# Package 'nsga2R'

February 20, 2015

Type Package
Title Elitist Non-dominated Sorting Genetic Algorithm based on R
Version 1.0
<b>Date</b> 2013-06-12
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Description This package provide functions for box-constrained multiobjective optimization using the elitist non-dominated sorting genetic algorithm - NSGA-II. Fast non-dominated sorting, crowding distance, tournament selection, simulated binary crossover, and polynomial mutation are called in the main program, nsga2R, to complete the search.
Depends mco
License LGPL-3
NeedsCompilation no
Repository CRAN
<b>Date/Publication</b> 2013-06-16 18:26:19
R topics documented:
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nsga2R-package

Elitist Non-dominated Sorting Genetic Algorithm based on R

## Description

Functions for box-constrained multiobjective optimization using the elitist non-dominated sorting genetic algorithm - NSGA-II.

## **Details**

Package: nsga2R Type: Package Version: 1.0

Date: 2013-06-12 License: LGPL-3

This package provide functions for box-constrained multiobjective optimization using the elitist non-dominated sorting genetic algorithm - NSGA-II. Fast non-dominated sorting, crowding distance, tournament selection, simulated binary crossover, and polynomial mutation are called in the main program, nsga2R, to complete the search.

## Author(s)

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#### References

Deb, K., Pratap, A., Agarwal, S., and Meyarivan, T. (2002), " A fast and elitist multiobjective genetic algorithm: NSGA-II", IEEE Transactions on Evolutionary Computation, 6(2), 182-197.

boundedPolyMutation

Bounded Polynomial Mutation Operator

# **Description**

The bounded polynomial mutation operator is a real-parameter genetic operator. Like in the simulated binary crossover operator, the probability distribution is also a polynomial function instead of a normal distribution.

#### Usage

boundedPolyMutation(parent\_chromosome, lowerBounds, upperBounds, mprob, mum)

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# **Arguments**

parent\_chromosome

Mating pool with decision variables

lowerBounds Lower bounds of each decision variable upperBounds Upper bounds of each decision variable

mprob Mutation probability

mum Mutation distribution index, it can be any nonnegative real number

## Value

Return the offspring population with decision variables

## Author(s)

```
Ching-Shih (Vince) Tsou <cstsou@mail.ntcb.edu.tw>
```

#### References

Deb, K., Pratap, A., Agarwal, S., and Meyarivan, T. (2002), " A fast and elitist multiobjective genetic algorithm: NSGA-II", *IEEE Transactions on Evolutionary Computation*, **6(2)**, 182-197.

# **Examples**

```
set.seed(1234)
lowerBounds <- rep(0,30)
upperBounds <- rep(1,30)
mprob <- 0.2
MutDistIdx <- 20
matingPool <- matrix(runif(1200, 0, 1), nrow=40, ncol=30)
childAfterM <- boundedPolyMutation(matingPool,lowerBounds,upperBounds,mprob,MutDistIdx)
childAfterM</pre>
```

boundedSBXover

Bounded Simulated Binary Crossover Operator

# **Description**

The simulated binary crossover operator is a real-parameter genetic operator. It simulates the working principal of the single-point crossover operator on binary strings.

## Usage

```
boundedSBXover(parent_chromosome, lowerBounds, upperBounds, cprob, mu)
```

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# Arguments

parent\_chromosome

Mating pool with decision variables

lowerBounds Lower bounds of each decision variable upperBounds Upper bounds of each decision variable

cprob Crossover probability

mu Crossover distribution index, it can be any nonnegative real number

# Value

Return the offspring population with decision variables

# Author(s)

```
Ching-Shih (Vince) Tsou <cstsou@mail.ntcb.edu.tw>
```

#### References

Deb, K., Pratap, A., Agarwal, S., and Meyarivan, T. (2002), " A fast and elitist multiobjective genetic algorithm: NSGA-II", *IEEE Transactions on Evolutionary Computation*, **6(2)**, 182-197.

## **Examples**

```
set.seed(1234)
lowerBounds <- rep(0,30)
upperBounds <- rep(1,30)
cprob <- 0.7
XoverDistIdx <- 20
matingPool <- matrix(runif(1200, 0, 1), nrow=40, ncol=30)
childAfterX <- boundedSBXover(matingPool,lowerBounds,upperBounds,cprob,XoverDistIdx)
childAfterX</pre>
```

crowdingDist4frnt

Crowding Distance Assignment for Each Front

# **Description**

This function estimates the density of solutions surrounding a particular solution within each front. It calculates the crowding distances of solutions according to their objectives and those within the same front.

# Usage

```
crowdingDist4frnt(pop, rnk, rng)
```

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# Arguments

pop	Population matrix including decision variables, objective functions, and non-domination rank
rnk	List of solution indices for each front
rng	Vector of each objective function range, i.e. the difference between the maximum and minimum objective function value of each objective

## Value

Return a matrix of crowding distances of all solutions

## Author(s)

```
Ching-Shih (Vince) Tsou <cstsou@mail.ntcb.edu.tw>
```

#### References

Deb, K., Pratap, A., Agarwal, S., and Meyarivan, T. (2002), " A fast and elitist multiobjective genetic algorithm: NSGA-II", *IEEE Transactions on Evolutionary Computation*, **6(2)**, 182-197.

## See Also

fastNonDominatedSorting

# **Examples**

```
library(mco)
popSize <- 50
lowerBounds <- rep(0,30)
upperBounds <- rep(1,30)</pre>
varNo <- length(lowerBounds)</pre>
objDim <- 2
set.seed(1234)
population <- t(sapply(1:popSize, function(u) array(runif(length(lowerBounds),</pre>
  lowerBounds,upperBounds))))
population <- cbind(population, t(apply(population,1,zdt2)))</pre>
ranking <- fastNonDominatedSorting(population[,(varNo+1):(varNo+objDim)])</pre>
rnkIndex <- integer(popSize)</pre>
i <- 1
while (i <= length(ranking)) {</pre>
  rnkIndex[ranking[[i]]] <- i</pre>
  i < -i + 1
population <- cbind(population,rnkIndex)</pre>
objRange <- apply(population[,(varNo+1):(varNo+objDim)], 2, max) -</pre>
  apply(population[,(varNo+1):(varNo+objDim)], 2, min)
cd <- crowdingDist4frnt(population,ranking,objRange)</pre>
cd
```

fastNonDominatedSorting

Fast Non-dominated Sorting

# Description

A fast approach to sort non-dominated solutions into different nondomination levels.

# Usage

fastNonDominatedSorting(inputData)

# **Arguments**

inputData Matrix of solutions with objective function values

#### Value

Return a list of indices for all fronts.

## Author(s)

Ching-Shih (Vince) Tsou <cstsou@mail.ntcb.edu.tw>

#### References

Deb, K., Pratap, A., Agarwal, S., and Meyarivan, T. (2002), " A fast and elitist multiobjective genetic algorithm: NSGA-II", *IEEE Transactions on Evolutionary Computation*, **6(2)**, 182-197.

# Examples

```
set.seed(1234)
# randomly generate a polulation of fifty chromosomes, each with two objectives
y <- matrix(runif(100, -5, 5), nrow=50, ncol=2)
rankIdxList <- fastNonDominatedSorting(y)
rankIdxList</pre>
```

nsga2R

# **Description**

A fast and elitist multiobjective genetic algorithm based on R.

# Usage

```
nsga2R(fn, varNo, objDim, lowerBounds = rep(-Inf, varNo), upperBounds = rep(Inf, varNo),
popSize = 100, tourSize = 2, generations = 20, cprob = 0.7, XoverDistIdx = 5,
mprob = 0.2, MuDistIdx = 10)
```

## **Arguments**

fn Objective functions to be minimized

varNo Number of decision variables objDim Number of objective functions

lowerBounds Lower bounds of each decision variable upperBounds Upper bounds of each decision variable

popSize Size of population
tourSize Size of tournament
generations Number of generations
cprob Crossover probability

XoverDistIdx Crossover distribution index, it can be any nonnegative real number

mprob Mutation probability

MuDistIdx Mutation distribution index, it can be any nonnegative real number

## Value

The returned value is a 'nsga2R' object with the following fields in additional to above NSGA-II settings:

parameters Solutions of decision variables found objectives Non-dominated objective function values

paretoFrontRank

Nondomination ranks (or levels) that each non-dominated solution belongs to

crowdingDistance

Crowding distance of each non-dominated solution

## Author(s)

```
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```

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## References

Deb, K., Pratap, A., Agarwal, S., and Meyarivan, T. (2002), "A fast and elitist multiobjective genetic algorithm: NSGA-II", *IEEE Transactions on Evolutionary Computation*, **6(2)**, 182-197.

## **Examples**

```
# find the non-dominated solutions of zdt3 test problem
results <- nsga2R(fn=zdt3, varNo=30, objDim=2, lowerBounds=rep(0,30), upperBounds=rep(1,30),
    popSize=50, tourSize=2, generations=50, cprob=0.9, XoverDistIdx=20, mprob=0.1,MuDistIdx=3)
plot(results$objectives)</pre>
```

tournamentSelection

Tournament Selection

# **Description**

Tournaments are played among several solutions. The best one is chosen according to their non-domination levels and crowding distances. And it is placed in the mating pool.

# Usage

```
tournamentSelection(pop, pool_size, tour_size)
```

# **Arguments**

pop	Population matrix with nondomination rank and crowding distance
pool_size	Size of mating pool, usually same as the population size
tour_size	Size of tournament, the selection pressure can be adjusted by varying the tournament size

#### Value

Return the mating pool with decision variables, objective functions, nondomination level, and crowding distance

## Author(s)

```
Ching-Shih (Vince) Tsou <cstsou@mail.ntcb.edu.tw>
```

#### References

Deb, K., Pratap, A., Agarwal, S., and Meyarivan, T. (2002), "A fast and elitist multiobjective genetic algorithm: NSGA-II", *IEEE Transactions on Evolutionary Computation*, **6(2)**, 182-197.

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# **Examples**

```
library(mco)
tourSize <- popSize <- 10</pre>
lowerBounds \leftarrow rep(0,30)
upperBounds <- rep(1,30)</pre>
varNo <- length(lowerBounds)</pre>
objDim <- 2
set.seed(1234)
population <- t(sapply(1:popSize, function(u) array(runif(length(lowerBounds),</pre>
  lowerBounds,upperBounds))))
population <- cbind(population, t(apply(population,1,zdt3)))</pre>
ranking <- fastNonDominatedSorting(population[,(varNo+1):(varNo+objDim)])</pre>
rnkIndex <- integer(popSize)</pre>
i <- 1
while (i <= length(ranking)) {</pre>
  rnkIndex[ranking[[i]]] <- i</pre>
  i < -i + 1
}
population <- cbind(population,rnkIndex);</pre>
objRange <- apply(population[,(varNo+1):(varNo+objDim)], 2, max) -</pre>
  apply(population[,(varNo+1):(varNo+objDim)], 2, min);
cd <- crowdingDist4frnt(population,ranking,objRange)</pre>
population <- cbind(population,apply(cd,1,sum))</pre>
matingPool <- tournamentSelection(population,popSize,tourSize)</pre>
matingPool
```

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