Package 'hydroPSO'

December 20, 2012

Type Package

Title Particle Swarm Optimisation, with focus on Environmental Models

Version 0.3-0

Date 2012-12-19

Author Mauricio Zambrano-Bigiarini [aut, cre], Rodrigo Rojas [ctb]

Maintainer Mauricio Zambrano-Bigiarini <mzb.devel@gmail.com>

Description This package implements a state-of-the-art version of the Particle Swarm Optimisation (PSO) algorithm (SPSO-2011 and SPSO-2007 capable). hydroPSO can be used as a replacement of the 'optim' R function for (global) optimization of non-smooth and non-linear functions. However, the main focus of hydroPSO is the calibration of environmental and other real-world models that need to be executed from the system console. hydroPSO is model-independent, allowing the user to easily interface any computer simulation model with the calibration engine (PSO). hydroPSO communicates with the model through the model's own input and output files, without requiring access to the model's source code. Several PSO variants and controlling options are included to fine-tune the performance of the calibration engine to different calibration problems. An advanced sensitivity analysis function together with user-friendly plotting summaries facilitate the interpretation and assessment of the calibration results. hydroPSO is parallel-capable, to alleviate the computational burden of complex models with "long" execution time. Bugs reports/comments/questions are very welcomed (in English, Spanish or Italian).

License GPL (>= 2)

Depends R (>= 2.13.0)

Imports Hmisc, sp, lattice, zoo, grid

Suggests hydroGOF(>= 0.3-5), hydroTSM(>= 0.3-6), zoo(>= 1.7-2), xts(>= 0.8-2), lhs, multicore, scatterplot3d, vioplot

2 hydroPSO-package

URL	http://www.rforge.net/hydroPSO,
	http://cran.r-project.org/web/packages/hydroPSC

Classification

optimisation, optimization, calibration, environment, environmental sciences, hydrology, PSO

LazyLoad yes

ByteCompile TRUE

Repository CRAN

Date/Publication 2012-12-20 09:27:12

R topics documented:

Index		69
Indov		60
	wquantile	67
	verification	66
	test_functions	62
	read_best	
	ReadPlot_results	
	ReadPlot_particles	
	ReadPlot_params	
	ReadPlot_out	
	ReadPlot_GofPerParticle	
	ReadPlot_convergence	
	quant2ecdf	
	plot_ParamsPerIter	
	plot_NparOF	
	plot_2parOF	
	pest2hydroPSO	
	params2ecdf	
	lhoat	19
	hydroPSO2pest	18
	hydroPSO	6
	hydromod	4
	hydroPSO-package	2

hydroPSO-package

A flexible and model-independent Particle Swarm Optimisation (PSO) package for calibration/optimisation of environmental models

hydroPSO-package 3

Description

hydroPSO implements a state-of-the-art version of the Particle Swarm Optimisation (PSO) algorithm developed by Kennedy and Eberhart (1995) and Eberhart and Kennedy (1995). PSO is a population-based stochastic optimisation technique inspired by social behaviour of bird flocking, which shares some similarities with other evolutionary optimisation techniques such as Genetic Algorithms (GA). In PSO, however, the multi-dimensional solution space is explored on the basis of individual and global best-known "particle positions" with no presence of evolution operators.

hydroPSO can be used as a replacement of the 'optim' R function for (global) optimization of non-smooth and non-linear functions. However, the main focus of hydroPSO is the calibration of environmental and other real-world models that need to be executed from the system console. hydroPSO is model-independent, allowing the user to easily interface any computer simulation model with the calibration engine (PSO). hydroPSO communicates with the model through the model's own input and output files, without requiring access to the model's source code. In principle, hydroPSO only needs to know "which" model parameters need to be calibrated and "where" they need to be written. Then, it will take control over the model(s) to be calibrated until either a maximum number of iterations or an error tolerance is reached: both being problem-specific and user-defined. hydroPSO is able to take advantage of multi-core machines or network clusters to alleviate the computational burden of complex models with "long" execution time.

hydroPSO includes sensitivity analysis, by using the Latin Hypercube One-At-a-Time (LH-OAT) method (van Griensven et al., 2006). In addition, advanced plotting summaries and detailed information about the evolution of hydroPSO's performance facilitate the interpretation and assessment of the calibration results. At the same time, hydroPSO features a suite of controlling options and PSO variants to fine-tune the performance of the calibration engine to the model for which parameters are sought, thus, allowing the user to customise it to different modelling problems.

At the same time, hydroPSO includes 4 different topologies (random, von Neumann, lbest, gbest), (non-)linear / random / adaptive / best-ratio inertia weight definitions (IW.type), time-variant acceleration coefficients (use.TVc1 and use.TVc2), time-varying maximum velocity (use.TVlambda), regrouping strategy when premature convergence is detected (use.RG), options for clamping the maximal velocity (lambda), random or LHS initialization of positions and velocities (Xini.type and Vini.type), synchronous or asynchronous update, 5 types of boundary conditions (absorbing2011, absorbing2007, reflecting, damping, invisible) among others. The default control arguments in hydroPSO implements the Standard PSO 2011 - SPSO2011 (see Clerc 2012; Clerc et al., 2010), although (better) settings recommended by the authors are described in Zambrano-Bigiarini & Rojas 2012.

Details

Package: hydroPSO
Type: Package
Version: 0.3-0
Date: 2012-12-19
License: GPL (>=2)
LazyLoad: yes

Packaged: Wed Dec 19 16:35:50 CLST 2012; MZB

BuiltUnder: R version 2.15.2 (2012-10-26) - "Trick or Treat"; x86 64-redhat-linux-gnu (64-bit)

4 hydromod

Author(s)

Mauricio Zambrano-Bigiarini and Rodrigo Rojas

Maintainer: Mauricio Zambrano-Bigiarini <mzb.devel@gmail.com>

References

Zambrano-Bigiarini, M., and R. Rojas. 2012. hydroPSO: A Model-independent Particle Swarm Optimization Software for Model Calibration. Environmental Modelling & Software, (submitted)

See Also

```
http://www.rforge.net/hydroGOF/
http://www.rforge.net/hydroTSM/
```

hydromod

hydromod - Definition and execution of the model to be calibrated/optimised

Description

It runs a user-defined model to be calibrated/optimised and returns a goodness-of-fit value as measure of model performance, by comparing observations against simulated equivalents

Usage

Arguments

param.values	numeric vector, a single parameter set used to run the model specified in exe. fname
param.files	character, file name (full path) storing location and names of the files that have to be modified for each parameter. By default param.files="ParamFiles.txt"
model.drty	character, path to the executable file of the model specified in exe. fname. ALL the files required to run the model have to be located within this directory (input files for the model may be located in a different directory, if properly referenced).
exe.fname	character, model command line arguments to be entered through a prompted string to execute the user-defined model

hydromod 5

stdout, stderr where output to 'stdout' or 'stderr' should be sent. Possible values are FALSE (discard output, the default), "", to the R console. See system2 By default stdout=FALSE and any message printed by the model code to the screen will be omitted. This setting is recommended when calibrating the model with hydroPSO. However, when trying to run the model code with hydromod by the first time, it is recommend to set stdout="", in order to detect if the model was properly executed or not. By default stderr="" and any error message of the model code will be printed to the screen logical; if TRUE, progress messages are printed to the screen verbose If verbose=TRUE, the following messages will appear: i) parameter values for each particle; (ii) model execution; iii) extraction of simulated values; and iv) computation of the goodness-of-fit measure out.FUN character, name of a valid R function to read the model outputs and transform them into a (zoo) object to be compared against obs (e.g., see read.table, read.csv out.FUN.args list, arguments to be passed to out. FUN gof.FUN character, name of a valid (goodness-of-fit) R function to obtain model performance (e.g., see NSE, rmse, etc). It MUST HAVE -at least- the following two arguments in its definition: -) sim: numeric with the value(s) simulated by the model specified in exe. fname -) obs: numeric with the observation(s) used to compute model's performance by comparison against sim gof.FUN.args list, arguments additional to sim and obs that need to be passed to gof. FUN (e.g., see j argument in mNSE) gof.Ini OPTIONAL. Character with the starting date used in the goodness-of-fit func-It is used to subset obs (if necessary), AND to define the time period to compare simulated with observed values gof.Fin OPTIONAL. Character with the ending date used in the goodness-of-fit function It is used to subset obs (if necessary), AND to define the time period to compare simulated with observed values date.fmt character, format in which the dates are stored in Sim. Ini, Sim. Fin, gof. Ini, gof.Fin, e.g. %Y-%m-%d. See format in as.Date obs (zoo) object with the observed values do.png logical indicating whether a PNG image with the comparison between obs and the best simulated values has to be created If the **hydroGOF** package is available, the plot is produced with the ggof function. A correlation plot is produced otherwise with the plot_out function png.fname OPTIONAL. Used only when do.png=TRUE Name of the PNG file to be created within the model.drty directory. The default value is 'Obs_vs_Sim.png' width OPTIONAL. Used only when do.png=TRUE numeric, width of the output PNG image

height OPTIONAL. Used only when do.png=TRUE

numeric, height of the output PNG image

res OPTIONAL. Used only when do.png=TRUE

numeric, resolution of the output PNG image

main OPTIONAL. Used only when do.png=TRUE

character, representing the main title of the plot comparing observed and simu-

lated values

Value

A list of two elements:

sim numeric, with the simulated values obtained by running the model

GoF numeric, goodness-of-fit value representing how close each one of the simulated

values in sim are to their observed counterparts, by using the USER-DEFINED

gof. FUN function

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

hydroPS0

hydroPSO Enhanced Particle Swarm Optimisation algorithm

Description

State-of-the-art version of the Particle Swarm Optimisation (PSO) algorithm (SPSO-2011 and SPSO-2007 capable). hydroPSO can be used as a replacement for optim, but its main focus is the calibration of environmental and other real-world model codes. Several fine-tuning options and PSO variants are available to customise the PSO engine to different calibration problems.

Usage

```
hydroPSO(par, fn= "hydromod", ...,
    method=c("spso2011", "spso2007", "ipso", "fips", "wfips", "canonical"),
    lower=-Inf, upper=Inf, control=list(),
    model.FUN=NULL, model.FUN.args=list() )
```

Arguments

par

OPTIONAL. numeric with a first guess for the parameters to be optimised, with length equal to the dimension of the solution space

All the particles are randomly initialised according to the value of Xini.type. If the user provides m parameter sets for par, they are used to overwrite the first m parameter sets randomly defined according to the value of Xini.type. If some elements in par are non finite (lower than lower or larger than upper) they are ignored

fn

name of a valid R function to be optimised (minimized or maximized) or the character value 'hydromod'

- -) When fn!='hydromod', the first argument of fn has to be a vector of parameters over which optimisation is going to take place. It should return a scalar result. When fn!='hydromod' the algorithm uses the value(s) returned by fn as both model output and its corresponding goodness-of-fit measure
- -) When fn=='hydromod' the algorithm will optimise the model defined by model.FUN and model.args, which are used to extract the values simulated by the model and to compute its corresponding goodness-of-fit measure

. . .

OPTIONAL. Only used when fn!='hydromod'. further arguments to be passed to fn.

method

character, variant of the PSO algorithm to be used. By default method='spso2011', while valid values are 'spso2011', 'spso2007', 'ipso', 'fips', 'wfips', 'canonical':

spso2011: At each iteration particles are attracted to its own best-known 'personal' and to the best-known position in its 'local' neighbourhood, which depens on the value of topology. In addition, values of the PSO engine are set to the values defined in the Standard PSO 2011 (SPSO 2011, see Clerc 2012)

spso2007: As in method='spso2011', but with values of the PSO engine set to the values defined in the Standard PSO 2007 (SPSO 2007, see Clerc 2012)

ipso: at each iteration particles in the swarm are rearranged in descending order according to their goodness-of-fit and the best ngbest particles are used to modify particles' position and velocity (see Zhao, 2006). Each particle is connected to a neighbourhood of particles depending on the topology value

fips: at each iteration ALL particles contribute to modify the particles' position and velocity (see Mendes et al., 2004). Each particle is connected to a neighbourhood of particles depending on the topology value

wfips: same implementation as fips method, but the contribution of each particle is weighted according to their goodness-of-fit value (see Mendes et al., 2004)

canonical: It corresponds to the first formulation of the PSO algorithm, and it is included here for educational and comparative purposes only, due to several limitations described in literature (see Kennedy 2006). At each iteration,

particles are attracted to its own best-known 'personal' and to the best-known position in all the swarm ('global'). The following control arguments are set when this method is selected: (i) npart=40, (ii) topology='gbest', (iii) Xini.type='random', (iv) Vini.type='random2007', (v) use.CF=TRUE, (vi) c1=2.05, (vii) c2=2.05, (viii) boundary.wall='absorbing2007', (ix) lambda=1.0

lower numeric, lower boundary for each parameter

Note for optim users: in hydroPSO the length of lower and upper are used to

defined the dimension of the solution space

upper numeric, upper boundary for each parameter

Note for optim users: in hydroPSO the length of lower and upper are used to

defined the dimension of the solution space

control a list of control parameters. See 'Details'

model.FUN OPTIONAL. Used only when fn='hydromod'

character, valid R function representing the model code to be calibrated/optimised

model.FUN.args OPTIONAL. Used only when fn='hydromod'

list with the arguments to be passed to model. FUN

Details

By default the hydroPSO function performs minimization of fn, but it will maximize fn if MinMax='max'

The default control arguments in hydroPSO implements the Standard PSO 2011 - SPSO2011 (see Clerc 2012; Clerc et al., 2010). At the same time, hydroPSO function provides options for clamping the maximal velocity, regrouping strategy when premature convergence is detected, time-variant acceleration coefficients, time-varying maximum velocity, (non-)linear / random / adaptive / best-ratio inertia weight definitions, random or LHS initialization of positions and velocities, synchronous or asynchronous update, 4 alternative neighbourhood topologies among others

The control argument is a list that can supply any of the following components:

drty.in OPTIONAL. Used only when fn='hydromod'

character, name of the directory storing the input files required for PSO, i.e. 'ParamRanges.txt' and 'ParamFiles.txt'

drty.out character, path to the directory storing the output files generated by hydroPSO

param.ranges OPTIONAL. Used only when fn='hydromod'

character, name of the file defining the minimum and maximum boundary values for each one of the parameters to be calibrated

digits OPTIONAL. Used only when write2disk=TRUE

numeric, number of significant digits used for writing the output files with scientific notation

MinMax character, indicates whether a maximization or minimization problem needs to be solved. Valid values are in: c('min', 'max'). Default value is min

npart numeric, number of particles in the swarm. By default npart=NA, which means that the swarm size depends on the value of method:

when method='spso2007' npart=ceiling(10+2*sqrt(n)), or npart=40 otherwise

maxit numeric, maximum number of iterations. By default maxit=1000

maxfn numeric, maximum number of function evaluations. Default value is +Inf
When fn=='hydromod', this stopping criterion uses the number of *effective* function calls, i.e.
those function calls with a finite output value

- c1 numeric, cognitive acceleration coefficient. Encourages the exploitation of the solution space and reflects how much the particle is influenced by its own best-known position By default c1= 0.5 + log(2)
- c2 numeric, social acceleration coefficient. Encourages the exploration of the current global best and reflects how much the particle is influenced by the best-known optimum of the swarm By default c2= 0.5 + log(2)
- **use.IW** logical, indicates if an inertia weight (w) will be used to avoid swarm explosion, i.e. particles flying around their best position without converging into it (see Shi and Eberhart, 1998) By default use.IW=TRUE
- IW.w OPTIONAL. Used only when use. IW= TRUE & IW. type!='GLratio' numeric, value of the inertia weight(s) (w or [w.ini, w.fin]). It can be a single number which is used for all iterations, or it can be a vector of length 2 with the initial and final values (in that order) that w will take along the iterations
 By default IW.w=1/(2*log(2))
- use.CF logical, indicates if the Clerc's Constriction Factor (see Clerc, 1999; Eberhart and Shi, 2000; Clerc and Kennedy, 2002) is used to avoid swarm explosion By default use .CF=FALSE
- lambda numeric in [0,1], represents a percentage to limit the maximum velocity (Vmax) for each
 dimension, which is computed as vmax = lambda*(Xmax-Xmin)
 By default lambda=1
- abstol numeric, absolute convergence tolerance. The algorithm stops if gbest <= abstol (minimisation problems) OR when gbest >= abstol (maximisation problems)
 - By default it is set to -Inf or +Inf for minimisation or maximisation problems, respectively
- reltol numeric, relative convergence tolerance. The algorithm stops if the absolute difference between the best 'personal best' in the current iteration and the best 'personal best' in the previous iteration is less or equal to reltol. Defaults to sqrt(.Machine\$double.eps), typically, about 1e-8
 - If reltol is set to 0, this stopping criterion is not used
- **Xini.type** character, indicates how to initialise the particles' positions in the swarm within the ranges defined by lower and upper. Valid values are:
 - -) 1hs: Latin Hypercube initialisation of positions, using npart number of strata to divide each parameter range. It requires the lhs package
 - -) random: random initialisation of positions within lower and upper By default Xini.type='random'
- Vini.type character, indicates how to initialise the particles' velocities in the swarm. Valid values are:
 - -) random2011: random initialisation of velocities within lower-Xini and upper-Xini, as defined in SPSO 2011 ('Vini=U(lower-Xini, upper-Xini)') (see Clerc, 2012, 2010)
 - -) lhs2011: same as in random2011, but using a Latin Hypercube initialisation with npart number of strata instead of a random uniform distribution for each parameter. **It requires the lhs package**
 - -) random2007: random initialisation of velocities within lower and upper using the 'half-diff' method defined in SPSO 2007 ('Vini=[U(lower, upper)-Xini]/2') (see Clerc, 2012,

2010)

-) 1hs2007: same as in random2007, but using a Latin Hypercube initialisation with npart number of strata instead of a random uniform distribution for each parameter. **It requires the lhs package**

-) zero: all the particles are initialised with zero velocity

By default Vini.type=NA, which means that Vini.type depends on the value of method: when method='spso2007' Vini.type='random2007', or Vini.type='random2011' otherwise

best.update character, indicates how (when) to update the global/neighbourhood and personal best. Valid values are:

- -)sync: the update is made synchronously, i.e. after computing the position and goodness-of-fit for ALL the particles in the swarm. This is the DEFAULT option
- -)async: the update is made asynchronously, i.e. after computing the position and goodness-of-fit for EACH individual particle in the swarm

random.update OPTIONAL. Only used when best.update='async'

logical, if TRUE the particles are processed in random order to update their personal best and the global/neighbourhood best

By default random.update=TRUE

boundary.wall character, indicates the type of boundary condition to be applied during optimisation. Valid values are: NA, 'absorbing2011', 'absorbing2007', 'reflecting', 'damping', 'invisible'

By default boundary.wall=NA, which means that boundary.wall depends on the value of method: when method='spso2007' boundary.wall='absorbing2007', or boundary.wall='absorbing2011' otherwise

Experience has shown that Clerc's constriction factor and the inertia weights do not always confine the particles within the solution space. To address this problem, Robinson and Rahmat-Samii (2004) and Huang and Mohan (2005) propose different boundary conditions, namely, reflecting, damping, absorbing and invisible to define how particles are treated when reaching the boundary of the searching space (see Robinson and Rahmat-Samii (2004) and Huang and Mohan (2005) for further details)

topology character, indicates the neighbourhood topology used in hydroPSO. Valid values are in c('random', 'gbest', 'lbest', 'vonNeumann'):

- -) gbest: every particle is connected to each other and, hence the global best influences all particles in the swarm. This is also termed 'star' topology, and it is generally assumed to have a fast convergence but is more vulnerable to the attraction to sub-optimal solutions (see Kennedy, 1999; Kennedy and Mendes, 2002, Schor et al., 2010)
- -) lbest: each particle is connected to its K immediate neighbours only. This is also termed 'circles' or 'ring' topology, and generally the swarm will converge slower than the gbest topology but it is less vulnerable to sub-optimal solutions (see Kennedy, 1999; Kennedy and Mendes, 2002)
- -) vonNeumann: each particle is connected to its K=4 immediate neighbours only. This topology is more densely connected than 'lbest' but less densely than 'gbest', thus, showing some parallelism with 'lbest' but benefiting from a bigger neighbourhood (see Kennedy and Mendes, 2003)
- -) random: the random topology is a special case of 'lbest' where connections among particles are randomly modified after an iteration showing no improvement in the global best (see

Clerc, 2005; Clerc, 2010) By default topology='random'

K OPTIONAL. Only used when topology is in c(random, lbest, vonNeumann)

numeric, neighbourhood size, i.e. the number of informants for each particle (including the particle itself) to be considered in the computation of their personal best

When topology=lbest K MUST BE an even number in order to consider the same amount of neighbours to the left and the right of each particle

As special case, K could be equal to npart. By default K=3

iter.ini OPTIONAL. Only used when topology=='lbest'

numeric, number of iterations for which the gbest topology will be used before using the lbest topology for the computation of the personal best of each particle

This option aims at making faster the identification of the global zone of attraction By default iter.ini=0

ngbest OPTIONAL. Only used when method=='ipso'

numeric, number of particles considered in the computation of the global best By default ngbest=4 (see Zhao, 2006)

normalise logical, indicates whether the parameter values have to be normalised to the [0,1] interval during the optimisation or not

This option appears in the C and Matlab version of SPSO-2011 (See http://www.particleswarm.info/standard_pso_2011_c.zip) and there it is recommended to use this option when the search space is not an hypercube. If the search space is an hypercube, it is better not normalise (there is a small difference between the position without any normalisation and the de-normalised one). By default normalise=FALSE

IW.type OPTIONAL. Used only when use. IW= TRUE AND length(IW.w)>1

character, defines how the inertia weight w will vary along iterations. Valid values are:

- -)linear: w varies linearly between the initial and final values specified in IW.w (see Shi and Eberhart, 1998; Zheng et al., 2003). This is the DEFAULT option
- -)non-linear: w varies non-linearly between the initial and final values specified in IW. w with exponential factor IW. exp (see Chatterjee and Siarry, 2006)
- -)runif: w is a uniform random variable in the range [w.min, w.max] specified in IW.w. It is a generalisation of the weight proposed in Eberhart and Shi (2001b)
- -)aiwf: adaptive inertia weight factor, where the inertia weight is varied adaptively depending on the goodness-of-fit values of the particles (see Liu et al., 2005)
- -)GLratio: w varies according to the ratio between the global best and the average of the particle's local best (see Arumugam and Rao, 2008)

By default IW. type='linear'

IW.exp OPTIONAL. Used only when use.IW=TRUE AND IW.type='non-linear' numeric, non-linear modulation index (see Chatterjee and Siarry, 2006)
When IW.type='linear', IW.exp is set to 1. By default IW.exp=1

use.TVc1 logical, indicates if the cognitive acceleration coefficient c1 will have a time-varying value instead of a constant one provided by the user (see Ratnaweera et al. 2004). By default use.TVc1=FALSE

TVc1.tvpe character, required only when use.TVc1 = TRUE. Valid values are:

- -)linear: c1 varies linearly between the initial and final values specified in TVc1.rng (see Ratnaweera et al., 2004)
- -)non-linear: c1 varies non-linearly between the initial and final values specified in TVc1.rng.

Proposed by the authors of hydroPSO taking into account the work of Chatterjee and Siarry (2006) for the inertia weight

-)GLratio: c1 varies according to the ratio between the global best and the average of the particle's local best (see Arumugam and Rao, 2008)

By default TVc1.type='linear'

TVc1.rng OPTIONAL. Used only when use.TVc1=TRUE AND TVc1.type!='GLratio' numeric, initial and final values for the cognitive acceleration coefficient [c1.ini, c1.fin] (in that order) along the iterations

By default TVc1.rng=c(1.28, 1.05)

TVc1.exp OPTIONAL. Used only when use.TVc1= TRUE AND TVc1.type= 'non-linear' numeric, non-linear modulation index

When TVc1.exp is equal to 1, TVc1 corresponds to the improvement proposed by Ratnaweera et al., (2004), whereas when TVc1.exp is different from one, no reference has been found in literature by the authors, but it was included as an option based on the work of Chatterjee and Siarry (2006) for the inertia weight

When TVc1.type='linear', TVc1.exp is automatically set to 1. By default TVc1.exp=1

use.TVc2 logical, indicates whether the social acceleration coefficient c2 will have a time-varying value or a constant one provided by the user (see Ratnaweera et al. 2004). By default use.TVc2=FALSE

TVc2.type character, required only when use. TVc2=TRUE. Valid values are:

-)linear: c2 varies linearly between the initial and final values specified in TVc2.rng (see Ratnaweera et al. 2004)

-)non-linear: c2 varies non-linearly between the initial and final values specified in TVc2.rng. Proposed by the authors of hydroPSO taking into account the work of Chatterjee and Siarry (2006) for the inertia weight

By default TVc2.type='linear'

TVc2.rng OPTIONAL. Used only when use. TVc2=TRUE

numeric, initial and final values for the social acceleration coefficient [c2.ini, c2.fin] (in that order) along the iterations

By default TVc2.rng=c(1.05, 1.28)

TVc2.exp OPTIONAL. Used only when use.TVc2= TRUE AND TVc2.type='non-linear' numeric, non-linear modulation index

When TVc2.exp is equal to 1, TVc2 corresponds to the improvement proposed by Ratnaweera et al., 2004, whereas when TVc2.exp is different from one, no reference has been found in literature by the authors, but it was included as an option based on the work of Chatterjee and Siarry (2006) for the inertia weight

When TVc2.type= linear, TVc2.exp is automatically set to 1. By default TVc2.exp=1

use.TVlambda logical, indicates whether the percentage to limit the maximum velocity lambda will have a time-varying value or a constant value provided by the user. Proposed by the authors of hydroPSO based on the work of Chatterjee and Siarry (2006) for the inertia weight By default use.TVlambda=FALSE

TVlambda.type character, required only when use.TVlambda=TRUE. Valid values are:

-)linear: TVvmax varies linearly between the initial and final values specified in TVlambda.rng -)non-linear: TVvmax varies non-linearly between the initial and final values specified in TVlambda.rng

By default TVlambda.type='linear'

TVlambda.rng OPTIONAL. Used only when use.TVlambda=TRUE

numeric, initial and final values for the percentage to limit the maximum velocity [TVlambda.ini, TVlambda.fin] (in that order) along the iterations

By default TVlambda.rng=c(1, 0.25)

TVlambda.exp OPTIONAL. only required when use.TVlambda= TRUE AND TVlambda.type='non-linear' numeric, non-linear modulation index

When TVlambda.type='linear', TVlambda.exp is automatically set to 1. By default TVlambda.exp=1

use.RG logical, indicates if the swarm should be regrouped when premature convergence is detected. By default use.RG=FALSE

When use.RG=TRUE the swarm is regrouped in a search space centred around the current global best. This updated search space is hoped to be both small enough for efficient search and large enough to allow the swarm to escape from stagnation (see Evers and Ghalia, 2009) There are 4 differences wrt Evers and Ghalia 2009:

- -) swarm radius: median is used instead of max
- -) computation of the new range of parameter space, which corresponds to the boundaries of the whole swarm at a given iteration, instead of the maximum values of 'abs(x-Gbest)'
- -) regrouping factor: RG.r instead of '6/(5*ro)'
- -) velocity is re-initialized using Vini.type instead of using the formula proposed by Evers and Ghalia 2009

RG.thr ONLY required when use.RG=TRUE

numeric, positive number representing the stagnation threshold used to decide whether the swarm has to be regrouped or not. See Evers and Galia (2009) for further details Regrouping occurs when the *normalised swarm radius* is less than RG.thr. By default RG.thr=1E-5

RG.r ONLY required when use.RG=TRUE.

numeric, positive number representing the regrouping factor, which is used to regroup the swarm in a search space centred around the current global best (see Evers and Galia, 2009 for further details). By default RG. thr=2

RG.miniter ONLY required when use.RG=TRUE

numeric, minimum number of iterations needed before each new regrouping. By default RG.miniter=100

plot logical, indicates if a two-dimensional plot with the particles' position will be drawn after each iteration. For high dimensional functions, only the first two dimensions of all the particles are plotted

By default plot=FALSE

out.with.pbest logical, indicates if the best parameter values for each particle and their goodness-of-fit will be included in the output of the algorithm

By default out.with.pbest=FALSE

out.with.fit.iter logical, indicates if the goodness-of-fit of each particle for each iteration will be included in the output of the algorithm

By default out.with.fit.iter=FALSE

write2disk logical, indicates if the output files will be written to the disk. By default write2disk=TRUE

verbose logical, indicates if progress messages are to be printed. By default verbose=TRUE

REPORT OPTIONAL. Used only when verbose=TRUE

The frequency of report messages printed to the screen. Default to every 100 iterations

parallel character, indicates how to parallelise 'hydroPSO' (to be precise, only the evaluation of the objective function fn is parallelised). Valid values are:

-)none: no parallelisation is made (this is the default value)

-)multicore: parallel computations for machines with multiple cores or CPUs. The evaluation of the objective function fn is done with the mclapply function of the multicore package. It requires POSIX-compliant OS (essentially anything but Windows)

-)parallel: parallel computations for network clusters or machines with multiple cores or CPUs. A 'FORK' cluster is created with the makeForkCluster function. The evaluation of the objective function fn is done by using with the clusterApply function of the **parallel** package

-)parallelWin: parallel computations for network clusters or machines with multiple cores or CPUs (this is the only parallel implementation that works on Windows machines). A 'PSOCK' cluster is created with the makeCluster function. The evaluation of the objective function fn is done with the clusterApply function of the parallel package.

par.nnodes OPTIONAL. Used only when parallel!='none'

numeric, indicates the number of cores/CPUs to be used in the local multi-core machine, or the number of nodes to be used in the network cluster.

By default par.nnodes is set to the amount of cores detected by the function detectCores() (multicore or parallel package)

par.pkgs OPTIONAL. Used only when parallel='parallelWin'

list of package names (as characters) that need to be loaded on each node for allowing the objective function fn to be evaluated

Value

A list, compatible with the output from optim, with components:

par optimum parameter set found value value of fn corresponding to par

counts three-element vector containing the total number of function calls, number of

iterations, and number of regroupings

convergence integer code where 0 indicates that the algorithm terminated by reaching the

absolute tolerance, otherwise:

1 relative tolerance reached

2 maximum number of (effective) function evaluations reached

3 maximum number of iterations reached

message character string giving human-friendly information about convergence

Note

Note for optim users:

- 1) In hydroPSO the length of lower and upper are used to define the dimension of the solution space (not the length of par)
- 2) In hydroPSO, par may be omitted. If not omitted, the m parameter sets provided by the user for par are used to overwrite the first m parameter sets randomly defined according to the value of Xini.type

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

References

Clerc, M. Standard Particle Swarm. 2012. (SPSO-2007, SPSO-2011). clerc.maurice.free.fr/pso/SPSO_descriptions.pdf. Last visited [24-Sep-2012]

Clerc, M. From Theory to Practice in Particle Swarm Optimization, Handbook of Swarm Intelligence, Springer Berlin Heidelberg, 3-36, Eds: Panigrahi, Bijaya Ketan, Shi, Yuhui, Lim, Meng-Hiot, Hiot, Lim Meng, and Ong, Yew Soon, 2010, doi: 10.1007/978-3-642-17390-5 1

Clerc, M., Stagnation Analysis in Particle Swarm Optimisation or what happens when nothing happens. Technical Report. 2006. http://hal.archives-ouvertes.fr/hal-00122031

Clerc, M. Particle Swarm Optimization. ISTE, 2005

Clerc, M and J Kennedy. The particle swarm - explosion, stability, and convergence in a multidimensional complex space. IEEE Transactions On Evolutionary Computation, 6:58-73, 2002. doi:10.1109/4235.985692

Chatterjee, A. and Siarry, P. Nonlinear inertia weight variation for dynamic adaptation in particle swarm optimization, Computers & Operations Research, Volume 33, Issue 3, March 2006, Pages 859-871, ISSN 0305-0548, DOI: 10.1016/j.cor.2004.08.012

Eberhart, R.C.; Shi, Y.; Comparing inertia weights and constriction factors in particle swarm optimization. Evolutionary Computation, 2000. Proceedings of the 2000 Congress on, vol.1, no., pp.84-88 vol.1, 2000. doi: 10.1109/CEC.2000.870279

Evers, G.I.; Ben Ghalia, M. Regrouping particle swarm optimization: A new global optimization algorithm with improved performance consistency across benchmarks. Systems, Man and Cybernetics, 2009. SMC 2009. IEEE International Conference on , vol., no., pp.3901-3908, 11-14 Oct. 2009. doi: 10.1109/ICSMC.2009.5346625

Huang, T.; Mohan, A.S.; , A hybrid boundary condition for robust particle swarm optimization. Antennas and Wireless Propagation Letters, IEEE , vol.4, no., pp. 112-117, 2005. doi: 10.1109/LAWP.2005.846166

Kennedy, J. and R. Eberhart. Particle Swarm Optimization. in proceedings IEEE international conference on Neural networks. pages 1942-1948. 1995. doi: 10.1109/ICNN.1995.488968

Kennedy, J.; Small worlds and mega-minds: effects of neighborhood topology on particle swarm performance. Evolutionary Computation, 1999. CEC 99. Proceedings of the 1999 Congress on, vol.3, no., pp.3 vol. (xxxvii+2348), 1999. doi: 10.1109/CEC.1999.785509

Kennedy, J.; Mendes, R.. Population structure and particle swarm performance. Evolutionary Computation, 2002. CEC '02. Proceedings of the 2002 Congress on , vol.2, no., pp.1671-1676, 2002. doi: 10.1109/CEC.2002.1004493

Kennedy, J.; Mendes, R.; , Neighborhood topologies in fully-informed and best-of-neighborhood particle swarms. Soft Computing in Industrial Applications, 2003. SMCia/03. Proceedings of the 2003 IEEE International Workshop on , vol., no., pp. 45-50, 23-25 June 2003. doi: 10.1109/SM-CIA.2003.1231342

Kennedy, J. 2006. Swarm intelligence, in Handbook of Nature-Inspired and Innovative Computing, edited by A. Zomaya, pp. 187-219, Springer US, DOI:10.1007/0-387-27705-6_6

Liu, B. and L. Wang, Y.-H. Jin, F. Tang, and D.-X. Huang. Improved particle swarm optimization combined with chaos. Chaos, Solitons & Fractals, vol. 25, no. 5, pp.1261-1271, Sep. 2005. doi:10.1016/j.chaos.2004.11.095

Mendes, R.; Kennedy, J.; Neves, J. The fully informed particle swarm: simpler, maybe better. Evolutionary Computation, IEEE Transactions on , vol.8, no.3, pp. 204-210, June 2004. doi: 10.1109/TEVC.2004.826074

Ratnaweera, A.; Halgamuge, S.K.; Watson, H.C. Self-organizing hierarchical particle swarm optimizer with time-varying acceleration coefficients. Evolutionary Computation, IEEE Transactions on , vol.8, no.3, pp. 240-255, June 2004. doi: 10.1109/TEVC.2004.826071

Robinson, J.; Rahmat-Samii, Y.; Particle swarm optimization in electromagnetics. Antennas and Propagation, IEEE Transactions on , vol.52, no.2, pp. 397-407, Feb. 2004. doi: 10.1109/TAP.2004.823969

Shi, Y.; Eberhart, R. A modified particle swarm optimizer. Evolutionary Computation Proceedings, 1998. IEEE World Congress on Computational Intelligence. The 1998 IEEE International Conference on , vol., no., pp.69-73, 4-9 May 1998. doi: 10.1109/ICEC.1998.699146

Schor, D.; Kinsner, W.; Anderson, J.; , A study of optimal topologies in swarm intelligence. Electrical and Computer Engineering (CCECE), 2010 23rd Canadian Conference on , vol., no., pp.1-8, 2-5 May 2010. doi: 10.1109/CCECE.2010.5575132

Yong-Ling Zheng; Long-Hua Ma; Li-Yan Zhang; Ji-Xin Qian. On the convergence analysis and parameter selection in particle swarm optimization. Machine Learning and Cybernetics, 2003 International Conference on, vol.3, no., pp. 1802-1807 Vol.3, 2-5 Nov. 2003. doi: 10.1109/ICMLC.2003.1259789

Zambrano-Bigiarini, M., and R. Rojas. 2012. hydroPSO: A Model-independent Particle Swarm Optimization Software for Model Calibration, Environmental Modelling & Software, (submitted)

Zhao, B. An Improved Particle Swarm Optimization Algorithm for Global Numerical Optimization. In Proceedings of International Conference on Computational Science (1). 2006, 657-664

Neighborhood Topologies, http://tracer.uc3m.es/tws/pso/neighborhood.html. Last visited [15-Feb-2012]

See Also

optim

Examples

```
# Setting the seed (for reproducible results)
set.seed(100)
# Basic use 1. Rastrigin function (non-linear and multi-modal with many local minima)
# Results are not saved to the hard disk, for faster execution ('write2disk=FALSE')
hydroPSO(fn=rastrigin, lower=lower, upper=upper, control=list(write2disk=FALSE) )
# Basic use 2. Rastrigin function (non-linear and multimodal with many local minima)
# Results are saved to the hard disk. Slower than before but results are kept for
# future inspection
hydroPSO(fn=rastrigin, lower=lower, upper=upper )
# Plotting the results, by default into the active graphic device
# 'MinMax="min"' indicates a minimisation problem
plot_results(MinMax="min")
# Plotting the results into PNG files.
plot_results(MinMax="min", do.png=TRUE)
# Example 2. More advanced use #
# Defining the relative tolerance ('reltol'), the frequency of report messages
# printed to the screen ('REPORT'), and no output files ('write2disk')
set.seed(100)
hydroPSO( fn=rastrigin, lower=lower, upper=upper,
         control=list(reltol=1e-20, REPORT=10, write2disk=FALSE) )
######################################
# Example 3. von Neumman Topology #
# Same as Example 2, but using a von Neumann topology ('topology="vonNeumann"')
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
        control=list(topology="vonNeumann", reltol=1E-20,
                    REPORT=50, write2disk=FALSE) )
# Example 4. Regrouping
# Same as Example 3 ('topology="vonNeumann"') but using regrouping ('use.RG')
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
        control=list(topology="vonNeumann", reltol=1E-20,
                    REPORT=50, write2disk=FALSE,
```

18 hydroPSO2pest

```
use.RG=TRUE,RG.thr=7e-2,RG.r=3,RG.miniter=50) )
 # Example 5. FIPS
 ####################################
 # Same as Example 3 ('topology="vonNeumann"') but using a fully informed
 # particle swarm (FIPS) variant ('method') with global best topology
 set.seed(100)
 hydroPSO(fn=rastrigin,lower=lower,upper=upper, method="fips",
         control=list(topology="gbest",reltol=1E-9,write2disk=FALSE) )
 ####################################
 # Example 6. normalisation
 # Same as Example 3 but parameter values are normalised to the [0,1] interval
 # during the optimisation. This option is recommended when the search space is
 # not an hypercube (not useful is this particular example)
 set.seed(100)
 hydroPSO(fn=rastrigin,lower=lower,upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20, normalise=TRUE,
                     REPORT=50, write2disk=FALSE) )
 # Example 7. Asynchronus update#
 # Same as Example 3, but using asynchronus update of previus and local best
 # ('best.update'). Same global optimum but much slower....
 set.seed(100)
 hydroPSO(fn=rastrigin,lower=lower,upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20,
                     REPORT=50, write2disk=FALSE, best.update="async") )
 ## End(Not run) # dontrun END
hydroPS02pest
                       Export hydroPSO input files to PEST
```

Description

This function exports the content of the hydroPSO input files 'ParamRanges.txt' and 'ParamFiles.txt' to PEST, into a single '.pst' files with corresponding '.tpl' and '.ins' files

19 lhoat

Usage

```
hydroPSO2pest(param.files="ParamFiles.txt", param.ranges="ParamRanges.txt",
              observations.fname="Observations.txt", exe.fname,
              drty.model=getwd(), pst.fname="hydroPSO2PEST.pst", verbose=TRUE)
```

Arguments

param.files character, name (full path) of the hydroPSO input file storing the location and names of the model files that have to be modified for each parameter subject to calibration. By default this file is called 'ParamFiles.txt' and -if the full path it is not specifiedit is searched for within the 'PSO.in' subdirectory of drty.model character, name (full path) of the hydroPSO input file defining the minimum and param.ranges maximum boundary values for each one of the parameters to be calibrated By default this file is called 'ParamRanges.txt' and -if the full path it is not specified- it is searched for within the 'PSO.in' subdirectory of drty.model observations.fname character name (full path) of the hydroPSO output file storing the observed values used during the optimisation. By default this file is called 'Observations.txt' and -if the full path it is not specified- it is searched for within the 'PSO.out' subdirectory of drty.model exe.fname character, model command line arguments to be entered through a prompted

string to execute the user-defined model

character, path to the executable file of the model specified in exe. fname. ALL the files required to run the model have to be located within this directory (how-

ever, input files may be located elsewhere)

pst.fname character, with the name of the output '.pst' file

verbose logical, indicates if progress messages are to be printed. By default verbose=TRUE

Author(s)

drty.model

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

pest2hydroPSO, hydroPSO

lhoat	Latin-Hypercube One-factor-At-a-Time	
-------	--------------------------------------	--

Description

This function implements the Latin-Hypercube One-factor-At-a-Time procedure developed by van Griensven et al., (2006) for sensitivity analysis of model parameters

20 lhoat

Usage

```
lhoat(fn="hydromod", lower=-Inf, upper=Inf, control=list(),
    model.FUN=NULL, model.FUN.args=list() )
```

Arguments

fn character, name of a valid R function to be analysed or the character value 'hydromod'.

-) When fn!='hydromod', the first argument of fn has to be a vector of parameters over which the analysis is going to take place. It should return a scalar result. When fn!='hydromod' the algorithm uses the value(s) returned by fn as both model output and its corresponding goodness-of-fit measure

-) When fn=='hydromod' the algorithm will analyse the model defined by model.FUN and model.args, which are used to extract the values simulated by the model

and to compute its corresponding goodness-of-fit measure

lower numeric, lower boundary for each parameter

Note for optim users: in hydroPSO the length of lower and upper are used to

defined the dimension of the solution space

upper numeric, upper boundary for each parameter

Note for optim users: in hydroPSO the length of lower and upper are used to

defined the dimension of the solution space

control a list of control parameters. See 'Details'

model.FUN OPTIONAL. Used only when fn='hydromod'

character, valid R function representing the model code to be calibrated/optimised

model.FUN.args OPTIONAL. Used only when fn='hydromod'

list with the arguments to be passed to model. FUN

Details

The control argument is a list that can supply any of the following components:

N numeric, number of strata to be used for sampling the range, as provided in params.ranges, for each parameter

f numeric, fraction of the parameter's range by which each single parameter of the initial LHS is changed within the Morris OAT design

drty.in character, path to the directory storing the input files required for PSO, i.e. 'ParamRanges.txt' and 'ParamFiles.txt'

drty.out character, path to the directory storing the output files generated by hydroPSO

param.ranges OPTIONAL. Used only when fn='hydromod'

character, name of the file storing the desired range of variation of each parameter

digits OPTIONAL. Used only when write2disk=TRUE

numeric, number of significant digits used for writing the outputs in scientific notation

gof.name character, ONLY used for identifying the goodness-of-fit of each model run and writing it to the LH_OAT-gof.txt output file

lhoat 21

do.plots logical, if TRUE a PNG plot with the comparison between observed and simulated values is produced for each parameter set used in the LH-OAT

write2disk logical, indicates if the output files will be written to the disk

verbose logical, if TRUE progress messages are printed

Value

A list of two elements:

ParameterSets a matrix with all the parameter sets used in the LH-OAT

Ranking a dataframe with a ranking, parameter id, and relative importance indicator for

each parameter, sorted in decreasing order of importance

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

References

A. van Griensven, T. Meixner, S. Grunwald, T. Bishop, M. Diluzio, R. Srinivasan, A global sensitivity analysis tool for the parameters of multi-variable catchment models, Journal of Hydrology, Volume 324, Issues 1-4, 15 June 2006, Pages 10-23, DOI: 10.1016/j.jhydrol.2005.09.008.

See Also

hydroPSO, hydromod

Examples

```
# Number of dimensions to be optimised
nparam <- 5
# Running the Latin-Hypercube One-factor-At-a-Time sensitivity analysis.
# Dummy case, because for this test function all the parameters have the
# same sensitivity
## Not run:
lhoat(
      fn=sphere,
     lower=rep(-100,nparam),
     upper=rep(100, nparam),
     control=list(N=10, f=0.1, write2disk=TRUE)
      )
# Plotting dotty plots
read_params(file="LH_OAT-gof.txt", header=TRUE, skip=0, param.cols=2:(nparam+1),
            of.col=1, of.name="sphere", ptype="dottyplot")
## End(Not run)
```

22 params2ecdf

params2ecdf

Parameter Values -> Empirical CDFs

Description

This function computes (weighted) empirical CDFs (ECDFs) for each calibrated parameter, by using the parameter values obtained during the optimisation with hydroPSO (with optional plot)

Usage

```
params2ecdf(params, ...)
## Default S3 method:
params2ecdf(params, param.names=NULL, gofs=NULL, MinMax=NULL,
        beh.thr=NA, weights=NULL, byrow=FALSE, plot=TRUE, obs=NULL, main=NULL,
        nrows="auto", ylab="Probability", col="blue", leg.cex=1.2,
        leg.pos="topleft", cex.axis=1.2, cex.main=1.2, cex.lab=1.2,
        verbose=TRUE, ..., do.png=FALSE, png.width=1500, png.height=900,
        png.res=90, png.fname="Params_ECDFs.png")
## S3 method for class 'matrix'
params2ecdf(params, param.names=colnames(params), gofs=NULL,
        MinMax=NULL, beh.thr=NA, weights, byrow=FALSE, plot=TRUE, obs=NULL,
        main=NULL, nrows="auto", ylab="Probability", col="blue", leg.cex=1.2,
        leg.pos="topleft", cex.axis=1.2, cex.main=1.2, cex.lab=1.2,
        verbose=TRUE, ..., do.png=FALSE, png.width=1500, png.height=900,
        png.res=90, png.fname="Params_ECDFs.png")
## S3 method for class 'data.frame'
params2ecdf(params, param.names=colnames(params), gofs=NULL,
        MinMax=NULL, beh.thr=NA, weights, byrow=FALSE, plot=TRUE, obs=NULL,
        main=NULL, nrows="auto", ylab="Probability", col="blue", leg.cex=1.2,
        leg.pos="topleft", cex.axis=1.2, cex.main=1.2, cex.lab=1.2,
        verbose=TRUE, ..., do.png=FALSE, png.width=1500, png.height=900,
        png.res=90, png.fname="Params_ECDFs.png")
```

Arguments

params	matrix or data.frame with the parameter values, where each row represent a different parameter set and each column represent the value of a different model parameter
param.names	character vector, names to be used for each parameter in params (by default its column names)
gofs	OPTIONAL. numeric with the values of goodness-of-fit values for each parameter in params (in the same order!)

params2ecdf 23

MinMax OPTIONAL. character, indicates if the optimum value in params corresponds to the minimum or maximum of the the objective function. Only used to identify the optimum in the plot Valid values are in: c('min', 'max') beh.thr numeric, used for selecting only the behavioural parameter sets, i.e. those with a goodness-of-fit value (as given in gofs) greater/less than or equal to beh. thr, depending on the value of MinMax By default beh. thr=NA and all the parameter sets are considered for the subsequent anlysis weights numeric vector, values of the weights to be used for computing the empirical **CDFs** Omitting the weights argument or specifying NULL or a zero-length vector will result in the usual un-weighted estimates byrow logical, indicates whether the computations have to be made for each column or for each row of params When the parameter sets are stored in rows, i.e. values for different model's parameter are stored in columns, byrow must be FALSE When the parameter sets are stored in columns, i.e. values for different model's parameter are stored in rows, byrow must be TRUE logical, indicates whether a plot with the Empirical CDF for each model's paplot rameter has to be produced or not obs OPTIONAL. Only used when plot=TRUE Numeric or zoo object with observed values (one for each params), which are used in the output plot main an overall title for the plot nrows OPTIONAL. Only used when plot=TRUE numeric, number of rows to be used in the plotting window. If nrows is set to auto, the number of rows is automatically computed depending on the number of columns of params OPTIONAL. Only used when plot=TRUE ylab a title for the y axis. See plot col OPTIONAL. Only used when plot=TRUE a specification for the default plotting colour. See par leg.cex OPTIONAL. Only used when plot=TRUE character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1.2 leg.pos OPTIONAL. Only used when plot=TRUE keyword to be used to position the legend. See legend cex.axis OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for axis annotation relative to the current setting of cex cex.main OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for main titles relative to the current setting of cex

24 params2ecdf

cex.lab	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for x and y labels relative to the current setting of cex
verbose	logical, if TRUE, progress messages are printed
	further arguments passed to the plot function or from other methods
do.png	logical, indicates if all the figures have to be saved into PNG files instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric with the width of the device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric with the height of the device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric with the nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE character, with the filename used to store the PNG file

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
wtd.Ecdf, quant2ecdf
```

Examples

pest2hydroPSO 25

pest2hydroPSO

Description

This function imports the PEST input files (a master '.pst' and its corresponding '.tpl' and '.ins') into hydroPSO ('ParamRanges.txt' and 'ParamFiles.txt')

Usage

Arguments

pst.fname	character, with name of the PEST input file ('.pst'), which contains all the information regarding parameters, observations and template files ('.tpl' and '.ins') used by PEST
drty.pest	character, path to the executable file of PEST. ALL the files required to run PEST with the model have to be located within this directory ('.tpl' and '.ins') Default value is NULL, which assigns to drty.pest the parent directory of pst.fname
drty.model	character, path to the executable file of the model specified in exe.fname. ALL the files required to run the model have to be located within this directory Default value is NULL, which assigns to drty.pest the parent directory of pst.fname
drty.out	character, name of the directory that will store all the output files produced by this function Default value is 'PSO.in', which creteas a directory called 'PSO.in' within the parent directory of pst. fname
param.files	character, name of the output file that will store the location and names of the model files that have to be modified for each parameter subject to calibration with hydroPSO. By default this file is called 'ParamFiles.txt' and -if the full path it is not specifiedit is searched for within the 'PSO.in' subdirectory of drty.model
param.ranges	character, name of the output file defining the minimum and maximum boundary values for each one of the parameters to be calibrated with hydroPSO. By default this file is called 'ParamRanges.txt' and -if the full path it is not specified- it is searched for within the 'PSO.in' subdirectory of drty.model
decimals	character, model command line arguments to be entered through a prompted string to execute the user-defined model
verbose	logical, indicates if progress messages are to be printed. By default verbose=TRUE

plot_2parOF

Value

Two input files for hydroPSO:

param.files plain text file with the location and names of the model files that have to be

modified for each parameter subject to calibration with hydroPSO

param.ranges plain text file defining the minimum and maximum boundary values for each

one of the parameters to be calibrated with hydroPSO

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

hydroPSO2pest, hydroPSO

plot_2parOF plot_2parOF

Description

This function plots the values of the objective function in a two dimensional box, where the boundaries of each parameter are used as axis limits

Usage

Arguments

params	matrix or data.frame with the parameter values
gofs	numeric with the values of goodness-of-fit values for each one of the parameters in params (in the same order!)
p1.name	character, name of the 1st parameter to be plotted
p2.name	character, name of the 2nd parameter to be plotted
type	character, type of plot. Valid values are: -) sp: spatial plot -) scatter3d: 3d scatterogram
MinMax	character, indicates whether the optimum value in gofs corresponds to the minimum or maximum of the objective function. Valid values are in: c('min', 'max'). By default, MinMax='min' which plot particles with lower goodness-of-fit values on top of those with larger values, in each one of the output figures

plot_NparOF 27

gof.name	character, name of the objective function to be plotted. It has to correspond to the name of one column of params
main	character with the title for the plot
GOFcuts	numeric, specifies at which values of the objective function given in gofs the colours of the plot have to change If GOFcuts is missing, the interval for colours change are defined by the (unique values of the) five quantiles of gofs, computed by fivenum
colorRamp	R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours
points.cex	size of the points to be plotted
alpha	numeric between 0 and 1 representing the transparency level to apply to colorRamp, '0' means fully transparent and '1' means opaque
axis.rot	numeric vector of length 2 representing the angle (in degrees) by which the axis labels are to be rotated, left/bottom and right/top, respectively.
auto.key	logical, indicates whether the legend has to be drawn or not
key.space	character, position of the legend with respect to the plot

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

read_results, plot_results, plot_GofPerParticle, plot_ParamsPerIter

plot_NparOF	N 2-dimensional plots of Parameter Values against the Objective Function

Description

For n user-defined parameters, the function creates sum(1:(npar-1)) plot_2par0F plots, with the values of the objective function in a 2D box, where the boundaries of each parameter are used as axis

The sum(1:(npar-1)) plots corresponds to all the possible combinations of 2 parameters among all the n parameters provided

Usage

28 plot_NparOF

Arguments

params matrix or data.frame with the parameter values

gofs numeric with the values of goodness-of-fit values for each one of the parameters

in params (in the same order!)

param. names character, names for the parameters in params that have to be plotted (param. names

can be a subset of params)

MinMax character, indicates whether the optimum value in gofs corresponds to the min-

imum or maximum of the objective function.

It is required when beh. thr is provided. Valid values are in: c(NULL, 'min', 'max') By default, MinMax=NULL which plot particles in the order they are provided in

params and gofs in each one of the output figures

If MinMax='min' place particles with lower goodness-of-fit values are plotted on top of those with larger values, in each one of the output figures, and vice-versa

for MinMax='max'.

beh.thr OPTIONAL

numeric, threshold value used for selecting parameter sets that have to be used in the analysis ('behavioural parameters', using the GLUE terminology)

If MinMax='min', only parameter sets with a goodness-of-fit value (given by gofs) less than or equal to beh. thr will be considered for the subsequent anal-

vsis.

If MinMax='max', only parameter sets with a goodness-of-fit value (given by gofs) greater than or equal to beh.thr will be considered for the subsequent

analysis

nrows numeric, number of rows to be used in the plotting window

If nrows='auto' the number of columns is automatically computed depending

on the number of parameters in params

gof.name character, name of the objective function to be plotted. It has to correspond to

the name of one column of params

main character, title for the plot

oFcuts numeric, specifies at which values of the objective function given in gofs the

colours of the plot have to change

If GOFcuts="auto" and MinMax=NULL, the intervals are defined by the (unique

values of the) gof's quantiles corresponding to the following probabilities: probs=c(0, 0.1, 0.25, 0.5

If GOFcuts="auto" and MinMax='min', the intervals are defined by the (unique

values of the) gofs quantiles corresponding to the following probabilities: probs=c(0, 0.25, 0.5, 0.8

If GOFcuts="auto" and MinMax='max', the intervals are defined by the (unique

values of the) gofs quantiles corresponding to the following probabilities: probs=c(0, 0.03, 0.1, 0.1

colorRamp R function defining the colour ramp to be used for colouring the pseudo-3D

dotty plots of Parameter Values, OR character representing those colours

points.cex size of the points to be plotted

alpha numeric between 0 and 1 representing the transparency level to apply to colorRamp,

'0' means fully transparent and '1' means opaque

axis.rot numeric vector of length 2 representing the angle (in degrees) by which the axis

labels are to be rotated, left/bottom and right/top, respectively.

verbose logical; if TRUE, progress messages are printed

plot_ParamsPerIter 29

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
plot_2parOF, read_results, plot_results, plot_GofPerParticle, plot_params, plot_ParamsPerIter
```

Examples

```
# Number of dimensions to be optimised
# Boundaries of the search space (Rosenbrock test function)
lower \leftarrow rep(-30, D)
upper <- rep(30, D)
## Not run:
# Setting the user's home directory as working directory
setwd("~")
# Setting the seed
set.seed(100)
# Optimising the 'Rosenbrock' test function, and writing the results to text files
hydroPSO(fn=rosenbrock, lower=lower, upper=upper, control=list(write2disk=TRUE) )
# reading the 'Particles.txt' output file of hydroPSO
setwd("PSO.out")
particles <- read_particles(plot=FALSE)</pre>
# plotting the value of each parameter and the objective function against the
# values of the objective function
plot_NparOF(params=particles[["part.params"]], gofs=particles[["part.gofs"]],
            gof.name="Rosenbrock", alpha=0.5)
## End(Not run)
```

plot_ParamsPerIter

Plot Parameter Values against the Iteration Number

Description

Function to plot the value of each parameter against the iteration number

Usage

```
plot_ParamsPerIter(params,...)
## Default S3 method:
```

30 plot_ParamsPerIter

```
plot_ParamsPerIter(params, param.names=colnames(params),
                 main=NULL, xlab="Number of evaluations", nrows="auto", cex=0.5,
                  cex.main=1.2,cex.axis=1.7,cex.lab=1.5, col=rainbow(ncol(params)),
                  lty=3, verbose=TRUE, ..., do.png=FALSE, png.width=1500,
                  png.height=900, png.res=90, png.fname="Params_ValuePerRun.png" )
    ## S3 method for class 'matrix'
    plot_ParamsPerIter(params, param.names=colnames(params),
                 main=NULL, xlab="Number of evaluations", nrows="auto", cex=0.5,
                  cex.main=1.2,cex.axis=1.7,cex.lab=1.5, col=rainbow(ncol(params)),
                  lty=3, verbose=TRUE, ..., do.png=FALSE, png.width=1500,
                  png.height=900, png.res=90, png.fname="Params_ValuePerRun.png" )
    ## S3 method for class 'data.frame'
    plot_ParamsPerIter(params, param.names=colnames(params),
                  main=NULL, xlab="Number of evaluations", nrows="auto", cex=0.5,
                  cex.main=1.2,cex.axis=1.7,cex.lab=1.5, col=rainbow(ncol(params)),
                  lty=3, verbose=TRUE, ..., do.png=FALSE, png.width=1500,
                  png.height=900, png.res=90, png.fname="Params_ValuePerRun.png" )
Arguments
                    matrix or data.frame with the parameter values, where each row represent a dif-
    params
                    ferent parameter set, and each column represent the value of a different model's
                    parameter
                    character vector, names to be used for each model's parameter in params (by
    param.names
                    default its column names)
    main
                    character, title for the plot
    xlab
                    character, title for the x axis. See plot
    nrows
                    numeric, number of rows to be used in the plotting window. If nrows is set to
                    auto, the number of rows is automatically computed depending on the number
                    of columns of params
    cex
                    numeric, magnification for text and symbols relative to the default. See par
```

cex.main numeric, magnification to be used for main titles relative to the current setting

of cex. See par

cex.axis numeric, magnification to be used for axis annotation relative to the current

setting of cex. See par

cex.lab numeric, magnification to be used for x and y labels relative to the current setting

of cex. See par

col specification for the default plotting colour. See par

ltv line type. See par

logical, if TRUE, progress messages are printed verbose

further arguments passed to the plot function or from other methods. . . .

logical, indicates if all the figures have to be saved into PNG files instead of the do.png

screen device

plot_ParamsPerIter 31

png.width	OPTIONAL. Only used when do.png=TRUE numeric with the width of the device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric with the height of the device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric with the nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE character, with the filename used to store the PNG file

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
plot_results, plot_2parOF, plot_NparOF, plot_GofPerParticle
```

Examples

```
# Number of dimensions to be optimised
# Boundaries of the search space (Griewank test function)
lower \leftarrow rep(-600, D)
upper <- rep(600, D)
## Not run:
# Setting the user's home directory as working directory
setwd("~")
# Setting the seed
set.seed(100)
# Running PSO with the 'griewank' test function, writing the results to text files
hydroPSO(fn=griewank, lower=lower, upper=upper,
         control=list(use.IW = TRUE, IW.type= "linear", IW.w= c(1.0, 0.4),
                     write2disk=TRUE) )
# reading the 'Particles.txt' output file of PSO
setwd("PSO.out")
particles <- read_particles(plot=FALSE)</pre>
# plotting the value of each parameter and the objective function against the
# iteration number
plot_ParamsPerIter(particles[["part.params"]])
## End(Not run)
```

32 quant2ecdf

quant2ecdf

Simulated Values -> Empirical CDFs

Description

This function computes ECDFs for user-defined quantiles of the simulated equivalents, with optional plot

Usage

```
quant2ecdf(sim, ...)
## Default S3 method:
quant2ecdf(sim, weights=NULL, byrow=TRUE,
           \mbox{quantiles.desired= c(0.05, 0.5, 0.95), plot=TRUE, obs=NULL,} \\
           quantiles.labels= c("Q5", "Q50", "Q95"), main=NULL,
           ylab="Probability", col="blue", leg.cex=1.2, leg.pos="bottomright",
           cex.axis=1.2, cex.main=1.2, cex.lab=1.2, verbose=TRUE, ...)
## S3 method for class 'matrix'
quant2ecdf(sim, weights=NULL, byrow=TRUE,
           quantiles.desired= c(0.05, 0.5, 0.95), plot=TRUE, obs=NULL,
           quantiles.labels= c("Q5", "Q50", "Q95"), main=NULL,
           ylab="Probability", col="blue", leg.cex=1.2, leg.pos="bottomright",
           cex.axis=1.2, cex.main=1.2, cex.lab=1.2, verbose=TRUE, ...)
## S3 method for class 'data.frame'
quant2ecdf(sim, weights=NULL, byrow=TRUE,
           quantiles.desired= c(0.05, 0.5, 0.95), plot=TRUE, obs=NULL,
           quantiles.labels= c("Q5", "Q50", "Q95"), main=NULL,
           ylab="Probability", col="blue", leg.cex=1.2, leg.pos="bottomright",
           cex.axis=1.2, cex.main=1.2, cex.lab=1.2, verbose=TRUE, ...)
```

Arguments

sim	matrix or data.frame with the simulated equivalents obtained with different parameter sets, which, by default, are stored in columns	
weights	numeric vector, values of the weights to be used for computing the quantiles Omitting the weights argument or specifying NULL or a zero-length vector will result in the usual un-weighted estimates	
byrow	logical, indicates whether the computations have to be made for each column or for each row of x When the simulated equivalents are stored in columns, byrow must be TRUE When the simulated equivalents are stored in rows, byrow must be FALSE	
quantiles.desired		
	numeric vector, quantiles to be computed. Default values are $c(.025, .5,$	

.975) (=> 2.5%, 50%, 97.5%)

quant2ecdf 33

plot	logical, indicates if a plot with the ECDFs has to be produced
obs	OPTIONAL. Only used when plot=TRUE Numeric or zoo object with observed values, which are used in the output plot
quantiles.label	ls
	OPTIONAL. Only used when plot=TRUE character vector, names to quantiles.desired. Default value is c("Q5", "Q50" "Q95")
main	OPTIONAL. Only used when plot=TRUE title for the plot
ylab	OPTIONAL. Only used when plot=TRUE title for the y axis. See plot
col	OPTIONAL. Only used when plot=TRUE specification for the default plotting colour. See par
leg.cex	OPTIONAL. Only used when plot=TRUE character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex' Default value = 1.2
leg.pos	OPTIONAL. Only used when plot=TRUE keyword to be used to position the legend. See legend
cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for the axis annotation relative to 'cex'. See par
cex.main	OPTIONAL. Only used when plot=TRUE numeric, representing the magnification to be used for main titles relative to the current setting of cex
cex.lab	OPTIONAL. Only used when plot=TRUE numeric, representing the magnification to be used for x and y labels relative to the current setting of 'cex'. See par
verbose	logical, if TRUE, progress messages are printed
• • •	further arguments passed to the plot function or from other methods

Details

Steps used in this function are:

- 1) Computation of un-weighted quantiles (e.g., Q5, Q50, Q95) for the simulated equivalents
- 2) Computation of ECDFs for each desired quantile, by weighting the quantiles of each parameter set by its corresponding weights (or less-formal likelihood in GLUE terminology)

Value

A list whose elements x and ecdf correspond to unique sorted values of sim. If the first CDF estimate is greater than zero, a point $(\min(\sin),0)$ is placed at the beginning of the estimates

Note

It requires the wtd. Ecdf function from the **Hmisc** package.

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
wtd.Ecdf, params2ecdf
```

Examples

```
# random matrix with 100 simulated values (in columns) corresponding to 10
# different behavioural parameter sets
x <- matrix(rnorm(1000), ncol=10, nrow=100)

# empirical CDFs for the quantiles 0.05, 0.5 and 0.95, with equal weight for
# each parameter set
quant2ecdf(sim=x, weights=1:10, byrow=FALSE)</pre>
```

ReadPlot_convergence Reading/Plotting the values of different parameter sets

Description

This function reads a file containing different parameter sets and ther corresponding goodness-of-fit values

Usage

```
read_convergence(file="ConvergenceMeasures.txt", MinMax=NULL, beh.thr=NA,
    verbose=TRUE, plot=TRUE, col=c("black", "darkolivegreen"), lty=c(1,3),
    lwd=c(2,2), main="Global Optimum & Normalized Swarm Radius vs Iteration Number",
    xlab="Iteration Number", ylab=c("Global Optimum", expression(delta[norm])),
    pch=c(15, 18), cex=1, cex.main=1.4, cex.axis=1.2, cex.lab=1.2,
    legend.pos="topright", ..., do.png=FALSE, png.width=1500, png.height=900,
    png.res=90,png.fname="ConvergenceMeasures.png")

plot_convergence(x, verbose=TRUE, col=c("black", "darkolivegreen"), lty=c(1,3),
    lwd=c(2,2), main="Global Optimum & Normalized Swarm Radius vs Iteration Number",
    xlab="Iteration Number", ylab=c("Global Optimum", expression(delta[norm])),
    pch=c(15, 18), cex=1, cex.main=1.4, cex.axis=1.2, cex.lab=1.2,
    legend.pos="topright", ..., do.png=FALSE, png.width=1500, png.height=900,
    png.res=90, png.fname="ConvergenceMeasures.png")
```

Arguments

```
file character, name (including path) of the file to be read

verbose logical; if TRUE, progress messages are printed

x data.frame with the convergence outputs obtained with read_convergence.
```

ReadPlot_convergence 35

MinMax	OPTIONAL character, indicates if the optimum value in params corresponds to the minimum
	or maximum of the the objective function. Valid values are in: c('min', 'max')
beh.thr	numeric, used for selecting only the behavioural parameter sets, i.e., those with a goodness-of-fit value larger/lowervalue than beh.th, depending on the value of MinMax. It is only used for drawing a horizontal line used for separating behavioural from non behavioural parameter sets.
plot	logical, indicates if a plot with the convergence measures has to be produced
col	OPTIONAL. Only used when plot=TRUE character, colour to be used for drawing the lines
lty	OPTIONAL. Only used when plot=TRUE numeric, line type to be used
lwd	OPTIONAL. Only used when plot=TRUE numeric, line width
xlab	OPTIONAL. Only used when plot=TRUE character, label for the 'x' axis
ylab	OPTIONAL. Only used when plot=TRUE character, label for the 'y' axis
main	OPTIONAL. Only used when plot=TRUE character, title for the plot
pch	OPTIONAL. Only used when plot=TRUE numeric, type of symbol for drawing the points of the dotty plots (e.g., 1: white circle)
cex	OPTIONAL. Only used when plot=TRUE numeric, values controlling the size of text and points with respect to the default
cex.main	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for main titles relative to the current setting of cex
cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for axis annotation relative to the current setting of cex
cex.lab	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for x and y labels relative to the current setting of cex
legend.pos	OPTIONAL. Only used when plot=TRUE character, position of the legend. Valid values are in c("bottomright", "bottom", "bottomleft", See legend
• • •	OPTIONAL. Only used when plot=TRUE further arguments passed to the plot command or from other methods
do.png	logical, indicates if the plot with the convergence measures has to be saved into a PNG file instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric, width of the device. See png

png.height OPTIONAL. Only used when do.png=TRUE

numeric, height of the device. See png

png.res OPTIONAL. Only used when do.png=TRUE

numeric, nominal resolution in ppi which will be recorded in the PNG file, if a

positive integer of the device. See png

png. fname OPTIONAL. Only used when do.png=TRUE

character, name of the output PNG file. See png

Value

A list with the following elements:

Iter iteration number'

Gbest global optimum for each iteration

GbestRate rate of change of the global optimum (current iter/previous iter)

IterBestFit best performance for the current iteration

normSwarmRadius

normalised swarm radious

[gbest-mean(pbest)]/mean(pbest)

gbest: global optimum, mean(pbest): mean values of the personal best of all the

particles

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
read_results, plot_results
```

Examples

```
control=list(MinMax="min", write2disk=TRUE, plot=TRUE)
)

# Reading the convergence measures got by running hydroPSO
setwd("PSO.out")
read_convergence()

## End(Not run)
```

ReadPlot_GofPerParticle

plotParticlesGof

Description

This function reads/plots the parameter values of each particle and the objective function against the iteration number

Usage

```
read_GofPerParticle(file="Particles_GofPerIter.txt", na.strings="NA",
    plot=TRUE, ptype="one", nrows="auto", main=NULL,
    xlab="Number of Iterations", cex=0.4, cex.main=1.5, cex.axis=1.7,
    cex.lab=1.5, col, lty=3, ylim, verbose=TRUE, do.png=FALSE,
    png.width=1500, png.height=900, png.res=90,
    png.fname="Particles_GofPerIter.png")

plot_GofPerParticle(x, ptype="one", nrows="auto", main=NULL,
    xlab="Number of Iterations", cex=0.4, cex.main=1.5, cex.axis=1.7,
    cex.lab=1.5, col=rainbow(ncol(x)), lty=3, ylim=NULL, verbose=TRUE, ...,
    do.png=FALSE, png.width=1500, png.height=900, png.res=90,
    png.fname="Particles_GofPerIter.png")
```

Arguments

file	character, name (including path) of the file to be read
na.strings	character vector, strings which are to be interpreted as NA values. See $\verb read.table $
plot	logical, indicates if a plot with the convergence measures has to be produced
x	data.frame with the goodness-of-fit measure of each particle per iteration. The number of columns in x has to be equal to the number of particles, whereas the number of rows in x has to be equal to the number of iterations ($(ncol(x) = number of particles ; nrow(x) = number of iterations)$
ptype	character, representing the type of plot. Valid values are: in c("one", "many"), for plotting all the particles in the smae figure or in one windows per particle, respectively

nrows	OPTIONAL. Only used when plot=TRUE numeric, number of rows to be used in the plotting window If nrowsis set to auto, the number of rows is automatically computed depending on the number of columns of x
main	OPTIONAL. Only used when plot=TRUE character, title for the plot
xlab	OPTIONAL. Only used when plot=TRUE character, label for the 'x' axis
cex	OPTIONAL. Only used when plot=TRUE numeric, values controlling the size of text and points with respect to the default
cex.main	OPTIONAL. Only used when plot=TRUE numeric, magnification for main titles relative to the current setting of cex
cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification for axis annotation relative to the current setting of cex
cex.lab	OPTIONAL. Only used when plot=TRUE numeric, magnification for x and y labels relative to the current setting of cex
col	OPTIONAL. Only used when plot=TRUE character, colour to be used for drawing the lines
lty	OPTIONAL. Only used when plot=TRUE numeric, line type to be used
ylim	numeric with the the 'y' limits of the plot
verbose	logical, if TRUE, progress messages are printed
• • •	OPTIONAL. Only used when plot=TRUE further arguments passed to the plot command or from other methods
do.png	logical, indicates if all the figures have to be saved into PNG files instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric, width of the PNG device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric, height of the PNG device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file wih the dotty plots of the parameter values

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

 $read_results, plot_results, plot_2parOF, plot_NparOF, plot_ParamsPerIter$

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")
# Number of dimensions to be optimised
D <- 4
# Boundaries of the search space (Sphere test function)
lower \leftarrow rep(-100, D)
upper <- rep(100, D)
# Setting the seed
set.seed(100)
# Runing PSO with the 'Sphere' test function, writting the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
        control=list(maxit=100, write2disk=TRUE, plot=TRUE) )
# Reading the convergence measures got by running hydroPSO
setwd("PSO.out")
read_GofPerParticle() # all the particles in the same window
read_GofPerParticle(ptype="many") # each particle in a different pannel
## End(Not run)
```

ReadPlot_out

Reading/Plotting the 'Model_out.txt' output file of hydroPSO

Description

This function reads the values of the objective function/model output for each particle and iteration with optional plot

Usage

```
read_out(file="Model_out.txt", modelout.cols=NULL, nsim=NULL, obs, MinMax=NULL,
    beh.thr=NA,verbose=TRUE,plot=TRUE,ptype=c("corr","ts","ecdf","quant2ecdf"),
    ftype="dm", FUN=mean, weights=NULL, byrow=TRUE,
    quantiles.desired= c(0.05,0.5,0.95),
    quantiles.labels= c("Q5", "Q50", "Q95"), main=NULL, ylab="Probability",
    col="blue", leg.cex=1.2, leg.pos="bottomright",
    cex.axis=1.2, cex.main=1.2, cex.lab=1.2, do.png=FALSE, png.width=1500,
    png.height=900, png.res=90, png.fname="ModelOut_vs_Obs.png")
plot_out(sim, obs, dates=NULL, ptype=c("corr","ts","ecdf","quant2ecdf"),
    MinMax=NULL, ftype="o", FUN=mean, verbose=TRUE, weights=NULL, byrow=TRUE,
    quantiles.desired= c(0.05,0.5,0.95), quantiles.labels=c("Q5","Q50","Q95"),
```

```
main=NULL, ylab="Probability", col="blue", leg.cex=1.2,
leg.pos="bottomright", cex.axis=1.2, cex.main=1.2, cex.lab=1.2,
do.png=FALSE, png.width=1500, png.height=900, png.res=90,
png.fname="ModelOut_vs_Obs.png")
```

Arguments

character, name (including path) of the output file with the values of the model / file

objective function for each particle and iteration

modelout.cols numeric, column number in file that store the outputs that have to be read/plotted,

> without counting the first three that correspond to iteration, particle and goodnessof-fit value. If modelout.cols=NULL, all the columns in will be read, but the first three that contains the iteration number, the particle number and the corre-

sponding goodness-of-fit.

nsim OPTIONAL. number simulated equivalent values of the model / objective func-

tion to be compared against observations.

It is only useful when the model to be calibrated returns NA instead of the simulated values for some parameter set(s) (e.g., MODFLOW). It is used to force

read_out to read the columns 4 up to 4+nsim-1 of file

sim numeric or zoo vector, simulated equivalent values of the model / objective func-

tion to be compared against observations

obs OPTIONAL. numeric or zoo vector, observations to be compared against the

best simulated value. If obs is not provided, its values are read from the output

'Observations.txt' file in the results directory (by default 'PSO.out')

dates OPTIONAL. character or Date object used to assign time stamps to each element

of sim and obs. If sim and/or obs already have a time stamp, it is over-written

by dates

It must have the same length of sim and obs numeric or zoo vectors

MinMax OPTIONAL, character, indicates whether the optimum value corresponds to the

minimum or maximum of the the objective function. It is used to filter out model

outputs with a non-acceptable performance Valid values are in: c('min', 'max')

beh.thr OPTIONAL. numeric, used for selecting only the behavioural parameter sets,

i.e. those with a goodness-of-fit value larger/lower than beh. th, depending on

the value of MinMax

It is used for drawing a horizontal line used for separating behavioural from non

behavioural parameter sets

logical, if TRUE, progress messages are printed verbose

logical, indicates if a plot with the convergence measures has to be produced plot

character, type of plot. Valid values are: ptype

-) corr: Scatterplot between the observed values and its best simulated counter-

part

-) ts: Only possible for observed values of zoo type. A graphical comparison between observed values and its best simulated counterpart along time. It re-

quires the hydroGOF package. See ggof

-) ecdf: Empirical CDFs computed and plotted for each column of sim

-) quant2ecdf: For each model output corresponding to a different parameter set (in rows or columns of sim, according to the value of byrow), different quantiles are computed (as many as indicated in quantiles.desired, and then Empirical CDFs are computed and plotted for each one of the previous quantiles)

ftype OPTIONAL. Only used when plot=TRUE and ptype=="ts".See ggof
FUN OPTIONAL. Only used when plot=TRUE and ptype=="ts".See ggof

weights numeric vector, values of the weights to be used for computing the quantiles.

See quant2ecdf

Omitting the weights argument or specifying NULL or a zero-length vector will

result in the usual un-weighted estimates

byrow logical, indicates whether the computations have to be made for each column or

for each row of x. See quant2ecdf When the simulated equivalents are stored

in columns, byrow must be TRUE

When the simulated equivalents are stored in rows, byrow must be FALSE

quantiles.desired

numeric vector, quantiles to be computed for model outputs. Default values are

c(.025, .5, .975) (=> 2.5%, 50%, 97.5%). See quant2ecdf

quantiles.labels

OPTIONAL. Only used when plot=TRUE

character vector, names to quantiles. desired. Default value is c("Q5", "Q50",

"Q95"). See quant2ecdf

main OPTIONAL. Only used when plot=TRUE

title for the plot

ylab OPTIONAL. Only used when plot=TRUE

title for the y axis. See plot

col OPTIONAL. Only used when plot=TRUE

specification for the default plotting colour. See par

leg.cex OPTIONAL. Only used when plot=TRUE

character expansion factor *relative* to current 'par("cex")'. Used for text, and

provides the default for 'pt.cex' and 'title.cex' Default value = 1.2

leg.pos OPTIONAL. Only used when plot=TRUE

keyword to be used to position the legend. See legend

cex.axis OPTIONAL. Only used when plot=TRUE

numeric, magnification to be used for the axis annotation relative to 'cex'. See

par

cex.main OPTIONAL. Only used when plot=TRUE

numeric, representing the magnification to be used for main titles relative to the

current setting of cex

cex.lab OPTIONAL. Only used when plot=TRUE

numeric, representing the magnification to be used for x and y labels relative to

the current setting of 'cex'. See par

do.png logical, indicates if the plot with the comparison between model outputs and

observations has to be saved into a PNG file instead of the screen device

png.width	OPTIONAL. Only used when do.png=TRUE numeric, width of the device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric, height of the device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE character, name of the output PNG file. See png

Value

list with three elements:

model.values	matrix/data.frame (or numeric) with the values of the model / objective function for each particle and iteration
model.gofs	numeric vector with the goodness-of-fit value for each row (or value) in 'model.values'
model.best	numeric with the best model / objective function value. In order to be computed, the user has to provide a valid value for MinMax
model.obs	numeric with the observed values used during the optimisation. See obs

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
read_results, plot_results, quant2ecdf
```

Examples

```
# Reading the convergence measures got by running hydroPSO
setwd("PSO.out")
read_out(MinMax="min") # each particle in a different pannel
## End(Not run)
```

ReadPlot_params

Reading/Plotting the values of different parameter sets

Description

This function reads a file containing different parameter sets and their corresponding goodness-offit values

The following values of file set default values for header, skip and param.cols:

- -) modelpara.out, created by the GLUE algorithm of SWAT-CUP,
- -) modelpara.beh, created by the GLUE algorithm of SWAT-CUP,
- -) goal.sf2, created by the SUFI-2 algorithm of SWAT-CUP
- -) goal.pso, created by the PSO algorithm of SWAT-CUP
- -) ParameterValues.log, created by Nimbus calibration tool (Lisflood model)

header and skip are automatically set, in other case, they need to be provided

Usage

```
read_params(file, ...)
## Default S3 method:
read_params(file, header=TRUE, skip=0, param.cols, param.names,
     of.col=NULL, of.name="GoF", na.strings="-9999", plot=TRUE,
     ptype=c("histogram", "dottyplot", "boxplot", "vioplot", "pairs"),
     MinMax=NULL, beh.thr=NA, beh.col="red", beh.lty=1, beh.lwd=2,
     nrows="auto", col="#00000030", ylab=of.name, main=NULL, pch=19,
     cex=0.5, cex.main=1.5, cex.axis=1.5, cex.lab=1.5,
     breaks="Scott", freq=TRUE, verbose=TRUE, ..., do.png=FALSE,
     png.width=1500, png.height=900, png.res=90, png.fname="Parameters.png")
plot_params(params, ...)
## Default S3 method:
plot_params(params, gofs=NULL,
     ptype=c("histogram", "dottyplot", "boxplot", "vioplot", "pairs"),
     param.cols=1:ncol(params), param.names=colnames(params), of.name="GoF",
     MinMax=NULL, beh.thr=NA, beh.col="red", beh.lty=1, beh.lwd=2,
     nrows="auto", col="#00000030", ylab=of.name, main=NULL, pch=19, cex=0.5,
     cex.main=1.5, cex.axis=1.5, cex.lab=1.5, breaks="Scott", freq=TRUE,
```

```
verbose=TRUE, ..., do.png=FALSE, png.width=1500, png.height=900,
     png.res=90, png.fname="Parameters.png")
## S3 method for class 'data.frame'
plot_params(params, gofs=NULL,
     ptype=c("histogram", "dottyplot", "boxplot", "vioplot", "pairs"),
     param.cols=1:ncol(params), param.names=colnames(params), of.name="GoF",
     MinMax=NULL, beh.thr=NA, beh.col="red", beh.lty=1, beh.lwd=2,
     nrows="auto", col="#00000030", ylab=of.name, main=NULL, pch=19, cex=0.5,
     cex.main=1.5, cex.axis=1.5, cex.lab=1.5, breaks="Scott", freq=TRUE,
     verbose=TRUE, ..., do.png=FALSE, png.width=1500, png.height=900,
     png.res=90, png.fname="Parameters.png")
## S3 method for class 'matrix'
plot_params(params, gofs=NULL,
     ptype=c("histogram", "dottyplot", "boxplot", "vioplot", "pairs"),
     param.cols=1:ncol(params), param.names=colnames(params), of.name="GoF",
     MinMax=NULL, beh.thr=NA, beh.col="red", beh.lty=1, beh.lwd=2,
     nrows="auto", col="#00000030", ylab=of.name, main=NULL, pch=19, cex=0.5,
     cex.main=1.5, cex.axis=1.5, cex.lab=1.5, breaks="Scott", freq=TRUE,
     verbose=TRUE, ..., do.png=FALSE, png.width=1500, png.height=900,
     png.res=90, png.fname="Parameters.png")
```

Arguments

file

1110	character, name (merading pain) of the me containing the results
params	data.frame whose rows represent the values of different parameter sets
gofs	OPTIONAL. numeric with the values of goodness-of-fit values for each one of the parameters in params (in the same order!)
header	logical, indicates whether the file contains the names of the variables as its first line If file is in c('modelpara.out', 'modelpara.beh', 'goal.sf2', 'goal.pso', 'ParameterValues.log') then header is automatically set
skip	numeric (integer), lines of the data file to skip before beginning to read data If file is in c('modelpara.out', 'modelpara.beh', 'goal.sf2', 'goal.pso', 'ParameterValues.log') then skip is automatically set
param.cols	numeric, number of the columns in file that store the values of each parameter
param.names	character, name of the parameters defined by param.cols
of.col	OPTIONAL. numeric, number of the column in file that store the values of objective function
of.name	OPTIONAL. Only used when of . col is provided. character, name that will be given to the column of . col
na.strings	character, string which is to be interpreted as NA values. read.table
plot	logical, indicates if a dotty-plot with the parameter values versus the objective function has to be produced

character, name (including path) of the file containing the results

ptype

OPTIONAL. Only used when plot=TRUE

character, indicating the type of plot to be done. It must be in:

- -) dottyplot: dotty plots for each parameter in params or file, with the value of the objective function against the parameter value
- -) histogram: histogram for each parameter in params or file, with an estimate of the probability distribution each parameter
- -) boxplot: box plots (or box-and-whisker diagram) for each parameter in params or file, with a graphical summary of the distribution of each parameter, through their five-number summary
- -) vioplot: beanplots for each parameter in params or file, similar to the boxplots, except that beanplots also show the probability density of the data at different values. See vioplot. It requires the vioplot package. -) pairs: Visualization of a correlation matrix among the parameters and goodness-of-fits measures in params (or file) and gofs. See hydropairs. It requires the hydroTSM package.

MinMax

OPTIONAL

character, indicates whether the optimum value in params corresponds to the minimum or maximum of the the objective function given in of.col. It is used to filter out model outputs with a non-acceptable performance

Valid values are in: c('min', 'max')

beh.thr

OPTIONAL

numeric, threshold value used for selecting parameter sets that have to be used in the analysis ('behavioural parameters', using the GLUE terminology)

If MinMax='min', only parameter sets with a goodness-of-fit value (given by gofs) less than or equal to beh. thr will be considered for the subsequent analysis.

If MinMax='max', only parameter sets with a goodness-of-fit value (given by gofs) greater than or equal to beh. thr will be considered for the subsequent analysis

beh.col

OPTIONAL. Only used when plot=TRUE

character, colour for drawing a horizontal line for separating behavioural from non behavioural parameter sets

beh.lty

OPTIONAL. Only used when plot=TRUE

numeric, line type for drawing a horizontal line for separating behavioural from non behavioural parameter sets

beh.lwd

OPTIONAL. Only used when plot=TRUE

numeric, width for drawing a horizontal line for separating behavioural from non behavioural parameter sets

nrows

OPTIONAL. Only used when plot=TRUE

numeric, number of rows to be used in the plotting window

If nrows is set to auto, the number of rows is automatically computed depending on the number of columns of params

col

OPTIONAL. Only used when plot=TRUE

character, colour to be used for drawing the points of the dotty plots

ylab

OPTIONAL. Only used when plot=TRUE

character, label for the 'y' axis

main	chracter, title for the plot
pch	OPTIONAL. Only used when plot=TRUE numeric, type of symbol to be used for drawing the points of the dotty plots (e.g., 1: white circle)
cex	OPTIONAL. Only used when plot=TRUE numeric, values controlling the size of text and points with respect to the default
cex.main	OPTIONAL. Only used when plot=TRUE numeric, magnification for the main title relative to the current setting of cex
cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification for axis annotation relative to the current setting of cex
cex.lab	OPTIONAL. Only used when plot=TRUE numeric, magnification for x and y labels relative to the current setting of cex
breaks	breaks used for plotting the histograms of the parameter sets. See hist
freq	logical, if TRUE, the histogram graphic is a representation of frequencies, the counts component of the result; if FALSE, probability densities, component density, are plotted (so that the histogram has a total area of one). See hist
verbose	logical, if TRUE, progress messages are printed
• • •	OPTIONAL. Only used when plot=TRUE further arguments passed to the plot command or from other methods
do.png	logical, indicates if the plot with the convergence measures has to be saved into a PNG file instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric, width of the device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric, height of the device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE character, name of the output PNG file. See png

Value

A list with the following elements:

params	data.frame with the parameter sets tested during the optimisation

gofs numeric with the fitness values computed during the optimisation (each element

in 'gofs' corresponds to one row of 'params')

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

vioplot

Examples

```
# Number of dimensions of the optimisation problem
D <- 4
# Boundaries of the search space (Sphere function)
lower <- rep(-100, D)
upper <- rep(100, D)
# Setting the user home directory as working directory
setwd("~")
# Setting the seed
set.seed(100)
# Runing PSO with the 'sphere' test function, writing the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
         control=list(maxit=100, write2disk=TRUE, plot=TRUE) )
# 1) reading ALL the parameter sets used in PSO, and histograms (by default)
params <- read_params(file="~/PSO.out/Particles.txt", param.cols=4:7, of.col=3)</pre>
# 2) summary of the parameter sets and their goodness-
# plotting the parameter sets as dotty plots
plot_params(params=params[["params"]], gofs=params[["gofs"]],
            ptype="dottyplot", main=fn, MinMax="min", freq=TRUE)
# plotting the parameter sets as boxplots
plot_params(params=params[["params"]], ptype="boxplot", MinMax="min")
# plotting the parameter sets as violing plots
library(vioplot)
plot_params(params=params[["params"]], ptype="vioplot", MinMax="min")
# 2) reading only the parameter sets with a goodness-of-fit measure <= 'beh.thr',
     and dotty plots (by default)
params <- read_params(file="~/PSO.out/Particles.txt", param.cols=4:7, of.col=3,</pre>
                      beh.thr=1000, MinMax="min")
## End(Not run)
```

Description

The function read_particles reads the 'Particles.txt' output file, which stores all the parameter sets tested during the optimisation along with their corresponding goodness-of-fit values

The function plot_particles takes the parameter sets and their corresponding goodness-of-fit value, read by read_particles, and produces the following plots:

- 1) Dotty plots
- 2) Histograms
- 3) Boxplots
- 4) Correlation matrix (optional)
- 5) Empirical CDFs
- 6) Parameter values vs Number of Model Evaluations
- 7) (pseudo) 3D dotty plots

Usage

```
read_particles(file="Particles.txt", verbose=TRUE, plot=TRUE,
     gof.name="GoF", MinMax=NULL, beh.thr=NA, beh.col="red", beh.lty=1,
     beh.lwd=2, nrows="auto", col="black", ylab=gof.name, main=NULL,
     pch=19, cex=0.5, cex.main=1.5, cex.axis=1.5, cex.lab=1.5,
     breaks="Scott", freq=TRUE, do.pairs=FALSE,
     dp3D.names="auto", GOFcuts="auto",
     colorRamp= colorRampPalette(c("darkred", "red", "orange", "yellow",
     "green", "darkgreen", "cyan")), alpha=1, points.cex=0.7,
     legend.pos="topleft", do.png=FALSE, png.width=1500,
     png.height=900, png.res=90,
     dotty.png.fname="Params_DottyPlots.png",
     hist.png.fname="Params_Histograms.png",
     bxp.png.fname="Params_Boxplots.png",
     ecdf.png.fname="Params_ECDFs.png",
     runs.png.fname="Params_ValuesPerRun.png",
     dp3d.png.fname="Params_dp3d.png",
     pairs.png.fname="Params_Pairs.png")
plot_particles(params, gofs, gof.name="GoF", MinMax=NULL, beh.thr=NA,
     beh.col="red", beh.lty=1, beh.lwd=2, nrows="auto", col="black",
     ylab=gof.name, main=NULL, pch=19, cex=0.5, cex.main=1.5,
     cex.axis=1.5, cex.lab=1.5,
     breaks="Scott", freq=TRUE, do.pairs=FALSE,
     weights=NULL, byrow=FALSE, leg.cex=1.5,
     dp3D.names="auto", GOFcuts="auto",
     colorRamp= colorRampPalette(c("darkred", "red", "orange", "yellow",
     "green", "darkgreen", "cyan")), alpha=1, points.cex=0.7,
     legend.pos="topleft", verbose=TRUE,
     do.png=FALSE, png.width=1500, png.height=900, png.res=90,
     dotty.png.fname="Params_DottyPlots.png",
```

```
hist.png.fname="Params_Histograms.png",
bxp.png.fname="Params_Boxplots.png",
ecdf.png.fname="Params_ECDFs.png",
runs.png.fname="Params_ValuesPerRun.png",
dp3d.png.fname="Params_dp3d.png",
pairs.png.fname="Params_Pairs.png")

read_velocities(file="Velocities.txt", ...)
```

Arguments

file character, name (including path) of the output file with the position and fitness

value of each particle and for each iteration

params data.frame whose rows represent the values of different parameter sets

gofs OPTIONAL. numeric with the values of goodness-of-fit values for each param-

eter in params (in the same order!)

verbose logical, if TRUE, progress messages are printed

plot logical, indicates if the following figures has to be produced: dotty plots, his-

tograms, empirical CDFs, Parameter Values Against Number of Model Evalua-

tions, and 3D dotty plots of Parameter Values

gof.name character, name to be given to the goodness-of-fit values in all the plots

MinMax OPTIONAL. character, indicates if the optimum value in params corresponds to

the minimum or maximum of the the objective function. Only used to identify

the optimum in the plot

Valid values are in: c('min', 'max')

beh. thr numeric, used for selecting only the behavioural parameter sets, i.e. those with

a goodness-of-fit value greater/less than or equal to beh. thr, depending on the

value of MinMax

By default beh. thr=NA and all the parameter sets are considered for the subse-

quent anlysis

beh.col OPTIONAL. Only used when plot=TRUE

character, colour for drawing a horizontal line for separating behavioural from

non behavioural parameter sets

beh.lty OPTIONAL. Only used when plot=TRUE

numeric, line type for drawing a horizontal line for separating behavioural from

non behavioural parameter sets

beh.lwd OPTIONAL. Only used when plot=TRUE

numeric, width for drawing a horizontal line for separating behavioural from

non behavioural parameter sets

nrows OPTIONAL. Only used when plot=TRUE

numeric, number of rows to be used in the plotting window

If nrowsis set to auto, the number of rows is automatically computed depending

on the number of columns of params

col OPTIONAL. Only used when plot=TRUE

character, colour for drawing the points of the dotty plots

ylab OPTIONAL. Only used when plot=TRUE character, label for the 'y' axis main OPTIONAL. Only used when plot=TRUE character, title for the plot OPTIONAL. Only used when plot=TRUE pch numeric, type of symbol to be used for drawing the points of the dotty plots (e.g., 1: white circle) OPTIONAL. Only used when plot=TRUE cex numeric, values controlling the size of text and points with respect to the default cex.main OPTIONAL. Only used when plot=TRUE numeric, magnification for main titles relative to the current setting of cex OPTIONAL. Only used when plot=TRUE cex.axis numeric, magnification for axis annotation relative to the current setting of cex cex.lab OPTIONAL. Only used when plot=TRUE numeric, magnification for x and y labels relative to the current setting of cex OPTIONAL. Only used when plot=TRUE . . . further arguments passed to the plot command or from other methods breaks OPTIONAL. Only used when plot=TRUE breaks for plotting the histograms of the parameter sets. See hist freq OPTIONAL. Only used when plot=TRUE logical, if TRUE, the histogram graphic is a representation of frequencies, the counts component of the result; if FALSE, probability densities, component density, are plotted (so that the histogram has a total area of one). Defaults to TRUE if and only if breaks are equidistant (and probability is not specified). See hist do.pairs OPTIONAL. Only used when plot=TRUE logical, indicates whether a correlation matrix among parameters has to be plotted. If the number of parameter sets tried during the optimisation is large, it may require some time. weights OPTIONAL. Only used when plot=TRUE numeric vector, values of the weights to be used for computing the empirical CDFs. See params2ecdf byrow OPTIONAL. Only used when plot=TRUE logical, indicates whether the computations have to be made for each column or for each row of params. See params2ecdf OPTIONAL. Only used when plot=TRUE leg.cex character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1.2 character, name of all the parameters (usually only the most sensitive ones) that dp3D.names will be used for plotting pseudo-3D plots If dp3D.names='auto' half the number of parameters in file are chosen randomly for plotting. See plot_NparOF **GOFcuts** numeric, specifies at which values of the objective function gof. name the colours of the plot have to change. See plot_NparOF

colorRamp R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours. See

plot_NparOF

alpha numeric between 0 and 1 representing the transparency level to apply to the

colors of the pseudo-3D dotty plots. See plot_NparOF

points.cex size of the points to be plotted

legend.pos not used yet ...

do.png logical, indicates if the plot with the convergence measures has to be saved into

a PNG file instead of the screen device

png.width OPTIONAL. Only used when do.png=TRUE

numeric, width of the device. See png

png.height OPTIONAL. Only used when do.png=TRUE

numeric, height of the device. See png

png.res OPTIONAL. Only used when do.png=TRUE

numeric, nominal resolution in ppi which will be recorded in the PNG file, if a

positive integer of the device. See png

dotty.png.fname

OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the dotty plots of the param-

eter values

hist.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the histograms of the param-

eter values

bxp.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the boxplots of the parameter

values

ecdf.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the empirical CDFs of the

parameter values

runs.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the parameter values vs the

number of model evaluations

dp3d.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the pseudo-3D plots of all

the parameters defined in dp3D.names

pairs.png.fname

OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the correlation matrix among the parameters and goodness-of-fits measures in params and gofs. See plot_params

and hydropairs

Value

read_particles returns a list with four elements:

part.params	numeric or matrix/data.frame with the parameter values for each particle and iteration
part.gofs	numeric vector with the goodness-of-fit value for each particle and iteration
best.param	numeric with the parameter values of the best particle. In order to be computed, the user has to provide a valid value for $MinMax$
best.gof	numeric with the best godness-of-fit value among all the particles. In order to be computed, the user has to provide a valid value for MinMax

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
read_results, plot_results, read_params, plot_params
```

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")
# Number of dimensions to be optimised
# Boundaries of the search space (Sphere test function)
lower <- rep(-100, D)
upper <- rep(100, D)
# Setting the seed
set.seed(100)
# Runing PSO with the 'Sphere' test function, writting the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
        control=list(maxit=100, write2disk=TRUE, plot=TRUE) )
# reading the 'Particles.txt' output file of hydroPSO, and plotting dotty plots,
# histograms, eCDFs, ...
setwd("PSO.out")
particles <- read_particles()</pre>
# reading only the particles in 'Particles.txt' with a goodness-of-fit value
# lower than 'beh.thr'
particles <- read_particles(beh.thr=1000, MinMax="min")</pre>
## End(Not run)
```

ReadPlot_results

Reading/Plotting all the output files generated by 'hydroPSO'

Description

The function read_results reads the following output files of hydroPSO:

- 1) 'BestParameterSet.txt': best parameter set and its corresponding goodness-of-fit found during the optimisation
- 2) 'Particles.txt': parameter values and their corresponding goodness-of-fit value for all particles and iterations
- 3) 'Velocities.txt': velocity values and their corresponding goodness-of-fit value for all particles and iterations
- 4) 'Model_out.txt': values of the objective function/model output for each particle and iteration
- 5) 'ConvergenceMeasures.txt': convergence measures summarizing performance of hydroPSO
- 6) 'Particles_GofPerIter.txt': goodness-of-fit only for all the particles during all the iterations

The function plot_results takes the outputs of the read_results function and then produces the following plots:

- 1) Dotty plots of parameter values
- 2) Histograms of parameter values
- 3) Boxplots of parameter values
- 4) Correlation matrix among parameter values (optional)
- 5) Empirical CDFs of parameter values
- 6) Parameter values vs Number of Model Evaluations
- 7) (pseudo) 3D dotty plots of (selected) parameter values
- 8) GoF for each particle against Number of Model Evaluations
- 9) Velocity values vs Number of Model Evaluations
- 10a) Scatterplot between Best Simulated values and Observations (OPTIONAL, only if MinMax is provided)
- 10b) Empirical CDFs for model's output (only produced if obs is NOT a zoo object)
- 10b) ggof (See ggof) between Best Simulated values and Observations (OPTIONAL, only if obs is a zoo object)
- 10d) Empirical CDFs for selected quantiles of model's output (OPTIONAL, only if obs is a zoo object)
- 11) Convergence Measures (Gbest and normSwarmRadius) vs Iteration Number

Usage

```
cex.axis=1.3, cex.lab=1.5, breaks="Scott", freq=TRUE, do.pairs=FALSE,
weights=NULL, byrow=FALSE, leg.cex=1.2,
dp3D.names="auto", GOFcuts="auto",
colorRamp= colorRampPalette(c("darkred", "red", "orange", "yellow",
"green", "darkgreen", "cyan")), alpha=0.65, points.cex=0.7,
ptype="one",
nsim=NULL,
modelout.cols=NULL,
ftype="o", FUN=mean,
quantiles.desired= c(0.05,0.5,0.95),
quantiles.labels= c("Q5","Q50","Q95"),
legend.pos="topright",
do.png=FALSE, png.width=1500, png.height=900, png.res=90,
dotty.png.fname="Params_DottyPlots.png",
hist.png.fname ="Params_Histograms.png",
bxp.png.fname="Params_Boxplots.png",
ecdf.png.fname ="Params_ECDFs.png",
pruns.png.fname="Params_ValuesPerRun.png",
dp3d.png.fname ="Params_dp3d.png",
pairs.png.fname="Params_Pairs.png",
part.png.fname ="Particles_GofPerIter.png",
vruns.png.fname="Velocities_ValuePerRun.png",
modelout.best.png.fname="ModelOut_BestSim_vs_Obs.png",
modelout.quant.png.fname="ModelOut_Quantiles.png",
conv.png.fname ="ConvergenceMeasures.png", verbose=TRUE)
```

Arguments

drty.out	character, path to the directory storing the output files generated by hydroPSO
param.names	character, names for the parameters in params that have to be plotted (param. names can be a subset of params). Names for each parameter are taken from the first row of the 'Particles.txt' file
verbose	logical, if TRUE, progress messages are printed
gof.name	character, name of the goodness-of-fit variable in all plots
MinMax	OPTIONAL. character, indicates whether the optimum value in x corresponds to the minimum or maximum of the objective function. It is only used to identify the optimum on the plots Valid values are in: c('min', 'max')
beh.thr	OPTIONAL. numeric, threshold to filter out parameter sets and model outputs with a non-acceptable performance (non behavioural parameter sets)

nsim OPTIONAL. number simulated equivalent values of the model / objective function to be compared against observations. It is only useful when the model to be calibrated returns NA instead of the simulated values for some parameter set(s) (e.g., MODFLOW). See read_out modelout.cols numeric, column number in file that store the outputs that have to be read/plotted, without counting the first three that correspond to iteration, particle and GoF. If modelout.cols=NULL, all the columns in will be read, but the first trhee that contains the iteration number, the particle number and the corresponding goodness-of-fit. See read_out beh.col OPTIONAL. Only used when plot=TRUE character, colour for drawing a horizontal line for separating behavioural from non behavioural parameter sets OPTIONAL. Only used when plot=TRUE beh.lty numeric, line type for drawing a horizontal line for separating behavioural from non behavioural parameter sets beh.lwd OPTIONAL. Only used when plot=TRUE numeric, width for drawing a horizontal line for separating behavioural from non behavioural parameter sets nrows OPTIONAL. Only used when plot=TRUE numeric, number of rows to be used in the plotting window If nrowsis set to auto, the number of rows is automatically computed depending on the number of columns of x OPTIONAL. Only used when plot=TRUE col character, colour to be used for drawing the points of the dotty plots ylab OPTIONAL. Only used when plot=TRUE character, label for the 'y' axis OPTIONAL. Only used when plot=TRUE main character, title for the plot OPTIONAL. Only used when plot=TRUE pch numeric, type of symbol to be used for drawing the points of the dotty plots. (e.g., 1: white circle) OPTIONAL. Only used when plot=TRUE cex numeric, values controlling the size of text and points with respect to the default cex.main OPTIONAL. Only used when plot=TRUE numeric, magnification for main titles relative to the current setting of cex cex.axis OPTIONAL. Only used when plot=TRUE numeric, magnification for axis annotation relative to the current setting of cex cex.lab OPTIONAL. Only used when plot=TRUE numeric, magnification for x and y labels relative to the current setting of cex breaks OPTIONAL. Only used when plot=TRUE breaks for plotting the histograms of the parameter sets. See hist freq OPTIONAL. Only used when plot=TRUE logical, if TRUE, the histogram graphic is a representation of frequencies, the

counts component of the result; if FALSE, probability densities, component density, are plotted (so that the histogram has a total area of one). Defaults to TRUE if and only if breaks are equidistant (and probability is not specified). See hist do.pairs OPTIONAL. Only used when plot=TRUE logical, indicates whether a correlation matrix among parameters has to be plotted. If the number of parameter sets tried during the optimisation is large, it may require some time. weights OPTIONAL. Only used when plot=TRUE numeric vector, values of the weights to be used for computing the empirical CDFs. See params2ecdf OPTIONAL. Only used when plot=TRUE byrow logical, indicates whether the computations have to be made for each column or for each row of x. See params2ecdf leg.cex OPTIONAL. Only used when plot=TRUE character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1.2 dp3D.names character, name for all the parameters (usually only the most sensitive ones) that will be used for plotting pseudo-3D plots If dp3D.names='auto' half the number of parameters in file are chosen randomly for plotting. See plot_NparOF **GOFcuts** numeric, specifies at which values of the objective function gof. name the colours of the plot have to change. See plot_NparOF colorRamp R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours. See plot_NparOF alpha numeric between 0 and 1 representing the transparency level to apply to the colors of the pseudo-3D dotty plots. See plot_NparOF size of the points to be plotted points.cex character, represents the type of plot. Valid values are: in c("one", "many"), ptype for plotting all the particles in the same figure or in one windows per particle, respectively See plot_GofPerParticle OPTIONAL. Only used when plot=TRUE and the observed values provided by ftype the user were zoo objects. See plot_out and ggof. FUN OPTIONAL. Only used when plot=TRUE and the observed values provided by the user were zoo objects. See plot_out and ggof quantiles.desired numeric vector, quantiles to be computed. Default values are c(.025, .5, .975) (=> 2.5%, 50%, 97.5%). See plot_out quantiles.labels OPTIONAL. Only used when plot=TRUE character vector, names to quantiles. desired. Default value is c("Q5", "Q50", "Q95"). See plot_out legend.pos See plot_convergence

do.png logical, indicates if all the figures have to be saved into PNG files instead of the

screen device

png.width OPTIONAL. Only used when do.png=TRUE

numeric, width of the PNG device. See png

 $\verb"png.height" OPTIONAL. Only used when do.png=TRUE$

numeric, height of the PNG device. See png

png.res OPTIONAL. Only used when do.png=TRUE

numeric, nominal resolution in ppi which will be recorded in the PNG file, if a

positive integer of the device. See png

dotty.png.fname

OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the dotty plots of the param-

eter values.

hist.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the histograms of the param-

eter values.

bxp.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the boxplots of the parameter

values

ecdf.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the empirical CDFs of the

parameter values.

pruns.png.fname

OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the parameter values vs the

number of model evaluations

dp3d.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the pseudo-3D plots of all

the parameters defined in dp3D. names

pairs.png.fname

OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the correlation matrix among

the parameters and goodness-of-fits measures in params and gofs. See plot_particles

and hydropairs

part.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the goodness-of-fit for all the

particles along the iterations

vruns.png.fname

OPTIONAL. Only used when do . png=TRUE

character, filename used to store the PNG file with the velocity values vs the

number of model evaluations

modelout.best.png.fname

OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the observed values against

its best simulated counterpart. See plot_out

modelout.quant.png.fname

OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with some quantiles of simulated

values against its observed counterparts. See plot_out

conv.png.fname OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the convergence measures.

See plot_convergence

Value

The function read_results returns a list with the following elements:

best.param numeric with the best parameter set

best.gof numeric with the best fitness value of the objective function

params data.frame with all the parameter sets tested during the optimisation

gofs numeric with all the fitness values computed during the optimisation (each ele-

ment in gofs corresponds to one row of params)

model.values numeric or matrix/data.frame with the values of the objective function / model

for each particle and iteration. See read_out

model.best numeric with the best model / objective function value. In order to be computed,

the user has to provide a valid value for MinMax. See read_out

model.obs numeric with the observed values used during the optimisation. See obs

convergence.measures

matrix/data.frame with the convergence measures. See read_convergence func-

tion

part.GofPerIter

matrix/data.frame with the goodness-of-fit values for all the particles during all the iterations. It has as many columns as parameters to be optimised and as

many rows as the number of iterations effectively carried out

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

hydroPSO, read_best, read_particles, read_velocities, read_out, read_convergence, read_GofPerParticle, plot_ParamsPerIter

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")
# Number of dimensions to be optimised
D <- 5</pre>
```

```
# Boundaries of the search space (Ackley test function)
lower <- rep(-32, D)
upper <- rep(32, D)
# Setting the seed
set.seed(100)
# Running PSO with the 'ackley' test function, writing the results to text files
hydroPSO(fn=ackley, lower=lower, upper=upper)
# Reading all the results and storing them in a variable
res <- read_results()</pre>
# Plotting all the results with a goodness-of-fit value lower than 5
plot_results(MinMax="min", beh.thr=5)
## End(Not run)
## Not run:
# Number of dimensions to be optimised
D <- 10
# boundaries for the test function
lower \leftarrow rep(-100, D) # sphere
#lower <- rep(-5.12, D) \# rastrigin
#lower <- rep(-32, D)  # ackley
fn <- sphere
#fn <-rastrigin
#fn <-ackley
##### SPSO-2007 parameters #######
npart <- 10+floor(2*sqrt(D))</pre>
c1
    <-0.5 + log(2)
    <-0.5 + \log(2)
c2
abstol <- 1e-20
reltol <- 1e-20
maxit <- 1000
        <- TRUE
use.IW
IW.w
         <- 1/(2*log(2))
REPORT
        <- 100
lambda
         <- 1
boundary.wall <- "absorbing2007"</pre>
# Setting the user home directory as working directory
setwd("~")
```

```
# Running PSO and writing the results to text files
set.seed(100)
hydroPSO(fn= fn, method="spso2007", lower=lower, upper=-lower,
      control=list(MinMax="min", maxit=maxit, npart=npart,
                c1=c1, c2=c2,
                use.IW=use.IW, IW.w=IW.w,
                topology="random", lambda=lambda, K=3,
                Xini.type="random", Vini.type="random2007",
                best.update="sync",
                boundary.wall=boundary.wall,
                write2disk=TRUE, plot=FALSE, REPORT=REPORT,
                abstol=abstol, reltol=reltol
      )
# Plotting all the results
plot_results(MinMax="min")
########################## SPSO-2007 example END ################################
########### recommended hydroPSO configuration - START ##########################
# Running PSO and writing the results to text files
set.seed(100)
hydroPSO(fn= fn, method="spso2011", lower=lower, upper=-lower,
      control=list(MinMax="min", maxit=maxit, npart=40,
                c1=2.05, c2=2.05,
                use.IW=FALSE, use.CF=TRUE,
                topology="random", K=11,
                use.TVlambda=TRUE, TVlambda.rng=c(1, 0.5),
                Xini.type="lhs", Vini.type="lhs2011",
                best.update="sync",
                boundary.wall="absorbing2011",
                write2disk=FALSE, plot=FALSE, REPORT=REPORT,
                abstol=abstol, reltol=reltol
                )
      )
# compare the final optimum value and the number of function calls with those
# obtained in the SPSO-2007 example
############### recommended hydroPSO configuration - END ########################
## End(Not run)
```

read_best 61

read_best

Reading the 'BestParameterSet.txt' output file

Description

This function reads the contents of the the 'BestParameterSet.txt' output file, which stores the best parameter set and its corresponding goodness-of-fit value found during the optimisation

Usage

```
read_best(file="BestParameterSet.txt", verbose=TRUE)
```

Arguments

file character, name (including path) of the output file with the best parameter set

and its corresponding best fitness value found during the optimisation

verbose logical, if TRUE, progress messages are printed

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
read_results, plot_results
```

Examples

```
## End(Not run)
```

test_functions

Test Functions for Global Optimisation

Description

Test functions commonly used as benchmark for global optimisation problems

Usage

```
ackley(x)
griewank(x)
rastrigrin(x)
rosenbrock(x)
schafferF6(x)
schwefel(x)
sphere(x)
sackley(x, o=-32+64*runif(length(x)), fbias=-140)
sgriewank(x, o=-600+1200*runif(length(x)), fbias=-180)
srastrigin(x, o=-5+10*runif(length(x)), fbias=-330)
srosenbrock(x, o=-100+200*runif(length(x)), fbias=390)
sschwefel1_2(x, o=-100+200*runif(length(x)), fbias=-450)
ssphere(x, o=-100+200*runif(length(x)), fbias=-450)
```

Arguments

numeric vector to be evaluated
 numeric shifting vector to be used, with the same length of x
 numeric with the bias to be imposed

Details

The **Ackley** test function is multimodal and separable, with several local optima that, for the search range [-32, 32], look more like noise, although they are located at regular intervals. The Ackley function only has one global optimum located at the point o=(0, ..., 0). It is defined by:

$$ackley = 20 + \exp(1) - 20 \exp\left(-0.2\sqrt{\frac{1}{n}\sum_{i=1}^{n}x_i^2}\right) - \exp\left(\frac{1}{n}\sum_{i=1}^{n}\cos(2\pi x_i)\right); -32 \le x_i \le 32; i = 1, 2, \dots, n$$

The generalized **Rastrigin** test function is non-convex, multimodal and additively separable. It has several local optima arranged in a regular lattice, but it only has one global optimum located at the point o=(0, ..., 0). The search range for the Rastrigin function is [-5.12, 5.12] in each variable.

This function is a fairly difficult problem due to its large search space and its large number of local minima. It is defined by:

rastrigin =
$$10n + \sum_{i=1}^{n} \left[x_i^2 - 10\cos(2\pi x_i) \right]$$
; $-5.12 \le x_i \le 5.12$; $i = 1, 2, ..., n$

The **Griewank** test function is multimodal and non-separable, with several local optima within the search region defined by [-600, 600]. It is similar to the Rastrigin function, but the number of local optima is larger in this case. It only has one global optimum located at the point $o=(0, \ldots, 0)$. The function interpretation changes with the scale; the general overview suggests convex function, medium-scale view suggests existence of local minima, and finally zoom on the details indicates complex structure of numerous local minima. While this function has an exponentially increasing number of local minima as its dimension increases, it turns out that a simple multistart algorithm is able to detect its global minimum more and more easily as the dimension increases (Locatelli, 2003). It is defined by:

$$griewank = \frac{1}{4000} \sum_{i=1}^{n} x_i^2 - \prod_{i=1}^{n} \cos\left(\frac{x_i}{\sqrt{i}}\right) + 1; -600 \le x_i \le 600; i = 1, 2, \dots, n$$

The **Rosenbrock** function is non-convex, unimodal and non-separable. It is also known as *Rosenbrock's valley* or *Rosenbrock's banana* function. The global minimum is inside a long, narrow, parabolic shaped flat valley. To find the valley is trivial. To converge to the global minimum, however, is difficult. It only has one optimum located at the point o=(1,...,1). It is a quadratic function, and its search range is [-30, 30] for each variable. It is defined by:

$$rosenbrock = \sum_{i=1}^{n-1} \left[100(x_{i+1} - x_i^2)^2 + (1 - x_i)^2 \right] ; -30 \le x_i \le 30 ; i = 1, 2, \dots, n$$

The main difficulty of the **Schaffer's F6** test function is that the size of the potential maxima that need to be overcome to get to a minimum increases the closer one gets to the global minimum. It is defined by:

$$schafferF6 = 0.5 + \frac{\sin^2 \sqrt{\sum_{i=1}^n x_i^2} - 0.5}{(1 + 0.001 \sum_{i=1}^n x_i^2)^2}; -100 \le x_i \le 100; i = 1, 2, \dots, n$$

The first function of De Jong's or **Sphere** function is one of the most simple test functions available in the specialized literature. This continuous, convex, unimodal and additively separable test function can be scaled up to any number of variables. It belongs to a family of functions called quadratic functions and only has one optimum in the point o=(0, ..., 0). The search range commonly used for the Sphere function is [-100, 100] for each decision variable. It is defined by:

$$sphere = \sum_{i=1}^{n} x_i^2; -100 \le x_i \le 100; i = 1, 2, \dots, n$$

The **Schwefel's** function is non-convex, multimodal, and additively separable. It is deceptive in that the global minimum is geometrically distant, over the parameter space, from the next best local minima. Therefore, the search algorithms are potentially prone to convergence in the wrong direction. In addition, it is less symmetric than the Rastrigin function and has the global minimum at the edge of the search space [-500, 500] at position o=(420.9687,...,420.9687). Additionally, there is no overall, guiding slope towards the global minimum like in Ackley's, or less extreme, in Rastrigin's function. It is defined by:

$$schwefel = 418.982887274338n + \sum_{i=1}^{n} -x_i \sin(\sqrt{|x_i|}; -500 \le x_i \le 500; i = 1, 2, \dots, n$$

The **Shifted Schwefel's Problem 1.2** function is unimodal, non-separable, and scalable. It is defined by:

$$sschwefel1_2 = \sum_{i=1}^{n} \left(\sum_{j=1}^{i} x_j\right)^2 + f_bias; -500 \le x_i \le 500; i = 1, 2, ..., n$$

Some optimisation algorithms take advantage of known properties of the benchmark functions, such as local optima lying along the coordinate axes, global optimum having the same values for many variables and so on. In order to avoid the previous shortcomings, shifting vector and a single bias is introduced for some benchmark functions, reported afterwards.

The Shifted Ackley is defined by:

$$sackley = 20 + \exp(1) - 20 \exp\left(-0.2\sqrt{\frac{1}{n}\sum_{i=1}^{n}z_i^2}\right) - \exp\left(\frac{1}{n}\sum_{i=1}^{n}\cos(2\pi z_i)\right) + f_bias, z = x - o; i = 1, 2, \dots, n$$

The **Shifted Griewank** is defined by:

$$sgriewank = \frac{1}{4000} \sum_{i=1}^{n} z_i^2 - \prod_{i=1}^{n} \cos\left(\frac{z_i}{\sqrt{i}}\right) + 1 + f_bias, \ z = x - o; \ i = 1, 2, \dots, n$$

The **Shifted Sphere** is defined by:

$$ssphere = \sum_{i=1}^{n} z_i^2 + f_bias, \ z = x - o; \ i = 1, 2, ..., n$$

Value

Each test function returns a single numeric value corresponding to the function evaluated on the vector x

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

References

Dieterich, J.M. and B.Hartke. 2012. Empirical review of standard benchmark functions using evolutionary global optimization. Appl.Math. 3. 1552-1564, DOI:10.4236/am.2012.330215

Barrera, J., and C. Coello Coello. 2010, Test function generators for assessing the performance of PSO algorithms in multimodal optimization, in Handbook of Swarm Intelligence, vol. 8, edited by B. Panigrahi, Y. Shi, and M.-H. Lim, chap. Adaptation, Learning, and Optimization, pp. 89-117, Springer Berlin Heidelberg, doi:10.1007/978-3-642-17390-5 4

Problem Definitions and Evaluation Criteria for the CEC 2005 Special Session on Real-Parameter Optimization www.lri.fr/~hansen/Tech-Report-May-30-05.pdf

Test functions for optimization needs: http://www.zsd.ict.pwr.wroc.pl/files/docs/functions.pdf

Web pages:

GEATbx: Example Functions (single and multi-objective functions). http://www.geatbx.com/docu/fcnindex-01.html

Benchmark Problems http://www.cs.cmu.edu/afs/cs/project/jair/pub/volume24/ortizboyer05a-html/node6.html

Test Functions for Unconstrained Global Optimization http://www-optima.amp.i.kyoto-u.ac.jp/member/student/hedar/Hedar_files/TestGO_files/Page364.htm

Rosenbrock: http://www.it.lut.fi/ip/evo/functions/node5.html, http://en.wikipedia.org/wiki/Rosenbrock_function

Sphere: http://www.it.lut.fi/ip/evo/functions/node2.html

Rastrigin: http://www.it.lut.fi/ip/evo/functions/node6.html, http://en.wikipedia.org/wiki/Rastrigin_function

Ackley: http://www.it.lut.fi/ip/evo/functions/node14.html

Griewank: Locatelli, M. 2003. A note on the griewank test function, Journal of Global Optimization, 25 (2), 169-174, doi:10.1023/A:1021956306041

Schaffer's F6 Xiaohong Qiu, Jun Liu. 2009. A Novel Adaptive PSO Algorithm on Schaffer's F6 Function. Hybrid Intelligent Systems, International Conference on, pp. 94-98, 2009 Ninth International Conference on Hybrid Intelligent Systems

Schwefel: http://www.geatbx.com/docu/fcnindex-01.html#P150_6749

See Also

hydroPS0

66 verification

|--|--|

Description

Run the model and get a goodness-of-fit value by comparing the simulated values against observations for the optimum parameter set found by optimisation

Usage

Arguments

fn	character, name of a valid R function to be optimised or character value 'hydromod'. When fn='hydromod' the algorithm uses model.FUN and model.FUN.args to extract the values simulated by the model and to compute its corresponding goodness-of-fit function. When fn!='hydromod' the algorithm uses the value(s) returned by fn as both model output and its corresponding goodness-of-fit When fn='hydromod' the algorithm will optimise the model defined by model.FUN and model.args
par	numeric, or matrix/data.frame with the parameter sets that will be used for verification Parameter sets in par must be stored by row, i.e., each different row represents a different parameter set
control	a list of control parameters. See 'Details'
model.FUN	OPTIONAL. Only used when fn='hydromod' character, valid R function representing the model code to be calibrated/optimised
model.FUN.args	OPTIONAL. Only used when fn='hydromod' list with the arguments to be passed to model.FUN

Details

The control argument is a list that can supply any of the following components:

drty.in character, path to the directory storing the input files required for PSO, i.e. 'ParamRanges.txt' and 'ParamFiles.txt'

drty.out character, path to the directory storing the output files generated by hydroPSO

digits OPTIONAL. Only used when write2disk=TRUE

numeric, number of significant digits used for writing the outputs in scientific notation

gof.name character, ONLY used for identifying the goodness-of-fit of each model run and writing it to the LH_OAT-gof.txt output file

MinMax character, indicates whether the optimum value for the analysed problem corresponds to the minimum or maximum of the the objective function. It is used to select the 'best' parameter set. Valid values are in: c('min', 'max')

wquantile 67

do.plots logical, if TRUE a PNG plot with the comparison between observed and simulated values is produced for each parameter set used in the LH-OAT

write2disk logical, indicates if the output files will be written to the disk

verbose logical, if TRUE progress messages are printed

Value

A list of two elements:

gofs	goodness-of-fit values corresponding to each one of the parameter sets provided in par
best.gof	goodness-of-fit of the "best" parameter set found during the verification round
best.par	parameter values of the "best" paraemter set found during the verification round

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

hydromod

wquantile	Weighted Quantiles

Description

This function computes weighted quantiles of each column (by default, or for each row if specified by the user) of a matrix/data.frame

It is a wrapper to the wtd.quantile function of the **Hmisc** package, specially thought for a matrix containing streamflows simulated by different (behavioural) parameter sets

Usage

```
\label{eq:wquantile} $$ wquantile(x, weights=NULL, byrow=FALSE, probs=c(.025, .5, .975), \\ normwt=TRUE, verbose=TRUE) $$
```

68 wquantile

Arguments

x numeric or matrix for the computation of the weighted quantiles
weights numeric vector, values of the weights to be used for computing the quantiles.
See wtd.quantile.

Omitting the weights argument or specifying NULL or a zero-length vector will

result in the usual unweighted estimates

byrow logical, indicates if the computations have to be made for each column or for

each row of x

When the simulated values obtained with different behavioural parameter sets

are stored in columns, byrow must be TRUE

When the simulated values obtained with different behavioural parameter sets

are stored in rows, byrow must be FALSE

probs numeric vector, quantiles to be computed. wtd.quantile

Default value is c(.025, .5, .975) (=> 2.5%, 50%, 97.5%)

normwt See wtd.quantile. Specify normwt=TRUE to make weights sum to length(x)

after deletion of NAs

verbose logical; if TRUE, progress messages are printed

Author(s)

Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also

```
wtd.quantile
```

Examples

```
# random matrix with 100 parameter sets (in rows) corresponding to 10
# different parameters
params <- matrix(rnorm(1000), ncol=10, nrow=100)
colnames(params) <- paste("Param", 1:10, sep="")
# empirical CDFs for each one of the 10 parameters of x, with equal weight for
# each one of the 100 parameter sets
wquantile(params, weights=rep(1,100), byrow=FALSE)</pre>
```

Index

*Topic files	hydromod, 4
hydromod, 4	hydroPSO2pest, 18
hydroPSO, 6	pest2hydroPSO, 25
hydroPSO2pest, 18	*Topic optimize
pest2hydroPS0, 25	hydroPSO, 6
ReadPlot_GofPerParticle, 37	verification, 66
ReadPlot_params, 43	*Topic optim
ReadPlot_particles, 47	test_functions, 62
ReadPlot_results, 53	*Topic package
verification, 66	hydroPSO-package, 2
*Topic graph	3
params2ecdf, 22	ackley (test_functions), 62
plot_2par0F, 26	as.Date, 5
plot_xparOF, 27	
	clusterApply, <i>14</i>
plot_ParamsPerIter, 29	fivenum 27
quant2ecdf, 32	fivenum, 27
ReadPlot_convergence, 34	ggof, 5, 6, 40, 41, 53, 56
ReadPlot_GofPerParticle, 37	griewank (test_functions), 62
ReadPlot_out, 39	g. 10. maint (2005 _ 1 and 210 m3), 02
ReadPlot_params, 43	hist, 46, 50, 55, 56
ReadPlot_particles, 47	hydromod, 4, 21, 67
ReadPlot_results, 53	hydropairs, 45, 51, 57
*Topic manip	hydroPSO, 5, 6, 6, 19, 21, 22, 25, 26, 53, 54,
1hoat, 19	58, 65
params2ecdf, 22	hydroPSO-package, 2
plot_ParamsPerIter, 29	hydroPSO2pest, 18, 26
quant2ecdf, 32	
read_best, 61	legend, 23, 33, 35, 41
ReadPlot_convergence, 34	lhoat, 19
ReadPlot_out, 39	
*Topic math	makeCluster, 14
lhoat, 19	makeForkCluster, 14
params2ecdf, 22	mclapply, 14
plot_2par0F, 26	mNSE, 5
plot_NparOF,27	NSE, 5
quant2ecdf, 32	NSE, 3
test_functions, 62	optim, 6, 8, 14, 16, 20
wquantile, 67	• • • • • • • • • • • • • • • • • • • •
*Topic optimisation	par, 23, 30, 33, 41

70 INDEX

params2ecdf, 22, 34, 30, 36	ReadPlot_particles, 4/
pest2hydroPSO, <i>19</i> , 25	ReadPlot_results, 53
plot, 23, 30, 33, 41	rmse, 5
plot_2par0F, 26, 27, 29, 31, 38	<pre>rosenbrock(test_functions), 62</pre>
plot_convergence, 56, 58	
plot_convergence	<pre>sackley (test_functions), 62</pre>
(ReadPlot_convergence), 34	schafferF6 (test_functions), 62
plot_GofPerParticle, 27, 29, 31, 56	<pre>schwefel (test_functions), 62</pre>
plot_GofPerParticle	sgriewank (test_functions), 62
<pre>(ReadPlot_GofPerParticle), 37</pre>	<pre>sphere (test_functions), 62</pre>
plot_NparOF, 27, 31, 38, 50, 51, 56	srastrigin (test_functions), 62
plot_out, 5, 56-58	<pre>srosenbrock (test_functions), 62</pre>
plot_out (ReadPlot_out), 39	sschwefel1_2 (test_functions), 62
plot_params, 29, 51, 52	ssphere (test_functions), 62
plot_params (ReadPlot_params), 43	system2, 5
plot_ParamsPerIter, 27, 29, 29, 38, 58	
plot_particles, 57	test_functions, 62
plot_particles(ReadPlot_particles),47	
plot_results, 27, 29, 31, 36, 38, 42, 52, 61	verification, 66
plot_results (ReadPlot_results), 53	vioplot, <i>45</i> , <i>47</i>
png, 24, 31, 35, 36, 38, 42, 46, 51, 57	wguantila 67
	wquantile, 67
quant2ecdf, 24, 32, 41, 42	wtd.Ecdf, 24, 33, 34
	wtd.quantile,67,68
rastrigin(test_functions),62	
rastrigrin(test_functions),62	
read.csv, 5	
read.table, <i>5</i> , <i>37</i> , <i>44</i>	
read_best, <i>58</i> , <i>6</i> 1	
read_convergence, 58	
read_convergence	
(ReadPlot_convergence), 34	
read_GofPerParticle,58	
read_GofPerParticle	
(ReadPlot_GofPerParticle), 37	
read_out, <i>55</i> , <i>58</i>	
read_out (ReadPlot_out), 39	
read_params, 52	
read_params(ReadPlot_params),43	
read_particles,58	
read_particles(ReadPlot_particles),47	
read_results, 27, 29, 36, 38, 42, 52, 61	
read_results(ReadPlot_results), 53	
read_velocities, 58	
read_velocities(ReadPlot_particles),47	
ReadPlot_convergence, 34	
ReadPlot_GofPerParticle, 37	
ReadPlot_out, 39	
ReadPlot_params,43	