Package 'EmiR'

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```
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Title Evolutionary Minimizer for R
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Description A C++ implementation of the following evolutionary
      algorithms: Bat Algorithm (Yang, 2010 < doi:10.1007/978-3-642-12538-6_6>),
      Cuckoo Search (Yang, 2009 < doi:10.1109/nabic.2009.5393690 > ),
      Genetic Algorithms (Holland, 1992, ISBN:978-0262581110),
      Gravitational Search Algorithm (Rashedi et al., 2009 <doi:10.1016/j.ins.2009.03.004>),
      Grey Wolf Optimization (Mirjalili et al., 2014 <doi:10.1016/j.advengsoft.2013.12.007>),
      Harmony Search (Geem et al., 2001 <doi:10.1177/003754970107600201>),
      Improved Harmony Search (Mahdavi et al., 2007 < doi:10.1016/j.amc.2006.11.033>),
      Moth-flame Optimization (Mirjalili, 2015 <doi:10.1016/j.knosys.2015.07.006>),
      Particle Swarm Optimization (Kennedy et al., 2001 ISBN:1558605959),
      Simulated Annealing (Kirkpatrick et al., 1983 < doi:10.1126/science.220.4598.671>),
      Whale Optimization Algorithm (Mir-
      jalili and Lewis, 2016 <doi:10.1016/j.advengsoft.2016.01.008>).
      'EmiR' can be used not only for unconstrained optimization problems, but also
      in presence of inequality constrains, and variables restricted to be integers.
License GPL-3
Encoding UTF-8
LazyData true
Depends R (>= 3.5.0)
Imports Rcpp (>= 1.0.5), methods, Rdpack, tictoc, ggplot2, tibble, tidyr, dplyr, gganimate, math-
     jaxr, data.table, plot3D
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Roxygen list(markdown = TRUE)
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```

Suggests xml2, testthat

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ackley_func

Ackley Function

Description

Implementation of n-dimensional Ackley function, with $a=20,\,b=0.2$ and $c=2\pi$ (see definition below).

Usage

ackley_func(x)

animate_population 3

Arguments

x numeric or complex vector.

Details

On an n-dimensional domain it is defined by

$$f(\vec{x}) = -a \exp\left(-b\sqrt{\frac{1}{n}\sum_{i=1}^{n}x_i^2}\right) - \exp\left(\frac{1}{n}\sum_{i=1}^{n}\cos(cx_i)\right) + a + \exp(1),$$

and is usually evaluated on $x_i \in [-32.768, 32.768]$, for all i = 1, ..., n. The function has one global minimum at $f(\vec{x}) = 0$ for $x_i = 0$ for all i = 1, ..., n.

Value

The value of the function.

References

Ackley DH (1987). A Connectionist Machine for Genetic Hillclimbing. Springer US. doi: 10.1007/9781461319979.

 $animate_population$

Animation of population motion

Description

Create an animation of the population motion for the minimization of 1D and 2D functions. The animation can be produced only if save_pop_history is TRUE in the options of the minimizer (see MinimizerOpts).

Usage

animate_population(minimizer_result, n_points = 100)

Arguments

minimizer_result

an object of class ${\tt OptimizationResults}$ (see ${\tt OptimizationResults}$).

n_points number of points per dimension used to draw the objective function. Default is 100.

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bohachevsky_func

Bohachevsky Function

Description

Implementation of 2-dimensional Bohachevsky function.

Usage

```
bohachevsky_func(x)
```

Arguments

Х

numeric or complex vector.

Details

On an 2-dimensional domain it is defined by

$$f(\vec{x}) = x_1^2 + 2x_2^2 - 0.3\cos(3\pi x_1) - 0.4\cos(4\pi x_2) + 0.7$$

and is usually evaluated on $x_i \in [-100, 100]$, for all i = 1, 2. The function has one global minimum at $f(\vec{x}) = 0$ for $\vec{x} = [0, 0]$.

Value

The value of the function.

References

Bohachevsky IO, Johnson ME, Stein ML (1986). "Generalized simulated annealing for function optimization." *Technometrics*, **28**(3), 209–217.

config_abc

Configuration object for the Artificial Bee Colony Algorithm

Description

Create a configuration object for the Artificial Bee Colony Algorithm (ABC). At minimum the number of iterations (parameter iterations) and the number of bees (parameter population_size) have to be provided.

```
config_abc(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  employed_frac = 0.5,
  n_scout = 1
)
```

config_algo 5

Arguments

Value

n_scout

config_abc returns an object of class ABCConfig.

number of scout bees. Default is 1.

References

Karaboga D, Basturk B (2007). "A powerful and efficient algorithm for numerical function optimization: artificial bee colony (ABC) algorithm." *Journal of Global Optimization*, **39**(3), 459–471. doi: 10.1007/s108980079149x.

config_algo

Configuration object for algorithms

Description

Create a configuration object for one of the algorithms available in EmiR. At minimum the id of the algorithm (parameter algorithm_id), the number of iterations (parameter iterations) and the number of individuals in the population (parameter population_size) have to be provided.

```
config_algo(
  algorithm_id,
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  ...
)
```

6 config_bat

Arguments

 ${\tt algorithm_id} \qquad {\tt id} \ of \ the \ algorithm \ to \ be \ used. \ See \ \underline{list_of_algorithms} \ for \ the \ list \ of \ the \ available$

algorithms.

iterations maximum number of iterations.

population_size

number of individuals in the population.

iterations_same_cost

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations.

Default is NULL.

absolute_tol absolute tolerance when comparing best costs from consecutive iterations. If

NULL the machine epsilon is used. Default is NULL.

.. algorithm specific parameters (see specific configuration functions for more de-

tails).

Value

config_algo returns a configuration object specific for the specified algorithm.

config_bat

Configuration object for the Bat Algorithm

Description

Create a configuration object for the Bat Algorithm (BAT). At minimum the number of iterations (parameter iterations) and the number of bats (parameter population_size) have to be provided.

Usage

```
config_bat(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  initial_loudness = 1.5,
  alpha = 0.9,
  initial_pulse_rate = 0.5,
  gamma = 0.9,
  freq_min = 0,
  freq_max = 2
)
```

Arguments

```
iterations maximum number of iterations.
population_size
    number of bats.
```

config_cs 7

iterations_same_cost

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations. Default is NULL.

absolute_tol

absolute tolerance when comparing best costs from consecutive iterations. If NULL the machine epsilon is used. Default is NULL.

initial_loudness

initial loudness of emitted pulses. Typical values are in the range [1, 2]. Default

alpha

parameter to control the linearly decreasing loudness with the iterations. It should be between 0 and 1. Default is 0.9.

initial_pulse_rate

initial rate at which pulses are emitted. It should be between 0 and 1. Default is 0.5.

gamma

parameter to control the exponentially decreasing pulse rate with the iterations.

Defatul is 0.9.

freq_min minimum frequency value of pulses. Default is 0.
freq_max maximum frequency value of pulses. Default is 2.0.

Value

config_bat returns an object of class BATConfig.

References

Yang X (2010). "A new metaheuristic bat-inspired algorithm." In *Nature inspired cooperative strategies for optimization (NICSO 2010)*, 65–74. Springer.

config_cs

Configuration object for the Cuckoo Search Algorithm

Description

Create a configuration object for the Cuckoo Search Algorithm (CS). At minimum the number of iterations (parameter iterations) and the number of host nests (parameter population_size) have to be provided.

```
config_cs(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  discovery_rate = 0.25,
  step_size = 1
)
```

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Arguments

iterations maximum number of iterations. population_size number of host nests. iterations_same_cost maximum number of consecutive iterations with the same (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations. Default is NULL. absolute_tol absolute tolerance when comparing best costs from consecutive iterations. If NULL the machine epsilon is used. Default is NULL. discovery_rate probability for the egg laid by a cuckoo to be discovered by the host bird. It should be between 0 and 1. Default is 0.25. step size of the Levy flight. Default is 1.0. step_size

Value

config_cs returns an object of class CSConfig.

References

Yang X, Deb S (2009). "Cuckoo Search via Lèvy flights." In 2009 World Congress on Nature & Biologically Inspired Computing (NaBIC). doi: 10.1109/nabic.2009.5393690.

config_ga

Configuration object for the Genetic Algorithm

Description

Create a configuration object for the Genetic Algorithm (GA). At minimum the number of iterations (parameter iterations) and the number of chromosomes (parameter population_size) have to be provided.

```
config_ga(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  keep_fraction = 0.4,
  mutation_rate = 0.1
)
```

config_gsa 9

Arguments

probability of mutation. Default is 0.1.

Value

config_ga returns an object of class GAConfig.

References

mutation_rate

Holland JH (1992). Adaptation in Natural and Artificial Systems: An Introductory Analysis with Applications to Biology, Control and Artificial Intelligence. MIT Press, Cambridge, MA, USA. ISBN 0262082136.

config_gsa

Configuration object for the Gravitational Search Algorithm

Description

Create a configuration object for the Gravitational Search Algorithm (GSA). At minimum the number of iterations (parameter iterations) and the number of planets (parameter population_size) have to be provided.

```
config_gsa(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  grav = 1000,
  grav_evolution = 20
)
```

10 config_gwo

Arguments

iterations maximum number of iterations.
population_size

number of planets.

iterations_same_cost

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations.

Default is NULL.

absolute_tol absolute tolerance when comparing best costs from consecutive iterations. If

NULL the machine epsilon is used. Default is NULL.

grav gravitational constant, involved in the acceleration of planets. Default is 100.

grav_evolution parameter to control the exponentially decreasing gravitational constant with the

iterations. Default is 20.0.

Value

config_gsa returns an object of class GSAConfig.

References

Rashedi E, Nezamabadi-pour H, Saryazdi S (2009). "GSA: A Gravitational Search Algorithm." *Information Sciences*, **179**(13), 2232–2248. doi: 10.1016/j.ins.2009.03.004.

config_gwo

Configuration object for the Grey Wolf Optimizer Algorithm

Description

Create a configuration object for the Grey Wolf Optimizer Algorithm (GWO). At minimum the number of iterations (parameter iterations) and the number of wolves (parameter population_size) have to be provided.

Usage

```
config_gwo(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL
)
```

Arguments

```
iterations maximum number of iterations. population_size number of wolves.
```

config_hs 11

iterations_same_cost

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations. Default is NULL.

absolute_tol

absolute tolerance when comparing best costs from consecutive iterations. If NULL the machine epsilon is used. Default is NULL.

Value

config_gwo returns an object of class GWOConfig.

References

Mirjalili S, Mirjalili SM, Lewis A (2014). "Grey Wolf Optimizer." *Advances in Engineering Software*, **69**, 46–61. doi: 10.1016/j.advengsoft.2013.12.007.

config_hs

Configuration object for the Harmony Search Algorithm

Description

Create a configuration object for the Harmony Search Algorithm (HS). At minimum the number of iterations (parameter iterations) and the number of solutions in the harmony memory (parameter population_size) have to be provided.

Usage

```
config_hs(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  considering_rate = 0.5,
  adjusting_rate = 0.5,
  distance_bandwidth = 0.1
)
```

Arguments

```
iterations maximum number of iterations.
population_size
```

number of solutions in the harmony memory.

iterations_same_cost

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations. Default is NULL.

absolute_tol

absolute tolerance when comparing best costs from consecutive iterations. If NULL the machine epsilon is used. Default is NULL.

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```
considering_rate
```

probability for each component of a newly generated solution to be recalled from the harmony memory.

adjusting_rate probability of the pitch adjustment in case of a component recalled from the harmony memory.

distance_bandwidth

amplitude of the random pitch adjustment.

Value

config_hs returns an object of class HSConfig.

References

Lee KS, Geem ZW (2004). "A new structural optimization method based on the harmony search algorithm." *Computers & Structures*, **82**(9-10), 781–798. doi: 10.1016/j.compstruc.2004.01.002.

config_ihs

Configuration object for the Improved Harmony Search Algorithm

Description

Create a configuration object for the Improved Harmony Search Algorithm (IHS). At minimum the number of iterations (parameter iterations) and the number of solutions in the harmony memory (parameter population_size) have to be provided.

Usage

```
config_ihs(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  considering_rate = 0.5,
  min_adjusting_rate = 0.3,
  max_adjusting_rate = 0.99,
  min_distance_bandwidth = 1e-04,
  max_distance_bandwidth = 1
```

Arguments

```
\begin{tabular}{ll} iterations & maximum number of iterations. \\ population\_size & number of solutions in the harmony memory. \\ iterations\_same\_cost & \end{tabular}
```

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations. Default is NULL.

config_mfo 13

Value

config_ihs returns an object of class IHSConfig.

References

Mahdavi M, Fesanghary M, Damangir E (2007). "An improved harmony search algorithm for solving optimization problems." *Applied Mathematics and Computation*, **188**(2), 1567–1579. doi: 10.1016/j.amc.2006.11.033.

config_mfo

Configuration object for the Moth-flame Optimization Algorithm

Description

Create a configuration object for the Moth-flame Optimization Algorithm (MFO). At minimum the number of iterations (parameter iterations) and the number of moths (parameter population_size) have to be provided.

Usage

```
config_mfo(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL
)
```

Arguments

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations. Default is NULL.

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absolute_tol absolute tolerance when comparing best costs from consecutive iterations. If NULL the machine epsilon is used. Default is NULL.

Value

config_mfo returns an object of class MFOConfig.

References

Mirjalili S (2015). "Moth-flame optimization algorithm: A novel nature-inspired heuristic paradigm." Knowledge-Based Systems, 89, 228-249. doi: 10.1016/j.knosys.2015.07.006.

config_ps

Configuration object for the Particle Swarm Algorithm

Description

Create a configuration object for the Particle Swarm Algorithm (PS). At minimum the number of iterations (parameter iterations) and the number of particles (parameter population_size) have to be provided.

Usage

```
config_ps(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  alpha_vel = 0.5,
  alpha_evolution = 1,
  cognitive = 2,
  social = 2,
  inertia = 0.9
```

Arguments

iterations maximum number of iterations. population_size number of particles.

iterations_same_cost

maximum number of consecutive iterations with the same (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations. Default is NULL.

absolute_tol absolute tolerance when comparing best costs from consecutive iterations. If NULL the machine epsilon is used. Default is NULL.

maximum velocity of particles, defined as a fraction of the range on each paalpha_vel rameter. Default is 0.5.

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alpha_evolutio	on
	parameter to control the decreasing alpha_vel value with the iterations. Default is 1.0 (linear).
cognitive	parameter influencing the motion of the particle on the basis of distance between its current and best positions. Default is 2.0.
social	parameter influencing the motion of the particle on the basis of distance between its current position and the best position in the swarm. Default is 2.0.
inertia	parameter influencing the dependency of the velocity on its value at the previous iteration. Default 0.9.

Value

config_ps returns an object of class PSConfig.

References

Eberhart R, Kennedy J (1995). "A new optimizer using particle swarm theory." In MHS'95. Proceedings of the Sixth International Symposium on Micro Machine and Human Science, 39–43. Ieee.

config_sa

Configuration object for the Simulated Annealing Algorithm

Description

Create a configuration object for the Simulated Annealing algorithm (SA). At minimum the number of iterations (parameter iterations) and the number of particles (parameter population_size) have to be provided.

Usage

```
config_sa(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL,
  T0 = 50,
  Ns = 3,
  Nt = 3,
  c_step = 2,
  Rt = 0.85,
  Wmin = 0.25,
  Wmax = 1.25
)
```

Arguments

```
iterations maximum number of iterations. population_size number of particles.
```

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iterations_same_cost

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations.

Default is NULL.

absolute_tol absolute tolerance when comparing best costs from consecutive iterations. If

NULL the machine epsilon is used. Default is NULL.

To initial temperature. Default is 50.

Ns number of iterations before changing velocity. Default is 3.

Nt number of iterations before changing the temperature. Default is 3.

c_step parameter involved in the velocity update. Default is 2.

Rt scaling factor for the temperature. Default is 0.85.

Wmin parameter involved in the generation of the starting point. Default is 0.25.

Wmax parameter involved in the generation of the starting point. Default is 1.25.

Value

config_sa returns an object of class SAConfig.

References

Kirkpatrick S, Gelatt CD, Vecchi MP (1983). "Optimization by Simulated Annealing." *Science*, **220**(4598), 671–680. doi: 10.1126/science.220.4598.671.

config_woa

Configuration object for the Whale Optimization Algorithm

Description

Create a configuration object for the Whale Optimization Algorithm (WOA). At minimum the number of iterations (parameter iterations) and the number of whales (parameter population_size) have to be provided.

Usage

```
config_woa(
  iterations,
  population_size,
  iterations_same_cost = NULL,
  absolute_tol = NULL
)
```

Arguments

```
iterations maximum number of iterations. population_size number of whales.
```

constrained_function 17

iterations_same_cost

maximum number of consecutive iterations with the *same* (see the parameter absolute_tol) best cost before ending the minimization. If NULL the minimization continues for the number of iterations specified by the parameter iterations. Default is NULL.

absolute_tol

absolute tolerance when comparing best costs from consecutive iterations. If NULL the machine epsilon is used. Default is NULL.

Value

config_woa returns an object of class WOAConfig.

References

Mirjalili S, Lewis A (2016). "The Whale Optimization Algorithm." *Advances in Engineering Software*, **95**, 51-67. ISSN 0965-9978, doi: 10.1016/j.advengsoft.2016.01.008, https://www.sciencedirect.com/science/article/pii/S0965997816300163.

constrained_function Constrained function for minimization

Description

Create a constrained function for minimization.

Usage

```
constrained_function(func, ...)
```

Arguments

func original objective function.

... one or more constraints of class Constraint. See constraint.

Value

constrained_function returns an object of class ConstrainedFunction.

constraint

Constraint for minimization

Description

Create a constraint function for constrained optimization. Only inequality constraints are supported.

```
constraint(func, inequality)
```

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Arguments

func function describing the constraint.

inequality inequality type. Possible values: >, >=, <=, <.

Value

constraint returns an object of class Constraint.

freudenstein_roth_func

Freudenstein Roth Function

Description

Implementation of 2-dimensional Freudenstein Roth function.

Usage

freudenstein_roth_func(x)

Arguments

Х

numeric or complex vector.

Details

On an 2-dimensional domain it is defined by

$$f(\vec{x}) = (x_1 - 13 + ((5 - x_2)x_2 - 2)x_2)^2 + (x_1 - 29 + ((x_2 + 1)x_2 - 14)x_2)^2$$

and is usually evaluated on $x_i \in [-10, 10]$, for all i = 1, 2. The function has one global minimum at $f(\vec{x}) = 0$ for $\vec{x} = [5, 4]$.

Value

The value of the function.

References

Rao S (2019). *Engineering optimization : theory and practice*. John Wiley \& Sons, Ltd, Hoboken, NJ, USA. ISBN 978-1-119-45479-3.

G01InitPop

Data set for example G01

Description

This data set contains the initial positions for a population of size 20 to be used with the example G01.

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get_population

Get population positions

Description

Return a data. frame with the position of all individuals in the population at the specified iteration, from an object of class OptimizationResults produced with the option save_pop_history set to TRUE (see MinimizerOpts).

Usage

```
get_population(minimizer_result, iteration)
```

Arguments

```
minimizer_result
```

an object of class OptimizationResults (see OptimizationResults).

iteration

iteration number.

Value

An object of class data. frame.

list_of_algorithms

Return the list of algorithms in EmiR

Description

Return a data. frame with the ID, description and configuration function name of all the algorithms implemented in EmiR .

Usage

```
list_of_algorithms()
```

Value

An object of class data.frame.

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list_of_functions

Return the list of pre-defined functions in EmiR

Description

Return a data. frame with function name, full name, and minimum and maximum number of parameters accepted for all the pre-defined functions in EmiR.

Usage

list_of_functions()

Value

An object of class data. frame.

miele_cantrell_func

Miele Cantrell Function

Description

Implementation of 4-dimensional Miele Cantrell Function.

Usage

miele_cantrell_func(x)

Arguments

Χ

numeric or complex vector.

Details

On an 4-dimensional domain it is defined by

$$f(\vec{x}) = (e^{-x_1} - x_2)^4 + 100(x_2 - x_3)^6 + (\tan(x_3 - x_4))^4 + x_1^8$$

and is usually evaluated on $x_i \in [-2, 2]$, for all i = 1, ..., 4. The function has one global minimum at $f(\vec{x}) = 0$ for $\vec{x} = [0, 1, 1, 1]$.

Value

The value of the function.

References

Cragg EE, Levy AV (1969). "Study on a supermemory gradient method for the minimization of functions." *Journal of Optimization Theory and Applications*, **4**(3), 191–205.

minimize 21

minimize

Minimize an Objective Function

Description

Minimize (or maximize) an objective function, possibly subjected to inequality constraints, using any of the algorithms available in EmiR.

Usage

```
minimize(algorithm_id, obj_func, parameters, config, constraints = NULL, ...)
```

Arguments

config

 $algorithm_id \qquad id \ of \ the \ algorithm \ to \ be \ used. \ See \ list_of_algorithms \ for \ the \ list \ of \ the \ available$

obj_func objective function be minimized/maximized.

algorithms.

parameters list of parameters composing the search space for the objective function. Parme-

ters are requested to be objects of class Parameter (see parameter).

an object with the configuration parameters of the chosen algorithm. For each algorithm there is different function for the tuning of its configuration parameter, as reported in the following list:

- config_abc configuration function for the Artificial Bee Colony Algorithm.
- config_bat configuration function for the *Bat Algorithm*.
- config_cs configuration function for the *Cuckoo Search Algorithm*.
- config_ga configuration function for the *Genetic Algorithm*.
- config_gsa configuration function for the Gravitational Search Algorithm.
- config_gwo configuration function for the *Grey Wolf Optimizer Algorithm*.
- config_hs configuration function for the *Harmony Search Algorithm*.
- config_ihs configuration function for the *Improved Harmony Search Algorithm*.
- config_mfo configuration function for the *Moth-flame Optimization Algorithm*.
- config_ps configuration function for the *Particle Swarm Algorithm*.
- config_sa configuration function for the *Simulated Annealing algorithm*.
- config_woa configuration function for the Whale Optimization Algorithm.

constraints

list of constraints. Constraints are requested to be objects of class Constraint (see constraint).

additional options (see MinimizerOpts).

Value

minimize returns an object of class OptimizationResults (see OptimizationResults).

MinimizerOpts

EmiR optimization options

Description

A S4 class storing the options for the optimization algorithms in EmiR.

Slots

maximize if TRUE the objective function is maximized instead of being minimized. Default is FALSE.

silent_mode if TRUE no output to console is generated. Default is FALSE.

save_pop_history if TRUE the position of all individuals in the population at each iteration is stored. This is necessary for functions like plot_population and animate_population to work. Default is FALSE.

constrained_method method for constrained optimization. Possible values are:

- "PENALTY" Penalty Method: the constrained problem is converted to an unconstrained one, by adding a *penalty function* to the objective function. The penalty function consists of a *penalty parameter* multiplied by a measure of violation of the constraints. The penalty parameter is multiplied by a scale factor (see penalty_scale) at every iteration;
- "BARRIER" Barrier Method: the value of the objective function is set equal to an arbitrary large positive (or negative in case of maximization) number if any of the constraints is violated;
- "ACCREJ" Acceptance-Rejection method: a solution violating any of the constraints is replaced by a randomly generated new one in the feasible region. Default is "PENALTY".
- penalty_scale scale factor for the *penalty parameter* at each iteration. It should be greater than 1. Default is 10.
- start_penalty_param initial value of the *penalty parameter*. It should be greater than 0. Default is 2.
- max_penalty_param maximum value for the *penalty parameter*. It should be greater than 0. Default is 1.e+10.
- constr_init_pop if TRUE the initial population is generated in the *feasible region* only. Default is TRUE.
- oob_solutions strategy to treat out-of-bound solutions. Possible values are:
 - "RBC" Reflective Boundary Condition: the solution is placed back inside the search
 domain at a position which is distanced from the boundary as the out-of-bound excess.
 Depending on the optimization algorithm, the velocity of the corresponding individual of
 the population could be also inverted;
 - "PBC" Periodic Boundary Condition: the solution is placed back inside the search domain at a position which is distanced from the *opposite* boundary as the out-of-bound excess:
 - "BAB" Back At Boundary: the solution is placed back at the boundaries for the out-of-bound dimensions;
 - "DIS" Disregard the solution: the solution is replaced by a new one, which is randomly generated in the search space. Default is "DIS".
- seed seed for the internal random number generator. Accepted values are strictly positive integers. If NULL a random seed at each execution is used. Default is NULL.

OptimizationResults 23

initial_population manually specify the position of the initial population. A $n \times d$ matrix has to be provided, where n is the population size and d is the number of parameters the objective function is minimized with respect to.

OptimizationResults

EmiR optimization results

Description

A S4 class storing all relevant data from an optimization with EmiR.

Slots

algorithm the name of the algorithm.

iterations the number of iterations.

population_size the number of individuals in the population.

obj_function the minimized/maximized objective function.

constraints the constraints the objective function is subjected to.

best_cost the best value of the objective function found.

best_parameters the parameter values for which the best cost was obtained.

parameter_range the range on the parameters.

pop_history list containing the positions of all individuals in the population at each iteration. The list is filled only if save_pop_history is TRUE in the options of the minimizer (see MinimizerOpts).

cost_history the vector storing the best value of the objective function at each iteration.

exec_time_sec the execution time in seconds.

 $is_maximization \ \ if \ TRUE \ the \ objective \ function \ has \ been \ maximized \ insted \ of \ being \ minimized.$

parameter

Parameter for minimization

Description

Create a parameter the objective function is minimized with respect to.

Usage

```
parameter(name, min_val, max_val, integer = FALSE)
```

Arguments

name of the parameter.

min_val minimum value the parameter is allowed to assume during minimization.

max_val maximum value the parameter is allowed to assume during minimization.

integer if TRUE the parameter is constrained to be integer. Default is FALSE.

Value

parameter returns an object of class Parameter.

24 plot_history

parameters

Set of parameters for minimization

Description

Create the set of parameters the objective function is minimized with respect to. A $2 \times n$ matrix or a $3 \times n$ matrix, where the first row is for the lower limits, the second one is for the upper limits, and the (optional) third one is to specify if a parameter is constrained to be integer. In case the third row is not provided, all the parameters are treated as continuous. The name of each of the n parameters is automatically generated and it is of the form xi, where i=1,...,n.

Usage

```
parameters(values)
```

Arguments

values

a $2 \times n$ matrix or a $3 \times n$ matrix.

Value

parameters returns a list of objects of class Parameter.

plot_history

Plot minimization history

Description

Plot the minimization history as a function of the number of iterations.

Usage

```
plot_history(minimizer_result, ...)
```

Arguments

```
minimizer_result
an object of class OptimizationResults (see OptimizationResults).
... additional arguments, such as graphical parameters (see plot).
```

plot_population 25

plot_population

Plot the population position

Description

Plot the position of all individuals in the population, at a given iteration, for 1D and 2D functions. The plot can be produced only if save_pop_history is TRUE in the options of the minimizer (see MinimizerOpts).

Usage

```
plot_population(minimizer_result, iteration, n_points = 100)
```

Arguments

minimizer_result

an object of class OptimizationResults (see OptimizationResults).

iteration iteration at which the population is plotted.

n_points number of points per dimention used to draw the objective function. Default is

100.

qing_func

Qing Function

Description

Implementation of n-dimensional Qing function.

Usage

qing_func(x)

Arguments

Х

numeric or complex vector.

Details

On an n-dimensional domain it is defined by

$$f(\vec{x}) = \sum_{i=1}^{n} (x_i^2 - i)^2,$$

and is usually evaluated on $x_i \in [-500, 500]$, for all i = 1, ..., n. The function has global minima at $f(\vec{x}) = 0$ for $x_i = \pm \sqrt{i}$ for all i = 1, ..., n.

Value

The value of the function.

26 rastrigin_func

References

Qing A (2006). "Dynamic differential evolution strategy and applications in electromagnetic inverse scattering problems." *IEEE Transactions on Geoscience and Remote Sensing*, **44**(1), 116-125. doi: 10.1109/TGRS.2005.859347.

rastrigin_func

Rastrigin Function

Description

Implementation of n-dimensional Rastrigin function.

Usage

rastrigin_func(x)

Arguments

Х

numeric or complex vector.

Details

On an n-dimensional domain it is defined by:

$$f(\vec{x}) = 20n + \sum_{i=1}^{n} (x_i^2 - 20\cos(2\pi x_i)),$$

and is usually evaluated on $x_i \in [-5.12, 5.12]$, for all i = 1, ..., n. The function has one global minimum at $f(\vec{x}) = 0$ for $x_i = 0$ for all i = 1, ..., n.

Value

The value of the function.

References

Rastrigin LA (1974). "Systems of extremal control." Nauka.

rosenbrock_func 27

rosenbrock_func

Rosenbrock Function

Description

Implementation of n-dimensional Rosenbrock function, with $n \geq 2$.

Usage

rosenbrock_func(x)

Arguments

Х

numeric or complex vector.

Details

On an n-dimensional domain it is defined by

$$f(\vec{x}) = \sum_{i=1}^{n-1} \left[100(x_{i+1} - x_i^2)^2 + (x_i - 1)^2 \right],$$

and is usually evaluated on $x_i \in [-5, 10]$, for all i = 1, ..., n. The function has one global minimum at $f(\vec{x}) = 0$ for $x_i = 1$ for all i = 1, ..., n.

Value

The value of the function.

References

Rosenbrock HH (1960). "An Automatic Method for Finding the Greatest or Least Value of a Function." *The Computer Journal*, **3**(3), 175–184. doi: 10.1093/comjnl/3.3.175.

schwefel_func

Schwefel Function

Description

Implementation of n-dimensional Schwefel function.

Usage

schwefel_func(x)

Arguments

Х

numeric or complex vector.

28 styblinski_tang_func

Details

On an n-dimensional domain it is defined by

$$f(\vec{x}) = \sum_{i=1}^{n} \left[-x_i \sin(\sqrt{|x_i|}) \right],$$

and is usually evaluated on $x_i \in [-500, 500]$, for all i = 1, ..., n. The function has one global minimum at $f(\vec{x}) = -418.9829n$ for $x_i = 420.9687$ for all i = 1, ..., n.

Value

The value of the function.

References

Schwefel H (1981). Numerical optimization of computer models. John Wiley & Sons, Inc.

Description

Implementation of n-dimensional Styblinski-Tang function.

Usage

styblinski_tang_func(x)

Arguments

Х

numeric or complex vector.

Details

On an n-dimensional domain it is defined by

$$f(\vec{x}) = \frac{1}{2} \sum_{i=1}^{n} (x_i^4 - 16x_i^2 + 5x_i),$$

and is usually evaluated on $x_i \in [-5, 5]$, for all i = 1, ..., n. The function has one global minimum at $f(\vec{x}) = -39.16599n$ for $x_i = -2.903534$ for all i = 1, ..., n.

Value

The value of the function.

References

Styblinski MA, Tang T (1990). "Experiments in nonconvex optimization: Stochastic approximation with function smoothing and simulated annealing." *Neural Networks*, **3**(4), 467–483. doi: 10.1016/08936080(90)90029k, https://doi.org/10.1016/0893-6080(90)90029-k.

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