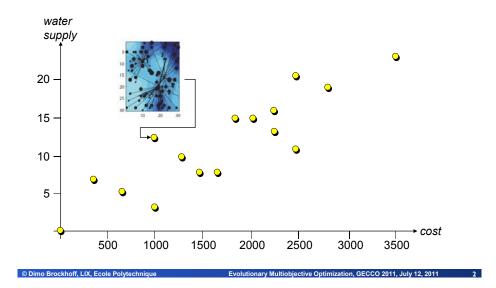
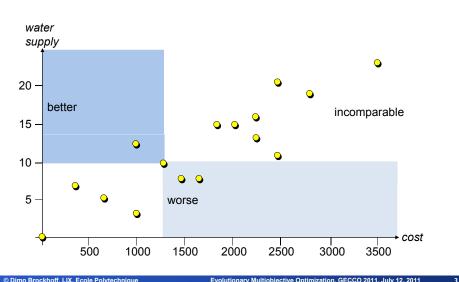


### **Principles of Multiple Criteria Decision**

### A hypothetical problem: all solutions plotted

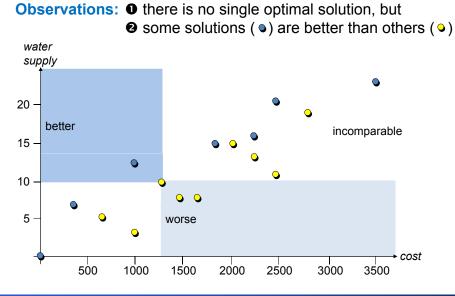


# **Principles of Multiple Criteria Decision**



### A hypothetical problem: all solutions plotted

# **Principles of Multiple Criteria Decision**

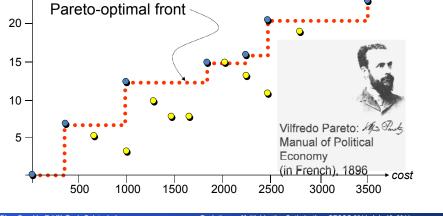


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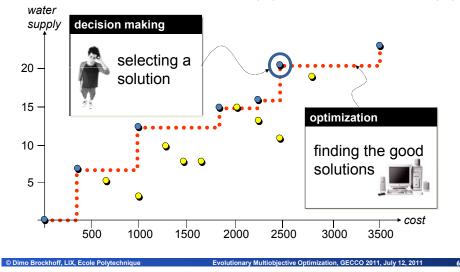
### **Principles of Multiple Criteria Decision**

Observations: 
there is no single optimal solution, but
some solutions (
) are better than others (
)
water
supply
Pareto-optimal front



### **Principles of Multiple Criteria Decision**

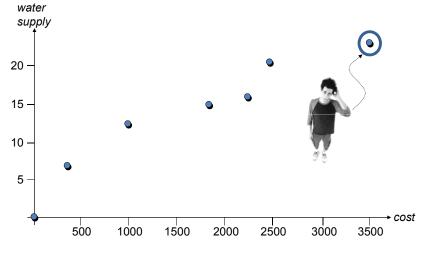
Observations: ① there is no single optimal solution, but
② some solutions ( •) are better than others ( •)



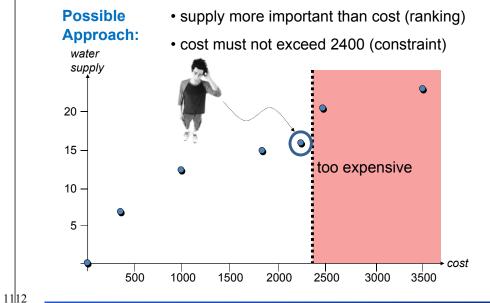
# **Decision Making: Selecting a Solution**

• supply more important than cost (ranking)
Approach:

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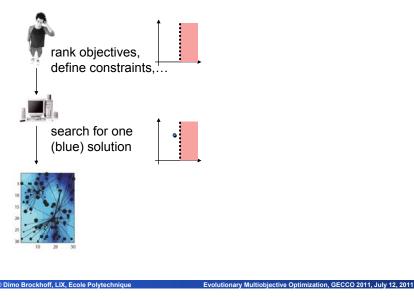


# **Decision Making: Selecting a Solution**



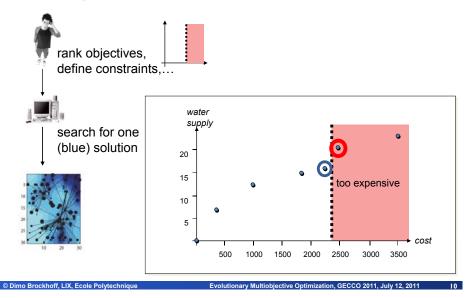
# When to Make the Decision

### **Before Optimization:**



# When to Make the Decision

### **Before Optimization:**

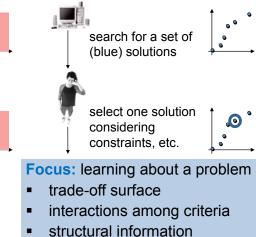


# When to Make the DecisionAfter Optimization:Image: Select one solution<br/>(blue) solutionImage: Select one solution<br/>considering<br/>constraints, etc.Image: Select one solution<br/>0Image: Select one solution<br/>0<

# When to Make the Decision

# Before Optimization: Aft rank objectives, define constraints,... search for one (blue) solution Focus trank trank trank objectives, define constraints,...

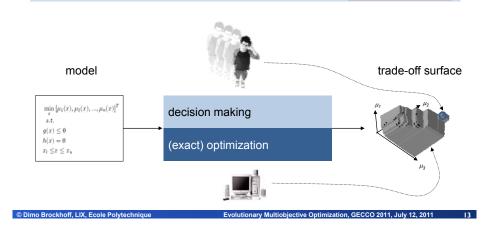
### After Optimization:



# Multiple Criteria Decision Making (MCDM)

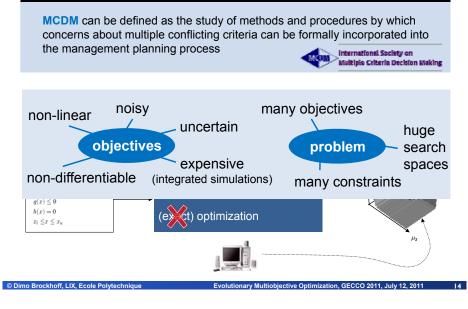
### Definition: MCDM

MCDM can be defined as the study of methods and procedures by which concerns about multiple conflicting criteria can be formally incorporated into the management planning process



# Multiple Criteria Decision Making (MCDM)

### **Definition: MCDM**



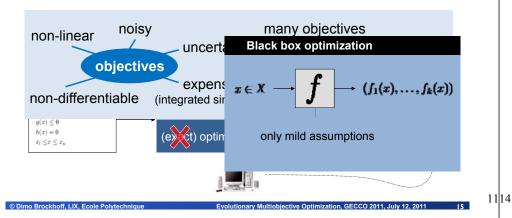
# Multiple Criteria Decision Making (MCDM)

### Definition: MCDM

MCDM can be defined as the study of methods and procedures by which concerns about multiple conflicting criteria can be formally incorporated into the management planning process



iultiple Criteria Decision Making

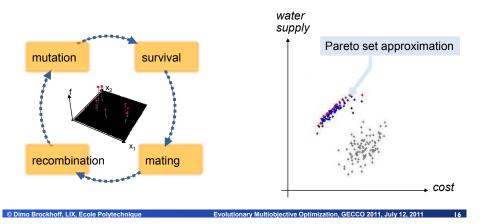


# **Evolutionary Multiobjective Optimization**

### Definition: EMO

EMO = evolutionary algorithms / randomized search algorithms

- applied to multiple criteria decision making (in general)
- used to approximate the Pareto-optimal set (mainly)



### **Multiobjectivization**

Some problems are easier to solve in a multiobjective scenario

example: TSP [Knowles et al. 2001]



### **Multiobjectivization**

by addition of new "helper objectives" [Jensen 2004]

job-shop scheduling [Jensen 2004], frame structural design [Greiner et al. 2007], theoretical (runtime) analyses [Brockhoff et al. 2009]

by decomposition of the single objective

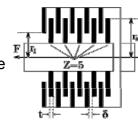
TSP [Knowles et al. 2001], minimum spanning trees [Neumann and Wegener 2006], protein structure prediction [Handl et al. 2008a], theoretical (runtime) analyses [Handl et al. 2008b]

### Innovization

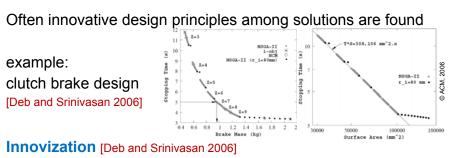
Often innovative design principles among solutions are found

example: clutch brake design [Deb and Srinivasan 2006]

min. mass + stopping time



# Innovization



- = using machine learning techniques to find new and innovative design principles among solution sets
- = learning about a multiobjective optimization problem

### **Other examples:**

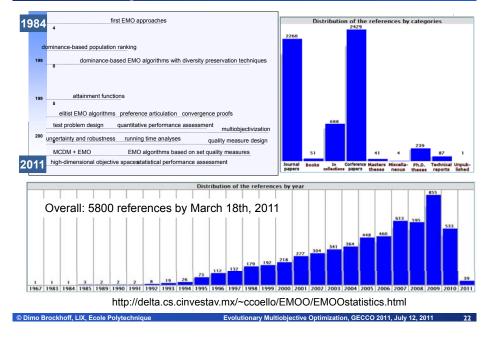
- SOM for supersonic wing design [Obayashi and Sasaki 2003]
- biclustering for processor design and KP [Ulrich et al. 2007]

# The History of EMO At A Glance

1984	first EMO approaches		
1990	dominance-based population ranking		
	dominance-based EMO algorithms with diversity preservation techniques		
1995	attainment functions		
2000	elitist EMO algorithms preference articulation test problem design quantitative performance asses		
	uncertainty and robustness running time analyses	quality measure design	
	MCDM + EMO quality indicator based	EMO algorithms	
2010	many-objective optimization statistical	performance assessment	

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# The History of EMO At A Glance



### **The EMO Community**

The EMO conference series:



### Many further activities:

special sessions, special journal issues, workshops, tutorials, ...

nary Multiobiective Optimization, GECCO 2011, July 12, 2011

# Overview

# The Big Picture

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# **Basic Principles of Multiobjective Optimization**

- algorithm design principles and concepts
- performance assessment

Selected Advanced Concepts

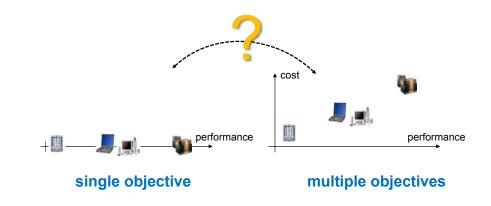
- indicator-based EMO
- preference articulation

# A Few Examples From Practice

# **Starting Point**

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What makes evolutionary multiobjective optimization different from single-objective optimization?



### A General (Multiobjective) Optimization

A multiobjective optimization problem is defined by a 5-tuple  $(X, Z, \mathbf{f}, \mathbf{g}, \leq)$  where

- *X* is the decision space,
- $Z = \mathbb{R}^n$  is the objective space,
- **f** = (f<sub>1</sub>,...,f<sub>n</sub>) is a vector-valued function consisting of *n* objective functions f<sub>i</sub>: X → ℝ,
- g = (g<sub>1</sub>,...,g<sub>m</sub>) is a vector-valued function consisting of *m* constraint functions g<sub>i</sub> : X → ℝ, and
- $\leq \subseteq Z \times Z$  is a binary relation on the objective space.

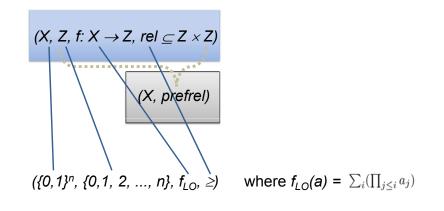
The goal is to identify a decision vector  $\mathbf{a} \in X$  such that (i) for all  $1 \le i \le m$ holds  $g_i(\mathbf{a}) \le 0$  and (ii) for all  $\mathbf{b} \in X$  holds  $\mathbf{f}(\mathbf{b}) \le \mathbf{f}(\mathbf{a}) \Rightarrow \mathbf{f}(\mathbf{a}) \le \mathbf{f}(\mathbf{b})$ .

nary Multiobiective Optimization, GECCO 2011, July 12, 2011

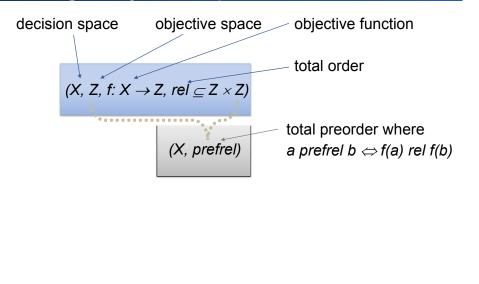
# A Single-Objective Optimization Problem

**Example:** Leading Ones Problem

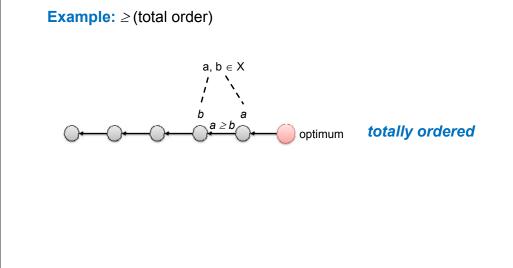
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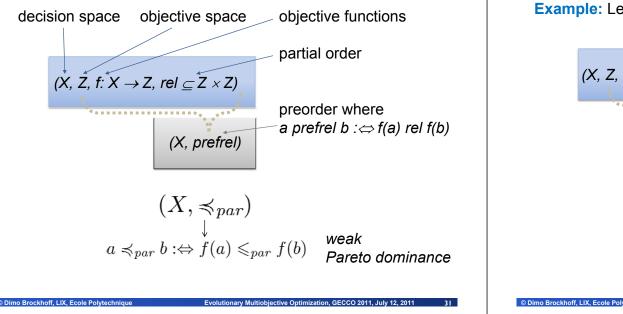
### A Single-Objective Optimization Problem



# **Simple Graphical Representation**

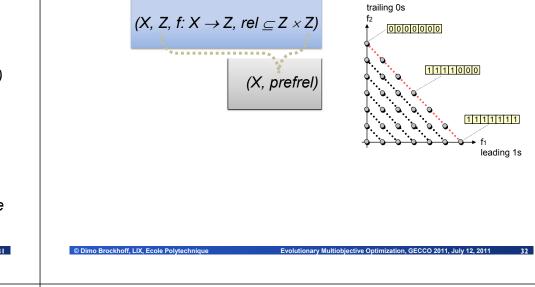


### **Preference Relations**



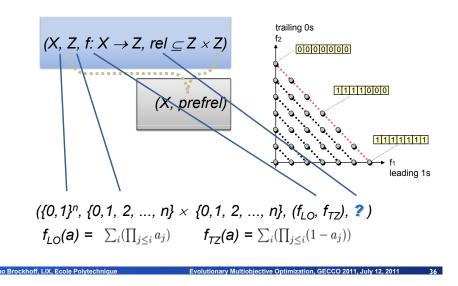
# A Multiobjective Optimization Problem

Example: Leading Ones Trailing Zeros Problem

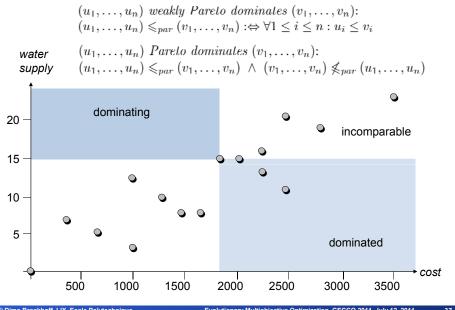


# A Multiobjective Optimization Problem

Example: Leading Ones Trailing Zeros Problem

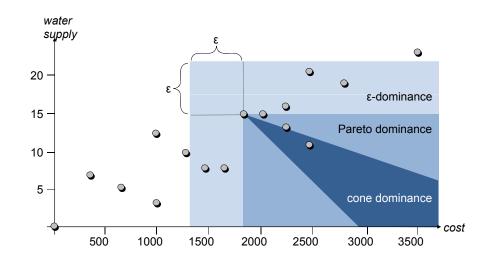


# **Pareto Dominance**



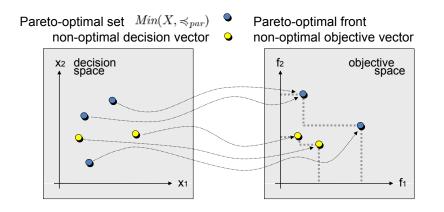
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# **Different Notions of Dominance**



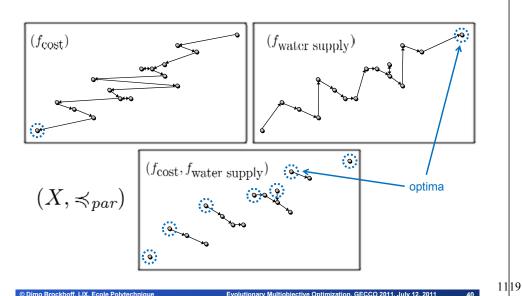
### The Pareto-optimal Set

The minimal set of a preordered set  $(Y, \leq)$  is defined as  $Min(Y, \leq) := \{a \in Y \mid \forall b \in Y : b \leq a \Rightarrow a \leq b\}$ 



# **Visualizing Preference Relations**

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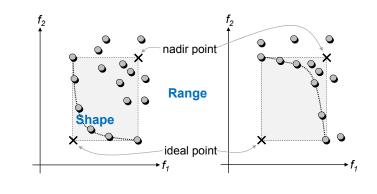


# **Remark: Properties of the Pareto Set**

### **Computational complexity:**

multiobjective variants can become NP- and #P-complete

Size: Pareto set can be exponential in the input length (e.g. shortest path [Serafini 1986], MSP [Camerini et al. 1984])



### **Approaches To Multiobjective Optimization**

A multiobjective problem is as such underspecified ...because not any Pareto-optimum is equally suited!

Additional preferences are needed to tackle the problem:

### Solution-Oriented Problem Transformation:

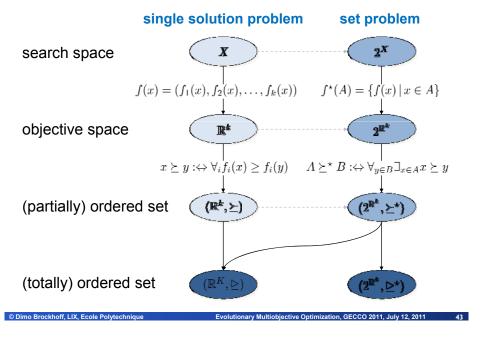
Induce a total order on the decision space, e.g., by aggregation.

### **Set-Oriented Problem Transformation:**

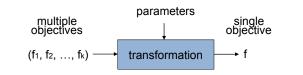
First transform problem into a set problem and then define an objective function on sets.

Preferences are needed in any case, but the latter are weaker!

### **Problem Transformations and Set Problems**

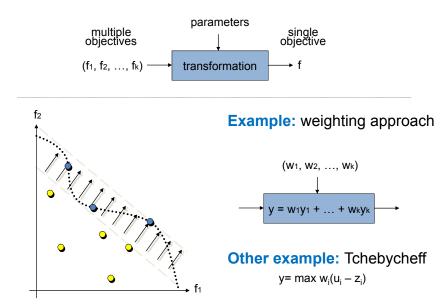


# Solution-Oriented Problem Transformations



A *scalarizing function s* is a function  $s : Z \mapsto \mathbb{R}$  that maps each objective vector  $(u_1, \ldots, u_n) \in Z$  to a real value  $s(u_1, \ldots, u_n) \in \mathbb{R}$ .

# **Aggregation-Based Approaches**



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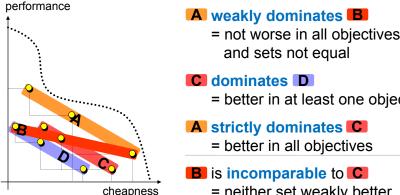
# **Set-Oriented Problem Transformations**

For a multiobjective optimization problem  $(X, Z, \mathbf{f}, \mathbf{g}, \leq)$ , the associated set problem is given by  $(\Psi, \Omega, F, \mathbf{G}, \boldsymbol{\leqslant})$  where

- $\Psi = 2^X$  is the space of decision vector sets, i.e., the powerset of X,
- $\Omega = 2^Z$  is the space of objective vector sets, i.e., the powerset of Z,
- F is the extension of f to sets, i.e.,  $F(\Lambda) := \{ \mathbf{f}(\mathbf{a}) : \mathbf{a} \in \Lambda \} \text{ for } \Lambda \in \Psi,$
- $\mathbf{G} = (G_1, \ldots, G_m)$  is the extension of  $\mathbf{g}$  to sets, i.e.,  $G_i(A) := \max \{g_i(\mathbf{a}) : \mathbf{a} \in A\}$  for  $1 \le i \le m$  and  $A \in \Psi$ .
- $\leq$  extends  $\leq$  to sets where  $\Lambda \leqslant B : \Leftrightarrow \forall \mathbf{b} \in B \exists \mathbf{a} \in \Lambda : \mathbf{a} \leqslant \mathbf{b}.$

### **Pareto Set Approximations**

### Pareto set approximation (algorithm outcome) = set of (usually incomparable) solutions



# and sets not equal C dominates D = better in at least one objective A strictly dominates C

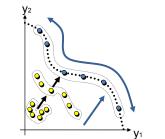
### = better in all objectives

### **B** is incomparable to **C**

= neither set weakly better

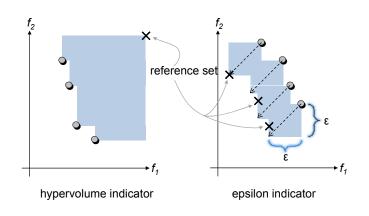
# What Is the Optimization Goal (Total Order)?

- Find all Pareto-optimal solutions?
  - Impossible in continuous search spaces
  - How should the decision maker handle 10000 solutions?
- Find a representative subset of the Pareto set?
  - Many problems are NP-hard
  - What does representative actually mean?
- Find a good approximation of the Pareto set?
  - What is a good approximation?
  - How to formalize intuitive understanding:
    - close to the Pareto front e well distributed



# **Quality of Pareto Set Approximations**

A (unary) quality indicator I is a function  $I: \Psi \mapsto \mathbb{R}$  that assigns a Pareto set approximation a real value.



### **General Remarks on Problem**

### Idea:

Transform a preorder into a total preorder

### Methods:

- Define single-objective function based on the multiple criteria (shown on the previous slides)
- Define any total preorder using a relation (not discussed before)

### **Question:**

- Is any total preorder ok resp. are there any requirements concerning the resulting preference relation?
- $\Rightarrow$  Underlying dominance relation *rel* should be reflected

### **Refinements and Weak Refinements**

•  $\stackrel{\rm ref}{\prec}$  refines a preference relation  $\preccurlyeq$  iff

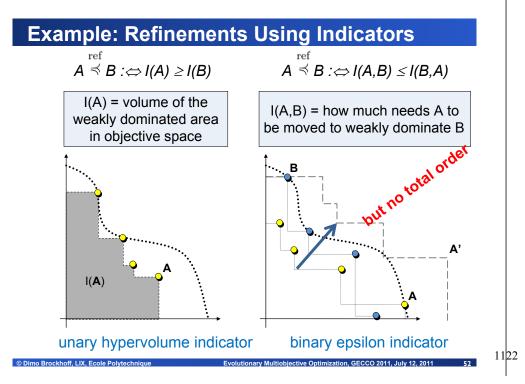
$$A \preccurlyeq B \land B \preccurlyeq A \Rightarrow A \preccurlyeq B \land B \preccurlyeq A$$
 (better  $\Rightarrow$  better)

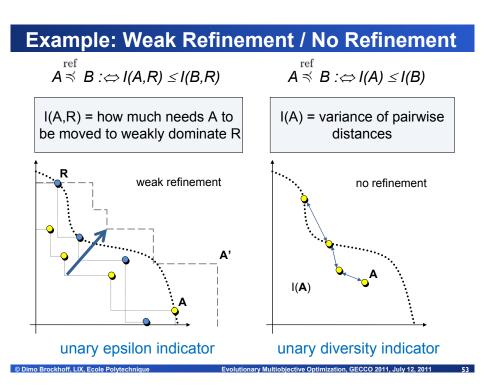
- $\Rightarrow$  fulfills requirement
- **2**  $\stackrel{\text{ref}}{\prec}$  weakly refines a preference relation  $\preccurlyeq$  iff

 $A \preccurlyeq B \land B \preccurlyeq A \Rightarrow A \preccurlyeq^{\text{ref}} B$  (better  $\Rightarrow$  weakly better)

 $\Rightarrow$  does not fulfill requirement, but  $\stackrel{\rm ref}{\preccurlyeq}$  does not contradict  $\preccurlyeq$ 

...sought are total refinements...





### **Overview**

The Big Picture

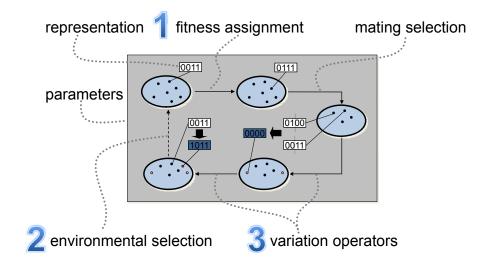
Basic Principles of Multiobjective Optimization

- algorithm design principles and concepts
- performance assessment

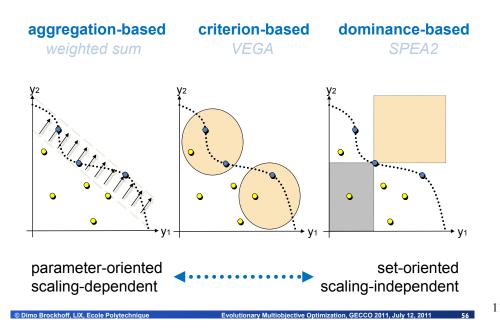
Selected Advanced Concepts

- indicator-based EMO
- preference articulation
- A Few Examples From Practice

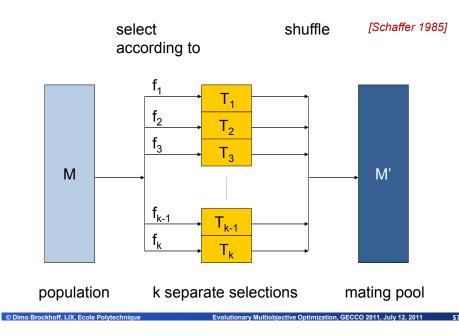
### **Algorithm Design: Particular Aspects**



# **Fitness Assignment: Principal Approaches**



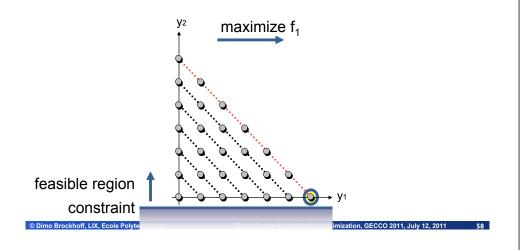
# **Criterion-Based Selection: VEGA**



### Aggregation-Based: Multistart Constraint Method

### **Underlying concept:**

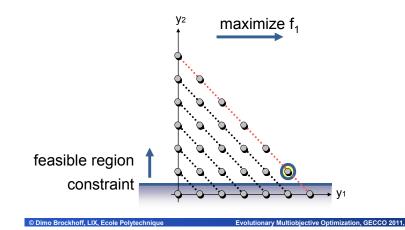
- Convert all objectives except of one into constraints
- Adaptively vary constraints



### **Aggregation-Based: Multistart Constraint Method**

### **Underlying concept:**

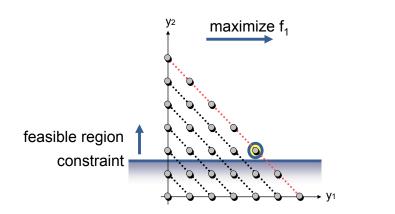
- Convert all objectives except of one into constraints
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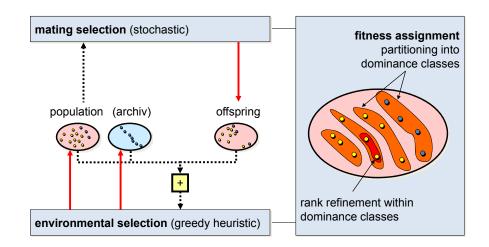
# Aggregation-Based: Multistart Constraint Method

### **Underlying concept:**

- Convert all objectives except of one into constraints
- Adaptively vary constraints



# General Scheme of Dominance-Based EMO

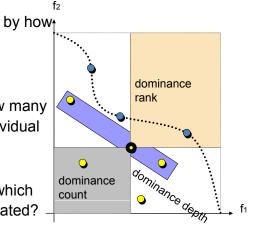


Note: good in terms of set quality = good in terms of search?

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# **Ranking of the Population Using Dominance**

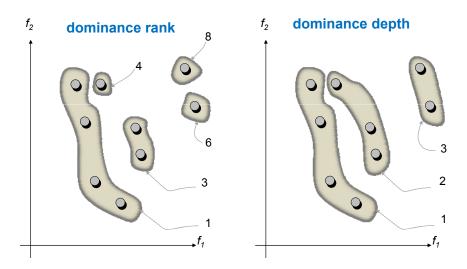
- ... goes back to a proposal by David Goldberg in 1989.
- ... is based on pairwise comparisons of the individuals only.
- dominance rank: many individuals is an individual dominated? MOGA. NPGA
- dominance count: how many individuals does an individual dominate? SPEA. SPEA2
- dominance depth: at which front is an individual located? NSGA, NSGA-II



2+1+4+3+2

**4+3+2** 

# Illustration of Dominance-based Partitioning



# **Refinement of Dominance Rankings**

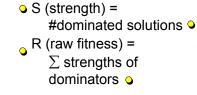
Goal: rank incomparable solutions within a dominance class

• Density information (good for search, but usually no refinements)

Kernel method	k-th nearest neighbor	Histogram method
density = function of the distances	density = function of distance to k-th neighbor	density = number of elements within box
f f		
Quality indicator	(good for set quality): sooi	n
no Brockhoff, LIX, Ecole Polytechnique	Evolutionary Multiobjective Optimiz	ation, GECCO 2011, July 12, 2011 64

# **Example: SPEA2 Dominance Ranking**

	the less dominated, the fitter first assign each solution a weight (strength), then add up weights of dominating solutions
f2 f 2  0 2  0 0 2  0	

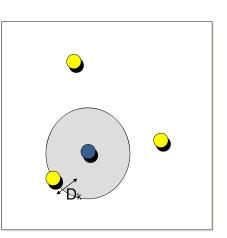


### **Example: SPEA2 Diversity Preservation**

### **Density Estimation**

k-th nearest neighbor method:

- Fitness = R + 1 / (2 + D<sub>k</sub>)
   < 1</li>
- D<sub>k</sub> = distance to the k-th nearest individual
- Usually used: k = 2



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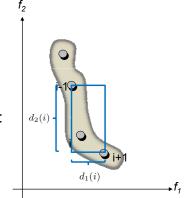
# **Example: NSGA-II Diversity Preservation**

### **Density Estimation**

crowding distance:

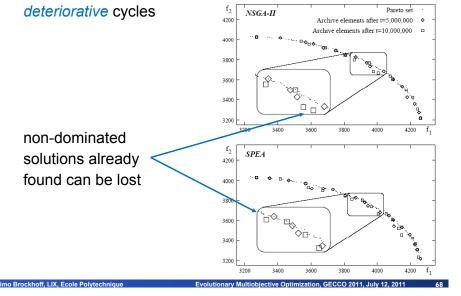
- sort solutions wrt. each objective
- crowding distance to neighbors:

$$d(i) - \sum_{\text{obj. }m} |f_m(i-1) - f_m(i+1)|$$



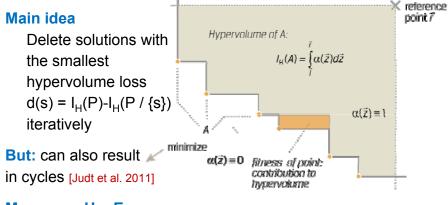
# SPEA2 and NSGA-II: Cycles in Optimization

### Selection in SPEA2 and NSGA-II can result in



# **Hypervolume-Based Selection**

Latest Approach (SMS-EMOA, MO-CMA-ES, HypE, ...) use hypervolume indicator to guide the search: refinement!



### Moreover: HypE [Bader and Zitzler 2011]

- Sampling
- Contribution if more than 1 solution deleted

# Variation in EMO

- At first sight not different from single-objective optimization
- Most algorithm design effort on selection until now
- But: convergence to a set ≠ convergence to a point

### **Open Question:**

how to achieve fast convergence to a set?

### **Related work:**

- multiobjective CMA-ES [lgel et al. 2007] [Voß et al. 2010]
- set-based variation [Bader et al. 2009]
- set-based fitness landscapes [Verel et al. 2011]

# Overview

### The Big Picture

Basic Principles of Multiobjective Optimization

- algorithm design principles and concepts
- performance assessment

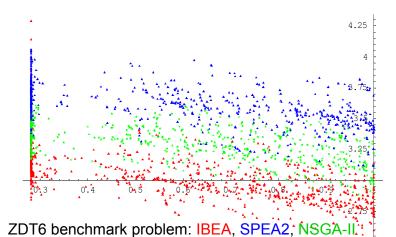
### Selected Advanced Concepts

- indicator-based EMO
- preference articulation

### A Few Examples From Practice

# Once Upon a Time...

... multiobjective EAs were mainly compared visually:



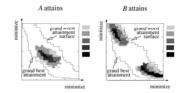
# **Two Approaches for Empirical Studies**

### Attainment function approach:

- Applies statistical tests directly to the samples of approximation sets
- Gives detailed information about how and where performance differences occur

### **Quality indicator approach:**

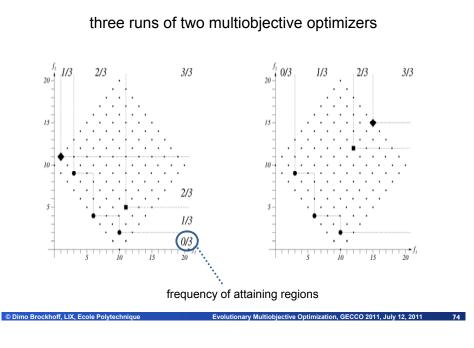
- First, reduces each approximation set to a single value of quality
- Applies statistical tests to the samples of quality values



Indicator	A	в
Hypervolume indicator	6.3431	7.1924
$\epsilon$ -indicator	1.2090	0.12722
$R_2$ indicator	0.2434	0.1643
$R_3$ indicator	0.6454	0.3475

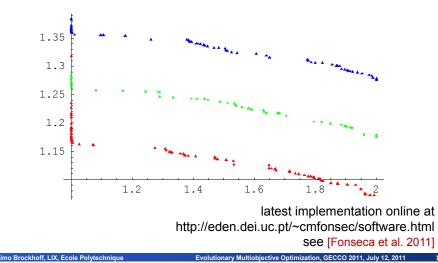
### see e.g. [Zitzler et al. 2003]

### **Empirical Attainment Functions**



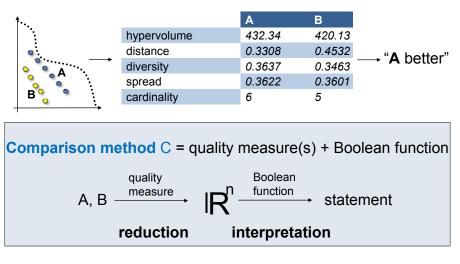
# **Attainment Plots**

50% attainment surface for IBEA, SPEA2, NSGA2 (ZDT6)

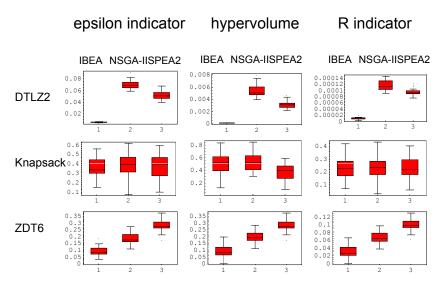


# **Quality Indicator Approach**

Goal: compare two Pareto set approximations A and B

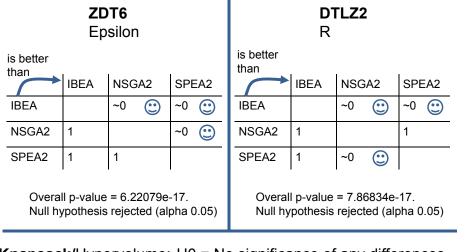


### Example: Box Plots



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### Statistical Assessment (Kruskal Test)



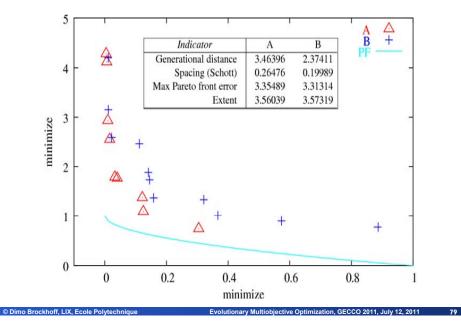
Knapsack/Hypervolume: H0 = No significance of any differences

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### **Problems With Non-Compliant Indicators**



# What Are Good Set Quality Measures?

### There are three aspects [Zitzler et al. 2000]

comparing outerent optimization techniques experimentally always involves the notion of performance. In the case of multiobjective optimization, the definition of quality is substantially more complex than for single-objectives optimization problems, because the optimization goal itself consists of multiple objectives:

- The distance of the resulting nondominated set to the Pareto-optimal front should be minimized.
- A good (in most cases uniform) distribution of the solutions found is desirable. The
  assessment of this criterion might be based on a certain distance metric.
- The extent of the obtained nondominated front should be maximized, i.e., for each
  objective, a wide range of values should be covered by the nondominated solutions.

In the literature, some attempts can be found to formalize the above definition (or parts

### Wrong! [Zitzler et al. 2003]

An infinite number of unary set measures is needed to detect in general whether A is better than B



### **Open Questions:**

- how to design a good benchmark suite?
- are there other unary indicators that are (weak) refinements?
- how to achieve good indicator values?

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### **Overview**

### The Big Picture

Basic Principles of Multiobjective Optimization

- algorithm design principles and concepts
- performance assessment

### Selected Advanced Concepts

- indicator-based EMO
- preference articulation

### A Few Examples From Practice

# **Indicator-Based EMO: Optimization Goal**

### When the goal is to maximize a unary indicator...

- we have a single-objective set problem to solve
- but what is the optimum?
- important: population size µ plays a role!

Indicator Single-objective Multiobjective Problem Problem

### **Optimal** *µ***-Distribution:**

A set of  $\mu$  solutions that maximizes a certain unary indicator I among all sets of µ solutions is called optimal µ-distribution for I.

[Auger et al. 2009a]

# **Optimal** µ**-Distributions for the Hypervolume**

Hypervolume indicator refines dominance relation

 $\Rightarrow$  most results on optimal  $\mu$ -distributions for hypervolume

### **Optimal** µ**-Distributions (example results)**

### [Auger et al. 2009a]:

- contain equally spaced points iff front is linear
- density of points  $\propto \sqrt{-f'(x)}$  with f' the slope of the front

### [Friedrich et al. 2011]:

optimal µ-distributions for the hypervolume correspond to ε-approximations of the front

OPT	$1 + \frac{\log(\min\{A/a,B/b\})}{n}$
НҮР	$1 + \frac{\sqrt{A/a} + \sqrt{B/b}}{n-4}$
$\log$ HYP	$1 + \frac{\sqrt{\log(A/a)\log(B/b)}}{n-2}$

# **Overview**

# The Big Picture

**Basic Principles of Multiobjective Optimization** 

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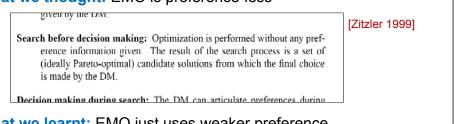
### Selected Advanced Concepts

- indicator-based EMO
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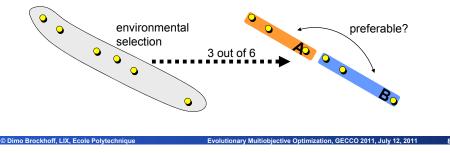
# A Few Examples From Practice

### Articulating User Preferences During Search

### What we thought: EMO is preference-less



### What we learnt: EMO just uses weaker preference information



**Example: Weighted Hypervolume Indicator** 

### Incorporation of Preferences During Search

### Nevertheless...

- the more (known) preferences incorporated the better
- in particular if search space is too large

# [Branke 2008], [Rachmawati and Srinivasan 2006], [Coello Coello 2000]

### • Refine/modify dominance relation, e.g.:

- using goals, priorities, constraints [Fonseca and Fleming 1998a,b]
- using different types of cones [Branke and Deb 2004]

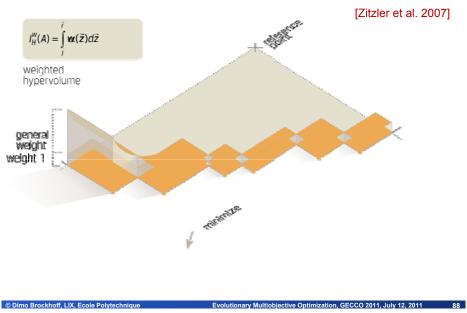
### **2** Use quality indicators, e.q.:

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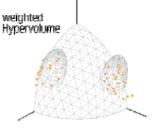
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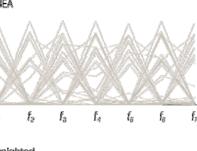
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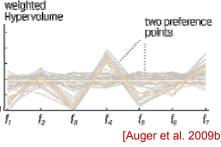
- based on reference points and directions [Deb and Sundar 2006, Deb and Kumar 2007]
- based on binary quality indicators [Zitzler and Künzli 2004]
- based on the hypervolume indicator (now) [Zitzler et al. 2007]



# Weighted Hypervolume in Practice IBEA IBEA f.







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### **Overview**

### The Big Picture

Basic Principles of Multiobjective Optimization

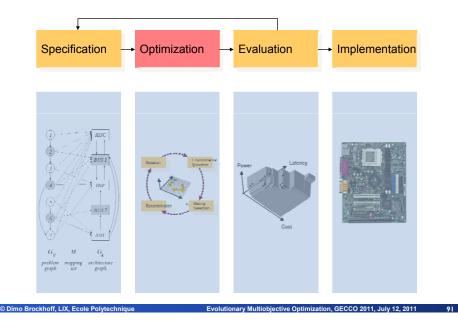
- algorithm design principles and concepts
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Selected Advanced Concepts

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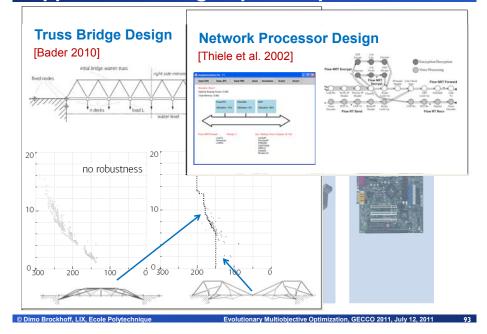
# A Few Examples From Practice

# **Application: Design Space Exploration**



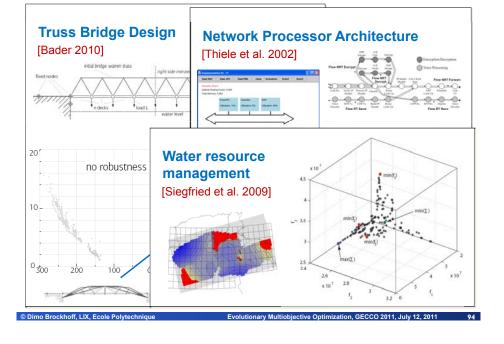
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# **Application: Design Space Exploration**



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# **Application: Design Space Exploration**

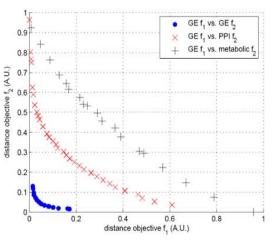


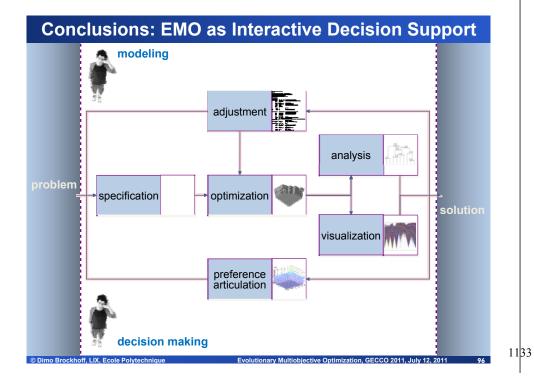
### **Application: Trade-Off Analysis**

### Module identification from biological data [Calonder et al. 2006]

Find group of genes wrt different data types:

- similarity of gene expression profiles
- overlap of protein interaction partners
- metabolic pathway map distances





### The EMO Community

### Links:

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- EMO mailing list: http://w3.ualg.pt/lists/emo-list/
- EMO bibliography: http://www.lania.mx/~ccoello/EMOO/
- EMO conference series: http://www.mat.ufmg.br/emo2011/

### Books:

- Multi-Objective Optimization using Evolutionary Algorithms Kalyanmoy Deb, Wiley, 2001
- Evolutionary Algorithms for Solving Multi Evolutionary Algorithms for Solving Multi-Objective Problems Objective Problems, Carlos A. Coello Coello, David A. Van Veldhuizen & Gary B. Lamont, Kluwer, 2<sup>nd</sup> Ed. 2007
- Multiobjective Optimization—Interactive and Evolutionary Approaches, J. Branke, K. Deb, K. Miettinen, and R. Slowinski, editors, volume 5252 of *LNCS*. Springer, 2008 [many open questions!]
- and more...

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### PISA: http://www.tik.ee.ethz.ch/pisa/



# **Additional Slides**

# Instructor Biography

### **Dimo Brockhoff**

System Modeling and Optimization Team (sysmo) Laboratoire d'Informatique (LIX) École Polytechnique 91128 Palaiseau Cedex France

After obtaining his diploma in computer science (Dipl. Inform.) from University of Dortmund, Germany in 2005, Dimo received his PhD (Dr. sc. ETH) from ETH Zurich, Switzerland in 2009. Between June 2009 and November 2010 he was a postdoctoral researcher at INRIA Saclay Ile-de-France in Orsay, France. Since November 2010 he has been a postdoctoral researcher at LIX, Ecole Polytechnique within the CNRS-Microsoft chair "Optimization for Sustainable Development (OSD)" in Palaiseau, France. His research interests are focused on evolutionary multiobjective optimization (EMO), in particular on many-objective optimization and theoretical aspects of indicator-based



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