

Robust Regression with Particle Swarm Optimisation and Differential Evolution

Enrico Schumann
es@enricoschumann.net

1 Introduction

We provide a code example for a robust regression problem. The purpose of this vignette is to provide the code in a convenient way; for more details, please see Gilli et al. [2011]. (The vignette builds on the script `comparisonLMS.R`.)

2 Data and settings

We start by attaching the package.

```
> require("NMOF")
> require("MASS")
> set.seed(11223344)
```

We will use the function `lqs` from the MASS package [Venables and Ripley, 2002]. We will use an artificial data set with n observations and p regressors, created with the function `createData`.

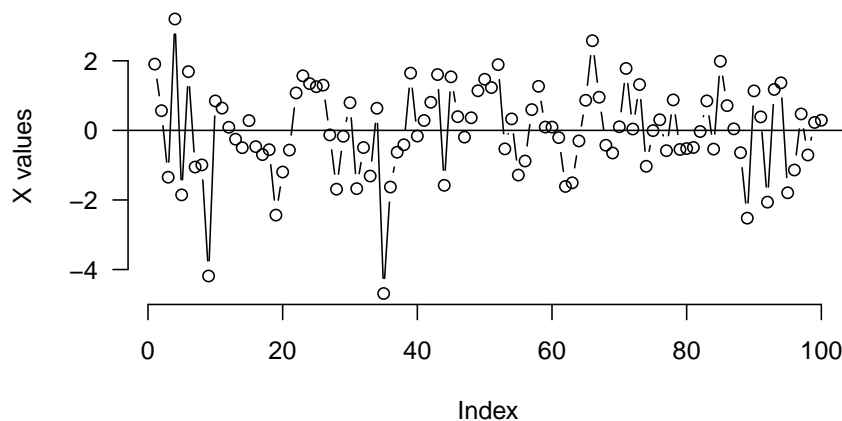
```
> createData <- function(n, p, constant = TRUE,
                        sigma = 2, oFrac = 0.1) {
  X <- array(rnorm(n * p), dim = c(n, p))
  if (constant) X[,1L] <- 1L
  b <- rnorm(p)
  y <- X %*% b + rnorm(n)*0.5
  n0 <- ceiling(oFrac*n)
  when <- sample.int(n, n0)
  X[when, -1L] <- X[when, -1L] + rnorm(n0, sd = sigma)
  list(X = X, y = y)
}
```

We start by creating some artificial data. We collect X and y in the list data. We also add the scalar h which gives the order statistic of the squared residuals to be minimised. Note that we put `as.vector(y)` into data so that the vector gets ‘recycled’ in the objective function.

```
> n <- 100L ## number of observations
> p <- 10L   ## number of regressors
> constant <- TRUE; sigma <- 3; oFrac <- 0.1
> h <- 75L   ## ... or use something like floor((n+1)/2)
> aux <- createData(n, p, constant, sigma, oFrac)
> X <- aux$X; y <- aux$y
> data <- list(y = as.vector(y), X = X, h = h)
```

The outliers are visible.

```
> par(bty = "n", las = 1)
> plot(X[,2L], type = "b", ylab = "X values")
> abline(h = 0)
```



Two example objective functions, Least Trimmed Squares (LTS) and Least Quantile of Squares (LQS). Note that they are almost identical.

```
> OF <- function(param,data) {
  X <- data$X; y <- data$y
  aux <- y - X %*% param
  aux <- aux * aux
  aux <- apply(aux, 2L, sort, partial = data$h)
  colSums(aux[1:data$h, ]) ## LTS
}
> OF <- function(param, data) {
  X <- data$X; y <- data$y
  aux <- y - X %*% param
  aux <- aux * aux
  aux <- apply(aux, 2L, sort, partial = data$h)
  aux[data$h, ] ## LQS
}
```

Both functions are vectorised. They work with a single solution (param would be a vector) or a whole population (param would be a matrix; each column would be one solution).

3 Using DE and PSO

We run DE and PSO. We compare the result with lqs.

```
> popsize <- 100L; generations <- 500L
> ps <- list(min = rep(-10,p),
  max = rep( 10,p),
  c1 = 0.5,
  c2 = 1.1,
  iner = 0.9,
  initV = 1,
  nP = popsize,
  nG = generations,
  maxV = 5,
  loopOF = FALSE,
  printBar = FALSE,
  printDetail = FALSE)
> de <- list(min = rep(-10,p),
  max = rep( 10,p),
  nP = popsize,
```

```

      nG = generations,
      F = 0.7,
      CR = 0.9,
      loopOF = FALSE,
      printBar = FALSE,
      printDetail = FALSE)
> system.time(solPS <- PSopt(OF = OF, algo = ps, data = data))

```

```

  user  system elapsed
1.456   0.004   1.463

```

```

> system.time(solDE <- DEopt(OF = OF, algo = de, data = data))

```

```

  user  system elapsed
1.440   0.004   1.447

```

```

> if (require(MASS, quietly = TRUE)) {
  system.time(test1 <- lqs(y ~ X[, -1L],
                           adjust = TRUE,
                           nsamp = 100000L,
                           method = "lqs",
                           quantile = h))
  res1 <- sort((y - X %*% as.matrix(coef(test1)))^2)[h]
} else res1 <- NA
> (res2 <- sort((y - X %*% as.matrix(solPS$xbest))^2)[h])

```

```

[1] 0.26335

```

```

> (res3 <- sort((y - X %*% as.matrix(solDE$xbest))^2)[h])

```

```

[1] 0.27989

```

```

> cat("lqs:   ", res1, "\n",
      "PSopt: ", res2, "\n",
      "DEopt: ", res3, "\n", sep = "")

```

```

lqs:   0.38073
PSopt: 0.26335
DEopt: 0.27989

```

To demonstrate the advantage of a vectorised objective function, we can compare it with looping over the solutions. We first set `loopOF` to `TRUE`, so we actually loop over the solutions. (We also reduce the number of objective function evaluations.)

```

> popsize <- 20L; generations <- 100L
> de$nP <- popsize; de$nG <- generations
> ps$nP <- popsize; ps$nG <- generations
> de$loopOF <- TRUE; ps$loopOF <- TRUE
> (tips <- system.time(solPS <- PSopt(OF = OF, algo = ps, data = data)))

```

```

  user  system elapsed
0.196   0.000   0.198

```

```

> (t1de <- system.time(solDE <- DEopt(OF = OF, algo = de, data = data)))

```

```

  user  system elapsed
0.192   0.000   0.194

```

To evaluate the objective function in one step, we `loopOF` to `FALSE`.

```

> de$loopOF <- FALSE; ps$loopOF <- FALSE
> (t2ps <- system.time(solPS <- PSopt(OF = OF, algo = ps, data = data)))

```

```

  user  system elapsed
0.068   0.000   0.070

```

```
> (t2de <- system.time(solDE <- DEopt(OF = OF, algo = de, data = data)))
```

```
   user  system elapsed  
0.064   0.000   0.065
```

Speedup:

```
> t1ps[[3L]]/t2ps[[3L]]
```

```
[1] 2.8286
```

```
> t1de[[3L]]/t2de[[3L]]
```

```
[1] 2.9846
```

References

Manfred Gilli, Dietmar Maringer, and Enrico Schumann. *Numerical Methods and Optimization in Finance*. Elsevier, 2011.

William N. Venables and Brian D. Ripley. *Modern Applied Statistics with S*. Springer, 4th edition, 2002. URL <http://www.stats.ox.ac.uk/pub/MASS4>.