An Instance Space Analysis of Constrained Multiobjective Optimization Problems

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Abstract—Constrained multiobjective optimization problems (CMOPs) are generally more challenging than unconstrained problems. This in part can be attributed to the infeasible region generated by the constraint functions, the interaction between constraints and objectives, or both. In this article, we explore the relationship between the performance of constrained multiobjective evolutionary algorithms (CMOEAs) and the instance characteristics of CMOP using instance space analysis (ISA). To do this, we extend recent work on Landscape Analysis features for characterizing CMOPs. Specifically, we introduce new features to describe the multiobjective-violation landscape, formed by the interaction between constraint violation and multiobjective fitness. The detailed evaluation of the algorithm footprints, spanning eight CMOP benchmark suites and 15 CMOEAs, demonstrates that ISA effectively captures the strength and weakness of the CMOEAs. We conclude that two characteristics, the isolation of nondominate set and the correlation between constraints and objectives evolvability, have the greatest impact on algorithm performance. However, the current benchmarks problems lack of diversity to represent the real-world problems and to fully reveal the efficacy of CMOEAs evaluated.

Index Terms—Algorithm selection, constrained multiobjective optimization, evolutionary algorithm, landscape analysis, problem characterization.

I. INTRODUCTION

CONSTRAINED multiobjective optimization problems (CMOPs) involve searching for the best tradeoff between multiple conflicting objectives subject to one or more constraints. Many real-world optimization problems match this description, in areas as diverse as mechanical design, chemical engineering, and power system optimization [1]. Generally, a CMOP is more challenging than its unconstrained counterpart due to the addition of one or more constraint functions, and the resulting interactions between the constraints and the objectives [2]. Constraints may change the shape and location of the Pareto front (PF), often creating a small and possibly disjoint feasible region, resulting in additional difficulties when attempting to estimate the PF. Consequently, several constrained multiobjective evolutionary algorithms (CMOEA) have been introduced to specifically tackle CMOPs [3]. However, as per many other problem domains, the practice has shown that no single algorithm outperforms all other algorithms across all problem instances [1], [4]. Each algorithm has its strengths and weaknesses, and it is difficult to choose the best one for solving a particular instance. Therefore, it is necessary to understand when an algorithm is suitable or not, i.e., when it performs well and when it fails, which requires an understanding of the characteristics of the instances being solved, e.g., multimodality and variable scaling, and what distinguish the instances from each other [5].

In this article, we explore the relationship between CMOEA performance and the instances characteristics of CMOP using instance space analysis (ISA). Proposed by Smith-Miles et al. [6], ISA is a methodology for assessing the difficulty of a set of problem instances for a group of algorithms. Fig. 1 illustrates ISA’s framework, which uses a metadata set consisting of features that characterize a set of instances, and performance measures of a group of algorithms on those instances. Then, by selecting a subset of uncorrelated features that are predictive of algorithm performance, and using a tailored dimensionality reduction method, the metadata is projected into a 2-D plane called the instance space. Within this, each instance is represented as a point, allowing for the visualization of the similarities and differences between instances, in terms of characteristics and algorithm performance. An examination of the generated instance space can then be used to identify regions of good performance, called footprints, where an algorithm is expected to perform well and why.

ISA has been employed successfully on related problem domains. For example, Yap et al. [7] performed an ISA of combinatorial multiobjective optimization problems (MOPs), discovering that MOEA/D is preferred, not only when the number of objectives increased but also when the degree of conflict between objectives decreased. Similarly, Muñoz and Smith-Miles [8] analyzed the space of continuous single-objective optimization problems, identifying that multimodal instances with the adequate global structure are hard to solve by most studied algorithms with the exception...
of BIPOP-CMA-ES. In both works, Landscape Analysis features [9] were employed to characterize a problem instance. Therefore, a necessary first step when applying ISA for CMOP will be to identify and calculate appropriate, informative Landscape Analysis features.

Recent works have proposed Landscape Analysis features for characterizing MOPs. Kerschke et al. [11] studied the notion of multimodality in MOPs and provided a set of features to quantify it, while Liefooghe et al. [12] extended previous works in the combinatorial MOPs domain to characterize continuous MOPs, focusing on multimodality, evolvability, and ruggedness. Unfortunately, it is not a straightforward task to identify Landscape Analysis features for CMOPs. However, the features described above can be used in the CMOPs domain to help characterize the objective space. Still, features associated with the constraints’ violation, and features representing the interaction between objectives and constraints are required.

There have been limited attempts to characterize constrained optimization problems. For example, for single-objective problems (COPs), Malan et al. [13] defined the concept of a violation landscape, proposing four features to characterize the feasible and constrained spaces. In other work, Poursoltan and Neumann [14] introduced a biased sampling technique to quantify the ruggedness of a COP. Picard and Schiffmann [15] focussing on CMOPs, adopted two features from [13], and extended another so that it could be used to measure “disjointedness” of the feasible region. They also proposed two features to quantify the relationship between the objectives and constraints. Vodopija et al. [16] were the first to introduce violation multimodality in CMOPs, proposing a set of features to characterize violation multimodality, smoothness, and the correlation between the objectives and constraints. They then used those features to compare the characteristics of eight benchmark problem suites against a real-world suite. This work did provide important insights. However, the approach was limited to the violation landscape and did not capture important aspects that need to be quantified, such as the relationship between the constrained and unconstrained PF (UPF), or the ruggedness and evolvability of the multiobjective-violation landscape.

To construct the first ISA for continuous CMOPs, we introduce the multiobjective-violation landscape, formed by the interaction between constraint violation and multiobjective fitness. This requires the introduction of 12 new features and modification of 22 existing features to quantify the characteristics of the violation landscape and multiobjective-violation landscape. The metadata set is then generated for the instance space by processing the features for eight CMOP benchmark suites and the performance of 15 CMOEAs.

The comprehensive analysis of the generated footprints illustrates that ISA effectively captures the strength and weakness of the CMOEAs. A key observation is that there are two characteristics in particular that affect the performance of most CMOEAs—the isolation of the nondominate set and the correlation between constraints and objectives. However, the performance of each CMOEA is affected by a different set of features. Importantly, the footprints provide strong supporting visual evidence as to which characteristics are necessary if any new proposed benchmarks are to significantly challenge CMOEAs.

The remainder of this article is organized as follows. Section II presents a detailed discussion of related work and thoroughly outlines the ISA methodology followed in this study. Specifically, we describe the ISA methodology and its components, which include a definition of CMOPs, benchmark suites, landscape features, CMOEAs, and performance metrics. Section III introduces the multiobjective-violation landscape and describes new Landscape Analysis features designed to help characterize this space. Section IV describes the experimental setup. The results are presented and discussed in Section V. Finally, Section VI concludes this article.

II. INSTANCE SPACE ANALYSIS

ISA traces its foundations to Rice’s framework for solving the Algorithm Selection Problem [17], which suggests the construction of a selection mapping between measurable features of a problem and a set of suitable algorithms; and Wolpert and Macready’s No-Free Lunch theorems [18], which state that an algorithm is unlikely to outperform all other algorithms on all possible instances. Fig. 1 illustrates ISA’s framework, which has at its core six component spaces or sets [10]: 1) the problem space, \( \mathcal{P} \), containing all the relevant instances of a problem in an application domain; 2) a subset of instances, \( \mathcal{I} \), for which we have metadata from computational experiments; 3) the feature space, \( \mathcal{F} \), which includes features used to characterize the mathematical and statistical properties of the instances; 4) the algorithm space, \( \mathcal{A} \), representing the set of algorithms available to solve all instances in \( \mathcal{I} \); 5) the performance space, \( \mathcal{Y} \), composed of a measure of the computational effort to obtain a satisfactory solution; and 6) the instance space, a 2-D visualization that aids in the observation of trends in hardness for different algorithms, and facilitates insights into the distribution of existing instances.

The remainder of this section describes the details for each one of the spaces in the ISA framework, tailored specifically for CMOPs. We start with \( \mathcal{P} \) by formally defining a CMOP.
Then, we present I, drawn from seven commonly used benchmark suites and a real-world suite. Next, we describe \( F \), where we summarize the features used for characterizing CMOPs. We follow by describing \( A \), by briefly presenting the 15 algorithms under test, and \( \gamma \) by formally defining the hypervolume and IGD\(^\gamma\), our performance metrics.

### A. Problem Space

A CMOP can be defined as finding a vector of decision variables that optimizes a set of objective functions and satisfies a set of restrictions. Without losing generality, we assume minimization. A CMOP can be mathematically defined as follows:

\[
\begin{align*}
\min & \quad f_m(x), \quad m = 1, 2, \ldots, M \\
\text{s.t.} & \quad g_j(x) \geq 0, \quad j = 1, 2, \ldots, J \\
& \quad h_k(x) = 0, \quad k = 1, 2, \ldots, K \\
& \quad x_i^{(L)} \leq x_i \leq x_i^{(U)}, \quad i = 1, 2, \ldots, n
\end{align*}
\]  

(1)

where a solution \( x \in \mathbb{R}^n \) is a vector of \( n \) decision variables, \( f(x) \) is a vector of \( M \) objectives to be optimized, \( g(x) \) is a set of \( J \) inequality constraints, while \( h(x) \) is a set of \( K \) equality constraints, and \( x_i^{(L)} \) and \( x_i^{(U)} \) represent, respectively, the lower and upper bounds of a decision variable \( x_i \). The constraints’ violation of a solution \( x \) can be calculated by using the following equation:

\[
CV(x) = \sqrt{\sum_{j=1}^{J} G_j(x)^2 + \sum_{k=1}^{K} H_k(x)^2}
\]  

(2)

where

\[
G_j(x) = \max(0, g_j(x))
\]  

(3)

and

\[
H_k(x) = \max(0, |h_k(x)| - \epsilon)
\]  

(4)

where \( \epsilon \) is a small value \((10^{-4})\) to relax the equality constraints. A solution to the problem is feasible when \( CV(x) = 0 \); otherwise, the solution is infeasible.

A solution \( x \in \mathbb{R}^n \) is said to be Pareto optimal if there is no other feasible solution \( y \in \mathbb{R}^n \) such that \( f(y) < f(x) \), where \(<\) indicates the Pareto domination relation. That is, a feasible solution \( x \) dominates a feasible solution \( y \) if and only if \((\forall m)f_m(x) \leq f_m(y)\) and \((\exists m)(f_m(x) < f_m(y))\). Because of the conflicting nature of the multiple objectives, optimizing one objective function may lead to a degradation in another. Therefore, a single optimal solution may no longer be found, but instead a set of tradeoff solutions, the so-called Pareto-optimal set \( (PS) \), i.e., \( PS = \{ x^* \in \mathbb{R}^n | \exists x \in \mathbb{R}^n, f(x) < f(x^*) \} \). Those set of solutions represent the Pareto-optimal front \( (PF) \) in the objective space, i.e., \( PF = \{ f(x), x^* \in PS \} \).

When solving an MOP, an algorithm aims to find an estimated front, \( PF \), that has converged, i.e., is as close as possible to the PF, and is diverse, i.e., represents the whole PF. In CMOPs, the feasibility of the solution(s) must also be considered. The true, constrained, PF of a CMOP can be determined by the UPF and bounds of the feasible region in the objective space. Having a low proportion of feasible region typically adds to the challenge/difficulty of the search process. In addition, the infeasible region may affect the shape of the PF or split it into many segments, which may impact the algorithm’s ability to provide diversity in its solutions. That is, the infeasible region may block the trajectory of the search toward PF, limiting convergence [2]. Fig. 2 illustrates the examples of difficulties caused by constraints.

### B. Subset of Instances

If the evaluation of the performance of an algorithm is to be meaningful in practice, test problems should cover as many characteristics of real-world problems as possible. Several CMOP benchmarks have been designed with this goal in mind. Ma and Wang [19] proposed a classification of CMOPs depending on the relationship between UPF and the PF.

- Type I where the PF is the same as the UPF.
- Type II where the PF is part of the UPF.
- Type III where the PF contains all or part of the UPF and solutions on the boundary of the feasible region.
- Type IV where the PF is completely located on the boundary of the feasible region.

In this study, we have used a range of diverse benchmark suites with a wide range of characteristics, which are summarized in Table I. Specifically, six inequality constrained benchmark suites: CF [20], C-DTLZ [21], DC-DTLZ [22], LR-CMOP [23], DAS-CMOP [2], and MWs [19], and an equality constrained suite: Eq-DTLZ [24]. In addition, we have used a real-world suite, RWMOP [1], to compare the characteristics of synthetic benchmarks with the real-world problems.

### C. Feature Space

Landscape Analysis are methods used to quantify the characteristics of a problem’s landscape, which is described
TABLE I
CHARACTERISTICS OF THE BENCHMARKS EMPLOYED IN THIS STUDY. ALL OF THEM HAVE A SCALABLE NUMBER OF DECISION VARIABLES. TYPE DESCRIBES THE RELATIONSHIP BETWEEN UPF AND PF, M IS THE NUMBER OF OBJECTIVES, CF IS THE NUMBER OF CONSTRAINTS, UPF AND PF COLUMNS DEFINE THEIR SHAPE, AND THE SIZE AND CONNECTIVITY OF THE FEASIBLE REGION ARE GIVEN IN THE LAST COLUMN. S IS SHORT FOR SCALABLE, C FOR CONTROLLABLE, DISCONN FOR DISCONNECTED, CONN FOR CONNECTED, L FOR LARGE, AND S FOR SMALL.

| Problem | Type | M | CF | UPF | PF | Feasible Region |
|---------|------|---|----|-----|----|-----------------|
| CF1     | II   | 2 | 1  | Linear | Disc Conn | L | Conn |
| CF2     | II   | 2 | 1  | Convex | Disc Conn | C | Disc Conn |
| CF3     | II   | 2 | 1  | Concave | Disc Conn | S | Disc Conn |
| CF4     | III  | 2 | 1  | Linear | Convex | L | Conn |
| CF5     | III  | 2 | 1  | Concave | Convex | S | Disc Conn |
| CF6     | III  | 2 | 1  | Convex | Mixed | L | Conn |
| CF7     | III  | 2 | 1  | Convex | Mixed | C | Disc Conn |
| CF8     | II   | 3 | 1  | Concave | Disc Conn | L | Conn |
| CF9     | II   | 3 | 1  | Concave | Disc Conn | L | Conn |
| CF10    | II   | 3 | 1  | Concave | Disc Conn | L | Conn |
| C1-DTLZ1| I    | S | 1  | Linear | Convex | C | Small |
| C2-DTLZ2| II   | S | 1  | Linear | Convex | C | Small |
| C3-DTLZ3| II   | S | 2  | Linear | Convex | C | Small |
| C4-DTLZ4| IV   | S | 2  | Linear | Convex | C | Small |
| D1-DTLZ1| II   | S | 1  | Linear | Convex | C | Small |
| D2-DTLZ1| II   | S | 1  | Linear | Convex | C | Small |
| D3-DTLZ3| II   | S | 2  | Linear | Convex | C | Small |
| D4-DTLZ4| IV   | S | 2  | Linear | Convex | C | Small |
| E1-DTLZ1| II   | S | 1  | Linear | Convex | C | Small |
| E2-DTLZ1| II   | S | 1  | Linear | Convex | C | Small |
| E3-DTLZ3| II   | S | 2  | Linear | Convex | C | Small |
| E4-DTLZ4| IV   | S | 2  | Linear | Convex | C | Small |
| ES-CMP01| C   | 2 | 1  | Disc Conn | C | Conn |
| ES-CMP02| C   | 2 | 1  | Mixed | Disc Conn | C | Conn |
| ES-CMP03| C   | 2 | 1  | Disc Conn | C | Conn |
| ES-CMP04| C   | 2 | 1  | Disc Conn | C | Conn |
| ES-CMP05| C   | 2 | 1  | Mixed | Disc Conn | C | Conn |
| ES-CMP06| C   | 2 | 1  | Disc Conn | C | Conn |
| ES-CMP07| C   | 2 | 1  | Mixed | Disc Conn | C | Conn |
| ES-CMP08| C   | 2 | 1  | Mixed | Disc Conn | C | Conn |
| ES-CMP09| C   | 2 | 1  | Mixed | Disc Conn | C | Conn |
| ES-CMP10| II  | 2 | 1  | Disc Conn | C | Conn |
| ES-CMP11| III | 2 | 2  | Disc Conn | C | Conn |
| ES-CMP12| II  | 2 | 2  | Disc Conn | C | Conn |
| ES-CMP13| I   | S | 2  | Disc Conn | C | Conn |
| ES-CMP14| II  | 3  | 3  | Mixed | Disc Conn | C | Conn |
| E-LCMO1P0| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P1| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P2| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P3| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P4| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P5| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P6| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P7| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P8| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P9| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P10| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P11| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P12| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P13| IV | 2 | 2  | Convex | Concave | S | Small |
| E-LCMO1P14| IV | 2 | 2  | Convex | Concave | S | Small |

D. Algorithm Space

Specialized versions of multiobjective evolutionary algorithms (MOEAs) have been designed with constraints handling techniques, so-called CMOEAs, to maintain the necessary balance between optimizing objectives and satisfying constraints in CMOP. There are three categories of CMOEAs [33].

Prioritize Constraints: Methods in this category pressure the search toward a feasible region. However, algorithms may get trapped in a small part of the feasible region because of the bias toward infeasible solutions. Representative methods of this category include using the principle of constraint dominance, such as NSGAII, DCMOEAD [34], and ANSGAIII [21], a relaxed version of constraint dominance such as $\epsilon$-constraint [23]. ECNSGAII and ECMOEAD apply an improved version of $\epsilon$-constraint which has been proposed in [35].

as a surface in the search space that defines a certain aspect of the problem, such as fitness for each potential solution [5]. Stadler [25] defined a general form of the fitness landscape for a problem as the triplet $(X, N, f)$, where $X$ is a set of potential solutions, $f$ is a fitness function, and $N$ is a notion of neighborhood relation. The Euclidean distance is usually used in continuous optimization to quantify the solutions’ relations. CMOP involves multiple fitness and constraint functions; hence, Stadler’s definition of the fitness landscape cannot be directly applied in this work. Vérel et al. [26] defined the multiobjective landscape, and Malan et al. [13] introduced the violation landscape. However, these two landscapes treat constraints and objectives independently. Therefore, they do not capture the interaction between them, which is essential for CMOPs. In Section III, we formally describe our proposed solution to this problem. Specifically, we propose the multiobjective-violation landscape. However, before details are presented, we position our contribution within Smith-Miles’s ISA framework by providing a summary of the three landscapes and their features below. It should be noted that the Landscape Analysis features used do not require knowledge of the PS, apart from the HV-based features, which require a reference point.

Multiobjective Landscape: In multiobjective optimization, we are dealing with multiple fitness functions and a set of optimal solutions. Therefore, we use the definition of multiobjective landscape proposed by Vérel et al. [26]. The Landscape Analysis features used to characterize the multiobjective landscape has been adopted from the literature and summarized in Table II.

Violation Landscape: To characterize COP, Malan et al. [13] introduced the violation landscape, which uses the violation function to quantify a solution fitness. Here, we use the norm of constraints violation vector as calculated in (2). We propose an extended set of features in Section III-B to capture the underlying characteristics. The violation landscape features are summarized in Table III.

Multiobjective-Violation Landscape: In Section III-A, we define the multiobjective-violation landscape, which is constructed based on the interaction between constraint violation and multiobjective fitness. We also propose a set of features to characterize this landscape. Table IV lists the features of the multiobjective-violation landscape. The table includes new, modified, and adopted features.
Consider Objectives and Constraints Equally: A method belonging to this category treats constraints as part of the objective functions [36] by including static or dynamic penalty factor in the objectives [37] such as $\epsilon$-constraint dynamic penalty [38], which has been used in PECNSGAII and PECMOEAD. Other methods objectivize the constraints [39], or switch between dominance relation to compare constraints and dominance to compare objectives by using stochastic ranking [40], which has been implemented in SRNSGAII and SRCMOEAD. Alternatively, they use the status of the search such as CMOEA_MS [33]. These approaches provide good balance between exploring feasible and nonfeasible regions, however, they may suffer in convergence.

Hyperstrategies: Methods in this category use different strategies in different populations or stages. They aim to balance objectives and constraints by favoring one or both in each stage of the search or in different populations. For example, CTAEA [22] uses two archives, one to maintain convergence by optimizing both constraints and objectives, while the second archive is used to maintain diversity, and it considers optimizing objectives only. On the other hand, CCMO [41] uses two populations, one to solve the original CMOP and another to solve a helper problem derived from the original one. Another approach is to use multiple stages of the search, MOEADDAE [38] uses the first stage to push the search toward feasible solutions by prioritizing constraints and the second stage to favor objectives in order to escape local optima, while PPS [35] pushes the search towards UPF, then, pulls it to the feasible region. ToP [42] converts CMOP into COP in the first stage, then uses a CMOEA in the second stage.

E. Performance Space

The most commonly used performance indicators when optimizing CMOPs are the hypervolume (HV) [1], [43], and
TABLE IV
FEATURES USED TO CHARACTERIZE THE MULTIOBJECTIVES-VIOLATION LANDSCAPE OF CMOP. THE PROPOSED FEATURES MARKED AS NEW, WHILE THE (*) INDICATES THAT THE FEATURE HAS BEEN MODIFIED TO CHARACTERIZE CMOP

| Type       | Feature          | Description                                                                 | Source | Focus       |
|------------|------------------|-----------------------------------------------------------------------------|--------|-------------|
| Global     | frsr             | Feasibility ratio                                                          | [13]   | Set-Cardinality |
|            | pc_o            | Proportion of PO solutions                                                  | [27]   | Set-Cardinality |
|            | hv              | Hypervolume-value of the $\bar{F}$                                           | [24]   | Set-Distribution |
|            | cpo_upo         | Proportion of $F$ to $\bar{UF}$                                            | New    | PF and UPF corre-lation |
|            | hv_unv          | Proportion of HV to unconstrained HV                                        | New    | PF and UPF corre-lation |
|            | GD_cpo_upo      | distance between $F$ and $\bar{UF}$                                        | New    | PF and UPF corre-lation |
|            | cover_cpo_upo   | Proportion of $\bar{UF}$ covered by $F$                                     | New    | PF and UPF corre-lation |
|            | corr_cobj_min   | Minimum constraints and objectives correlation                             | [16]   | evolvability |
|            | corr_cobj_max   | Maximum constraints and objectives correlation                             | [16]   | evolvability |
|            | corr_cf         | Constraints and ranks correlation                                           | [13]   | *optimization |
|            | pix_ob_min      | Minimum proportion of solutions in ideal zone per objectives               | [13]   | *optimization |
|            | pix_ob_max      | Maximum proportion of solutions in ideal zone per objectives               | [13]   | *optimization |
|            | pix_f           | Proportion of solutions in ideal zone                                      | [13]   | *optimization |
|            | ps_dist_max     | Maximum distance across PS                                                  | [27]   | PS connectivity |
|            | ps_dist_mean    | Average distance across PS                                                  | [31]   | PS connectivity |
|            | ps_dist_var_mean| Average difference between 75th and 25th percentiles of distances across PS| [31]   | PS connectivity |
|            | pf_dist_max     | Maximum distance across PF                                                  | [32]   | PF discontinuity |
|            | pf_dist_mean    | Average distance across PF                                                  | [32]   | PF discontinuity |
| Random Walk| sup_avg_rws     | Average proportion of neighbors dominating the current solution            | [29]   | evolvability |
|            | sup_f1_rws      | First autocorrelation coefficient of sup_avg_rws                          | [29]   | ruggedness   |
|            | inf_avg_rws     | Average proportion of neighbors dominated by the current solution           | [29]   | ruggedness   |
|            | inf_f1_rws      | First autocorrelation coefficient of inf_avg_rws                           | [29]   | ruggedness   |
|            | inc_avg_rws     | Average proportion of neighbors incomparable to the current solution        | [29]   | ruggedness   |
|            | inc_f1_rws      | First autocorrelation coefficient of inc_avg_rws                           | [29]   | ruggedness   |
|            | lnd_avg_rws     | Average proportion of locally non-dominated solutions in the neighborhood  | [29]   | ruggedness   |
|            | lnd_f1_rws      | First autocorrelation coefficient of lnd_avg_rws                           | [29]   | ruggedness   |
|            | dist_x_avg_rws  | Average distance from neighbors in the variable space                      | [12]   | evolvability |
|            | dist_c_avg_rws  | First autocorrelation coefficient of dist_x_avg_rws                        | [12]   | ruggedness   |
|            | dist_c_c_avg_rws| Average distance from neighbors in the objective-constraints space         | [12]   | evolvability |
|            | dist_f_c_rws    | First autocorrelation coefficient of dist_c_c_avg_rws                      | [12]   | ruggedness   |
|            | dist_f_c_dist_x_avg_rws | Ratio of dist_f_c_rws to dist_x_avg_rws                        | [12]   | *optimization |
|            | dist_f_c_dist_x_avg_rws | First autocorrelation coefficient of dist_f_c_dist_x_avg_rws          | [12]   | *optimization |
|            | nhv_avg_rws     | Average hypervolume-value of feasible neighborhood’s solutions             | [29]   | evolution |
|            | nhv_f1_rws      | First autocorrelation coefficient of nhv_avg_rws                           | [29]   | ruggedness   |
|            | nhv_f1_avg_rws  | Average hypervolume-value of neighborhood’s non-dominated solutions        | [29]   | *optimization |
|            | nhv_f1_rws      | First autocorrelation coefficient of nhv_f1_avg_rws                        | [29]   | ruggedness   |
|            | nfronts_avg_rws | Average number of ranks                                                     | New    | evolvability |
|            | nfronts_f1_rws  | First autocorrelation coefficient of nfronts_avg_rws                       | New    | ruggedness   |
|            | rfrhs_rws_avg   | Average ratio of feasible boundary crossings                                | [13]   | Dispersion of the feasible regions |

the inverted generational distance (IGD+) [44], which evaluate the convergence and diversity of the $\bar{F}$. The HV quantifies the volume of the objective space covered by $\bar{F}$ and a reference point to measure $\bar{F}$ convergence and distribution. The reference point, $r$, is a vector that has objective values worse than any values in the $\bar{F}$. To overcome HV bias, a common reference point $r = (1.1, \ldots, 1.1)^T$ is used with the normalized PF and objectives [45]. The larger the value of the HV, the better the approximation of the true PF. The second performance indicator, IGD+, evaluates the convergence and diversity of $\bar{F}$ by measuring the distance between a PF and the dominated points in its approximation. The closer the value to zero the better. IGD+ requires a reference set and can only be used in problems with known PF.

III. CHARACTERIZING CMOP LANDSCAPES

In this section, we describe the concept of the multiobjective-violation landscape in detail. We also propose a set of local structured-based Landscape Analysis features collected by random walks, and global unstructured-based Landscape Analysis features approximated by random samples [46] for the multiobjective-violation landscapes and the violation landscapes.

A. Multiobjective-Violation Landscape

The multiobjective-violation landscape replaces Stadler’s fitness function, $f$, by using the constraint domination principle [34] to measure the quality of solutions in the search space. Given two solutions $x$ and $y$, $x$ is said to have better quality or higher rank than $y$ if any of the following conditions is true: 1) the solution $x$ is feasible and the solution $y$ is not; 2) both solutions are infeasible but $x$ has smaller constraint violation norm; or 3) $x$ and $y$ are both feasible or have similar constraint violation norm, but $x$ dominates $y$ w.r.t. objectives only.

Here, we propose six features to characterize a multiobjective-violation landscape. As described in Section II-B, the relationship between the PF and the UPF may cause some difficulty; therefore, four new features have been proposed to quantify the relationship between an
approximation of the PF ($\overline{PF}$) and an approximation of the UPF ($\overline{UPF}$) by using a random sample.

1) Proportion of PF to UPF ($cpo_{upo}_n$) approximates the size of the constrained nondominated solutions set in relation to the unconstrained nondominated solutions set. Given a random sample of $n$ points, $cpo_{upo}_n$ is defined as

$$cpo_{upo}_n = \frac{|po|}{|upo|}. \quad (5)$$

2) Proportion of HV to unconstrained HV ($hv_{uhv}_n$) measures the $hv$ in relation to the volume of the objective space covered by the UPF ($uhv$). Given a random sample of $n$ points, $hv_{uhv}_n$ is defined as

$$hv_{uhv}_n = \frac{hv}{uhv}. \quad (6)$$

3) Distance between PF and UPF ($GD_{cpo_{upo}}$) measures the distance between $PF$ and $UPF$ by using the generational distance metric [47] as follows:

$$GD_{cpo_{upo}} = \frac{1}{|po|} \left( \sum_{s' \in po} d_{s'}^2 \right)^{1/2} \quad (7)$$

where

$$d_{s'} = \min_{s' \in upo} \left| F(s') - F(s) \right| \quad (8)$$

where $F(s')$ and $F(s)$ are vectors of solutions objectives, and $d_{s'}$ is the smallest distance from each solution in the $PF$ to the nearest solution in the $UPF$.

4) Proportion of UPF covered by PF ($cover_{cpo_{upo}}$) approximates how many solutions in $UPF$ are dominated or equal to solutions in $PF$. Given a random sample of $n$ points, $cover_{cpo_{upo}}$ is defined as

$$cover_{cpo_{upo}} = \frac{|s' \in UPF: \exists s'' \in PF : s' \preceq s''|}{|UPF|} \quad (9)$$

if $cover_{cpo_{upo}} = 1$, that means all the solutions in $UPF$ are equal to the solutions in $PF$, while $cover_{cpo_{upo}} = 0$, means the $UPF$ strictly dominates the $PF$ [48].

The remaining two features required to help characterize the multiobjective-violation landscape are collected by a random walk as measures of evolvability and ruggedness of the landscape. They are the average number of the solutions’ ranks based on constraints domination principle [34] in the neighborhood (nfronts_rws) and its first auto-correlation coefficient.

We also adapt the following features from the multiobjective or the violation landscapes in order to include multiobjective and constraint concepts together. The features are divided into four groups.

1) Constraints and Objectives Correlation [13]: Given a random sample of $n$ points, the correlation between the solutions’ rank based on constraints domination principle [34] and the solutions’ CV (corr_cf) is calculated using Spearman’s rank correlation coefficient, where the range of the correlation coefficients is between [-1,1].

2) Proportion of solutions in the ideal zone ($piz$) [13] quantifies the proportion of points in the lower quadrant of a fitness-violation scatter plot. The lower quadrant is bounded by the ideal point which is a pair of ideal fitness and ideal CV. The ideal fitness or CV (id) is given by the following formula:

$$id = \min(S) + (0.25(\max(S) - \min(S))) \quad (10)$$

where $S$ is the set of solution’s fitness or violation. The ($piz$) is calculated for each objective and for the solutions’ rank. Then, the feature ($piz_{ob\_min}$) quantifies the minimum proportion of solutions in the ideal zone per objectives, while ($piz_{ob\_max}$) gives the maximum value. Also, ($piz_f$) approximates the proportion of overall good solutions in ideal zone.

3) Distance Among Neighbors in the Objective-Violation Space and the Variable Space [12]: The average Euclidean distance from each solution to its neighbors in the objective-violation space (dist_f_c_rws) and in the variable space are calculated, as well as the ratio of (dist_f_c_rws) to (dist_x_rws) (dist_f_c_dist_x_rws). The average value as well as the first autocorrelation coefficient of these features are measured.

4) Hypervolume-Value of the Neighborhood [12]: In a random walk, the hypervolume-value of the feasible set in each neighborhood is quantified (nhv_rws), and hypervolume-value of neighborhood’s nondominated set (bhv_rws). Then, both the average value and the first autocorrelation coefficient for each feature are measured.

B. Violation Landscapes

To better characterize constrained optimization problems, we propose six features to measure ruggedness and evolvability. From a random walk, we propose calculating the average and first auto-correlation coefficient for each of the following.

1) Single solution’s violation-value ($ncv_{rws}$) simply measures the CV of the current solution in a sample collected by a random walk.

2) Average neighborhood’s violation-value ($nncv_{rws}$) is given by

$$nncv_{rws} = \frac{\sum_{x \in S} CV(x)}{|S|} \quad (11)$$

where $|S|$ is the set of solutions in the neighborhood.

3) Average violation-value of neighborhood’s nondominated solutions ($bncv_{rws}$) is given by

$$bncv_{rws} = \frac{\sum_{x \in S'} CV(x)}{|S'|} \quad (12)$$

where $|S'|$ is the set of nondominated solutions in the neighborhood.

In addition, we modified the following features from the fitness landscape domain to quantify the characteristics of the violation landscape. The features are divided into four groups.

1) Solutions’ Constraints Violations Distribution Measures [5]: For a random sample of $n$ points, the solutions’
CV are calculated, then, a set of γ-distribution features are calculated, which are minimum (min_cv), skewness (skew_cv), and kurtosis (kurt_cv) of the CVs.

2) **Linear Model Coefficients** [5]: The linear regression model is fitted to solutions’ CV and decision variables. The adjusted coefficient of determination of the model (cv_mdl_r2), and the difference between the maximum and minimum of the absolute value of the linear model coefficients (cv_range_coef) are calculated.

3) **Violation-Distance Correlation** [30]: Given a random sample of n points, for each point, a pair of CV and the Euclidean distance to the nearest global optima is calculated. Then, Spearman’s rank correlation coefficient is calculated for the set of (CV, distance) pairs to measure (dist_c_corr).

4) **Distance Among Neighbors in the Violation Space** [12]: In a sample collected by random walk, the average Euclidean distance from each solution to its neighbors in the violation space (dist_c_rws) is calculated, as well as the ratio of (dist_c_rws) to the average distance in the decision space (dist_c_dist_x_rws). We compute both the average value as well as the first autocorrelation coefficient of these features.

**IV. EXPERIMENTAL SETUP**

We have used a total of 443 biobjective instances to explore the characteristics of CMOPs and to study their impact on the performance of CMOEAs. Instances belong to the eight benchmark suites described in Section II-B, with n ∈ {2, 5, 10}, with the exception of for CF, where n = 2 cannot be used, and for RWMP, where n cannot be controlled. For the DASC-MOP suite, 15 instances were generated from each problem at each value of n by varying the constraints parameters to adjust difficulty.

To extract the features, for each dimension, 30 samples sets of size n × 10^3 were generated. The average of features was then calculated. Global features used random sampling, while local features depend on random walks. A random walk of neighborhood size N = (2 × n)+1, length (n/N) × 10^3, and step size of 2% of the range of the instance domain. Then, the features were processed using the Yeo–Johnson power transform method, which resulted in a distribution closer to Gaussian.

We have tested 15 algorithms, five from each category of the CHTs described in Section II-D. NSGAI1, ANSGAIII, CMOCOA-MS, CTEA1, CCMO, MOEADDAE, PPS, and ToP are available through the PlatEMO [49] library, while DCMOEAD, ECGNSGAI1, ECMOEAD, PECSNSGAI1, PECDMOEAD, SRNSGAI1, and SRDCMOEAD have been implemented as described in Section II-D. All MOEAD-based algorithms used the ‘Tchebycheff’ approach. We have used algorithms’ default parameters. The population size set to be 200 with all instances, while the number of evaluations is set to be 2 × 10^4 for n = 2 instances and 5 × 10^4 for n = {5, 10}. For each algorithm and each instance, 30 independent runs were conducted. The average Max–Min normalized value has been calculated for the performance metric. Indicators values are normalized to be between [0, 1] where 1 is the best value.

For each algorithm and each instance, 30 independent runs were conducted. The average Max–Min normalized value has been calculated, which are minimum (min_cv), skewness (skew_cv), and kurtosis (kurt_cv) of the CVs.

We use a binary concept to define the “goodness” of the measured performance with respect to others [7]. We consider the performance of an algorithm as a “good” performance if the performance metric, normalized HV or IGD+, is greater than zero and within 1% of the best algorithm on the same instance.

After collecting the metadata, a subset of the features that impact algorithms’ performance were selected. Our selection strategy is to filter out features that are weakly correlated with all algorithms, i.e., when an absolute value of the Pearson correlation is less than 0.3 [10] with all algorithms. Then, when a feature is highly predictive to another feature, one of them will be eliminated to reduce redundancy, i.e., the absolute value of the Pearson correlation of two features is greater than 0.85.

We then use a random forest regressor (RF) to keep only the features that are predictive of algorithms’ performance. Hyperparameter tuning and threefold cross-validation were used to build more accurate and stable RF models. Finally, to construct the instance space, we make use of the publicly available Web tools in MATILDA [50].

**V. RESULTS**

**A. Instance Space**

Fig. 3 illustrates the 2-D CMOP instance space, where each instance is represented as a point. The location of each instance is defined by the following projection matrix:

\[
\begin{bmatrix}
\text{corr}_s \text{f} \text{mdl}_r2 \\
-0.2469 -0.1649 \\
-0.0257 -0.2703 \\
0.2938 -0.2278 \\
-0.2148 -0.1338 \\
-0.1935 -0.2210 \\
-0.1651 0.2998 \\
-0.2150 0.3137 \\
0.3067 0.1382 \\
0.0709 0.3047 \\
0.2032 -0.0515 \\
0.1436 0.2869 \\
0.1940 0.1154 \\
-0.0508 -0.2466
\end{bmatrix}
\]
which uses the features with the highest correlation with algorithm performance. The list of features in (13) corresponds to the common features identified when using both the HV and IGD$^+$ performance metrics.

An inspection of the figure reveals that the real-world problems are distributed throughout the instance space, with the exception of the upper-right area, that suggests instances in that part are not representative of real-world problems. Furthermore, most test suites are distributed over specific parts of the instance space. This is expected, as instances in the same suite usually share similar objective or constraint functions. For example, instances from DAS-CMOP1, DAS-CMOP2, and DAS-CMOP3 have similar constraint functions, while DC-DTLZ instances have either DTLZ1 or DTLZ3 objective functions. We observe that there is a paucity of instances in the bottom-right side of the space, that indicates a lack of diversity in some features. That is despite the existence of real-world problems in that area. By observing the features’ distribution in Fig. 6, we note that there is a lack of instances with highly negative corr$_{cf}$ and instances that have high $cpo_{upo\_n}$. Also, there is a high density of instances in some regions, attributed to the DAS-CMOP suite. We note that changing the constraints parameters of such problems does not have an impact on the difficulty or diversity of instances. However, changing $n$ does have an impact.

B. Comparing Performance Metrics

Fig. 4(a) and (b) presents a comparison between performance metrics, HV versus IGD$^+$. Each plot illustrates the number of algorithms that performed well on each instance as a proxy of their difficulty. Darker colors of the points in the plots correspond to fewer algorithms performing well. The plots suggest that the instances in the top-right area are generally easier to solve by most of the algorithms, especially for the instances near the origin of the instance space. It is important to note that the equality benchmark suite resides in the hard-to-solve area, which is to be expected as equality constraints are known to be challenging. As observed in the plots, IGD$^+$ has a slightly larger easy instances percentage.

Given that insights gleaned from the performance metrics are not significantly different, the remaining analysis will be based on HV results, consistent with the approach used by Zhou et al. [51].

C. Algorithms Footprints

Fig. 5 shows the footprints of the algorithms in the instance space. A gray point means the algorithm performed badly compared to others on such instances, while dark blue represents good performance. We limit our analysis to only eight algorithms, as footprints reveal the high similarity between many of them. ANSGAIII, NSGAII, and MOEAD with the principle of constraint dominance, $\epsilon$-constraint, and stochastic ranking share similar footprints. The footprints of this group are represented by the footprints of NSGAII in Fig. 5(a). The figure shows that they are capable of providing relatively good performance in only a third of the instance space. The footprints of CMOEA_MS in Fig. 5(b), which depend on the principle of constraint dominance but sometimes include the constraint violation as an objective, match the good area of NSGAII, and have a good performance in the part of the instances in the left area. Penalty-based algorithms (PECNSGAII and PECMOEAD) in Fig. 5(c) have similar footprints; both of them matched the best algorithm in instances located near the origin or on the upper-left area. While, MOEADDAE in 5(d), which uses two stages to relax the penalty factor, performed well in almost all the areas covered by penalty-based algorithms, and matched part of the first group footprints.
On the other hand, CTAEA, ToP, CCMO, and PPS have distinctive footprints. CTAEA and ToP have a low proportion of good performance, but they have different footprints. CTAEA in Fig. 5(e) seems only capable of providing high-quality solutions in easy-to-solve instances, while ToP in Fig. 5(f) targeted instances that are rarely solved by previous algorithms. CCMO and PPS, in Fig. 5(g) and (h), respectively, appear to be the only algorithms that performed well in a wide area of the instance space. Moreover, they have almost opposite footprints. Both algorithms use two strategies to handle constraints, the first strategy is considering objectives only, but for the second CCMO uses the principle of constraint dominance while PPS uses $\epsilon$-constraint. CCMO uses the two strategies in parallel by having two populations, while PPS uses them sequentially by applying the first strategy for several generations, then, applying the second strategy.

**D. Features Impact**

Within the instance space, we can gain insights into an algorithm’s strength and weakness by examining the distribution of features across the space. Here, we present a subset of features that better explain how easy or difficult an instance is for at least one algorithm. Figs. 4(a) and 6(a) show that instances that have high positive correlation between constraints and objectives are easier to solve. This suggests that the evolutionary trajectory of the search in those instances is not affected by the infeasible area; a search directed by objectives or constraints will probably lead directly to the optimal set of solutions. $cv_{\_range}\_coeff$ is another feature that can identify instances that may be easy to solve as shown in Fig. 6(f), a large value indicates that there is at least one decision variable carries most of the violation weight. In addition, Fig. 6(b) and (e) suggests that a smaller proportion of $cpo\_upo\_n$ or $piz\_ob\_min$, representing isolation of the nondominate set or a narrow feasible area, causes difficulty for most algorithms.

Penalty-based algorithms do not have clear footprints in the represented instance space. The group represented by NSGAII, illustrated in Fig. 5(a), and CMOEA_MS in Fig. 5(b) finds it easier to solve a problem if the average ratio of the distance between neighbors in the violation space to the distance in the decision space is not low, as shown in Fig. 6(c). This suggests the presence of large, neutral areas in the violation landscape. CCMO footprints seem to overlap with the distribution of $dist\_f\_dist\_x\_avg\_rws$, illustrated in Fig. 6(d). The higher this feature is, the more likely it is that CCMO [Fig. 5(g)] will succeed. Moreover, CCMO seems to be capable of finding solutions in instances that have a low ratio of solutions in the ideal zone of one objective, as shown in Fig. 6(e), meaning that CCMO has the ability to find isolated optima. Although, this feature has the opposite impact on PPS, as observed in Fig. 5(h), suggesting that PPS is better suited to find diverse solutions when there are more feasible solutions, which is also supported by the low values of $dist\_e\_dist\_x\_avg\_rws$ as illustrated in Fig. 6(c). Furthermore, when there is negative correlation between constraints and objectives, illustrated in Fig. 6(a), PPS is one of the best performing algorithms. We can observe that the instances that have the highest conflict between constraints and objectives, are the instances that ToP was capable to excel at, as shown in Fig. 5(f).

**E. Step Toward Algorithm Selection**

Algorithm selection is the process of selecting an algorithm from a set based on its expected performance to optimize a specific instance [52]. In order to map an algorithm to
an instance, the selector must understand the algorithm’s
general behavior with similar instances. This is where infor-
mative landscape features come in handy, as they can dis-
tinguish instances from each other. In the previous sections,
we have visualized the similarities and differences between
instances by using informative features, and highlighted algo-
rithms’ strengths and weaknesses on the instance space. This
information can then be used by a classifier to partition the
instance space and determine which algorithm is best suited for
each part. This suggests that it should be possible to generate
automated algorithm recommendations for untested instances
based on its location in the instance space. Here, we will exam-
ine whether a machine learning classifier, trained on the set of
features in (13) and algorithms performances, might be able to
provide insights into the mapping of the particular algorithm
to part of the instance space.

Fig. 7 presents the SVM results generated by the MATILDA
Web tools [50] using default settings. The figure shows that
hyperstrategies are more likely to be selected by the SVM
model because they surpassed others in larger and clearer
regions. The instance space is almost divided between CCMO
and PPS, however, we noticed that PPS has been selected for
the instances around origin even though CCMO succeed in this
region. There are small area in the bottom-left that predicted to
be solved mostly by CTAEA. However, this area was not easy
to solve by almost all the algorithms, as observed in Fig. 5.
Our analysis of the instances in this area found that either
there are no feasible solutions, or the HV of the set found by
algorithms is approximately zero. Therefore, we conclude that
the selection in this area is not accurate.

In addition, Fig. 8 describes the accuracy and precision of
the SVM model for each algorithm individually. The results
validate the accuracy of the overall model. They illustrate
all algorithms have high accuracy and precision, except PPS,
CTAEA, and PECMOEAD. In addition, the metrics show that
the quality of the algorithm selection model based on the
selected features correlates with the clarity of the visualized
footprints. For example, CTAEA and PECMOEAD have poor
SVM metrics values, and they do not have clear footprints on
the projected instance space. Nevertheless, our method does
have limitations, as it relies on a large sample size, which may
be more expensive than what one would be willing to invest
in an application.

In a recent survey paper, Kerschke et al. [52] stated that the
cost of calculating features should not exceed the benefits of
algorithm selection. Multiple works in single objective [53],
multiobjective [12], and constrained [54] optimization have

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Fig. 6. Distribution of normalized subset of features in the projected instance space. The color scale corresponds to normalized feature values. (a) corr_cf. (b) cpo_upo_n. (c) dist_c_dist_x_avg_rws. (d) dist_f_dist_x_avg_rws. (e) piz_ob_min. (f) cv_range_coeff.

Fig. 7. Algorithm recommendations by the SVM selection model for the projected instance space.
shown that samples between $n \times 50$ and $n \times 200$ could be used. However, for CMOPs, determining a sample size that guarantees the accuracy and reliability of the features will require further investigation.

VI. CONCLUSION

We have presented a detailed ISA of CMOPs. Our primary motivation was to systematically evaluate and characterize the conditions where a selected CMOEA was expected to perform well based on the Landscape Analysis features of CMOP instances. First, we have identified CMOEP features in terms of three landscapes: 1) the multiobjective landscape; 2) the violation landscape; and 3) the multiobjective-violation landscape. Second, we have collected a large volume of metadata encapsulating multiple benchmark problem instances and algorithms (including alternative constraint handling techniques). Finally, footprints corresponding to regions of varying algorithm performance were identified. This visual representation provides useful insights, helping to explain CMOP characteristics and the strengths and weaknesses of a particular algorithm.

In addition, an SVM classifier was used to provide a preliminary mapping between the “strength region” of an algorithm and particular problem characteristics.

Our results show that some CMOEAs, CCMO and PPS in particular, have distinct footprints. CCMO and PPS employ hyper constraint handling techniques, where they use two strategies in two populations/stages. CCMO can effectively converge on isolated optima, whereas PPS generates more diversity when there is a large optimal set. Significantly, the analysis shows that most CMOEAs fail to evolve high-quality solutions when there is a negative correlation between constraints and objectives. Moreover, CTAEA and other penalty-based algorithms have no clear area of strength, which indicates that the available benchmarks lack examples on which these algorithms would outperform.

It is widely acknowledged that any benchmark suite of problems should ideally test the efficacy of the optimizer. However, our analysis reveals a lack of diversity in the benchmark suites examined, with many instances sharing similar objective and/or constraint functions. Only a few instances provide a high proportion of constrained PF to unconstrained front, and fewer instances have a highly negative correlation between constraints and objectives, despite the fact that those two characteristics are challenging for most algorithms. Our investigation of where real-world problems fall within the instance space reveals that the current benchmark suites do not have enough characteristics to represent the real-world problems.

A wide range of existing and new Landscape Analysis features have been used in this work, however, they do not result in clear footprints for all algorithms. This, in turn, suggests that there is scope to further explore new features tailored specifically for CMOPs.

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