingly, the parameter
 425 vector \mathbf{a} can be computed by

$$\mathbf{a} = (\mathbf{E}^T \mathbf{E})^{-1} \mathbf{E}^T \mathbf{b}. \quad (15)$$

426 Finally, the optimal weight \mathbf{w} of a given $\mathbf{f}(\mathbf{x})$ is defined as

$$\mathbf{w} = \eta \mathbf{f}(\mathbf{x}), \quad (16)$$

427 where

$$\eta = \frac{\alpha_m}{g_m - (\sum_i^{m-1} \alpha_i g_i)}. \quad (17)$$

428 Moreover, the preserved weights also need to be translated to the above
 429 hyperplane. Here, we introduce a new method for translating weights accord-
 430 ing to the ranges of the objective values of the current population. As shown
 431 in Fig. 5(b), assuming that there are two different hyperplanes, the weights
 432 evenly distributed over one of them may not be applicable to the other be-
 433 cause the ranges of the objective values of both Pareto fronts are different.

434 However, the uniformly distributed weights on the two Pareto fronts satisfy
 435 the following relationship:

$$\begin{bmatrix} \beta_1 \\ \beta_2 \\ \dots \\ \beta_m \end{bmatrix} \circ \begin{bmatrix} \mathbf{w}_1^k \\ \mathbf{w}_2^k \\ \dots \\ \mathbf{w}_m^k \end{bmatrix} = \begin{bmatrix} \overline{\mathbf{w}}_1^k \\ \overline{\mathbf{w}}_2^k \\ \dots \\ \overline{\mathbf{w}}_m^k \end{bmatrix} \quad (18)$$

436 where the symbol \circ denotes the elementwise product between two vectors of
 437 the same dimension, and β_i is the ratio of the i -th objective ranges of the
 438 two Pareto fronts, such as $\beta_1 = \bar{e}_1/e_1$ and $\beta_2 = \bar{e}_2/e_2$ in Fig. 5(b). Through
 439 the translation method of Eq. (18), the uniform weights of the two Pareto
 440 fronts can be matched one by one.

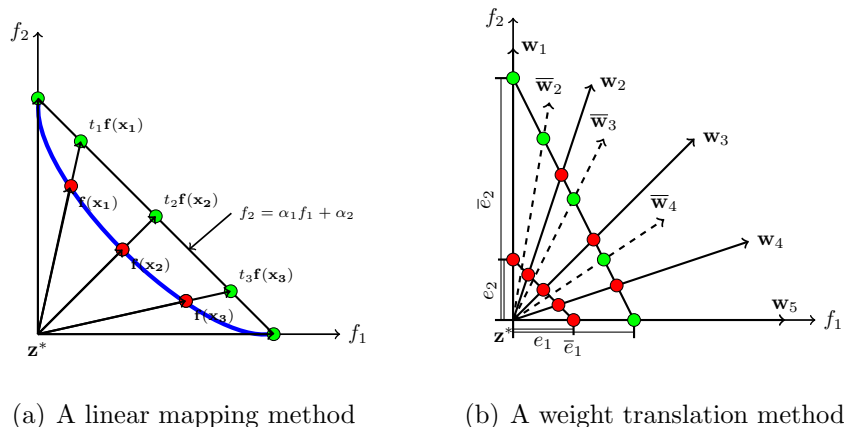


Figure 5: Examples of weight generation.

441 3.3.4. Weights Replacement

442 After the above steps are performed, we are able to solve MOPs with “ir-
 443 regular” Pareto fronts, but the proposed method still struggles with MaOPs
 444 that have “regular” Pareto fronts. For MaOPs, the simplex-lattice design
 445 provides uniform weights [11], yet it suffers from the curse of dimensionality.
 446 Subsequently, the multilayer simplex-lattice design [40] controls the number
 447 of weights to some extent at the expense of uniformity. These weights may
 448 be highly consistent with the Pareto front but not totally uniform. There-
 449 fore, to alleviate this problem, a simple weight replacement operation is used

450 to adjust the weights when all of these weights are located on the hyper-
 451 plane constructed by the current extreme points and are effective for a given
 452 problem. First, the distance information of a solution in the population is
 453 determined by identifying the minimum distance between the solution and
 454 the others in the population. Then, a threshold γ is set to the median of
 455 those distances. Furthermore, when the distance information of an archive
 456 member is greater than γ , we use the member to replace the solution whose
 457 distance information is the smallest in the population, along with the replace-
 458 ment of the corresponding weights. Finally, with each replacement operation
 459 completed, the distances of the archive members and the solutions in the
 460 population need to be updated separately.

461 4. Algorithmic Framework

462 Algorithm 1 gives the main procedure of the DMEA-WUA. First, a set
 463 of weights \mathbf{W} is generated by using the two-layer simplex-lattice design [11]
 464 in Step 1. Then, the initial population \mathbf{P} is randomly sampled from Ω in
 465 Step 2. Step 3 randomly initializes the stability matrix \mathbf{S} where all of the
 466 elements are assigned different but relatively large values. Step 4 initializes
 467 an empty archive set. During each iteration of the main while loop, we first
 468 produce the offspring population \mathbf{Q} by using the recombination operator and
 469 merge it with the current population to form a new population \mathbf{R} (Steps 6
 470 and 7). The solutions of \mathbf{R} are assigned to each subproblem according to the
 471 perpendicular distances of those solutions from each of the weights (Step 8).
 472 After that, we calculate the fitness of each solution for the corresponding
 473 subproblem in Step 9. Additionally, the archive set \mathbf{A} is updated by using
 474 the current nondominated solutions (Step 10), and the stability factor δ is
 475 calculated to balance the EvE model (Step 11). If $\delta > 0.99$ and $g < 0.9 \cdot G$,
 476 a single solution is selected for each weight of \mathbf{W}^* to the next population \mathbf{P} ,
 477 and the exploration module is activated (Steps 12-19). When a solution is
 478 retained in a subproblem \mathbf{w}_k (Step 14), the corresponding row $\mathbf{S}_{k,:}$ of \mathbf{S} is
 479 updated (Step 15). During the exploration operation, Step 17 first deletes the
 480 ineffective weights that are not associated with any solutions or are associated
 481 with abnormal solutions. Then, some new weights are added to explore the
 482 undeveloped search areas in Step 18. After that, the weight replacement
 483 procedure is used in Step 19. Otherwise, if $\delta < 0.99$ or $g > 0.9 \cdot G$, we
 484 select solutions for the population one by one until the size of \mathbf{P} is equal to
 485 N (Steps 20-34). Here, only the weights \mathbf{W}^* associated with solutions are

486 considered (Step 21). In Step 22, a parameter ρ_k is used to count the number
487 of selected solutions in subproblem \mathbf{w}_k . When the population size does not
488 reach N , we randomly pick a weight \mathbf{w}_k from those with smallest value of ρ_k
489 from \mathbf{W}^* , and select a superior solution \mathbf{x} from \mathbf{C}_k (Steps 24-26). If $\rho_k == 1$,
490 the corresponding row $\mathbf{S}_{k,:}$ of \mathbf{S} is updated (Steps 27-29). After that, \mathbf{C}_k ,
491 ρ_k and \mathbf{W}^* are updated in sequence (Steps 30-32). The algorithm continues
492 until the number of generations Gen reaches to the maximum number G .

493 To analyze the computational complexity of the proposed DMEA-WUA,
494 we consider the main steps of one generation process in the main while loop
495 of the algorithm 1. The time complexity of offspring initialization in Step 6
496 is $\mathcal{O}(DN)$, where D is the number of decision variables and N is the size of
497 the population. The association operation in Step 8 requires $\mathcal{O}(MN^2)$ com-
498 putations, where M is the number of objectives. Assuming that $L_k = |\mathbf{C}_k|$
499 and $N = |\mathbf{W}|$, the time complexity of the fitness calculation in Step 9
500 is $\mathcal{O}(\sum_{k=1}^N L_k \log^{M-2} L_k)$. In Step 10, the worst time complexity of the archive
501 optimization operation is $\mathcal{O}(2MN^2)$. The calculation of the stability factor δ
502 in Step 11 needs the $\mathcal{O}(NT)$ computations, where T is half of the row length
503 of \mathbf{S} . In Steps 13-16, the selection of superior solutions and the update
504 operation for the stability matrix require $\mathcal{O}(\sum_{k=1}^N L_k)$ and $\mathcal{O}(2NT)$ compu-
505 tations, respectively. For the weight deletion process in Step 17, $\mathcal{O}(MN)$
506 computations are needed. Assuming that H ineffective weights are deleted,
507 we should find the same number of undeveloped solutions. The worst time
508 complexity of this process requires $\mathcal{O}(2HMN^2)$ computations. In addi-
509 tion, the worst time complexity of weight replacement is $\mathcal{O}(2MN^2)$. At
510 last, when $\delta < 0.99$ or $g > 0.9 \cdot G$, the computations in the solution se-
511 lection method require a time complexity of $\mathcal{O}(N^2)$. Therefore, the total
512 computational complexity for one generation is bounded by $\mathcal{O}(2HMN^2)$.

Algorithm 1: The Algorithm DMEA-WUA

Input : Population Size: N ; Maximum Generation: G ; Maximum Stagnation: $2T$; Generation Counter: $g \leftarrow 0$
Output: Final population: \mathbf{P}

- 1 $\mathbf{W} \leftarrow$ Generate N initial weights;
- 2 $\mathbf{P} \leftarrow$ Randomly generate N solutions;
- 3 $\mathbf{S} \leftarrow$ Randomly generate a $N \times 2T$ stability matrix;
- 4 $\mathbf{A} \leftarrow$ initialize an empty archive set \emptyset ;
- 5 **while** $g < G$ **do**
- 6 $\mathbf{Q} \leftarrow$ Create offspring population;
- 7 $\mathbf{R} \leftarrow \mathbf{P} \cup \mathbf{Q}$, $\mathbf{P} \leftarrow \emptyset$;
- 8 $(\mathbf{C}_1, \mathbf{C}_2, \dots, \mathbf{C}_N) \leftarrow$ Associate the solutions of \mathbf{R} to each weight (Section 3.1.1);
- 9 Calculate the fitness value (*fit*) of each solution \mathbf{x} on the corresponding weight (Section 3.1.1);
- 10 $\mathbf{A} \leftarrow$ Update the archive set (Section 3.1.3);
- 11 $\delta \leftarrow$ Evaluate the stability of the population under the guidance of current weights (Section 3.2);
- 12 **if** $\delta > 0.99 \wedge g < 0.9 \cdot G$ **then**
- 13 **for** $k = 0$; $k \leq |\mathbf{W}|$; $k = k + 1$ **do**
- 14 Select a superior solution \mathbf{x} from \mathbf{C}_k (Section 3.1.1);
- 15 $\mathbf{S}_{k,:} \leftarrow$ Update the stability matrix (Section 3.1.2);
- 16 **end**
- 17 Delete the ineffective weights (Section 3.3.1);
- 18 Generate new weights, and add them into \mathbf{W} (Section 3.3.2, Section 3.3.3);
- 19 Replace the weights (Section 3.3.3, Section 3.3.4);
- 20 **else**
- 21 $\mathbf{W}^* = \{\mathbf{w}_k : \mathbf{C}_k \neq \emptyset, \mathbf{w}_k \in \mathbf{W}\}$;
- 22 $\rho_k \leftarrow$ count the number of selected solutions for weight \mathbf{w}_k ;
- 23 **while** $|\mathbf{P}| < N$ **do**
- 24 $\overline{\mathbf{W}} = \{\mathbf{w}_k : \operatorname{argmin}_{\mathbf{w}_k \in \mathbf{W}^*} \rho_k\}$;
- 25 $\mathbf{w}_k = \operatorname{random}(\overline{\mathbf{W}})$;
- 26 Select a superior solution \mathbf{x} from \mathbf{C}_k (Section 3.1.1);
- 27 **if** $\rho_k == 1$ **then**
- 28 $\mathbf{S}_{k,:} \leftarrow$ Update the stability matrix (Section 3.1.2);
- 29 **end**
- 30 $\mathbf{C}_k \leftarrow \mathbf{C}_k \setminus \mathbf{x}$;
- 31 $\rho_k \leftarrow \rho_k + 1$;
- 32 $\mathbf{W}^* = \{\mathbf{w}_k : \mathbf{C}_k \neq \emptyset, \mathbf{w}_k \in \mathbf{W}^*\}$;
- 33 **end**
- 34 **end**
- 35 **end**

Table 1: Properties of test problems.

Problems	Properties	Problems	Properties	Problems	Properties	Problems	Properties
ZDT1	Convex	ZDT2	Concave	ZDT3	Discontinuous	ZDT4	Convex, Multimodal
ZDT5	Convex, Deceptive	ZDT6	Concave, Multimodal, Biased	UF1	Convex, Complex PS	UF2	Convex, Complex PS
UF3	Convex, Complex PS	UF4	Concave, Complex PS	UF5	Linear, Discrete, Complex PS	UF6	Linear, Discontinuous, Complex PS
UF7	Linear, Complex PS	UF8	Concave, Complex PS	UF9	Linear, Discontinuous, Complex PS	UF10	Concave, Complex PS
VNT1	Convex	VNT2	Mixed, Degenerate	VNT3	Mixed, Degenerate	VNT4	Mixed, Degenerate
DTLZ1	Linear, Multimodal	DTLZ2	Concave	DTLZ3	Concave, Multimodal	DTLZ4	Concave, Biased
DTLZ5	Concave, Degenerate	DTLZ6	Concave, Degenerate	DTLZ7	Mixed, Discontinuous, Multimodal	CDTLZ2	Convex
BDTLZ1	Inverted, Linear, Multimodal	BDTLZ2	Inverted, Concave	SDTLZ1	Badly-scaled, Linear, Multimodal	SDTLZ2	Badly-scaled, Concave
WFG1	Mixed, Biased	WFG2	Convex, Discontinuous, Nonseparable	WFG3	Linear, Degenerate, Nonseparable	WFG4	Concave, Multimodal
WFG5	Concave, Deceptive	WFG6	Concave, Nonseparable	WFG7	Concave, Biased	WFG8	Concave, Nonseparable, Biased
WFG9	Cocave, Nonseparable, Deceptive, Biased	Modified IDTLZ1	Inverted, Linear, Multimodal	DTLZ2BZ	Concave	ISDTLZ3	Convex, Multimodal
CSDTLZ4	Cocave, Multimodal	DPF1	Linear, Multimodal, Degenerate	DPF2	Mixed, Disconnected, Degenerate	DPF3	Concave, Biased, Degenerate
DPF4	Concave, Multimodal, Degenerate	DPF5	Linear, Partially Separable, Degenerate				

5. Experimental Results

In this section, we provide the simulation results of the DMEA-WUA on optimization problems with a variety of Pareto fronts [11, 23, 41, 42, 43, 44]. Table 1 summarizes the properties of these MOPs. Moreover, eight state-of-the-art decomposition-based approaches, AdaW [12], iRVEA [45], MOEA/D-AWA [16], MOEA/D-PaS [46], MOEA/D-URAW [33], RPEA [47], RVEAa [31], and DEA-GNG [25], are considered peer algorithms for evaluating the proposed DMEA-WUA. All optimization problems and test algorithms in the paper are implemented on the PlatEMO platform [48].

5.1. Experimental Settings

In the experiments, the population sizes of all the compared MOEAs are set to be the same for each MOP, namely, 100, 105, 220, 240 for 2-, 3-, 10- and 15-objective MOPs, respectively. All algorithms are independently executed 20 times on each problem. The number of generations is set to 1000 for 2-, 3-, 10-, and 15-objective problems. For the genetic operators of each algorithm, the simulated binary crossover (SBX) and the polynomial mutation operators are used for offspring reproduction [48]. For the SBX operator, the crossover probability p_c and the distribution index η_c are set to 1 and 20, respectively. For the polynomial mutation operator, we set the mutation probability $p_m = \frac{1}{d}$ and the distribution index $\eta_m = 20$. In addition, the specific parameter settings of the compared MOEAs are set as recommended in their original papers. For example, in RVEAa and iRVEA, the rate α of changing the penalty function and the frequency f_r of reference vector adaptation are set to 2 and 0.1, respectively. In MOEA/D-AWA, the maximal number of subproblem adjustments nus is set to $0.05N$, the computational resource utilization for the weight adaptation process is set to 20%, and the size of the archive is set as $1.5N$. Moreover, the size of neighborhood T is set to $\lceil 0.1N \rceil$, the probability δ of neighborhood selection

542 is set to 0.9, and the maximum number of solutions replaced by each offspring
 543 n_r is set to $\lceil 0.01N \rceil$. Since MOEA/D-AWA and MOEA/D-PaS are the
 544 variants of MOEA/D, the general parameters of MOEA/D-PaS are consistent
 545 with those of MOEA/D-AWA. In AdaW, the time of updating the weight
 546 vectors and the time spent not allowing the update are every 5% of the total
 547 generations and the last 10% of the generations, respectively. The maximum
 548 capacity of the archive is set to $2N$.

549 Furthermore, we use two performance indicators, the modified inverted
 550 generational distance (IGD+) [6] and the hypervolume (HV) [7], to evaluate
 551 the performances of these algorithms in this paper. The IGD+ indicator cal-
 552 culates the average modified distance from points in the Pareto front to their
 553 closet solution in a Pareto front approximation. Mathematically, suppose
 554 that \mathbf{P} is an approximation set and that \mathbf{P}^* is a reference set representing
 555 the Pareto front; then, the IGD+ indicator is defined as follows:

$$IGD+(\mathbf{P}) = \frac{1}{|\mathbf{P}^*|} \left(\sum_{\mathbf{x}^* \in \mathbf{P}^*, \mathbf{p} \in \mathbf{P}} d_+(\mathbf{x}^*, \mathbf{p}) \right)^{1/2}, \quad (19)$$

556 where $|\mathbf{P}^*|$ denotes the size of \mathbf{P}^* and $d_+(\mathbf{x}^*, \mathbf{p})$ is the minimum $\max\{\mathbf{p} -$
 557 $\mathbf{x}^*\}$ representing the modified distance from \mathbf{x}^* to the closest solution in \mathbf{P}
 558 with the corresponding point \mathbf{p} . It is well-known that a low IGD+ value is
 559 desirable, as it indicates that the obtained solution set is close to the Pareto
 560 front and has good diversity.

561 The HV is calculated as the volume of the objective space between the
 562 obtained solution set and a specified reference point. In the calculation of
 563 the HV, all reference points used to calculate the HV are set to 1.1 times the
 564 worst value of each objective in the Pareto optimal solutions. The HV can
 565 be calculated in the following way:

$$HV(\mathbf{P}, \mathbf{r}) = L(\cup_{\mathbf{x} \in \mathbf{P}} [f_1(\mathbf{x}), r_1] \times \cdots \times [f_M(\mathbf{x}), r_M]), \quad (20)$$

566 where \mathbf{r} is a reference point and \mathbf{x} is a solution in the population \mathbf{P} . The
 567 higher the HV value, the better performance obtained by the algorithm.

568 We also use two tests, the Wilcoxon rank-sum test [49] and the Friedman
 569 rank test [50], to determine whether there are significant differences among
 570 the comparative algorithms in terms of their IGD+ and HV results. For the

Table 2: Statistical results (means and standard deviations) of the obtained IGD+ values on the ZDT test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdaW	iRVEA	MOEADAWA	MOEADPaS	MOEADURAW	RPEA	RVEAa	DEAGNG	P-value
ZDT1	2	30	2.6638e-3 (2.28e-5)	2.6558e-3 (2.26e-5) ≈	2.9132e-3 (6.49e-5)	2.6401e-3 (7.27e-5) ≈	3.1829e+1 (3.39e+1)	- 2.9254e-3 (7.25e-4)	- 8.1830e-3 (6.77e-4)	- 2.5166e-2 (1.00e-1)	- 3.0152e-3 (7.99e-5)	-
Friedman Ranking			2.2500	1.9500	5.8500	2.1000	8.8500	4.5500	8.1000	4.7500	6.6000	9.0452e-27
ZDT2	2	30	2.5711e-3 (8.08e-6)	2.5927e-3 (2.35e-5) ≈	2.9208e-3 (8.06e-5)	- 3.7237e-3 (3.12e-3)	- 5.9113e+1 (3.08e+1)	- 2.7771e-3 (2.46e-4)	- 1.1392e-2 (1.79e-3)	- 2.8374e-1 (1.21e-1)	- 2.7500e-3 (6.10e-5)	- 1.4408e-24
Friedman Ranking			1.4500	2.1500	5.6000	3.9000	8.9500	4.1500	7.1000	7.4000	4.3000	1.4408e-24
ZDT3	2	30	2.8830e-3 (7.43e-5)	2.7363e-3 (5.16e-5) ≈	3.1846e-3 (1.02e-4)	- 2.5409e-2 (3.13e-2)	- 3.0809e+1 (3.44e+1)	- 3.1050e-3 (9.55e-5)	- 7.7509e-3 (7.84e-4)	- 4.7739e-2 (6.56e-2)	- 3.9086e-3 (4.38e-3)	- 1.2789e-27
Friedman Ranking			2.8000	1.2000	4.8000	6.2500	8.9500	4.1500	6.9500	7.5500	2.3000	1.2789e-27
ZDT4	2	10	2.7851e-1 (1.12e-4)	2.7691e-1 (7.90e-5) ≈	3.0111e-1 (1.49e-4)	- 3.6556e-1 (8.10e-4)	- 2.0236e+1 (1.94e+1)	- 3.3416e-3 (3.29e-4)	- 8.7330e-3 (7.84e-4)	- 3.4059e-3 (3.04e-4)	- 3.2654e-3 (1.85e-4)	- 8.9940e-25
Friedman Ranking			1.6500	1.6500	3.6000	5.8000	9.9000	5.2500	8.1000	5.4500	5.0000	8.9940e-25
ZDT5	2	30	3.0202e-1 (1.13e-1)	3.0738e-1 (1.04e-1) ≈	5.0476e-1 (1.03e-1)	- 6.8027e-1 (8.94e-2)	- 1.1848e+1 (1.43e-1)	- 5.3903e-1 (9.76e-2)	- 5.3819e-1 (1.01e-1)	- 5.4028e-1 (8.57e-2)	- 5.1290e-1 (9.67e-2)	- 7.7248e-17
Friedman Ranking			1.8000	3.8000	4.0750	7.2250	9.0000	4.9000	5.5000	4.7000	4.0000	7.7248e-17
ZDT6	2	10	2.1432e-3 (1.05e-5)	2.1498e-3 (1.29e-5)	2.3090e-3 (3.91e-5)	- 2.1859e-3 (7.21e-5)	- 5.4665e-1 (2.43e+0)	- 2.2485e-3 (2.41e-5)	- 6.7832e-3 (6.63e-4)	- 2.1352e-3 (5.81e-5) ≈	2.2820e-3 (7.85e-5)	- 2.6189e-23
Friedman Ranking			2.3000	2.9000	7.4500	4.1500	3.9500	6.3000	8.9500	2.3000	6.7000	2.6189e-23
+/- / ≈			4/2/3	0/6/0	0/5/1	0/6/0	0/6/0	0/6/0	0/5/1	0/5/1	0/6/0	
Average Ranking			3.0416	2.2750	5.2375	4.8375	8.1000	4.8833	7.4500	5.3580	4.8166	

Table 3: Statistical result (means and standard deviations) of the obtained HV values on the ZDT test instances., where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdaW	iRVEA	MOEADAWA	MOEADPaS	MOEADURAW	RPEA	RVEAa	DEAGNG	P-value
ZDT1	2	30	7.2049e-1 (6.65e-5)	7.2023e-1 (6.93e-5) ≈	7.2005e-1 (1.00e-4)	- 7.2051e-1 (1.09e-4) ≈	3.0598e-1 (3.48e-1)	- 7.1960e-1 (1.55e-3)	- 7.1188e-1 (1.38e-3)	- 6.9771e-1 (9.86e-2)	- 7.2021e-1 (7.79e-5)	- 2.0140e-27
Friedman Ranking			4.7500	3.3500	4.6500	7.8500	1.1500	4.2500	1.9000	3.5500	5.5500	2.0140e-27
ZDT2	2	30	4.4498e-1 (7.67e-5)	4.4498e-1 (7.22e-4) ≈	4.4455e-1 (1.23e-4)	- 4.4207e-1 (7.52e-3)	≈ 1.6330e-2 (7.30e-2)	- 4.4363e-1 (6.86e-4)	- 4.3433e-1 (1.30e-1)	- 1.4402e-1 (1.30e-1)	- 4.4492e-1 (6.06e-5)	- 4.1903e-23
Friedman Ranking			8.2000	8.2000	5.4000	6.0500	1.0500	4.1500	2.9500	2.8000	7.0000	4.1903e-23
ZDT3	2	30	6.0653e-1 (7.87e-4)	5.9965e-1 (2.23e-4)	- 5.9902e-1 (2.82e-4)	- 6.2164e-1 (6.57e-2) ≈	2.0587e-1 (2.88e-1)	- 5.8588e-1 (1.50e-3)	- 5.9578e-1 (5.82e-4)	- 6.6730e-1 (7.78e-2) ≈	6.0424e-1 (1.08e-2)	+ 1.0732e-14
Friedman Ranking			6.9500	6.3500	5.6500	4.1000	1.7500	2.9000	3.9000	6.3000	6.9000	1.0732e-14
ZDT4	2	10	7.2021e-1 (2.07e-4)	7.2023e-1 (1.65e-4) ≈	7.1977e-1 (5.01e-4)	- 7.1881e-1 (1.53e-3)	- 7.1568e-2 (2.20e-1)	- 7.1892e-1 (6.88e-4)	- 7.1168e-1 (6.23e-4)	- 7.1868e-1 (5.65e-4)	- 7.1984e-1 (2.65e-4)	- 1.5469e-26
Friedman Ranking			8.0000	8.7000	5.9500	4.7000	1.1000	4.3000	1.9000	3.8000	6.5500	1.5469e-26
ZDT5	2	30	8.2555e-1 (1.22e-2)	8.1212e-1 (1.31e-2) ≈	8.1138e-1 (1.16e-2)	- 7.9192e-1 (9.59e-3)	- 7.7310e-1 (1.03e-2)	- 8.0800e-1 (1.03e-2)	- 8.1968e-1 (1.18e-2)	≈ 8.0727e-1 (9.61e-3)	≈ 8.1739e-1 (1.28e-2)	- 1.0586e-15
Friedman Ranking			7.9000	5.5500	5.5750	2.5750	1.2500	4.5000	6.6000	5.0000	6.2000	1.0586e-15
ZDT6	2	10	3.8865e-1 (1.58e-4)	3.8883e-1 (1.95e-5)	+ 3.8862e-1 (1.83e-5)	≈ 3.8883e-1 (1.66e-4) ≈	3.6018e-1 (8.69e-2)	- 3.8809e-1 (3.23e-4)	- 3.8243e-1 (9.64e-4)	- 3.8883e-1 (8.20e-5) ≈	3.8865e-1 (1.37e-4)	≈ 1.7810e-22
Friedman Ranking			6.6000	3.9000	7.2000	7.0000	6.2500	2.4500	1.0500	8.2500	4.2000	1.7810e-22
+/- / ≈			2/3/1	0/5/1	2/2/2	0/6/0	0/6/0	0/6/0	0/5/1	1/4/1	1/4/1	
Average Ranking			7.2166	7.3916	5.0875	5.3968	2.0916	3.7583	3.0250	4.9500	6.0833	

571 Wilcoxon rank-sum test, the null hypothesis is rejected at a significance level
572 of 0.05, where “+”, “≈” and “-” in the tables indicate that the performance
573 of a compared MOEA is significantly better, statistically similar and signif-
574 icantly worse to that of the proposed DMEA-WUA, respectively. For the
575 Friedman rank test, the null hypothesis is also rejected at a significance level
576 of 0.05.

577 5.2. Comparisons on the ZDT Test Suite

578 In this section, we present the performances of the nine algorithms when
579 solving the ZDT test suite in Tables 2 and 3. This test suite can verify the
580 performance of each algorithm in dealing with two-objective problems with
581 different properties, e.g., convex, concave and discontinuous problems.

582 From these two tables, we find that the DMEA-WUA and AdaW achieved
583 outstanding performances in terms of uniformity and extensiveness. Specifi-
584 cally, the two indicators IGD+ and HV indicate that the DMEA-WUA per-
585 forms the best on ZDT2 and ZDT5 instances, while AdaW performs best on
586 the ZDT1 and ZDT4 instances. Although the performances of the DMEA-
587 WUA and AdaW on other instances are not optimal, they are very com-
588 petitive compared to other algorithms in terms of the values obtained from

Table 4: Statistical results (means and standard deviations) of the obtained IGD+ values on the VNT test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdaW	iRVEA	MOEADAWA	MOEADPaS	MOEADURAW	RPEA	RVEAa	DEAGNG	P-value
VNT1	3	2	7.5942e-2 (1.53e-3)	7.5822e-2 (1.29e-3)	8.0608e-2 (3.31e-3)	9.1895e-2 (1.90e-3)	1.1471e-1 (3.62e-3)	8.1405e-2 (1.77e-3)	8.7645e-2 (4.97e-3)	7.7179e-2 (2.70e-3)	7.9552e-2 (5.09e-3)	-
Friedman Ranking			2.1500	2.2000	4.8500	7.7500	9.0000	5.2000	6.8500	3.0000	4.0000	7.2532e-24
VNT2	3	2	6.8589e-3 (4.19e-4)	6.6321e-3 (3.61e-4)	1.0405e-2 (2.19e-3)	8.6699e-3 (6.15e-4)	2.9125e-2 (1.35e-3)	6.9511e-3 (4.18e-4)	1.5574e-2 (1.82e-3)	1.2355e-2 (3.65e-3)	7.3471e-3 (9.55e-4)	4.0052e-26
Friedman Ranking			2.4500	1.8000	5.9500	5.1500	9.0000	2.7000	7.8000	6.7000	3.4500	4.0052e-26
VNT3	3	2	1.5395e-2 (1.61e-3)	1.5530e-2 (1.13e-3)	4.7467e-2 (1.13e-2)	3.4829e-2 (1.23e-2)	6.5310e-2 (4.13e-3)	1.5629e-2 (1.33e-3)	4.3135e-2 (1.53e-2)	3.1728e-2 (7.33e-3)	2.1547e-2 (3.70e-3)	3.1432e-25
Friedman Ranking			1.8000	2.1500	7.2500	5.9500	8.8000	2.1500	6.6000	5.8500	4.4500	3.1432e-25
VNT4	3	2	1.8071e-1 (1.28e-2)	2.1634e-1 (3.25e-2)	1.6391e-1 (1.87e-2)	3.2306e-1 (5.56e-2)	3.1763e-1 (2.79e-2)	1.9078e-1 (1.47e-2)	2.3445e-1 (2.90e-2)	1.3536e-1 (5.64e-3)	1.8861e-1 (2.64e-2)	2.0246e-25
Friedman Ranking			3.7500	5.4500	2.9000	8.4500	8.4000	4.4000	6.7000	1.9500	4.3000	2.0246e-25
$+/- / \approx$			0/1/3	1/3/0	0/1/0	0/1/0	0/1/0	0/2/2	0/1/0	1/2/1	0/2/2	
Average Ranking			2.5375	2.9000	5.1375	6.8250	8.8000	3.6125	6.9875	4.1500	4.0500	

Table 5: Statistical results (means and standard deviations) of the obtained HV values on the VNT test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdaW	iRVEA	MOEADAWA	MOEADPaS	MOEADURAW	RPEA	RVEAa	DEAGNG	P-value
VNT1	3	2	3.3823e-1 (2.08e-1)	3.3845e-1 (2.34e-1)	3.3613e-1 (7.82e-1)	3.3730e-1 (3.38e-1)	3.2790e-1 (7.38e-1)	3.3885e-1 (1.74e-1)	3.3288e-1 (8.28e-1)	3.3572e-1 (7.85e-1)	3.3481e-1 (1.36e-1)	-
Friedman Ranking			7.2000	7.8500	4.5000	5.9500	1.0000	8.9000	2.1000	4.0500	3.4000	3.5217e-29
VNT2	3	2	3.3230e-1 (6.13e-5)	3.3348e-1 (4.57e-5)	3.3235e-1 (8.11e-4)	2.0295e-0 (2.59e-3)	2.0140e-0 (2.99e-3)	1.9928e-0 (2.71e-2)	3.3155e-1 (3.99e-4)	1.7635e-0 (2.54e-1)	3.3338e-1 (1.75e-4)	7.2532e-24
Friedman Ranking			3.1500	4.7500	2.9000	8.8000	7.5500	7.1500	1.0000	6.5000	3.2000	7.2532e-24
VNT3	3	2	1.8128e-1 (5.29e-5)	1.8182e-1 (2.24e-5)	1.8498e-1 (2.76e-5)	1.8438e-1 (6.09e-5)	1.8165e-1 (4.73e-4)	1.8388e-1 (6.85e-5)	1.8112e-1 (1.32e-4)	1.8128e-1 (1.35e-4)	1.8495e-1 (2.84e-5)	6.5573e-29
Friedman Ranking			4.1000	7.0000	8.8000	5.7000	1.0000	2.1000	3.1000	4.7000	8.1000	6.5573e-29
VNT4	3	2	2.0076e-1 (2.90e-3)	2.3158e-1 (5.85e-3)	2.4137e-1 (3.00e-3)	1.8643e-1 (6.71e-3)	2.0641e-1 (1.85e-3)	2.0646e-1 (1.91e-3)	2.3609e-1 (3.62e-3)	2.0632e-1 (1.90e-3)	2.3674e-1 (4.86e-3)	4.9127e-26
Friedman Ranking			8.0000	6.2500	8.2000	1.0500	2.9000	6.1500	3.1500	6.4000	4.9127e-26	
$+/- / \approx$			3/1/0	1/1/2	1/1/2	2/2/0	1/3/0	2/2/0	0/1/0	1/2/1	1/2/1	
Average Ranking			5.6125	6.025	6.1125	5.3750	3.1125	5.2750	3.1625	4.6000	5.2875	

589 the IGD+ and HV indicators. MOEA/D-AWA has more of an advantage in
590 extensiveness than in uniformity because it obtains three second-best values
591 of the HV indicator, but only obtain one best value for the IGD+ indicator.
592 RVEAa performs best on ZDT6, and has a better performance on ZDT3 in
593 terms of the HV indicator. For the other algorithms, only the HV value of
594 DEA-GNG on the ZDT3 instance exceeds that of our algorithm. Moreover,
595 Friedman’s test shows that the DMEA-WUA and AdaW achieve the best
596 performances among all compared algorithms in terms of both the HV and
597 IGD+.

598 5.3. Comparisons on the VNT Test Suite

599 This section provides the results of the compared algorithms on the VNT
600 test suite. Compared the ZDT test suite, the problems in VNT have more
601 complicated Pareto front shapes.

602 Tables 4 and 5 give the average performance of each algorithm in terms of
603 the IGD+ and HV indicators, respectively, when solving the VNT test suite.
604 The DMEA-WUA and AdaW achieve the best results for the IGD+ and HV
605 indicators, respectively, according to Friedman’s rank test. For the IGD+
606 indicator, our algorithm and AdaW obtain the most uniformly distributed
607 populations in the VNT1-3 instances. In addition, it can be seen from the HV
608 indicator that our algorithm also performs very well on the VNT4 instance.

Table 6: Statistical results (means and standard deviations) of the obtained IGD+ values on the UF test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdaW	iRVEA	MOEADAWA	MOEADPaS	MOEADURAW	RPEA	RVEAa	DEAGNG	P-value
UF1	2	30	7.8120e-2 (1.78e-2)	8.4309e-2 (2.25e-2)	1.1196e-1 (3.62e-2)	1.1948e-1 (5.52e-2)	5.4568e-2 (2.98e-2)	9.7636e-2 (2.18e-2)	9.2618e-2 (2.92e-2)	9.9267e-2 (2.62e-2)	7.3878e-2 (1.33e-2)	
Friedman Ranking			4.0500	4.8000	6.4500	6.5000	1.9500	6.4000	5.0500	6.1500	3.6500	1.3197e-08
UF2	2	30	3.7364e-2 (9.97e-3)	3.9817e-2 (1.41e-2)	4.0251e-2 (9.64e-3)	3.4584e-2 (1.18e-2)	2.8511e-2 (1.98e-2)	4.3142e-2 (1.23e-2)	5.0942e-2 (1.30e-2)	5.0358e-2 (1.18e-2)	3.5434e-2 (7.55e-3)	
Friedman Ranking			4.4000	4.9500	5.1500	3.8500	2.0000	5.9000	7.2000	7.3000	4.2500	6.6083e-10
UF3	2	30	1.7092e-1 (2.53e-2)	1.7714e-1 (3.00e-2)	2.0023e-1 (4.83e-2)	2.1638e-1 (4.56e-2)	1.2929e-1 (1.20e-1)	1.9189e-1 (2.94e-2)	1.9862e-1 (2.33e-2)	1.9297e-1 (1.98e-2)	1.8628e-1 (2.95e-2)	3.9691e-07
Friedman Ranking			4.2500	4.5000	5.8000	7.1500	1.0000	5.2500	5.8000	5.6000	4.7500	
UF4	2	30	4.4625e-2 (1.05e-3)	4.3904e-2 (2.22e-3)	4.3233e-2 (1.26e-3)	5.4044e-2 (2.94e-3)	8.5143e-2 (7.19e-3)	4.9833e-2 (2.57e-3)	6.5470e-2 (5.75e-3)	5.0577e-2 (2.25e-3)	4.3066e-2 (1.06e-3)	
Friedman Ranking			3.5000	2.5500	2.0500	6.7500	9.0000	5.3500	7.9500	5.8000	2.0500	2.7550e-27
UF5	2	30	2.0155e-1 (7.07e-2)	2.9703e-1 (1.05e-1)	2.8212e-1 (6.22e-2)	4.6510e-1 (1.08e-1)	7.7600e-1 (1.56e-1)	3.8738e-1 (9.54e-2)	3.2445e-1 (9.23e-2)	3.7653e-1 (1.12e-1)	2.7123e-1 (6.16e-2)	
Friedman Ranking			4.6500	3.9500	3.4000	7.0000	9.0000	5.8500	4.3000	5.5000	3.3500	7.4666e-16
UF6	2	30	3.4428e-1 (6.65e-2)	1.7372e-1 (9.41e-2)	2.4083e-1 (1.52e-1)	4.0043e-1 (2.10e-1)	3.9449e-1 (7.21e-1)	1.9163e-1 (8.88e-2)	1.7779e-1 (8.79e-2)	2.7001e-1 (1.86e-1)	1.5936e-1 (8.41e-2)	
Friedman Ranking			3.4000	4.3000	5.2000	7.1000	9.5000	5.3500	4.9000	5.8000	3.5500	1.1104e-04
UF7	2	30	8.4118e-2 (9.23e-2)	9.6176e-2 (1.03e-1)	2.0476e-1 (1.38e-1)	1.9450e-1 (1.40e-1)	2.2185e-2 (7.07e-3)	2.1526e-1 (1.22e-1)	1.7380e-1 (9.70e-2)	1.8850e-1 (1.11e-1)	9.0210e-2 (9.11e-2)	
Friedman Ranking			6.8500	8.8000	5.8000	5.8000	1.0000	6.5000	6.1000	6.0000	4.3755e-12	
UF8	3	30	2.3618e-1 (9.58e-3)	2.2081e-1 (4.40e-2)	2.2410e-1 (4.30e-2)	1.9769e-1 (1.15e-1)	2.3823e-1 (5.26e-2)	2.1378e-1 (4.08e-2)	2.3418e-1 (4.53e-3)	2.3296e-1 (1.56e-2)	2.3573e-1 (2.93e-2)	
Friedman Ranking			4.3500	4.9500	5.7500	3.8000	7.9500	4.3000	3.9500	4.3000	6.5000	2.2553e-07
UF9	3	30	2.4400e-1 (7.15e-2)	2.0311e-1 (6.78e-2)	2.4101e-1 (6.54e-2)	2.4958e-1 (1.75e-2)	2.8953e-1 (1.24e-1)	2.4384e-1 (7.43e-2)	4.1409e-1 (6.33e-2)	3.1862e-1 (7.51e-2)	2.4221e-1 (6.56e-2)	
Friedman Ranking			4.5500	3.8500	4.3500	4.6000	4.7500	4.9500	6.6000	6.0000	4.5000	5.7543e-10
UF10	3	30	3.1374e-1 (9.71e-2)	3.6877e-1 (1.03e-1)	3.4486e-1 (1.04e-1)	4.2668e-1 (1.04e-1)	8.1002e-1 (1.48e-1)	3.8698e-1 (1.11e-1)	4.2917e-1 (1.21e-1)	4.2754e-1 (1.03e-1)	3.5648e-1 (9.57e-2)	
Friedman Ranking			3.1500	4.4000	3.8500	5.6500	9.0000	4.4500	5.3500	5.3500	3.8000	1.3687e-10
+/- / =			0/1/9	2/3/5	0/7/3	4/5/1	0/6/4	1/7/2	0/8/2	2/0/8	0/0/0	
Average Ranking			3.8150	4.1650	4.8800	5.8200	5.2900	5.3300	5.8200	5.8900	4.0850	

609 iRVEA achieves good performance on the VNT test suite because it obtains
610 two of the best results in terms of the HV.

611 5.4. Comparisons on the UF Test Suite

612 In this section, we compare the performances of the nine algorithms on
613 the UF test suite. As shown in Tables 6 and 7, the DMEA-WUA, AdaW and
614 DEA-GNG perform best on the UF test suite in terms of the IGD+ and HV
615 indicators. The DMEA-WUA and AdaW are only significantly different for
616 IGD+ on UF9 and for HV on UF10, while the DMEA-WUA and DEA-GNG
617 are significantly different on the UF4 and UF8 instances. MOEA/D-AWA,
618 MOEA/D-URAW, RPEA and RVEAa are obviously inferior to the DMEA-
619 WUA because they perform significantly worse than our algorithm on most
620 problems. Specifically, MOEA/D-AWA obtains the best results on the UF8
621 instance. When solving the UF8 instance, MOEA/D-URAW and RPEA
622 surpass our algorithm in terms of the IGD+ and HV indicators, respectively.
623 RVEAa does not significantly outperform our algorithm on the whole UF
624 test suite. MOEA/D-PaS performs very well on the UF test suite because
625 it achieved the best results on four of the problems, e.g., UF1, UF2, UF3
626 and UF6. The iRVEA algorithm performs better than our algorithm on the
627 UF4 and UF8 instances but is significantly worse than our algorithm on UF1,
628 UF3 and UF7. In short, the DMEA-UWA is also very competitive in the UF
629 test suite compared to the other eight algorithms. We can see from these
630 two tables that our algorithm has the highest ranking in terms of Friedman's
631 rank test.

Table 7: Statistical results (means and standard deviations) of the obtained HV values on the UF test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdA-W	rVEA	MOEADAWA	MOEADpS	MOEADURAW	RPEA	rVEAa	DEANG	P-value
UF1	2	30	5.8789e-1 (2.61e-2)	5.8254e-1 (3.89e-2)	5.3964e-1 (5.45e-2)	5.4084e-1 (7.99e-2)	6.3790e-1 (1.44e-2)	5.6067e-1 (2.27e-2)	5.6576e-1 (3.46e-2)	5.5656e-1 (4.65e-2)	5.9341e-1 (2.43e-2)	
	Friedman Ranking		6.0500	5.1500	3.2500	4.1000	8.2000	3.7000	4.0000	6.0000	6.0000	2.6086e-08
	Friedman Ranking		5.6000	5.1000	5.0000	6.1500	8.1000	2.1000	2.8000	5.9000	2.8000	9.4457e-12
UF2	2	30	6.7467e-1 (1.05e-2)	6.7198e-1 (1.15e-2)	6.7168e-1 (1.13e-2)	6.7828e-1 (1.26e-2)	6.8000e-1 (1.69e-2)	6.6789e-1 (1.32e-2)	6.5479e-1 (1.29e-2)	6.5998e-1 (1.17e-2)	6.7683e-1 (3.75e-3)	
	Friedman Ranking		5.6000	5.1000	5.0000	6.1500	8.1000	2.1000	2.8000	5.9000	2.8000	9.4457e-12
	Friedman Ranking		6.3000	5.0000	4.0000	4.6000	8.2000	4.6000	4.5000	5.2000	6.0000	1.6231e-05
UF3	2	30	4.4406e-1 (3.77e-2)	4.3343e-1 (3.57e-2)	4.0854e-1 (5.74e-2)	4.1531e-1 (3.85e-2)	5.4709e-1 (1.32e-1)	4.1695e-1 (3.79e-2)	4.0965e-1 (3.47e-2)	4.1871e-1 (5.38e-2)	4.2660e-1 (3.71e-2)	
	Friedman Ranking		8.5000	6.2250	6.2250	6.1250	1.1500	4.2750	6.0000	4.2750	6.0000	3.1012e-14
	Friedman Ranking		2.3607e-1 (5.52e-2)	2.2366e-1 (7.12e-2)	2.1795e-1 (8.01e-2)	9.7611e-2 (7.14e-2)	5.9965e-3 (1.97e-2)	1.4871e-1 (7.38e-2)	2.0727e-1 (8.08e-2)	1.4820e-1 (7.68e-2)	2.3280e-1 (5.55e-2)	
UF4	2	30	3.8596e-1 (1.55e-3)	3.8458e-1 (3.05e-3)	3.8725e-1 (1.57e-3)	3.6667e-1 (5.93e-3)	3.2614e-1 (8.76e-3)	3.7275e-1 (4.35e-3)	3.4685e-1 (1.17e-2)	3.7702e-1 (2.69e-3)	3.8780e-1 (1.42e-3)	
	Friedman Ranking		7.0000	6.5000	8.0000	3.1500	1.0500	4.0000	2.0000	4.0000	2.0000	1.6204e-27
	Friedman Ranking		2.3607e-1 (5.52e-2)	2.2366e-1 (7.12e-2)	2.1795e-1 (8.01e-2)	9.7611e-2 (7.14e-2)	5.9965e-3 (1.97e-2)	1.4871e-1 (7.38e-2)	2.0727e-1 (8.08e-2)	1.4820e-1 (7.68e-2)	2.3280e-1 (5.55e-2)	
UF5	2	30	4.4406e-1 (3.77e-2)	4.3343e-1 (3.57e-2)	4.0854e-1 (5.74e-2)	4.1531e-1 (3.85e-2)	5.4709e-1 (1.32e-1)	4.1695e-1 (3.79e-2)	4.0965e-1 (3.47e-2)	4.1871e-1 (5.38e-2)	4.2660e-1 (3.71e-2)	
	Friedman Ranking		8.5000	6.2250	6.2250	6.1250	1.1500	4.2750	6.0000	4.2750	6.0000	3.1012e-14
	Friedman Ranking		2.3607e-1 (5.52e-2)	2.2366e-1 (7.12e-2)	2.1795e-1 (8.01e-2)	9.7611e-2 (7.14e-2)	5.9965e-3 (1.97e-2)	1.4871e-1 (7.38e-2)	2.0727e-1 (8.08e-2)	1.4820e-1 (7.68e-2)	2.3280e-1 (5.55e-2)	
UF6	2	30	3.8446e-1 (6.98e-2)	2.9524e-1 (7.27e-2)	2.6573e-1 (1.05e-1)	1.8782e-1 (1.29e-1)	2.6319e-1 (8.18e-2)	2.8131e-1 (6.48e-2)	3.0159e-1 (6.51e-2)	2.5494e-1 (9.70e-2)	3.0631e-1 (7.79e-2)	
	Friedman Ranking		4.5000	4.7500	3.5000	3.9000	3.9000	4.6500	5.6500	4.3500	6.2000	0.0025
	Friedman Ranking		4.7616e-1 (9.11e-2)	4.6533e-1 (1.03e-1)	3.5058e-1 (1.27e-1)	3.6708e-1 (1.36e-1)	5.4959e-1 (1.24e-1)	3.4604e-1 (1.20e-1)	3.8302e-1 (9.33e-2)	3.6630e-1 (1.09e-1)	4.6936e-1 (9.19e-2)	
UF7	2	30	4.7616e-1 (9.11e-2)	4.6533e-1 (1.03e-1)	3.5058e-1 (1.27e-1)	3.6708e-1 (1.36e-1)	5.4959e-1 (1.24e-1)	3.4604e-1 (1.20e-1)	3.8302e-1 (9.33e-2)	3.6630e-1 (1.09e-1)	4.6936e-1 (9.19e-2)	
	Friedman Ranking		4.5000	4.7500	3.5000	3.9000	3.9000	4.6500	5.6500	4.3500	6.2000	0.0025
	Friedman Ranking		4.7616e-1 (9.11e-2)	4.6533e-1 (1.03e-1)	3.5058e-1 (1.27e-1)	3.6708e-1 (1.36e-1)	5.4959e-1 (1.24e-1)	3.4604e-1 (1.20e-1)	3.8302e-1 (9.33e-2)	3.6630e-1 (1.09e-1)	4.6936e-1 (9.19e-2)	
UF8	3	30	3.3732e-1 (7.47e-3)	3.5311e-1 (3.60e-2)	3.4371e-1 (2.08e-2)	3.5599e-1 (8.56e-2)	3.3058e-1 (3.21e-2)	3.5353e-1 (2.35e-2)	3.3734e-1 (1.95e-3)	3.3626e-1 (7.63e-3)	3.2761e-1 (1.29e-2)	
	Friedman Ranking		5.1000	5.3000	4.9000	6.8500	2.2500	7.0000	5.5000	5.7000	4.1569e-10	
	Friedman Ranking		3.3732e-1 (7.47e-3)	3.5311e-1 (3.60e-2)	3.4371e-1 (2.08e-2)	3.5599e-1 (8.56e-2)	3.3058e-1 (3.21e-2)	3.5353e-1 (2.35e-2)	3.3734e-1 (1.95e-3)	3.3626e-1 (7.63e-3)	3.2761e-1 (1.29e-2)	
UF9	3	30	5.1427e-1 (7.20e-2)	6.0671e-1 (9.75e-2)	5.1747e-1 (6.24e-2)	5.5202e-1 (2.76e-2)	5.0821e-1 (1.42e-1)	5.4590e-1 (7.56e-2)	3.3186e-1 (5.64e-2)	4.3507e-1 (7.90e-2)	5.1810e-1 (6.31e-2)	
	Friedman Ranking		4.7500	2.5000	4.3000	6.0000	8.5000	4.2000	6.0500	4.8000	3.5000	2.1938e-13
	Friedman Ranking		6.6500	5.4500	6.2000	4.6000	1.0000	5.4500	5.0000	4.7500	5.9000	1.3750e-09
UF10	3	30	2.0434e-1 (9.68e-2)	1.8015e-1 (8.15e-2)	1.9677e-1 (9.44e-2)	1.5173e-1 (7.99e-2)	1.5193e-1 (1.48e-2)	1.7336e-1 (8.75e-2)	1.6722e-1 (1.01e-1)	1.4402e-1 (7.13e-2)	1.7387e-1 (5.74e-2)	
	Friedman Ranking		6.6500	5.4500	6.2000	4.6000	1.0000	5.4500	5.0000	4.7500	5.9000	1.3750e-09
	Friedman Ranking		1.079	1.079	1.079	1.079	1.079	1.079	1.079	1.079	1.079	1.3750e-09
+/ - / =												
Average Ranking			6.0250	5.8675	5.0650	4.5375	4.8350	4.7625	4.0350	4.1425	5.7100	

Table 8: Statistical results (means and standard deviations) of the obtained IGD+ values on the DPF test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdA-W	rVEA	MOEADAWA	MOEADpS	MOEADURAW	RPEA	rVEAa	DEANG	P-value
DPF1	3	11	1.6445e-3 (2.43e-4)	1.5445e-3 (1.55e-4)	1.4228e-3 (4.29e-5)	1.7018e-3 (2.24e-4)	6.1631e-3 (4.31e-4)	1.6398e-3 (2.55e-4)	3.1749e-3 (2.94e-4)	2.8359e-3 (9.70e-4)	1.8283e-3 (2.94e-4)	
	Friedman Ranking		3.7000	3.0000	8.0000	4.4000	8.9000	3.7000	7.8500	7.0500	4.7000	2.0572e-23
	Friedman Ranking		1.0546e-3 (2.01e-4)	5.0710e-2 (2.22e-1)	1.8562e-1 (8.56e-1)	3.4881e-2 (4.92e-2)	2.4185e+0 (4.65e+0)	2.4763e-1 (1.10e+0)	1.1173e-3 (4.02e-1)	1.2144e-1 (4.60e-2)	2.0339e-1 (0.46e-1)	2.7937e-22
DPF2	3	21	1.2121e-2 (2.51e-3)	8.7503e-3 (2.65e-4)	2.5455e-2 (9.61e-3)	7.5958e-2 (2.99e-1)	6.2099e+0 (1.51e+1)	1.0411e-2 (3.40e-4)	2.2584e-1 (4.85e-1)	1.0098e-1 (9.24e-1)	1.0378e-2 (5.79e-4)	
	Friedman Ranking		3.4500	2.5000	6.3500	5.2500	8.7500	2.9500	7.1000	7.3000	2.9000	4.0826e-26
	Friedman Ranking		1.0542e-2 (3.08e-4)	1.0054e-2 (3.43e-5)	4.0782e-2 (1.06e-2)	7.5607e-2 (1.91e-1)	1.1870e-1 (2.74e+1)	1.0576e-1 (1.89e-3)	6.1754e-1 (1.95e+0)	6.7564e-1 (7.82e-1)	1.1790e-2 (1.63e-3)	8.8927e-26
DPF3	3	19	1.2565e-2 (9.10e-4)	1.1130e-2 (1.10e-3)	2.0594e-1 (6.87e-1)	5.4144e-2 (2.82e-2)	6.6565e+0 (1.89e+1)	1.1923e-2 (1.96e-3)	4.9685e-1 (1.13e+0)	1.7615e-1 (1.13e+0)	1.2674e-1 (1.02e-3)	
	Friedman Ranking		3.4000	1.1000	6.2000	6.0000	8.5000	2.5000	5.8000	8.2500	3.3000	6.9996e-27
	Friedman Ranking		2.0246e-3 (7.62e-5)	2.6065e-3 (4.52e-3)	5.1357e-3 (7.22e-4)	6.7024e-3 (1.25e-1)	2.0452e-1 (2.56e-1)	2.3453e-3 (1.50e-4)	3.6776e-2 (1.14e-1)	5.2288e-2 (1.26e-1)	4.8998e-3 (1.50e-3)	2.6855e-27
DPF4	3	14	2.1286e-3 (6.85e-4)	2.1971e-3 (8.62e-5)	4.2722e-3 (5.93e-4)	3.6763e-2 (5.89e-2)	4.0849e-1 (1.33e-1)	1.2701e-3 (1.69e-4)	5.5840e-3 (9.68e-4)	1.7962e-2 (3.09e-3)	1.4820e-3 (1.16e-4)	
	Friedman Ranking		2.9000	3.1500	5.1000	7.5000	9.0000	1.5500	3.5500	7.0500	3.5500	5.0717e-29
	Friedman Ranking		1.7092e-3 (2.11e-4)	2.6076e-3 (1.11e-4)	4.3832e-3 (4.34e-4)	2.6684e-2 (3.39e-3)	5.5183e-1 (1.94e-1)	1.1520e-3 (1.60e-5)	4.3411e-3 (9.26e-4)	2.3753e-2 (4.32e-2)	2.5943e-3 (4.43e-4)	4.6117e-30
DPF5	3	12	2.2549e-2 (7.16e-4)	2.1564e-2 (4.91e-4)	2.5069e-2 (2.01e-3)	2.1445e-2 (4.81e-4)	4.0748e-2 (7.05e-4)	2.0562e-2 (6.32e-4)	4.3317e-3 (7.71e-3)	2.2123e-2 (7.02e-3)	2.9262e-2 (1.86e-3)	
	Friedman Ranking		4.5000	3.0000	3.8000	8.2000	8.2000	8.2000	8.8000	8.8000	6.6000	1.2135e-26
	Friedman Ranking		2.0147e-3 (3.49e-5)	2.1913e-1 (9.70e-1)	4.6154e-2 (1.36e-1)	3.6070e-2 (5.60e-2)	2.9001e+4 (2.18e+4)	3.2817e-1 (1.46e+0)	2.9874e+0 (1.33e+1)	2.2944e-2 (1.32e-2)	2.0262e-2 (6.42e-2)	2.0580e-24
DPF6	3	19	2.0434e-1 (7.50e-1)	1.8257e-1 (7.50e-1)	1.8257e-1 (7.50e-1)	1.5234e-1 (1.47e-1)	2.9105e+4 (2.25e+4)	1.2621e-3 (3.76e-3)	1.0372e-2 (6.16e-3)	2.4016e-2 (1.18e-3)	1.6092e-2 (1.81e-2)	
	Friedman Ranking		3.0500	3.0500	3.0500	5.7500	8.0000	2.0000	4.8000	5.8000	7.4199e-27	
	Friedman Ranking		2.2549e-2 (7.16e-4)	2.1564e-2 (4.91e-4)	2.5069e-2 (2.01e-3)	2.1445e-2 (4.81e-4)	4.0748e-2 (7.05e-4)	2.0562e-2 (6.32e-4)	4.3317e-3 (7.71e-3)	2.2123e-2 (7.02e-3)	2.9262e-2 (1.86e-3)	
DPF7	3	19	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	
	Friedman Ranking		4.5000	6.8000	2.9000	3.0500	3.0500	3.0500	3.0500	3.0500	3.0500	7.1500
	Friedman Ranking		2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)	2.0956e-1 (1.79e-1)

Table 9: Statistical results (means and standard deviations) of the obtained HV values on the DPF test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdA-W	rVEA	MOEADAWA	MOEADpS	MOEADURAW	RPEA	rVEAa	DEANG	P-value
DPF1	3	11	2.7199e-1 (6.04e-4)	2.7231e-1 (3.73e-4)	2.7278e-1 (1.19e-4)	2.7298e-1 (5.38e-4)	2.6401e-1 (5.83e-4)	2.7200e-1 (6.06e-4)	2.6887e-1 (8.84e-4)	2.7101e-1 (4.03e-3)	2.7174e-1 (1.04e-3)	
	Friedman Ranking		5.8000	6.8000	8.9000	3.9500	1.0000	2.9000	2.1000	3.0500	5.6500	3.8152e-24
	Friedman Ranking		1.0866e-3 (3.96e-7)	5.7105e-1 (1.35e-5)	5.7116e-1 (1.22e-5)	5.1572e-1 (1.22e-5)	2.2431e-1 (1.35e-5)	5.7108e-1 (1.35e-5)	5.6204e-1 (1.32e-5)	2.4201e-1 (9.18e-6)	5.7301e-1 (1.35e-5)	2.1726e-21
DPF2	3	21	9.1273e-2 (3.01e-4)	9.1470e-2 (8.87e-5)	9.1088e-2 (3.35e-4)	8.8727e-2 (1.16e-2)	7.3512e-2 (3.39e-2)	9.1345e-2 (7.30e-5)	8.2432e-2 (1.86e-2)	8.7124e-2 (1.14e-2)	9.1406e-2 (1.94e-5	

632 *5.5. Comparisons on the DPF Test Suite*

633 Here we provide the IGD+ and HV results of the compared algorithms
634 for the DPF test suite. This test suite mainly verifies the performance of
635 the algorithm on degenerate multiobjective problems. As shown in Tables 8
636 and 9, the results obtained by the DMEA-WUA for the IGD+ indicator
637 are more advantageous than those obtained for the HV indicator. For the
638 DPF1 instances, our algorithm and DEA-GNG achieve the ideal results for
639 both the IGD+ and HV indicators under high-dimensional objectives, while
640 iRVEA is outstanding with low-dimensional objectives. For the DPF2 in-
641 stances, the best performing algorithm is AdaW, followed by the DEA-GNG,
642 DMEA-WUA and MOEA/D-URAW algorithms. These four algorithms are
643 significantly better than the others. AdaW and DEA-GNG obtain the best
644 results in terms of the IGD+ and HV indicators, respectively. Our algorithm
645 can also obtain good populations when optimizing these problems because
646 the performance of our algorithm is not significantly different from that of
647 DEA-GNG in terms of the IGD+ indicator. In addition, the results for
648 the IGD+ and HV indicators show that the performances of our algorithm
649 and MOEA/D-URAW are not much different on the DPF2 problems. For
650 the DPF3 instances, our algorithm is only slightly inferior to MOEA/D-
651 URAW. Especially in terms of the IGD+ indicator, the results obtained by
652 our algorithm on DPF3 are ranked in the top two when compared to those
653 of the other eight algorithms. For the DPF4 instances, our algorithm is
654 superior to the other algorithms in terms of the IGD+ and comparable to
655 MOEA/D-URAW in terms of the HV. Finally, for the DPF5 instances, except
656 for MOEA/D-PaS, the numerical performance gaps between the compared
657 algorithms regarding the IGD+ and HV results are not very large.

658 *5.6. Comparisons on the DTLZ Test Suite*

659 Tables 10 and 11 list the performances of the compared algorithms on the
660 DTLZ test suite. The DTLZ test suite is composed of 17 test problems with
661 various properties, e.g., the true Pareto fronts of IDTLZ1, ISDTLZ1, modi-
662 fied IDTLZ1 and IDTLZ2 are inverted; the true Pareto fronts of DTLZ5IM
663 and DTLZ6 are degenerated; and the true Pareto fronts of DTLZ7 are dis-
664 connected. Overall, the AdaW and DMEA-WUA achieved the best and
665 second=best performance on this test suite in terms of Friedman’s rank test.
666 AdaW obtains good IGD+ values in 25 instances and good HV values in 21
667 instances out of the 51 total test instances. The DMEA-WUA obtains good
668 IGD+ values in 14 instances and good HV values in 17 instances out of the

Table 10: Statistical results (means and standard deviations) of the obtained IGD+ values on the DTLZ test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-WUA	AdaW	MOEADAWA	MOEADPPS	MOEADURAW	RPEA	IRVEA	DEANG	P-value		
DTLZ1	3	2	1.35767 (2.146e-4)	1.3812 (2.151e-4)	1.36992 (2.235e-4)	1.1195e+0 (4.93e+0)	1.4157e2 (1.71e-4)	1.1010e1 (1.93e-2)	1.4371e2 (1.42e-4)	3.875e2 (1.88e-2)	1.0556e-27		
	Friedman Ranking	3	2	2	2	2	2	2	2	2			
	10	14	9.5877e2 (1.59e-3)	9.3528e2 (1.05e-3)	8.3072e2 (1.96e-2)	9.8788e2 (5.23e-3)	2.1093e+1 (1.18e+1)	1.0728e2 (2.99e-3)	1.8838e1 (3.47e-2)	8.1202e2 (1.50e-3)	1.7842e1 (1.86e-2)	2.7355e-28	
	Friedman Ranking	15	19	1.4512e1 (1.97e-2)	1.1091e1 (9.37e-3)	1.2301e1 (7.19e-2)	9.2031e2 (1.36e-2)	3.0028e+1 (6.16e+0)	1.1182e+1 (1.08e-2)	1.8208e+1 (2.86e-1)	9.0918e2 (6.03e-4)	1.0508e1 (1.52e-2)	7.5964e-23
	Friedman Ranking	3	12	1.1188e2 (7.13e-4)	3.2262e+1 (1.90e-4)	3.4731e2 (1.48e-4)	3.1714e2 (7.11e-4)	3.9688e2 (8.26e-4)	3.2458e2 (1.07e-4)	5.7784e2 (3.08e-3)	3.1917e2 (1.41e-4)	3.2826e2 (5.59e-4)	6.4325e-29
DTLZ2	3	12	1.1188e2 (7.13e-4)	3.2262e+1 (1.90e-4)	3.4731e2 (1.48e-4)	3.1714e2 (7.11e-4)	3.9688e2 (8.26e-4)	3.2458e2 (1.07e-4)	5.7784e2 (3.08e-3)	3.1917e2 (1.41e-4)	3.2826e2 (5.59e-4)	6.4325e-29	
	Friedman Ranking	10	19	2.5011e1 (2.08e-3)	2.5779e+1 (5.88e-3)	2.9779e1 (1.31e-3)	2.4338e1 (3.96e-2)	7.8193e1 (3.81e-2)	2.7034e1 (5.03e-3)	2.4023e1 (5.81e-3)	2.4050e1 (1.50e-3)	2.6900e1 (1.82e-2)	4.3808e-23
	Friedman Ranking	15	24	4.0095e1 (1.30e-2)	3.5912e1 (1.14e-2)	3.1038e1 (1.28e-2)	4.0213e1 (1.34e-2)	8.5240e1 (9.32e-3)	4.4151e1 (2.90e-2)	3.1624e1 (7.29e-3)	3.2078e1 (6.80e-3)	3.0635e1 (9.99e-3)	1.4327e-26
	Friedman Ranking	3	12	3.0109e2 (1.11e-3)	3.4729e2 (1.27e-3)	3.3929e2 (1.42e-3)	3.5676e2 (1.22e-3)	1.3227e+0 (2.56e+0)	3.7299e2 (1.52e-3)	7.9803e2 (1.48e-2)	4.3027e2 (5.11e-3)	5.6801e2 (2.01e-2)	1.6894e-24
	Friedman Ranking	10	19	3.0883e1 (2.58e-1)	3.3144e1 (2.83e-2)	6.8024e+1 (1.24e+1)	2.9658e1 (3.29e-2)	4.9876e+1 (7.63e+1)	3.2573e+1 (1.53e-2)	4.3183e1 (6.42e-2)	2.9988e1 (6.03e-3)	4.8548e1 (5.14e-2)	3.8790e-25
DTLZ3	3	12	3.0109e2 (1.11e-3)	3.4729e2 (1.27e-3)	3.3929e2 (1.42e-3)	3.5676e2 (1.22e-3)	1.3227e+0 (2.56e+0)	3.7299e2 (1.52e-3)	7.9803e2 (1.48e-2)	4.3027e2 (5.11e-3)	5.6801e2 (2.01e-2)	1.6894e-24	
	Friedman Ranking	10	19	2.4715e1 (8.81e-3)	2.4164e+1 (1.37e-3)	2.3843e1 (1.02e-2)	2.6067e+1 (1.58e-2)	2.9263e1 (6.76e-3)	2.5101e+1 (3.74e-3)	2.4101e1 (7.03e-3)	2.4390e1 (1.84e-3)	2.4167e1 (3.34e-3)	1.1783e-18
	Friedman Ranking	15	24	3.3203e1 (1.14e-2)	2.9176e+1 (1.07e-2)	3.7099e+1 (2.87e-2)	3.1725e+1 (1.62e-2)	2.8078e1 (2.27e-2)	3.4214e+1 (1.32e-2)	3.0858e+1 (4.47e-3)	3.3066e+1 (3.96e-3)	2.8103e1 (4.99e-3)	1.8726e-23
	Friedman Ranking	3	12	2.5713e+1 (1.07e-4)	2.0486e1 (1.16e-5)	2.3116e+1 (1.69e-4)	4.5230e+1 (1.07e-4)	1.2934e+1 (1.15e-3)	2.5519e1 (3.15e-3)	1.6597e2 (4.96e-3)	4.5633e1 (1.90e-3)	2.7723e1 (3.49e-3)	1.2032e-28
	Friedman Ranking	10	19	3.4866e+1 (1.55e-1)	1.3644e+1 (8.45e-5)	1.3334e1 (3.08e-5)	6.5105e2 (1.63e-2)	7.2299e+1 (4.82e-1)	1.9017e1 (6.48e-5)	1.0401e2 (2.50e-3)	3.8628e2 (5.48e-2)	4.0386e+1 (4.73e-1)	7.5150e-25
DTLZ3M	3	12	2.5713e+1 (1.07e-4)	2.0486e1 (1.16e-5)	2.3116e+1 (1.69e-4)	4.5230e+1 (1.07e-4)	1.2934e+1 (1.15e-3)	2.5519e1 (3.15e-3)	1.6597e2 (4.96e-3)	4.5633e1 (1.90e-3)	2.7723e1 (3.49e-3)	1.2032e-28	
	Friedman Ranking	10	19	2.7594e3 (6.02e-5)	2.9034e3 (1.04e-5)	2.6816e3 (2.86e-4)	4.8323e3 (1.01e-4)	1.3612e2 (3.13e-4)	2.5146e3 (1.96e-3)	5.2321e3 (1.52e-3)	2.7448e3 (1.08e-4)	4.9000	8.9940e-25
	Friedman Ranking	15	24	3.2585e3 (7.36e-1)	1.5241e+1 (1.42e-1)	1.6010e+1 (1.21e+1)	1.3767e+1 (1.46e-2)	1.0376e+1 (1.46e-3)	4.6218e2 (9.97e-3)	8.9326e2 (1.96e-2)	1.9493e1 (7.65e-2)	2.6363e1 (1.56e-1)	2.5423e-20
	Friedman Ranking	3	22	3.6424e2 (1.21e-3)	3.0054e2 (1.58e-4)	3.0258e2 (1.72e-4)	9.0444e2 (6.71e-2)	8.1947e1 (1.60e+0)	4.1017e2 (1.31e-3)	2.8563e1 (2.88e-1)	7.3754e2 (1.70e-2)	4.6614e2 (4.34e-2)	6.6990e-22
	Friedman Ranking	10	29	7.9234e+1 (1.04e+1)	7.6125e+1 (1.85e-2)	9.3794e+1 (1.49e-2)	9.4061e+1 (1.31e-2)	3.5875e+1 (9.05e-1)	1.0164e+1 (1.38e-1)	1.6321e+1 (2.61e-1)	9.9128e1 (2.61e+1)	5.9128e1 (2.61e+1)	1.1150e-17
DTLZ7	3	7	3.0109e2 (1.11e-3)	3.0871e2 (1.98e-4)	3.3140e2 (2.71e-3)	3.3681e2 (1.11e-3)	3.6796e2 (7.01e-4)	3.1142e2 (6.82e-4)	1.7112e2 (5.44e-2)	3.7324e2 (1.90e-3)	5.806e2 (2.84e-2)	7.377e-28	
	Friedman Ranking	10	19	5.0054e+0 (6.76e-1)	4.802e+0 (6.10e-1)	3.0696e+0 (1.27e+0)	1.3028e+1 (6.74e+0)	4.037e+1 (2.57e+3)	8.098e+0 (2.71e+0)	2.4201e+1 (1.14e+1)	1.5552e+1 (3.41e-1)	1.0383e+1 (1.16e+0)	3.562e-27
	Friedman Ranking	15	24	6.1265e+1 (1.45e+1)	8.812e+1 (2.08e+1)	2.526e+1 (1.55e+1)	1.0574e+1 (2.28e+1)	2.0682e+1 (5.62e+4)	1.6280e+1 (4.17e-1)	6.7910e+1 (4.17e-2)	6.9090e+1 (5.02e-3)	6.7456e+1 (2.71e+1)	8.5897e-27
	Friedman Ranking	3	12	3.3554e2 (7.66e-4)	1.3800e2 (1.76e-4)	1.4133e2 (2.40e-4)	1.6952e2 (1.43e-4)	3.2855e2 (1.73e-4)	1.4228e2 (3.14e-4)	3.2321e2 (6.24e-3)	1.6546e2 (1.38e-3)	2.1144e2 (7.93e-3)	5.970e-27
	Friedman Ranking	10	14	8.2828e2 (1.30e-3)	8.8248e2 (1.53e-3)	8.4248e2 (1.45e-3)	8.2488e2 (1.61e-3)	7.3031e1 (9.10e-1)	8.7213e2 (2.10e-3)	8.7213e1 (9.10e-1)	8.7213e1 (9.10e-1)	1.0977e1 (3.17e-3)	1.5200e-27
Modified DTLZ1	3	12	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	1.0001e2 (1.92e-3)	
	Friedman Ranking	10	19	1.7855e+1 (1.23e-2)	1.7184e1 (9.83e-4)	1.7227e1 (3.25e-3)	2.8075e1 (1.99e-2)	2.1288e1 (5.50e-3)	1.7134e1 (1.52e-3)	2.2938e1 (5.82e-3)	2.7490e1 (1.52e-2)	1.8444e1 (8.94e-3)	3.676e-28
	Friedman Ranking	15	24	2.0002e1 (1.21e-3)	2.0285e1 (1.65e-3)	2.1357e+1 (6.36e-3)	2.8055e+1 (3.72e-2)	2.9165e+1 (1.81e-3)	2.1523e1 (3.48e-3)	2.5761e1 (4.65e-3)	3.7532e1 (3.84e-2)	2.3677e1 (1.37e-2)	4.653e-26
	Friedman Ranking	3	12	3.0109e2 (1.11e-3)	3.4729e2 (1.34e-3)	3.8044e2 (1.10e-3)	4.0955e2 (1.21e-3)	4.9632e2 (2.28e-3)	3.5665e2 (3.74e-4)	5.4856e2 (3.98e-3)	4.1287e2 (1.90e-3)	3.7027e2 (1.31e-3)	8.8813e-28
	Friedman Ranking	10	19	2.8233e1 (1.29e-3)	2.9231e1 (1.25e-3)	2.9018e1 (1.70e-3)	5.3302e1 (3.76e-2)	3.3802e1 (3.20e-3)	3.1658e1 (2.24e-3)	3.2712e1 (5.60e-3)	2.8167e1 (9.84e-3)	2.6136e1 (1.26e-2)	2.3242e-29
DTLZ2	3	12	2.8233e1 (1.29e-3)	2.9231e1 (1.25e-3)	2.9018e1 (1.70e-3)	5.3302e1 (3.76e-2)	3.3802e1 (3.20e-3)	3.1658e1 (2.24e-3)	3.2712e1 (5.60e-3)	2.8167e1 (9.84e-3)	2.6136e1 (1.26e-2)	2.3242e-29	
	Friedman Ranking	15	24	3.6566e1 (5.11e-3)	3.5272e1 (4.18e-3)	3.1081e1 (9.38e-3)	7.1477e+1 (4.30e-2)	4.3922e+1 (2.98e-3)	4.3023e+1 (7.47e-3)	4.5188e+1 (7.48e-3)	3.9820e+1 (2.42e-2)	3.9820e+1 (2.42e-2)	4.7712e-28
	Friedman Ranking	3	12	2.1107e2 (1.35e-4)	2.1614e2 (1.28e-4)	2.5968e2 (1.93e-4)	2.2866e2 (1.12e-3)	2.7192e2 (1.97e-4)	2.1915e2 (1.31e-4)	3.8104e2 (5.30e-3)	3.4301e2 (2.68e-3)	2.8112e2 (1.62e-3)	1.2229e-27
	Friedman Ranking	10	19	1.0988e+1 (1.06e-2)	1.0484e+1 (5.58e-3)	7.7706e+1 (2.54e-3)	8.9595e+1 (2.74e-2)	4.0455e+1 (2.44e-1)	4.8435e+1 (2.57e-3)	7.6757e+1 (2.67e-2)	4.4728e2 (5.21e-3)	2.7902e2 (4.33e-3)	1.0886e-26
	Friedman Ranking	15	24	6.2888e2 (1.48e-2)	1.2135e+1 (1.38e-2)	5.1763e2 (2.87e-3)	3.8500e2 (1.76e-2)	1.2481e+0 (3.82e-1)	3.7589e2 (3.48e-3)	7.2160e2 (1.35e-2)	2.0184e2 (1.67e-3)	3.7807e2 (6.37e-3)	5.3229e-28
SDTLZ2	3	12	7.0092e2 (1.07e-4)	7.2569e2 (1.87e-4)	7.4110e2 (1.29e-3)	7.1135e2 (1.26e-4)	8.8993e2 (1.66e-3)	7.0286e2 (1.07e-4)	1.2496e2 (1.10e-2)	7.8138e2 (1.49e-3)	7.2322e2 (1.96e-4)	1.6000e-28	
	Friedman Ranking	10	19	1.4313e1 (1.12e-2)	1.4264e1 (1.28e+0)	2.6810e+1 (1.23e+0)	3.3209e+1 (1.68e+0)	3.7251e+1 (1.09e+2)	2.9521e+1 (3.08e+0)	1.3870e+1 (1.47e+0)	1.4494e+1 (3.83e+0)	2.5549e+1 (3.95e+0)	1.6300e-27
	Friedman Ranking	15	24	5.6875e2 (1.25e+2)	5.1731e+2 (1.79e+2)	2.1929e2 (1.51e+2)	8.3073e2 (1.04e+2)	1.3022e+2 (1.64e+0)	8.1444e2 (1.52e+2)	3.3314e+2 (4.83e+1)	3.7493e1 (4.41e+1)	3.7571e+2 (1.02e+2)	1.3290e-27
	Friedman Ranking	3	12	1.8959e2 (1.70e-4)	1.8507e2 (1.87e-4)	1.8986e2 (1.96e-4)	1.8987e2 (2.28e-4)	3.3029e2 (1.24e-3)	1.8688e2 (2.58e-4)	1.6093e2 (2.29e-3)	1.9052e2 (2.58e-3)	1.8702e2 (3.95e-4)	7.2998e-26
	Friedman Ranking	10	19	4.0000	1.9300	6.9000	4.4000	8.0000	2.0000	9.0000	5.2000	2.9000	9.5246e-25
DTLZ2RZ	3	12	1.8959e2 (1.70e-4)	1.8507e2 (1.87e-4)	1.8986e2 (1.96e-4)	1.8987e2 (2.28e-4)	3.3029e2 (1.24e-3)	1.8688e2 (2.58e-4)	1.6093e2 (2.29e-3)	1.9052e2 (2.58e-3)	1.8702e2 (3.95e-4)	7.2998e-26	
	Friedman Ranking	10	19	1.1870e1 (8.15e-2)	1.1028e1 (2.91e-3)	1.1774e+1 (1.42e-3)	1.2411e+1 (1.42e-3)	4.8204e+1 (3.98e-3)	1.1403e1 (3.03e-3)	1.2027e1 (3.98e-3)	1.6518e1 (6.73e-3)	1.8498e1 (1.03e-2)	1.2780e-27
	Friedman Ranking	15	24	1.5204e1 (7.18e-3)	1.2409e1 (1.291e-3)	1.2846e1 (1.229e-3)	1.5164e1 (1.420e-3)	5.0500e+1 (7.61e-5)	1.3037e+1 (1.74e-3)	1.3738e+1 (5.65e-3)	1.5933e+1 (4.62e-3)	1.9000e+1 (1.37e-2)	2.3012e-28
	Friedman Ranking	3	12	2.9303e2 (1.02e-3)	2.2765e2 (1.03e-3)	2.9691e2 (1.59e-3)	2.2525e2 (1.49e-3)	9.6279e2 (2.43e+3)	2.3316e2 (1.16e-3)	1.2242e2 (8.79e-2)	3.5517e2 (1.47e-2)	3.4459e2 (1.47e-2)	9.7795e-24
	Friedman Ranking	10	19	1.1870e1 (8.15e-2)	6.126e+1 (1.22e-2)	7.5438e+1 (3.92e-3)	7.6531e+1 (3.96e-3)	8.8093e+1 (1.33e+4)	1.2006e2 (2.98e-3)	2.9123e+1 (9.42e-2)	5.0348e2 (3.05e-3)	3.0348e+1 (1.64e-1)	4.3795e-26
CDTLZ3	3	12	2.9303e2 (1.02e-3)	2.2765e2 (1.03e-3)	2.9691e2 (1.59e-3)	2.2525e2 (1.49e-3)	9.6279e2 (2.43e+3)	2.3316e2 (1.16e-3)	1.2242e2 (8.79e-2)	3.5517e2 (1.47e-2)	3.4459e2 (1.47e-2)	9.7795e-24	
	Friedman Ranking	10	19	4.5202e2 (1.15e-2)	4.8156e2 (8.34e-3)	9.1679e+4 (2.25e+5)	2.2832e2 (2.93e-3)	1.4400e+8 (4.42e+8)	3.8972e2 (2.37e+3)	3.1838e1 (1.03e-1)	2.9994e2 (3.35e-3)	2.8160e1 (1.41e-1)	8.6017e-28
	Friedman Ranking	3	12	1.6000 (1.43e-3)	1.5056e1 (7.01e-3)	1.8555e1 (7.71e-3)	1.7928e1 (4.27e-3)	2.2025e1 (1.10e-2)	1.6286e1 (1.90e-3)	2.5894e1 (2.74e-2)	1.8328e1 (1.03e-1)	2.0788e1 (1.07e-1)	1.0556e-23
	Friedman Ranking	10	19	3.000e+0 (1.23e+0)	3.683e+1 (1.22								

Table 11: Statistical results (means and standard deviations) of the obtained HV values on the DTLZ test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA/WUA	AdaW	HyEA	MOEADAWA	MOEADPS	MOEADRAW	RPEA	RVeAs	DEANGG	P-value	
DTLZ1	3	7	8.417e-1 (2.85e-4)	8.434e-1 (3.97e-4)	8.421e-1 (3.37e-4)	8.436e-1 (3.88e-4)	7.997e-1 (1.87e-1)	8.4107e-1 (8.65e-4)	8.4107e-1 (8.65e-4)	8.4118e-1 (1.13e-3)	7.857e-1 (6.43e-2)	1.4605e-28	
	Friedman Ranking	8.800	7.800	7.700	7.700	7.700	2.900	4.600	1.000	3.500	2.000		
	10	14	9.992e-1 (2.73e-4)	9.992e-1 (2.61e-3)	9.995e-1 (1.26e-2)	9.990e-1 (2.57e-3)	0.000e+0 (0.00e+0)	9.9715e-1 (1.12e-3)	8.322e-1 (1.12e-3)	9.9970e-1 (3.20e-5)	7.231e-1 (8.25e-2)	2.100	1.0298e-27
	Friedman Ranking	7.800	5.200	5.000	5.000	1.000	1.000	5.000	2.900	8.9990e-1 (2.75e-5)	8.875e-1 (4.38e-2)		
	15	19	9.993e-1 (3.13e-3)	9.959e-1 (1.72e-3)	9.1028e-1 (2.16e-1)	9.650e-1 (2.16e-2)	0.000e+0 (0.00e+0)	9.9256e-1 (2.81e-3)	8.965e-1 (3.00e-2)	9.9970e-1 (2.75e-5)	8.875e-1 (4.38e-2)	2.000	3.0927e-24
Friedman Ranking	7.200	7.200	3.900	8.900	2.000	1.000	5.900	2.700	8.400	8.000	3.500		
DTLZ2	3	12	5.699e-1 (4.06e-4)	5.634e-1 (6.22e-4)	5.5796e-1 (1.45e-3)	5.661e-1 (2.71e-4)	5.4700e-1 (1.47e-3)	5.6183e-1 (1.75e-4)	5.3496e-1 (1.28e-2)	5.6174e-1 (1.77e-4)	5.5278e-1 (2.11e-3)	1.8147e-26	
	Friedman Ranking	8.000	7.700	6.700	8.900	7.000	6.700	4.000	1.700	5.000	2.500		
	10	19	9.623e-1 (7.59e-4)	9.5072e-1 (5.23e-3)	9.5708e-1 (2.09e-2)	9.6932e-1 (5.74e-4)	9.937e-1 (4.04e-2)	9.330e-1 (4.51e-3)	9.2684e-1 (5.52e-3)	9.6957e-1 (2.40e-4)	8.7468e-1 (1.69e-2)	2.000	7.8776e-26
	Friedman Ranking	7.200	5.200	7.100	7.800	2.900	3.500	3.500	2.900	7.900	6.000		
	15	24	9.1369e-1 (1.54e-2)	9.5708e-1 (2.29e-2)	9.9363e-1 (3.08e-4)	9.0174e-1 (3.08e-2)	8.8415e-1 (8.47e-3)	8.8313e-1 (2.46e-2)	9.6408e-1 (3.57e-3)	9.8901e-1 (7.52e-3)	9.690e-1 (3.58e-3)	6.900	6.6593e-28
Friedman Ranking	3.400	5.900	8.000	3.000	1.000	2.500	5.900	3.000	8.000	6.900	3.000		
DTLZ3	3	12	6.619e-1 (2.49e-3)	6.6013e-1 (2.54e-3)	5.5896e-1 (2.58e-3)	5.5712e-1 (1.75e-3)	8.3243e-1 (2.38e-1)	5.5008e-1 (1.33e-3)	4.6068e-1 (4.78e-2)	5.3908e-1 (1.08e-2)	5.1515e-1 (2.14e-2)	1.8147e-26	
	Friedman Ranking	8.000	7.700	6.700	6.700	4.000	4.000	1.700	5.000	2.500	2.000		
	10	19	8.570e-1 (2.66e-1)	8.1284e-1 (4.50e-2)	0.000e+0 (0.00e+0)	9.2096e-1 (3.49e-2)	4.985e-1 (4.64e-2)	8.8118e-1 (1.77e-2)	6.5738e-1 (6.48e-2)	9.5153e-1 (7.03e-3)	6.0144e-1 (8.64e-2)	2.000	1.3496e-26
	Friedman Ranking	7.070	5.100	1.200	7.400	1.200	8.200	6.200	3.800	8.600	3.500		
	15	24	9.5053e-1 (6.51e-2)	8.1706e-1 (6.62e-2)	0.000e+0 (0.00e+0)	7.6229e-1 (9.25e-2)	7.8812e-1 (2.13e-2)	7.8812e-1 (2.13e-2)	6.6317e-1 (6.87e-2)	8.9425e-1 (1.76e-1)	7.9357e-1 (5.57e-2)	2.000	1.8994e-24
Friedman Ranking	8.900	6.100	1.400	5.100	1.500	5.000	4.000	3.900	7.700	5.000	3.000		
DTLZ4	3	12	5.3115e-1 (1.75e-2)	5.3167e-1 (1.81e-2)	5.3151e-1 (1.76e-3)	5.4271e-1 (9.72e-2)	4.3691e-1 (1.08e-1)	5.0665e-1 (1.26e-1)	4.2938e-1 (1.38e-1)	4.7165e-1 (1.56e-1)	5.3488e-1 (3.91e-3)	8.7206e-18	
	Friedman Ranking	7.200	6.400	8.100	4.700	1.800	4.000	1.800	4.000	4.000	4.000		
	10	19	9.5191e-1 (4.16e-3)	9.6238e-1 (2.94e-3)	9.6093e-1 (2.92e-3)	9.4183e-1 (1.74e-2)	9.4924e-1 (8.02e-3)	9.4976e-1 (4.28e-3)	9.4443e-1 (3.04e-3)	9.6638e-1 (5.02e-4)	9.229e-1 (6.93e-3)	1.500	7.4336e-26
	Friedman Ranking	8.500	6.900	8.600	3.700	2.900	4.500	3.100	3.100	8.100	6.000		
	15	24	9.1759e-1 (2.43e-2)	9.9068e-1 (6.96e-4)	9.1311e-1 (9.52e-2)	9.7864e-1 (9.22e-3)	9.4386e-1 (4.88e-2)	9.5817e-1 (9.12e-3)	9.8148e-1 (1.53e-3)	9.9000e-1 (9.44e-4)	9.8801e-1 (9.44e-4)	6.900	2.2546e-20
Friedman Ranking	4.500	8.000	3.400	4.500	2.000	2.000	2.000	2.000	7.500	6.000	2.000		
DTLZ5	3	12	1.9993e-1 (1.55e-4)	2.0242e-1 (1.70e-4)	1.9986e-1 (1.55e-4)	1.9984e-1 (1.54e-4)	1.9891e-1 (1.54e-4)	1.9938e-1 (1.54e-4)	1.8412e-1 (1.07e-3)	1.9535e-1 (1.84e-4)	2.0028e-1 (1.66e-4)	1.3809e-27	
	Friedman Ranking	6.400	8.000	6.200	6.200	5.100	5.100	4.000	1.000	8.500	8.500		
	10	19	4.9462e-1 (4.09e-2)	1.0079e-1 (2.95e-4)	1.0094e-1 (2.79e-4)	9.4151e-1 (2.45e-3)	5.6955e-1 (2.41e-2)	1.0001e-1 (3.27e-4)	9.4411e-1 (2.55e-3)	9.0006e-1 (1.67e-3)	8.6829e-1 (1.67e-2)	2.000	2.9634e-22
	Friedman Ranking	8.000	8.000	8.000	7.700	8.000	7.200	4.600	4.600	5.400	1.700		
	15	24	2.1766e-1 (3.42e-2)	9.5379e-2 (3.08e-4)	9.5396e-2 (2.99e-4)	9.4107e-1 (2.51e-4)	1.0066e-1 (2.73e-2)	9.5113e-1 (3.17e-4)	9.2538e-1 (9.27e-2)	8.2243e-1 (2.48e-2)	6.0178e-1 (1.63e-2)	2.000	4.6072e-25
Friedman Ranking	8.000	8.000	8.000	5.800	5.800	5.800	4.800	4.800	4.800	2.000			
DTLZ6	3	15	2.0075e-1 (5.58e-3)	2.0026e-1 (2.04e-4)	2.0012e-1 (2.00e-4)	1.9821e-1 (1.58e-4)	1.9013e-1 (3.58e-4)	2.0065e-1 (1.59e-4)	1.8815e-1 (3.38e-3)	1.9775e-1 (1.53e-3)	2.0021e-1 (1.12e-4)	1.0612e-26	
	Friedman Ranking	6.600	8.000	7.100	3.600	1.600	3.600	1.500	3.400	4.000	7.000		
	10	19	7.7277e-1 (2.33e-2)	8.9992e-1 (6.83e-3)	8.6767e-1 (2.02e-2)	2.1033e-1 (2.68e-2)	0.000e+0 (0.00e+0)	8.6688e-1 (5.00e-2)	9.3488e-1 (3.03e-3)	9.1150e-1 (5.53e-4)	3.572e-1 (4.41e-2)	2.000	1.1510e-17
	Friedman Ranking	4.450	6.200	6.200	2.000	8.800	7.900	2.000	2.000	5.700	3.150		
	15	24	1.8186e-1 (2.28e-2)	7.3252e-1 (3.76e-2)	6.8527e-1 (3.09e-2)	9.2000e-2 (2.78e-4)	0.000e+0 (0.00e+0)	8.3263e-1 (1.21e-2)	9.1807e-2 (8.18e-4)	8.6377e-1 (2.03e-2)	6.3652e-1 (4.28e-2)	2.000	1.6059e-13
Friedman Ranking	4.600	4.800	4.800	2.000	2.000	2.000	2.000	2.000	2.000	2.000			
DTLZ7	3	22	2.775e-1 (8.52e-4)	2.8094e-1 (4.57e-4)	2.7986e-1 (4.52e-4)	2.6596e-1 (1.17e-2)	2.1448e-1 (9.43e-2)	2.7533e-1 (5.70e-4)	2.328e-1 (2.23e-2)	2.759e-1 (1.49e-4)	2.7678e-1 (8.73e-3)	8.5720e-24	
	Friedman Ranking	8.000	8.000	8.000	7.000	1.000	1.000	1.000	1.400	5.800	4.600		
	10	19	1.0848e-1 (1.75e-2)	1.2409e-1 (1.18e-2)	1.1245e-1 (1.67e-2)	1.3934e-1 (1.78e-2)	1.5249e-1 (2.20e-2)	1.8364e-1 (9.93e-3)	1.8481e-1 (1.18e-2)	1.4924e-1 (1.18e-2)	1.7613e-1 (1.08e-2)	4.000	6.3740e-21
	Friedman Ranking	3.850	2.500	2.500	3.700	5.600	8.000	7.500	4.000	6.900	6.900		
	15	24	7.1433e-1 (6.26e-2)	9.5226e-1 (4.82e-2)	8.470e-1 (3.22e-2)	1.1012e-1 (3.52e-3)	0.000e+0 (0.00e+0)	1.5979e-1 (2.09e-3)	1.3201e-1 (4.16e-3)	4.1675e-1 (2.77e-2)	1.5133e-1 (3.47e-3)	2.000	4.0010e-24
Friedman Ranking	3.750	3.750	3.750	3.750	3.750	3.750	3.750	3.750	3.750	3.750			
SDTLZ1	3	7	8.4527e-1 (3.33e-4)	8.4310e-1 (3.05e-4)	8.3984e-1 (1.23e-3)	8.3998e-1 (1.45e-3)	8.3788e-1 (6.02e-4)	8.4022e-1 (1.03e-3)	6.0838e-1 (5.28e-2)	8.3201e-1 (2.57e-3)	7.8378e-1 (4.71e-2)	1.2546e-27	
	Friedman Ranking	8.000	8.000	6.100	6.100	5.500	5.500	6.000	1.000	3.000	2.000		
	10	14	9.9979e-1 (8.64e-4)	9.9958e-1 (1.23e-3)	9.7823e-1 (4.38e-3)	2.0098e-1 (3.02e-1)	1.4876e-1 (6.05e-2)	9.8652e-1 (3.09e-3)	8.6591e-1 (5.17e-2)	5.1417e-1 (2.10e-1)	7.1523e-1 (1.08e-1)	2.000	4.0894e-29
	Friedman Ranking	8.000	8.000	6.900	2.700	1.000	6.900	4.500	1.900	3.500	3.500		
	15	19	9.9928e-1 (1.97e-3)	9.9729e-1 (2.13e-3)	7.1553e-1 (2.31e-2)	9.7790e-1 (4.47e-3)	0.000e+0 (0.00e+0)	9.9051e-1 (5.65e-3)	8.9661e-1 (5.42e-2)	7.7801e-1 (7.66e-2)	9.0836e-1 (4.57e-2)	2.000	2.9069e-29
Friedman Ranking	8.050	8.700	1.850	2.700	1.750	7.200	3.200	4.400	2.900	2.900			
IDTLZ1	3	22	2.2252e-1 (2.18e-3)	2.2341e-1 (1.25e-4)	2.2236e-1 (1.56e-4)	2.1744e-1 (1.14e-3)	1.8298e-1 (1.56e-3)	2.2311e-1 (7.91e-4)	1.8091e-1 (1.17e-2)	2.1388e-1 (3.13e-3)	2.0673e-1 (1.19e-2)	1.9506e-27	
	Friedman Ranking	8.000	8.000	8.000	4.200	1.200	4.000	1.200	3.900	3.900	3.900		
	10	14	3.2727e-1 (3.91e-7)	3.3726e-1 (3.13e-7)	4.2261e-1 (7.10e-7)	1.0701e-1 (3.14e-7)	3.2186e-1 (7.10e-7)	2.9062e-1 (4.97e-7)	1.0000e-1 (3.08e-7)	2.1708e-1 (3.13e-7)	2.0767e-1 (2.16e-7)	2.000	4.643e-36
	Friedman Ranking	5.000	4.750	6.900	4.400	4.200	4.120	2.800	4.500	7.000	7.000		
	15	19	0.000e+0 (0.00e+0)	0.000e+0 (0.00e+0)	1.9064e-1 (3.08e-11)	4.4650e-1 (3.53e-13)	1.0827e-1 (3.08e-13)	0.000e+0 (0.00e+0)	0.000e+0 (0.00e+0)	9.2222e-1 (2.93e-13)	3.7666e-1 (3.03e-11)	2.000	6.4563e-26
Friedman Ranking	3.400	3.400	8.800	3.400	8.800	3.400	3.400	3.400	3.400	3.400			
Modified DTLZ1	3	12	5.3682e-1 (3.32e-4)	5.3676e-1 (3.38e-4)	5.3688e-1 (3.68e-4)	5.3357e-1 (1.96e-3)	5.2112e-1 (1.59e-3)	5.3971e-1 (3.32e-4)	4.1498e-1 (3.35e-3)	5.3481e-1 (1.18e-3)	5.3631e-1 (2.15e-3)	9.7758e-28	
	Friedman Ranking	7.500	8.000	5.400	3.300	2.000	2.900	1.000	1.000	4.500	5.000		
	10	19	7.5885e-1 (9.06e-6)	6.4695e-1 (1.04e-5)	1.9858e-1 (2.49e-5)	9.3826e-1 (9.50e-6)	2.5191e-1 (1.09e-5)	7.1115e-1 (1.45e-5)	5.4643e-1 (1.68e-5)	2.9233e-1 (3.59e-5)	8.3383e-1 (3.75e-5)	2.000	1.2948e-28
	Friedman Ranking	4.500	3.500	6.000	1.000	1.500	3.800	2.500	2.500	7.500	8.000		
	15	24	0.000e+0 (0.00e+0)	6.7620e-9 (3.02e-8)	4.7242e-8 (2.49e-8)	1.3041e-10 (3.25e-10)	4.4281e-10 (3.25e-10)	2.9178e-7 (8.56e-9)	0.000e+0 (0.00e+0)	0.000e+0 (0.00e+0)	1.3720e-1 (4.28e-8)	1.4571e-7 (9.28e-8)	2.000
Friedman Ranking	2.470	2.470	6.100	1.900	1.900	2.470	2.470	7.400	7.400	7.400			
CDTLZ2	3	12	9.6350e-1 (1.37e-4)	9.6316e-1 (1.38e-5)	9.6168e-1 (1.40e-4)	9.6250e-1 (1.35e-4)	9.6						

Table 12: Statistical results (means and standard deviations) of the obtained IGD+ values on the WFG test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA WUA	AdaW	iRVEA	MOEA/DWA	MOEADPS	MOEADURAW	RPEA	RVEAa	DEAGNG	P-value	
WFG1	3	12	9.781e-2 (6.73e-3)	9.578e-2 (6.30e-3)	9.579e-2 (3.85e-3)	1.1455e-1 (1.68e-1)	9.0944e-1 (1.68e-1)	9.7032e-2 (1.33e-2)	3.7045e-1 (2.99e-2)	1.7071e-1 (4.37e-2)	9.3555e-2 (3.38e-3)	6.4087e-24	
	Friedman Ranking		3.6000	3.0000	3.4500	5.5500	9.0000	3.1000	8.0000	6.9500	2.3500		
	10	19	6.2738e-1 (7.50e-2)	5.5947e-1 (1.03e-1)	5.2654e-1 (2.30e-2)	1.2002e+0 (2.38e-1)	1.2798e+0 (2.38e-1)	9.7488e-1 (2.78e-2)	5.4610e+1 (5.25e+2)	4.4848e-1 (7.54e-2)	5.7943e-1 (2.57e-2)	5.3000	3.0011e-25
	Friedman Ranking		6.2500	4.7500	3.8500	8.3500	8.6500	1.6500	14.4200	2.3500	2.9500		
WFG2	3	12	1.0115e-1 (2.03e-3)	1.0378e-1 (2.78e-3)	9.4658e-2 (2.12e-3)	1.0231e-1 (3.57e-3)	1.2064e-1 (4.16e-3)	1.0018e-1 (2.42e-3)	1.3601e-1 (2.19e-2)	1.0072e-1 (4.40e-3)	7.6830e-2 (3.87e-3)	4.7395e-24	
	Friedman Ranking		4.9000	5.4000	2.3500	5.3000	8.3000	4.4000	8.7000	4.6500	1.0000		
	10	19	8.4200e-1 (1.33e-1)	9.9207e-1 (1.00e-1)	6.1561e-1 (3.17e-2)	1.1474e+0 (4.28e-1)	1.5426e+0 (3.50e+0)	5.7445e-1 (3.71e-2)	5.9284e-1 (8.80e-2)	4.6930e-1 (1.94e-2)	4.9263e-1 (9.04e-1)	2.9500	1.8965e-27
	Friedman Ranking		6.3000	7.4500	4.3500	7.1500	9.0000	3.6500	5.5500	1.0500	2.9500		
WFG3	3	12	7.3518e-2 (9.20e-3)	5.7434e-2 (4.91e-3)	9.2767e-2 (1.03e-2)	4.5586e-2 (2.76e-3)	5.2110e-2 (3.10e-3)	4.9002e-2 (7.65e-3)	2.8430e-2 (1.51e-3)	7.2081e-2 (7.64e-3)	7.1479e-2 (8.75e-3)	2.3631e-27	
	Friedman Ranking		4.7500	4.7500	8.6500	2.4000	3.7500	3.3000	1.0000	6.6500	6.5000		
	10	19	2.1140e+0 (2.86e-1)	1.5132e+0 (2.47e-1)	1.9710e+0 (2.20e-1)	2.1027e+0 (4.40e-1)	1.0008e+1 (6.31e-5)	1.1463e+0 (1.99e-1)	1.8184e+1 (2.24e-2)	2.4432e+0 (6.01e-1)	1.0159e+0 (2.98e-1)	2.5000	1.5408e-26
	Friedman Ranking		6.5000	4.1000	5.8000	6.3500	9.0000	2.7500	1.0000	7.0000	2.9000		
WFG4	3	12	3.6423e+0 (4.77e-1)	2.6174e+0 (5.20e-1)	3.2326e+0 (4.20e-1)	3.1927e+0 (7.23e-1)	1.5009e+1 (1.07e-4)	3.2784e+0 (6.76e-1)	2.7886e+1 (4.48e-2)	3.6828e+0 (6.18e-1)	1.4950e+0 (9.98e-1)	5.9116e-23	
	Friedman Ranking		6.4000	3.6500	5.2000	5.4000	9.0000	6.0000	2.9000	5.6000	2.2500		
	10	19	1.2586e-1 (7.93e-4)	1.2746e-1 (1.56e-3)	1.3701e-1 (2.40e-3)	1.2929e-1 (2.52e-3)	2.1648e-1 (8.45e-3)	1.2596e-1 (9.72e-4)	2.1468e-1 (1.51e-2)	1.3748e-1 (2.00e-3)	1.3641e-1 (2.63e-3)	9.6151e-28	
	Friedman Ranking		1.6500	2.9500	6.1000	3.7500	1.4680e+1 (3.86e+0)	2.7064e+0 (4.10e-2)	2.7607e+0 (5.97e-2)	2.8180e+0 (4.73e-2)	2.8163e+0 (6.63e-2)	3.3288e-25	
WFG5	3	12	2.8347e+0 (2.83e-2)	2.5608e+0 (3.70e-2)	2.7795e+0 (3.50e-2)	2.5048e+0 (5.17e-2)	1.4680e+1 (3.86e+0)	2.7064e+0 (4.10e-2)	2.7607e+0 (5.97e-2)	2.8180e+0 (4.73e-2)	2.8163e+0 (6.63e-2)	3.3288e-25	
	Friedman Ranking		4.9000	1.1000	5.6500	2.5000	9.0000	2.6500	5.7000	6.0500	6.0000		
	10	19	5.4696e+0 (1.70e-1)	5.0455e+0 (1.90e-1)	4.7118e+0 (1.98e-1)	4.7381e+0 (1.98e-1)	5.1907e+0 (1.50e-1)	2.5494e+1 (1.07e-1)	5.8113e+0 (8.45e-1)	5.0743e+0 (1.07e-1)	6.0690e+0 (4.00e-2)	5.1995e+0 (5.45e-1)	2.6493e-28
	Friedman Ranking		5.4000	3.0000	1.1500	4.1500	9.0000	7.5000	2.0000	5.2000	6.9000		
WFG6	3	12	1.8053e-1 (1.27e-2)	1.8570e-1 (2.42e-2)	1.8896e-1 (1.61e-2)	1.9355e-1 (2.45e-2)	2.6196e-1 (7.23e-2)	1.8100e-1 (1.94e-2)	2.7722e-1 (1.69e-2)	1.9755e-1 (1.53e-2)	1.7929e-1 (1.61e-2)	2.0732e-11	
	Friedman Ranking		1.8000	1.8500	1.8500	1.8500	2.1500	1.9000	2.0000	2.5000	1.8000		
	10	19	2.9077e+0 (2.58e-2)	2.5548e+0 (4.56e-2)	2.8987e+0 (4.59e-2)	2.5548e+0 (4.56e-2)	1.1822e+1 (3.05e+0)	2.7312e+0 (2.99e-2)	2.8021e+0 (6.31e-2)	2.9071e+0 (1.87e-2)	3.3296e+0 (6.03e-1)	1.619e-27	
	Friedman Ranking		6.0500	1.6000	5.8500	1.6000	9.0000	3.0500	4.2000	6.3500	7.5000		
WFG7	3	12	1.2076e-1 (8.74e-4)	1.2808e-1 (1.13e-3)	1.3885e-1 (2.05e-3)	1.3278e-1 (2.70e-3)	1.8344e-1 (6.05e-3)	1.2611e-1 (1.74e-3)	2.3386e-1 (2.15e-2)	1.3716e-1 (1.63e-3)	1.3189e-1 (2.62e-3)	1.6388e-28	
	Friedman Ranking		2.9000	2.9000	6.9000	4.7500	8.0000	1.9000	9.0000	5.7000	4.4000		
	10	19	2.8570e+0 (3.56e-2)	2.7804e+0 (5.09e-2)	2.7810e+0 (5.16e-2)	2.5304e+0 (6.90e-2)	1.5061e+1 (9.62e-4)	2.7290e+0 (1.30e-2)	2.5407e+0 (1.65e-1)	2.8040e+0 (4.91e-2)	3.3446e+0 (8.48e-1)	7.1131e-26	
	Friedman Ranking		6.9000	4.7000	4.4500	1.5000	9.0000	3.6000	1.5500	6.4500	6.8500		
WFG8	3	12	5.5321e+0 (6.70e-1)	5.7873e+0 (1.96e-1)	4.5192e+0 (1.41e-1)	5.6597e+0 (5.33e-1)	2.5321e+1 (7.58e-1)	6.1932e+0 (2.54e-1)	4.8308e+0 (1.82e-1)	5.9765e+0 (2.59e-1)	6.4966e+0 (1.38e+0)	4.0698e-22	
	Friedman Ranking		4.4500	5.0500	1.2000	4.4500	9.0000	6.0000	2.1000	6.1000	5.7500		
	10	19	2.0911e-1 (2.33e-3)	2.2061e-1 (2.82e-3)	2.4790e-1 (2.97e-3)	2.4370e-1 (3.05e-3)	2.8503e-1 (7.60e-3)	2.2844e-1 (4.16e-3)	3.4298e-1 (1.26e-2)	2.4481e-1 (2.83e-3)	2.4011e-1 (8.58e-3)	7.8647e-28	
	Friedman Ranking		2.9000	1.2000	6.2500	4.9000	8.0000	1.9000	9.0000	5.3000	5.0000		
WFG9	3	12	2.9749e+0 (9.21e-2)	2.8904e+0 (1.08e-1)	3.0743e+0 (1.09e-1)	3.8846e+0 (1.76e-1)	1.5048e+1 (1.20e+0)	3.0712e+0 (1.76e-2)	3.4461e+0 (1.04e-1)	2.9233e+0 (7.26e-2)	5.0652e+0 (2.94e-1)	1.3890e-27	
	Friedman Ranking		2.9000	1.6500	4.0500	6.8000	9.0000	4.2500	6.2500	2.3500	7.9500		
	10	19	5.4900e+0 (5.43e-1)	5.4796e+0 (2.41e-1)	4.9503e+0 (1.52e-1)	8.3950e+0 (9.54e-1)	2.4636e+1 (1.04e+0)	6.6942e+0 (3.21e-1)	5.9735e+0 (1.64e-1)	6.0636e+0 (1.73e-1)	9.6510e+0 (1.38e-1)	9.5288e-28	
	Friedman Ranking		2.0500	2.7000	1.3000	6.3000	9.0000	2.8500	5.1000	4.4000	7.6500		
WFG10	3	12	1.4376e-1 (2.63e-3)	1.6098e-1 (5.45e-3)	1.4908e-1 (2.40e-3)	1.6514e-1 (3.03e-2)	2.2733e-1 (6.05e-2)	1.4024e-1 (3.78e-3)	2.2058e-1 (1.13e-2)	1.4986e-1 (1.25e-3)	1.4377e-1 (1.84e-3)	2.4610e-22	
	Friedman Ranking		3.2500	5.4500	6.3500	8.1000	8.1000	2.5000	8.6500	5.3500	5.3000		
	10	19	2.9265e+0 (4.71e-2)	3.0384e+0 (1.45e-1)	2.9156e+0 (2.93e-2)	3.1928e+0 (1.80e-1)	1.5360e+1 (1.15e+0)	2.8863e+0 (6.66e-2)	3.0922e+0 (3.07e-2)	2.8045e+0 (10.06e-2)	3.6066e+0 (2.88e-1)	1.7089e-26	
	Friedman Ranking		3.7000	4.9500	3.4500	6.3000	9.0000	2.8500	6.1000	1.3500	7.9000		
Average Ranking	3	12	6.1232e+0 (2.64e-1)	5.8952e+0 (3.29e-1)	4.7041e+0 (2.05e-1)	5.8552e+0 (5.64e-1)	2.5616e+1 (5.68e-2)	6.4625e+0 (3.76e-1)	5.5726e+0 (1.64e-1)	5.7702e+0 (4.57e-1)	6.3261e+0 (1.57e-1)	6.210e-23	
	Friedman Ranking		5.8500	4.7000	1.0000	4.1500	9.0000	7.2000	2.6500	4.1500	6.3000		
	10	19	13.618	14.815	11.815	11.724	11.261	12.718	11.424	12.128	11.712		
	Average Ranking		4.7222	3.9777	4.1351	4.6111	8.5351	8.8555	5.1370	5.1074	5.3185		

51 total test instances. The other algorithms also have strong performances on one or more instances. For example, iRVEA obtains good performances in terms of IGD+ and on 14 instances in terms of the HV. The performances of MOEA/D-AWA, MOEA/D-PaS and RPEA are very different from those of the other algorithms since MOEA/D-AWA only obtains 8 good IGD+ values and 6 good HV values, MOEA/D-PaS only obtains 2 good IGD+ values and 5 good HV values, and RPEA only obtains 1 good IGD+ value and 5 good HV values. MOEA/D-URAW performs better on the IGD+ indicator than on the HV indicator because it obtains 12 good IGD+ values but 6 good HV values. In contrast to that of MOEA/D-URAW, the population obtained by DEA-GNG is more inclined to the HV indicator. For RVEAa, its results on the whole DTLZ test suite are ideal, especially in high-dimensional instances.

5.7. Comparisons on WFG Test Suite

We also test the nine decomposition-based algorithms with regard to solving the WFG test suite as shown in Tables 12 and 13. In this test suite, AdaW

Table 13: Statistical results (means and standard deviations) of the obtained HV values on the WFG test instances, where the best mean among the algorithms for each instance is highlighted in a gray background.

Problem	M	D	DMEA-VUA	AdW	IRVEA	MOEADAWA	MOEADPaS	MOEADU'RAW	RPEA	HVEAa	DEAGM	P-value	
WFG1	3	12	9.3834e-1 (4.52e-3)	9.4357e-1 (2.29e-3)	9.4222e-1 (2.29e-3)	9.3035e-1 (2.27e-2)	5.7159e-1 (7.00e-2)	9.3834e-1 (3.87e-3)	8.5296e-1 (1.44e-2)	8.8591e-1 (2.27e-2)	9.3056e-1 (2.94e-3)	-	
	Friedman Ranking		6.000	8.450	7.900	5.500	1.000	6.450	2.100	2.950	4.600	2.257e-26	
	10	19	9.916e-1 (1.75e-4)	9.9996e-1 (1.759e-5)	9.952e-1 (1.54e-4)	9.8442e-1 (3.77e-2)	9.9411e-1 (1.17e-2)	9.9976e-1 (1.32e-4)	9.9721e-1 (5.95e-4)	9.8432e-1 (3.59e-2)	9.9229e-1 (2.59e-3)	-	9.9836e-21
	Friedman Ranking		5.700	8.950	5.950	6.650	3.400	7.200	2.900	1.400	1.450	-	
	15	24	9.7358e-1 (4.69e-2)	9.9955e-1 (1.44e-4)	9.9932e-1 (3.69e-4)	1.0000e+0 (8.81e-6)	8.5096e-1 (1.84e-1)	9.9981e-1 (1.40e-4)	9.9883e-1 (1.12e-4)	9.9163e-1 (2.35e-2)	9.9329e-1 (1.58e-3)	1.6300e-25	-
Friedman Ranking		4.400	6.400	6.400	9.000	10.000	7.000	4.600	2.200	2.200	-		
WFG2	3	12	9.3120e-1 (7.57e-4)	9.3646e-1 (6.07e-4)	9.3562e-1 (6.78e-4)	9.2205e-1 (1.24e-3)	9.2180e-1 (1.95e-3)	9.3395e-1 (1.27e-3)	8.8665e-1 (1.10e-2)	9.2121e-1 (2.10e-3)	9.2843e-1 (2.83e-3)	-	
	Friedman Ranking		6.600	8.800	8.000	2.500	3.600	6.500	1.000	1.100	4.700	2.099e-28	
	10	19	9.9278e-1 (1.96e-3)	9.9879e-1 (1.74e-4)	9.9558e-1 (1.23e-3)	9.9773e-1 (1.29e-3)	2.6668e-1 (1.93e-1)	9.9903e-1 (6.03e-4)	9.8382e-1 (5.31e-3)	9.8728e-1 (1.81e-3)	9.8391e-1 (4.61e-3)	-	1.5177e-28
	Friedman Ranking		5.050	8.300	5.950	7.400	1.000	8.800	2.900	3.550	2.600	-	
	15	24	9.9307e-1 (1.65e-3)	9.9628e-1 (1.137e-3)	9.9494e-1 (1.65e-3)	9.9609e-1 (1.88e-3)	2.1315e-1 (1.74e-1)	9.9624e-1 (2.16e-3)	9.8713e-1 (1.18e-3)	9.7874e-1 (8.23e-3)	9.7790e-1 (9.97e-3)	-	3.1123e-24
Friedman Ranking		5.100	7.600	6.800	7.300	1.000	7.500	1.500	2.650	2.650	-		
WFG3	3	12	3.9299e-1 (3.53e-3)	3.9791e-1 (2.51e-3)	3.7748e-1 (6.07e-3)	4.0320e-1 (1.84e-3)	4.0137e-1 (1.23e-3)	4.0200e-1 (1.03e-3)	4.1216e-1 (1.53e-4)	3.8654e-1 (4.41e-3)	3.9898e-1 (5.79e-3)	-	
	Friedman Ranking		4.750	4.750	1.100	6.550	5.000	4.400	9.000	3.550	2.879e-28	-	
	10	19	2.8085e-3 (5.88e-3)	0.0000e+0 (0.00e+0)	0.0000e+0 (0.00e+0)	9.0348e-2 (1.15e-2)	9.0145e-2 (6.48e-4)	5.0740e-3 (8.96e-3)	1.4970e-1 (9.11e-3)	0.0000e+0 (0.00e+0)	0.0000e+0 (0.00e+0)	-	4.6321e-28
	Friedman Ranking		3.950	3.200	3.200	7.200	7.800	4.250	9.000	3.200	3.200	-	
	15	24	0.0000e+0 (0.00e+0)	0.0000e+0 (0.00e+0)	0.0000e+0 (0.00e+0)	0.0000e+0 (0.00e+0)	0.0000e+0 (0.00e+0)	4.6833e-2 (2.69e-2)	0.0000e+0 (0.00e+0)	2.1122e-2 (2.49e-2)	0.0000e+0 (0.00e+0)	0.0000e+0 (0.00e+0)	-
Friedman Ranking		4.200	4.200	4.200	8.000	4.200	7.200	4.200	4.200	4.200	-		
WFG4	3	12	9.0280e-1 (5.96e-4)	9.0197e-1 (1.10e-3)	5.3558e-1 (1.29e-3)	5.3830e-1 (1.35e-3)	5.0983e-1 (6.69e-3)	5.3983e-1 (7.54e-4)	5.3432e-1 (9.35e-3)	5.5210e-1 (1.84e-3)	5.5181e-1 (3.33e-3)	-	
	Friedman Ranking		8.900	8.300	5.000	6.100	1.050	6.850	1.950	3.550	3.550	1.8196e-29	
	10	19	9.3123e-1 (2.03e-3)	9.1506e-1 (1.07e-2)	9.4305e-1 (3.67e-3)	9.5939e-1 (1.56e-3)	1.5089e-1 (1.85e-1)	9.4613e-1 (2.29e-3)	8.9088e-1 (8.84e-3)	9.1045e-1 (4.35e-3)	8.2788e-1 (2.79e-3)	-	7.9559e-30
	Friedman Ranking		5.900	4.750	7.300	8.900	1.000	7.500	3.000	4.850	2.000	-	
	15	24	9.3152e-1 (5.78e-3)	8.6824e-1 (1.84e-2)	9.7913e-1 (1.88e-3)	9.6312e-1 (1.85e-3)	1.1854e-1 (6.32e-2)	9.4929e-1 (6.53e-3)	9.4091e-1 (5.38e-3)	9.2281e-1 (1.08e-2)	8.8421e-1 (2.18e-2)	-	1.3611e-28
Friedman Ranking		6.700	2.400	9.000	7.650	1.000	6.200	5.300	4.100	2.650	-		
WFG5	3	12	9.2098e-1 (9.91e-4)	5.1827e-1 (2.40e-3)	5.1945e-1 (1.01e-3)	5.1876e-1 (4.25e-3)	4.8225e-1 (4.62e-3)	5.1638e-1 (3.12e-3)	4.9791e-1 (4.36e-3)	5.1589e-1 (1.64e-3)	5.0212e-1 (2.69e-3)	-	
	Friedman Ranking		9.000	6.750	7.400	4.950	1.050	5.550	2.050	3.550	2.900	1.1604e-26	
	10	19	8.7216e-1 (2.22e-3)	8.6351e-1 (2.96e-3)	8.9412e-1 (4.53e-3)	8.9088e-1 (4.53e-3)	9.5218e-2 (3.85e-2)	8.7407e-1 (3.61e-3)	8.0513e-1 (7.38e-3)	8.7084e-1 (2.50e-3)	7.8008e-1 (4.5e-2)	-	4.0034e-29
	Friedman Ranking		6.000	4.050	9.000	7.700	1.000	6.650	3.000	5.550	2.000	-	
	15	24	8.8296e-1 (3.36e-3)	8.3393e-1 (9.07e-3)	9.1734e-1 (4.27e-4)	8.8195e-1 (3.21e-3)	7.9015e-2 (2.81e-9)	8.7420e-1 (1.77e-3)	8.3128e-1 (1.04e-2)	8.9017e-1 (4.79e-3)	8.3714e-1 (9.29e-3)	-	1.3099e-28
Friedman Ranking		6.000	2.850	9.000	3.200	1.000	2.900	3.000	7.850	3.000	-		
WFG6	3	12	9.0961e-1 (1.05e-2)	5.0776e-1 (1.97e-2)	5.0739e-1 (1.37e-2)	5.0138e-1 (1.99e-2)	4.6922e-1 (6.29e-2)	5.0820e-1 (1.65e-2)	4.8438e-1 (1.22e-2)	4.9680e-1 (1.21e-2)	5.0755e-1 (1.36e-2)	-	
	Friedman Ranking		8.900	5.750	5.650	5.050	4.900	5.550	2.900	1.100	8.700	3.203e-04	
	10	19	8.4414e-1 (1.43e-2)	8.5185e-1 (2.77e-2)	8.6095e-1 (1.94e-2)	8.6255e-1 (3.82e-2)	2.1484e-1 (1.45e-1)	8.6240e-1 (1.85e-2)	8.3261e-1 (2.59e-2)	8.3460e-1 (1.81e-2)	7.5820e-1 (4.5e-2)	-	8.9940e-25
	Friedman Ranking		5.550	6.050	7.900	6.700	1.000	6.700	4.900	4.750	2.000	-	
	15	24	8.6514e-1 (2.16e-2)	8.1701e-1 (3.67e-2)	8.8843e-1 (1.74e-2)	8.7776e-1 (1.52e-2)	1.4155e-1 (7.35e-2)	8.5793e-1 (1.22e-2)	8.6564e-1 (2.81e-2)	8.5540e-1 (2.38e-2)	8.3991e-1 (1.68e-2)	-	3.1010e-16
Friedman Ranking		4.800	3.000	6.400	1.000	1.000	5.700	5.700	4.300	3.400	-		
WFG7	3	12	9.0212e-1 (5.98e-4)	9.0197e-1 (9.57e-4)	5.3667e-1 (1.03e-3)	5.3591e-1 (1.79e-3)	5.3076e-1 (3.44e-3)	5.6087e-1 (8.63e-4)	5.2876e-1 (1.28e-2)	5.5451e-1 (1.24e-3)	5.5271e-1 (1.71e-3)	-	
	Friedman Ranking		8.900	8.300	5.350	5.000	1.450	7.250	1.250	1.250	2.550	2.7530e-28	
	10	19	9.3248e-1 (2.73e-3)	8.9368e-1 (1.07e-2)	9.5396e-1 (1.98e-3)	9.5428e-1 (1.22e-3)	9.0836e-2 (1.40e-4)	9.4425e-1 (2.92e-3)	9.1233e-1 (8.99e-3)	9.2319e-1 (2.58e-3)	8.3334e-1 (2.40e-2)	-	8.9940e-25
	Friedman Ranking		6.000	3.150	8.400	8.900	1.000	7.000	4.050	4.800	2.000	-	
	15	24	9.5319e-1 (1.98e-2)	7.5134e-1 (3.87e-2)	9.8096e-1 (1.29e-3)	9.4329e-1 (1.33e-2)	9.9454e-2 (3.84e-2)	9.4370e-1 (3.93e-3)	9.5036e-1 (1.29e-3)	9.0977e-1 (1.08e-2)	9.0635e-1 (2.92e-2)	-	2.7133e-26
Friedman Ranking		6.300	2.000	9.000	6.700	1.000	6.000	6.000	3.500	3.500	-		
WFG8	3	12	4.8212e-1 (1.13e-3)	4.8235e-1 (2.55e-3)	4.7241e-1 (2.06e-3)	4.7149e-1 (1.91e-3)	4.5078e-1 (4.69e-3)	4.8142e-1 (2.61e-3)	4.4535e-1 (4.53e-3)	4.7122e-1 (2.17e-3)	4.6665e-1 (1.27e-3)	-	
	Friedman Ranking		8.900	8.900	5.600	4.750	1.900	7.700	1.500	3.600	3.600	4.201e-27	
	10	19	8.7769e-1 (2.65e-2)	8.0098e-1 (2.18e-2)	8.4154e-1 (7.34e-2)	7.7910e-1 (2.29e-2)	1.0118e-1 (1.44e-2)	8.7598e-1 (4.66e-3)	7.3012e-1 (1.94e-2)	8.2155e-1 (1.75e-2)	7.1936e-1 (2.52e-2)	-	1.4504e-23
	Friedman Ranking		5.700	6.400	4.500	4.500	1.000	7.700	2.850	6.350	2.550	-	
	15	24	8.8789e-1 (4.27e-2)	7.5003e-1 (3.56e-2)	9.0735e-1 (8.07e-2)	8.3579e-1 (2.04e-2)	9.9101e-2 (1.49e-2)	9.2024e-1 (4.79e-3)	7.8652e-1 (1.88e-2)	7.6811e-1 (1.12e-1)	7.8453e-1 (4.86e-2)	-	1.8307e-22
Friedman Ranking		4.500	5.950	7.900	5.950	1.000	4.000	4.000	4.100	4.100	-		
WFG9	3	12	8.0454e-1 (2.59e-3)	5.2605e-1 (3.95e-2)	5.3875e-1 (2.12e-3)	5.1829e-1 (2.86e-2)	4.8457e-1 (5.27e-2)	5.3212e-1 (4.42e-3)	5.1625e-1 (5.08e-3)	5.3261e-1 (3.04e-3)	5.3399e-1 (1.54e-3)	-	
	Friedman Ranking		8.900	7.050	8.900	3.050	1.900	5.900	2.900	1.250	1.021e-23	-	
	10	19	7.9569e-1 (3.12e-2)	6.9929e-1 (4.53e-2)	8.7296e-1 (1.95e-2)	7.7029e-1 (6.49e-2)	8.0705e-1 (3.73e-2)	8.0221e-1 (6.80e-3)	8.2887e-1 (1.45e-2)	7.6865e-1 (6.29e-2)	7.6865e-1 (6.29e-2)	-	9.3122e-22
	Friedman Ranking		5.200	2.650	6.500	4.950	1.000	5.200	7.150	5.700	5.700	-	
	15	24	7.2705e-1 (4.69e-2)	6.4318e-1 (4.26e-2)	8.8432e-1 (1.55e-2)	7.7820e-1 (8.02e-2)	6.4266e-2 (7.19e-3)	7.3133e-1 (6.41e-2)	8.2577e-1 (5.88e-3)	7.6921e-1 (4.05e-2)	8.1546e-1 (1.62e-2)	-	1.6159e-23
Friedman Ranking		9.950	4.450	8.900	5.800	1.000	4.200	6.700	6.950	7.000	-		
+/ - / ≈				7/15/5		14/7/6		10/9/8		3/2/1/2			
Average Ranking			6.1759	5.4111	6.8222	6.1425	2.1740	6.9666	4.0185	4.3574	3.4314		

Table 14: Wilcoxon’s rank sum test for the DMEA-WUA and the other compared algorithms on all test instances.

Test Suite	AdaW	iRVEA	MOEADAWA	MOEADPaS	MOEADURAW	RPEA	RVEAa	DEAGNG	
IGD+(+/-/≈)	ZDT	1/2/3	0/6/0	0/5/1	0/6/0	0/6/0	0/6/0	0/5/1	0/6/0
	VNT	0/1/3	1/3/0	0/4/0	0/4/0	0/2/2	0/4/0	1/2/1	0/2/2
	UF	0/1/9	2/3/5	0/7/3	4/5/1	0/6/4	1/7/2	0/8/2	2/0/8
	DPF	5/5/5	3/11/1	1/11/3	0/15/0	4/6/5	2/13/0	1/12/2	1/7/7
	DTLZ	25/15/11	23/24/4	15/27/9	2/47/2	19/26/6	15/35/1	20/24/7	13/30/8
	WFG	13/6/8	14/8/5	11/12/4	1/26/0	12/7/8	14/12/1	6/13/8	7/12/8
	Total	44/30/39	43/55/15	27/66/20	7/103/3	35/53/25	32/77/4	28/64/21	23/57/33
HV(+/-/≈)	ZDT	2/3/1	0/5/1	2/2/2	0/6/0	0/6/0	0/5/1	1/4/1	1/4/1
	VNT	3/1/0	1/1/2	2/2/0	1/3/0	2/2/0	0/4/0	1/2/1	1/2/1
	UF	1/0/9	1/3/6	1/6/3	4/5/1	1/5/4	0/5/5	0/8/2	1/1/8
	DPF	5/4/6	5/6/4	1/11/3	0/15/0	4/1/10	1/10/4	2/12/1	5/5/5
	DTLZ	25/14/12	18/17/16	12/29/10	9/38/4	13/26/12	14/33/4	13/29/9	15/28/8
	WFG	7/15/5	14/7/6	10/9/6	3/23/1	10/5/12	4/18/5	4/19/5	2/22/3
	Total	43/37/33	39/39/35	28/58/24	17/90/6	30/45/38	19/75/19	21/73/19	24/63/26

685 performs best in terms of IGD+, and iRVEA performs the best in terms of the
686 HV. MOEA/D-URAW also performs very well, and it is followed by our algo-
687 rithm. It can be found from these two tables that our algorithm performs well
688 on the low-dimensional instances, especially for problems with concave scaled
689 Pareto fronts, e.g., the 3-objective WFG4-WFG9 instances. The algorithms
690 that perform best on WFG1 and WFG2 are AdaW and MOEA/D-URAW
691 in terms of the HV indicator and RVEAa in terms of the IGD+ indicator.
692 RPEA has an absolute advantage over the other algorithms on the WFG3
693 problem, because it obtains the best values in terms of both the IGD+ and
694 HV indicators. For the WFG4-WFG9 problems, iRVEA performs better
695 than the other algorithms in terms of the HV indicator. However, all nine
696 algorithms except MOEA/D-PaS and DEA-GNG have comparable perfor-
697 mances in terms of IGD+. On the whole, MOEA/D-PaS is weaker than the
698 other algorithms in terms of the IGD+ indicator, while DEA-GNG performs
699 poorly in terms of the HV indicator.

700 5.8. Statistical Results

701 In this section, we summarize the statistical analysis results for all test
702 instances. In this paper, two significant analysis methods, Wilcoxon’s rank
703 sum test and Friedman’s rank test, are provided. Wilcoxon’s rank sum test
704 mainly evaluates the significant differences between our algorithm and the
705 other compared algorithms, while Friedman’s rank test mainly evaluates the
706 significant differences over the entire multiple comparisons.

707 As shown in Table 14, the proportions of all instances on which our
708 DMEA-WUA is significantly better than AdaW, iRVEA, MOEA/D-AWA,
709 MOEA/D-PaS, MOEA/D-URAW, RPEA, RVEAa, DEA-GNG are 30/113,

Table 15: Friedman’s rank test for the nine algorithms on all test instances.

Indicator	Test Suite	DMEA-WUA	AdaW	iRVEA	MOEADAWA	MOEADPaS	MOEADURAW	RPEA	RVEAa	DEAGNG
IGD+	ZDT	2.0416	2.2750	5.2375	4.8375	8.1000	4.8833	7.4500	5.3580	4.8166
	VNT	2.5375	2.9000	5.1375	6.8250	8.8000	3.6125	6.9875	4.1500	4.0500
	UF	3.8150	4.1050	4.8800	5.8200	5.2900	5.3500	5.8250	5.8600	4.0550
	DPF	3.0433	2.7033	4.8500	6.0000	8.8033	2.9066	5.9633	6.5866	4.1433
	DTLZ	3.8460	3.2696	4.3107	5.1872	7.8950	4.0264	6.4323	4.9088	5.1235
	WFG	4.7222	3.5777	4.1351	4.6111	8.5351	3.8555	5.1370	5.1074	5.3185
	Average Ranking	3.3342	3.1384	4.7584	5.5468	7.9039	4.1057	6.2991	5.3284	4.5844
HV	ZDT	7.2166	7.3916	5.0875	5.3958	2.0916	3.7583	3.0250	4.9500	6.0833
	VNT	5.6125	6.4625	6.1125	5.3750	3.1125	5.2750	3.1625	4.6000	5.2875
	UF	6.0250	5.8675	5.0650	4.5575	4.8350	4.7625	4.0350	4.1425	5.7100
	DPF	6.3900	6.7733	6.1283	3.9366	1.3533	6.7500	4.3666	3.5300	5.7716
	DTLZ	6.1225	6.3745	5.7088	5.1465	3.0642	5.6500	3.4823	4.9029	4.5480
	WFG	6.1759	5.4111	6.8222	6.1425	2.1740	6.4666	4.0185	4.3574	3.4314
	Average Ranking	6.2570	6.3800	5.8207	5.0923	2.7717	5.4437	3.6816	4.4138	5.1386

710 55/113, 66/113, 103/113, 53/113, 77/113, 64/113 and 57/113 according to
711 the IGD+ indicator. In contrast, the proportions of all instances on which
712 our DMEA-WUA is significantly poorer than AdaW, iRVEA, MOEA/D-
713 AWA, MOEA/D-PaS, MOEA/D-URAW, RPEA, RVEAa, and DEA-GNG
714 are 44/113, 43/113, 27/113, 7/113, 35/113, 32/113, 28/113 and 23/113, re-
715 spectively, according to the IGD+ indicator. For the HV indicator, the
716 proportions of all instances on which our DMEA-WUA is significantly bet-
717 ter than AdaW, iRVEA, MOEA/D-AWA, MOEA/D-PaS, MOEA/D-URAW,
718 RPEA, RVEAa, and DEA-GNG are 37/113, 39/113, 58/113, 90/113, 45/113,
719 75/113, 73/113 and 63/113, respectively. In contrast, the proportions of
720 the whole instances on which our DMEA-WUA is significantly poorer than
721 AdaW, iRVEA, MOEA/D-AWA, MOEA/D-PaS, MOEA/D-URAW, RPEA,
722 RVEAa, and DEA-GNG are 43/113, 39/113, 28/113, 17/113, 30/113, 19/113,
723 21/113 and 24/113, respectively. Therefore, it can be seen from these numer-
724 ical results that our algorithm is only inferior to AdaW in terms of IGD+
725 and HV indicators but better than the other algorithms on the whole test
726 instances in terms of IGD+. In addition, for the HV indicator, our algorithm
727 has the same performance as iRVEA and is better than other algorithms.

728 Table 15 shows Friedman’s rank test for the IGD+ and HV results.
729 For the IGD+ indicator, the comprehensive ranking of all algorithms from
730 high to low is AdaW, DMEA-WUA, MOEA/D-URAW, DEA-GNG, iRVEA,
731 RVEAa, MOEA/D-AWA, RPEA and MOEA/D-PaS. For the HV indica-
732 tor, the comprehensive ranking of all algorithms from high to low is AdaW,
733 DMEA-WUA, iRVEA, MOEA/D-URAW, DEA-GNG, MOEA/D-AWA, RVEAa,
734 RPEA, MOEA/D-PaS. Therefore, regardless of whether the IGD+ or the
735 HV, the performances of our algorithm and AdaW are very competitive, and

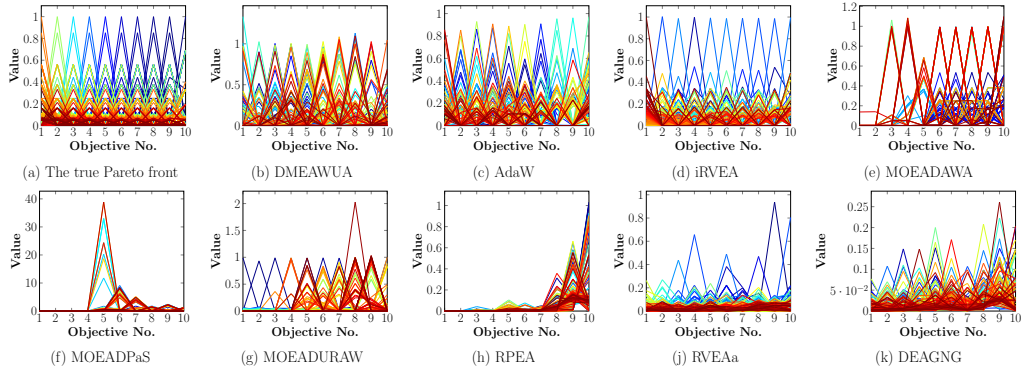


Figure 6: The parallel coordinates of the final solution sets on the 10-objective CDTLZ2 instance.

736 both are better than the other seven decomposition-based algorithms.

737 5.9. Visualized Comparison

738 In this section, we try to intuitively understand the performances of the
 739 compared algorithms on different problems. Particularly, we use scatter plots
 740 to describe the low-dimensional problems and parallel coordinates to describe
 741 the high-dimensional problems.

742 Fig. 6 plots the final solution sets obtained by all algorithms on the 10-
 743 objective CDTLZ2 instance, which has a convex Pareto optimal curve, and
 744 the range of each objective is $[0, 1]$. As shown, the populations of all al-
 745 gorithms except MOEA/D-PaS can converge to the true Pareto front, but
 746 their distributions are very different. For example, the population distribu-
 747 tions of our DMEA-WUA and AdaW are obviously more uniform than those
 748 of the other algorithms; the populations obtained by iRVEA, RVEAa and
 749 DEA-GNG are mostly concentrated in the middle of the Pareto front; and
 750 the populations obtained by MOEA/D-AWA, MOEA/D-URAW and RPEA
 751 are mostly located in the 5-10 dimensional regions of the Pareto front.

752 Fig. 7 plots the final solution sets obtained by all algorithms on the 10-
 753 objective DPF4 instance, which has a degenerate Pareto front. As shown,
 754 our DMEA-WUA and MOEA/D-URAW obtain the solution sets that are
 755 closest to the true Pareto front. the populations obtained by AdaW, iRVEA
 756 and DEA-GNG have no solutions in part of the first dimension. The search
 757 capabilities of MOEA/D-AWA and RVEAa are weaker than the previous
 758 algorithms, because they have large numbers of overlapping solutions. Fi-

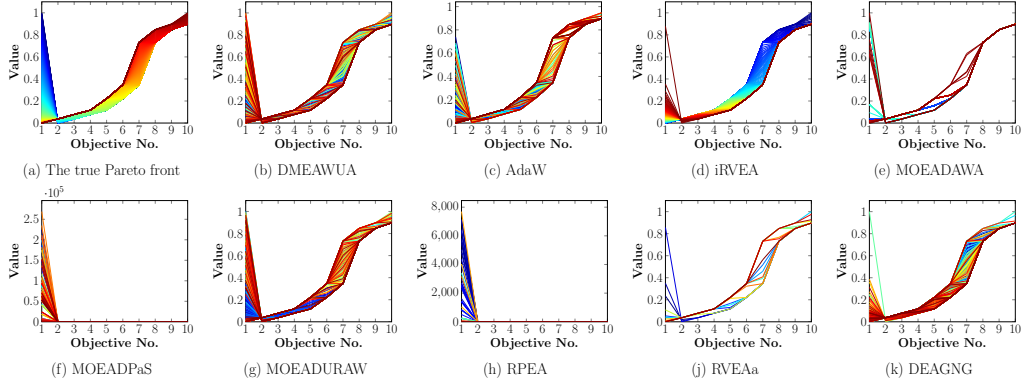


Figure 7: The parallel coordinates of the final solution sets on the 10-objective DPF4 instance.

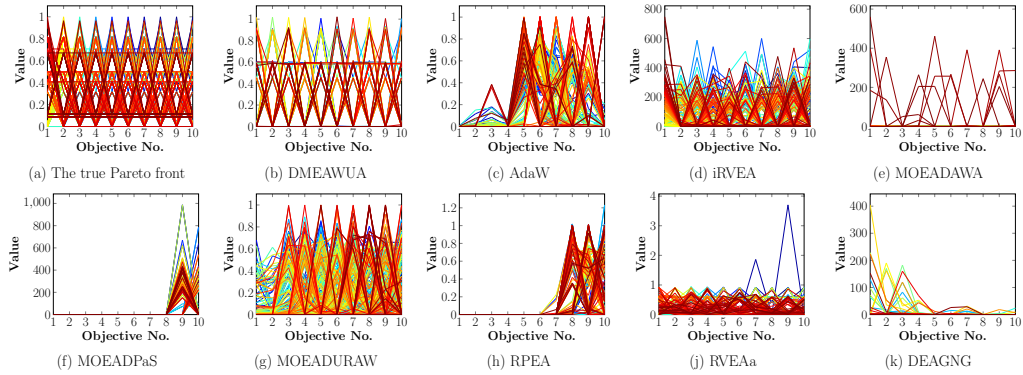


Figure 8: The parallel coordinates of the final solution sets on the 10-objective DTLZ3 instance.

759 nally, the final populations of MOEA/D-PaS and RPEA are obviously not
 760 convergent.

761 Fig. 8 plots the final solution sets obtained by all algorithms on the 10-
 762 objective DTLZ3 instance, which has a concave Pareto optimal curve, and
 763 the range of each objective is $[0, 1]$. As shown, there are five algorithms, e.g.,
 764 DMEA-WUA, AdaW, MOEA/D-URAW and RVEAa, that obtain populations
 765 with good convergence. However, among these five algorithms, only the
 766 populations of our DMEA-WUA and RVEAa can cover the whole Pareto
 767 front. Therefore, this instance reflects that our algorithm is very competitive
 768 when dealing with convex problems.

769 Fig. 9 illustrates the final solution sets of all algorithms on the 3-objective

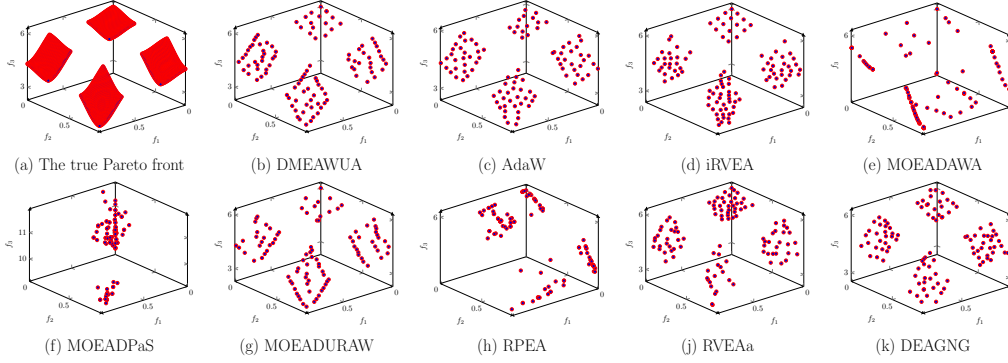


Figure 9: The scatter plots of the final solution sets on the 3-objective DTLZ7 instance.

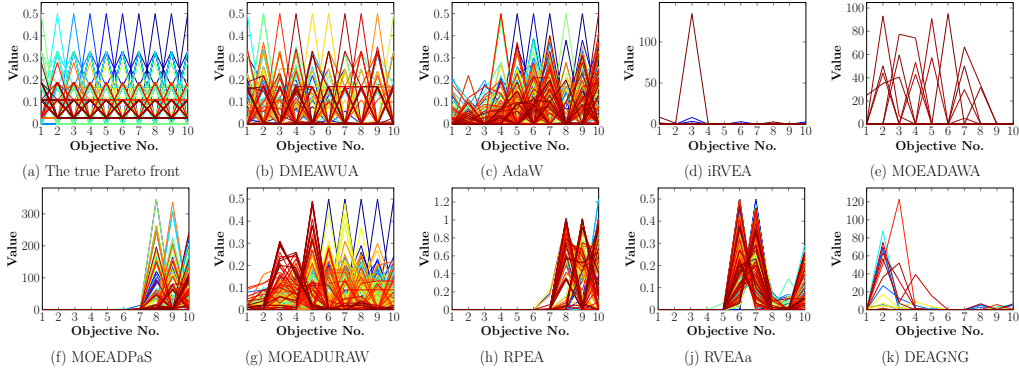


Figure 10: The parallel coordinates of the final solution sets on the 10-objective DTLZ1 instance.

770 DTLZ7 instance to reflect the performances of these algorithms in solving
 771 discontinuous optimization problems. As shown, the true Pareto front of
 772 the 3-objective DTLZ7 consists of four segments, but the populations of
 773 the MOEA/D-AWA, MOEA/D-PaS and RPEA algorithms cannot cover the
 774 whole Pareto front. For the other algorithms, the distribution maintenance
 775 abilities of MOEA/D-URAW and RVEAa for this instance are far less than
 776 that of our algorithms. These results demonstrate the effectiveness of our
 777 algorithm for solving low-dimensional discontinuous optimization problems.

778 Figs. 10 and 11 show the final population distributions of all algorithms
 779 for the optimization problems with a linear Pareto front and an inverted
 780 Pareto front, respectively. As shown, DTLZ1 and IDTLZ1 have value ranges
 781 of $[0, 0.5]$ intervals for each objective, but their Pareto fronts are reversed.
 782 For the 10-objective DTLZ1 instance, only our DMEA-WUA obtains a set of

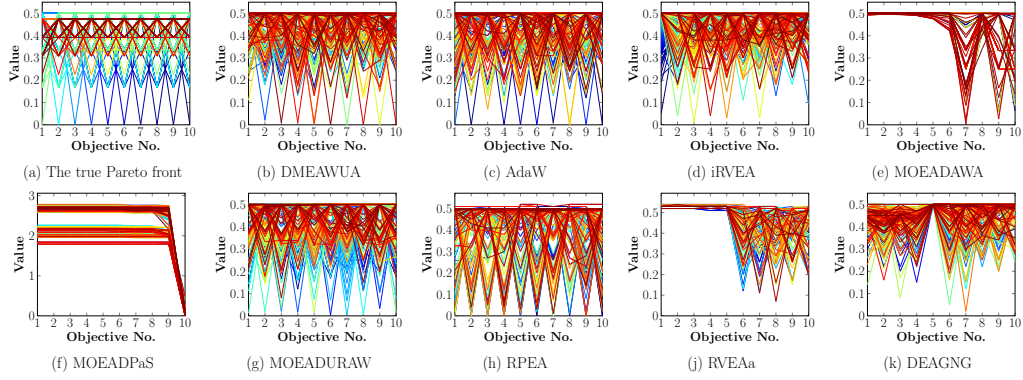


Figure 11: The parallel coordinates of the final solution sets on the 10-objective IDTLZ1 instance.

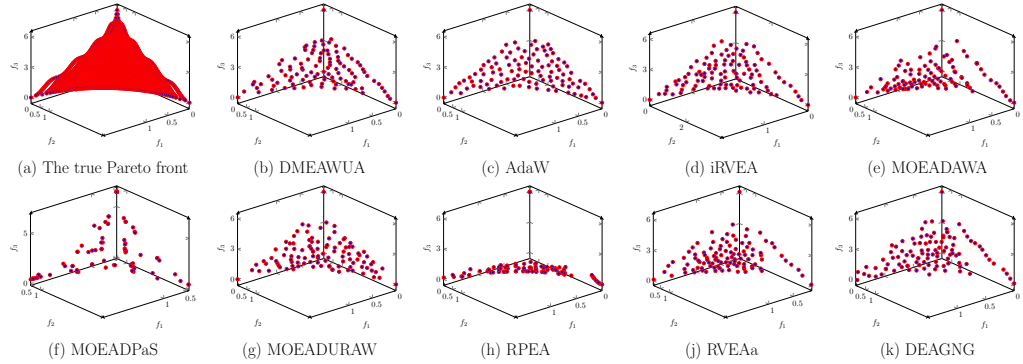


Figure 12: The scatter plots of the final solution sets on the 3-objective WFG1 instance.

783 solutions that covers the whole Pareto front. AdaW and MOEA/D-URAW
 784 also have a good distribution, but the values for the first to third objectives
 785 are obviously not fully covered. For the other algorithms, the populations
 786 of these algorithms either do not converge or only converge to local optimal
 787 regions. For the 10-objective IDTLZ1 instance, our algorithm still has
 788 a good distribution near the true Pareto front, and the same is true for AdaW,
 789 MOEA/D-URAW and RPEA. The distributed searches of MOEA/D-AWA,
 790 RVEAa and DEA-GNG in this instance are limited, while MOEA/D-PaS has
 791 no convergence at all.

792 For the problems with mixed Pareto fronts, we provide the 3-objective
 793 WFG1 instance as a visual comparison. It can be observed that the popula-
 794 tions of all algorithms cannot cover the whole Pareto front. Even so, there
 795 are obvious differences in the search capabilities of different algorithms with

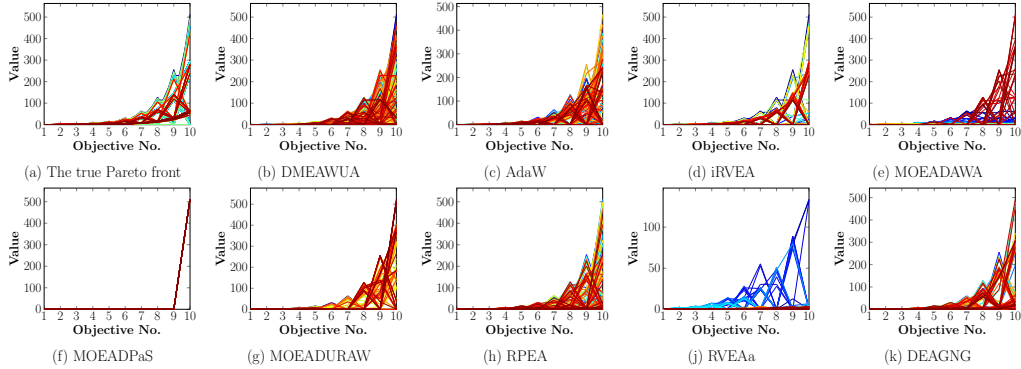


Figure 13: The parallel coordinates of the final solution sets on the 10-objective SDTLZ2 instance.

796 respect to this instance. For example, the population obtained by AdaW is
 797 significantly better than other algorithms in terms of uniformity; the solu-
 798 tion sets of MOEA/D-PaS and RPEA are concentrated in some local areas,
 799 and their distributions are clearly not as good as those of the other algo-
 800 rithms. Although the DMEA-WUA and iRVEA are inferior to AdaW in
 801 terms of uniformity, they are still very advantageous compared to the other
 802 algorithms.

803 Finally, Fig. 13 uses the population distribution of each algorithm for the
 804 10-objective SDTLZ2 instance to evaluate their abilities to optimize problems
 805 with badly-scaled Pareto fronts. For the SDTLZ2 problem, each objective f_i
 806 is multiplied by a factor 2^{i-1} , so the value range for the objective is $[0, 2^{i-1}]$.
 807 As shown in Fig. 11, all algorithms except MOEA/D-PaS and RVEAa can
 808 obtain populations whose distributions are the same as the shape of the true
 809 Pareto front.

810 In short, although the numerical indicators (e.g., the IGD+ and the HV)
 811 of the DMEA-WUA on some problems are inferior to those of some other
 812 algorithms, it can be found through the visual comparisons that our algo-
 813 rithm can still achieve relatively ideal results when optimizing problems with
 814 different Pareto fronts.

815 6. Conclusion

816 For decomposition-based MOEAs, designing an adaptive weight genera-
 817 tion mechanism to accommodate problems with different Pareto fronts is one
 818 of the important but difficult topics in the field of evolutionary computation.

819 A feasible method is to adjust the weights adaptively during the optimiza-
820 tion process. We consider the adjustment of weights to be an exploration
821 operation, and the evolution of the population in the direction of the weights
822 is an exploration operation. In this paper, a novel exploration versus ex-
823 ploitation model is proposed to balance the evolution of the population with
824 the updating of the weights. In the exploration phase, four basic operations
825 are provided, including weight generation, weight deletion, weight addition
826 and weight replacement. These steps are performed in an orderly manner to
827 ensure that the weights are consistent with the Pareto front of the problem.
828 In the exploration phase, a new selection mechanism is provided, and it is
829 inclined toward the nondominated solution that is closest to the weight in
830 each subregion.

831 Furthermore, considering that most existing periodic-based adaptive weight-
832 ing methods cannot achieve a balance between exploration and exploitation
833 for various problems, we propose a stability matrix to control the transition
834 between exploration and exploitation. This matrix reflects the evolutionary
835 trend of the population. Once the population has stabilized, our algorithm
836 stops conducting exploitation and turns to exploring new areas. In this way,
837 our algorithm does not need to adjust the weight update period according to
838 the characteristics of the problems, and this greatly improves the applicabil-
839 ity of the algorithm.

840 The performance of the proposed algorithm is verified through a compre-
841 hensive experimental study. The results obtained on six test suites show that
842 our algorithm significantly outperforms other state-of-the-art algorithms in
843 most instances. In the future, we will further study how to use the current
844 population instead of the archive to adjust weights, mainly by considering
845 that the adjustments to solutions in the archive set will incur expensive time
846 overhead.

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