

1 We thank the reviewers for their insightful comments. In the following we only address the major issues. The manuscript  
2 will be updated accordingly to reflect the clarifications made here.

3 **Reviewer #1 (I) [“Comparison to naive post processing”]:** We recall that our function evaluations are expensive,  
4 and hence, throwing away evaluations during post-processing is undesirable. Our approach, in contrast, samples such  
5 that most of the function evaluations would have desirable characteristics, and hence, would be efficient. Consider  
6 the plots in Fig 1, given a preference-order constraint as “stability of  $f_0$  being more important than  $f_1$ ” in Schaffer  
7 function N. 1, i.e.  $\|\frac{\partial f_0}{\partial x}\| \leq \|\frac{\partial f_1}{\partial x}\|$ , Fig 1(left) illustrates the Pareto front obtained by a plain multi-objective  
8 optimisation (with no constraints). After the Pareto solutions are found (in 20 iterations), using the derivatives  
9 of the trained Gaussian Processes (actual objective functions are black-box), we can post process the obtained  
10 Pareto front based on the stability of solutions (lines 46 – 62 of the paper). Fig 1(left) shows that only  $\frac{6}{18}$  of  
11 these solutions have actually met the preference-order constraints. Whereas Fig 1 (right) shows that  $\frac{16}{16}$  of the  
12 obtained Pareto front solutions by MOBO-PC (in the same 20 iterations) have met the preference-order constraints.  
13

14 **Reviewer #1 (II), Reviewer #2 (I), Reviewer #3 (I) [“Background  
15 and related works”]:** Including preferences over objectives in MOO  
16 problems for expensive functions dates back to Hakanen et al.<sup>1</sup>. The  
17 authors proposed an interactive version of the ParEGO algorithm  
18 for identifying “most preferred solutions”. At each interaction, the  
19 decision maker is shown a subset of non-dominated solutions and  
20 she is assumed to provide her preferences in the form of preferred  
21 ranges for each objective. Internally, the algorithm samples reference  
22 points within the **hyperbox** defined those preferred ranges. This study  
23 required both **interaction with user** at each iteration and also **prior  
24 knowledge about these hyperboxes**. Recently, Paria et al. [14] (line  
25 330 of paper) introduced a new method to handle such constraints.

26 However this method still requires prior knowledge about the hyperboxes of the form  $[[y_1, \dots, y_m], [y'_1, \dots, y'_m]]$  as exact  
27 location of the hyperbox in the objective function space ( $\mathbb{R}^m$ ). We were motivated to remove the need for such complex  
28 prior information. Our proposed method achieves this as it only needs information of kind “objective A is more  
29 important than objective B”, and nothing else. We also note that **evolutionary methods** are not discussed in this paper  
30 as they require many evaluations, and hence are not suitable for inexpensive functions.

31 **Reviewer #2 (II) [“Measurement of performance”]:** We appreciate this question and agree that our current method  
32 of comparison through plots is subjective. However, we can define a measurement by checking how many of the  
33 Pareto front solutions satisfy the preference-order constraints. Based on **Algorithm 3** (line 202 of paper), we can  
34 calculate **the percentage of solutions that satisfy the preference-order constraints** by using the gradients of the  
35 actual functions at iteration  $t$ . For example, in the case of Fig 1, all of the obtained solutions are complying with  
36 stability preference-order constraints. Our experimental results show 98.8% of solutions found for Schaffer function N.  
37 1 after 20 iterations comply with constraints. As for Poloni’s two objective function, 86.3% of the solutions follow  
38 the constraints after 200 iterations and finally for Viennet 3D function, this number is 82.5%. Given that the prior  
39 knowledge is not provided in [14] (line 330 of paper), the obtained results for their method with same experimental  
40 design and same number of iterations are 47.2% for Schaffer function N. 1, 29.6% for Poloni’s two objective function  
41 and 19.3% for Viennet 3D function respectively. This gap explains **the importance of the prior knowledge** about  
42 hyperboxes for their method. The reported numbers are averaged over 10 independent runs. We will include the  
43 comprehensive results based on the iteration number in the final version of the paper.

44 **Reviewer #3 (II) [“Usefulness and real-world example”]:** We will use two real-world examples on **stability and  
45 diversity** to better illustrate the usefulness of MOBO-PC. **(a) Stability:** According to Chow et al.<sup>2</sup> a drug must be tested  
46 for **stability** before it can be released for human use. Testing the drugs on humans is a costly and potentially dangerous  
47 procedure. There are some vital signs routinely monitored (e.g. heart rate) in the testing procedure and the dosage of  
48 the drugs to be tested must be selected in a way that the practitioner can confidently confirm the **positive effects of the  
49 drug (objective 1)**, yet make sure the **vital signs such as heart rate (objective 2)** remain stable. Considering these  
50 two objectives, finding stable solutions with respect to heart rate is essential. **(b) Diversity:** There are scenarios when  
51 diversity is crucial, e.g. the investment strategists generally looking for Pareto optimal investment strategies that prefer  
52 diversity in **risk (objective 1)** over **return (objective 2)** as they can later decide their appetite for risk. **(c) Neural  
53 networks:** As in neural network example (line 277 of paper), the goal is to illustrate that one can simply ask for more  
54 stable solutions with respect to training time of a neural network while optimising the hyperparameters. As all the  
55 solutions found with MOBO-PC are in range of (0, 5) training time (unlike the other methods).

<sup>1</sup> On using decision maker preferences with ParEGO, *International Conference on Evolutionary Multi-Criterion Optimization*, 282–297, 2017

<sup>2</sup> Statistical Designs for Pharmaceutical/Clinical Development Drug Designing, 2169-0138, 2014

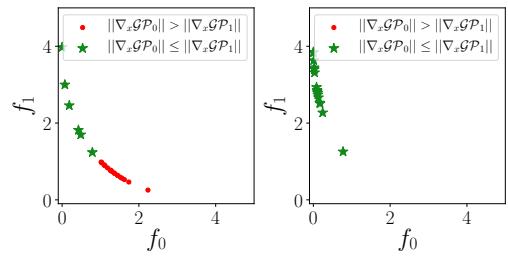


Figure 1: Comparison between a naive post processing approach (left) and MOBO-PC (right).