Package 'smoof'

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Type Package

```
objective test functions which are frequently used for the benchmarking of
      (numerical) optimization algorithms. Moreover, it offers a set of convenient
      functions to generate, plot and work with objective functions.
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```

Title Single and Multi-Objective Optimization Test Functions

Description Provides generators for a high number of both single- and multi-

${\sf R}$ topics documented:

smoot-package
addCountingWrapper
addLoggingWrapper
autoplot.smoof_function
computeExpectedRunningTime
conversion
doesCountEvaluations
filterFunctionsByTags
getAvailableTags
getDescription
getGlobalOptimum
getID
getLocalOptimum
getLoggedValues
getLowerBoxConstraints
getMeanFunction
getName
getNumberOfEvaluations
getNumberOfObjectives
getNumberOfParameters
getParamSet
getRefPoint
getTags
getUpperBoxConstraints
getWrappedFunction
hasBoxConstraints
hasConstraints
hasGlobalOptimum
hasLocalOptimum
hasOtherConstraints
hasTags
isMultiobjective
isNoisy
isSingleobjective
isSmoofFunction
isVectorized
isWrappedSmoofFunction
makeAckleyFunction
makeAdjimanFunction
makeAlpine01Function
makeAlpine02Function
makeAluffiPentiniFunction
makeBartelsConnFunction
makeBBOBFunction
makeBealeFunction
makeBentCigarFunction

makeBiObjBBOBFunction
makeBirdFunction
makeBiSphereFunction
makeBK1Function
makeBohachevskyN1Function
makeBoothFunction
makeBraninFunction
makeBrentFunction
makeBrownFunction
makeBukinN2Function
makeBukinN4Function
makeBukinN6Function
makeCarromTableFunction
makeChichinadzeFunction
makeChungReynoldsFunction
makeComplexFunction
makeCosineMixtureFunction
makeCrossInTrayFunction
makeCubeFunction
makeDeckkersAartsFunction
makeDeflectedCorrugatedSpringFunction
makeDentFunction
makeDixonPriceFunction
makeDoubleSumFunction
makeDTLZ1Function
makeDTLZ2Function
makeDTLZ3Function
makeDTLZ4Function
makeDTLZ6Function
makeDTLZ7Function
makeEasomFunction
makeED1Function
makeED2Function
makeEggCrateFunction
makeEggholderFunction
makeElAttarVidyasagarDuttaFunction
makeEngvallFunction
makeExponentialFunction
makeFreudensteinRothFunction
makeFunctionsByName
makeGeneralizedDropWaveFunction
makeGiuntaFunction
makeGoldsteinPriceFunction
makeGOMOPFunction
makeGriewankFunction
makeHansenFunction
makeHartmannFunction

makeHimmelblauFunction	7
makeHolderTableN1Function	8
makeHolderTableN2Function	8
makeHosakiFunction	9
makeHyperEllipsoidFunction	0
makeInvertedVincentFunction	0
makeJennrichSampsonFunction	1
makeJudgeFunction	_
makeKeaneFunction	_
makeKearfottFunction	_
makeKursaweFunction	
makeLeonFunction	
makeMatyasFunction	
makeMcCormickFunction	
makeMichalewiczFunction	
makeMMF10Function	
makeMMF11Function	
makeMMF12Function	
makeMMF13Function	
makeMMF14aFunction	
makeMMF14Function	1
makeMMF15aFunction	
makeMMF15Function	
makeMMF1eFunction	
makeMMF1Function	
makeMMF1zFunction	
makeMMF2Function	
makeMMF3Function	
makeMMF4Function	
makeMMF5Function	
makeMMF7Function	
makeMMF8Function	
makeMMF9Function	
makeModifiedRastriginFunction	
makeMOP1Function	
makeMOP2Function	
makeMOP3Function	
makeMOP4Function	_
makeMOP5Function	_
makeMOP6Function	_
makeMOP7Function	_
makeMPM2Function	_
makeMultiObjectiveFunction	_
makeOmniTestFunction	
makePeriodicFunction	
makePowellSumFunction	6
makePriceN1Function	7

Index

138

makePriceN2Function
makePriceN4Function
makeRastriginFunction
makeRosenbrockFunction
makeSchafferN2Function
makeSchafferN4Function
makeSchwefelFunction
makeShekelFunction
makeShubertFunction
makeSingleObjectiveFunction
makeSixHumpCamelFunction
makeSphereFunction
makeStyblinkskiTangFunction
makeSumOfDifferentSquaresFunction
makeSwiler2014Function
makeSYMPARTrotatedFunction
makeSYMPARTsimpleFunction
makeThreeHumpCamelFunction
makeTrecanniFunction
makeUFFunction
makeViennetFunction
makeWFG1Function
makeWFG2Function
makeWFG3Function
makeWFG4Function
makeWFG5Function
makeWFG6Function
makeWFG7Function
makeWFG8Function
makeWFG9Function
makeZDT1Function
makeZDT2Function
makeZDT3Function
makeZDT4Function
makeZDT6Function
makeZettlFunction
mnof
plot.smoof function
plot1DNumeric
plot2DNumeric
plot3D
resetEvaluationCounter
shouldBeMinimized
smoof_function
snof
violatesConstraints
visualizeParetoOptimalFront

smoof-package

smoof: Single and Multi-Objective Optimization test functions.

Description

The **smoof** R package provides generators for huge set of single- and multi-objective test functions, which are frequently used in the literature to benchmark optimization algorithms. Moreover the package provides methods to create arbitrary objective functions in an object-orientated manner, extract their parameters sets and visualize them graphically.

Some more details

Given a set of criteria $\mathcal{F} = \{f_1, \dots, f_m\}$ with each $f_i : S \subseteq \mathbf{R}^d \to \mathbf{R}, i = 1, \dots, m$ being an objective-function, the goal in *Global Optimization (GO)* is to find the best solution $\mathbf{x}^* \in S$. The set S is termed the *set of feasible soluations*. In the case of only a single objective function f, which we want to restrict ourself in this brief description - the goal is to minimize the objective, i. e.,

$$\min_{\mathbf{x}} f(\mathbf{x}).$$

Sometimes we may be interested in maximizing the objective function value, but since $min(f(\mathbf{x})) = -\min(-f(\mathbf{x}))$, we do not have to tackle this separately. To compare the robustness of optimization algorithms and to investigate their behaviour in different contexts, a common approach in the literature is to use *artificial benchmarking functions*, which are mostly deterministic, easy to evaluate and given by a closed mathematical formula. A recent survey by Jamil and Yang lists 175 single-objective benchmarking functions in total for global optimization [1]. The **smoof** package offers implementations of a subset of these functions beside some other functions as well as generators for large benchmarking sets like the noiseless BBOB2009 function set [2] or functions based on the multiple peaks model 2 [3].

References

[1] Momin Jamil and Xin-She Yang, A literature survey of benchmark functions for global optimization problems, Int. Journal of Mathematical Modelling and Numerical Optimisation, Vol. 4, No. 2, pp. 150-194 (2013). [2] Hansen, N., Finck, S., Ros, R. and Auger, A. Real-Parameter Black-Box Optimization Benchmarking 2009: Noiseless Functions Definitions. Technical report RR-6829. INRIA, 2009. [3] Simon Wessing, The Multiple Peaks Model 2, Algorithm Engineering Report TR15-2-001, TU Dortmund University, 2015.

addCountingWrapper

Return a function which counts its function evaluations.

Description

This is a counting wrapper for a smoof_function, i.e., the returned function first checks whether the given argument is a vector or matrix, saves the number of function evaluations of the wrapped function to compute the function values and finally passes down the argument to the wrapped smoof_function.

addLoggingWrapper 7

Usage

```
addCountingWrapper(fn)
```

Arguments

```
fn [smoof_function]
Smoof function which should be wrapped.
```

Value

```
smoof_counting_function
```

See Also

getNumberOfEvaluations, resetEvaluationCounter

Examples

```
fn = makeBBOBFunction(dimensions = 2L, fid = 1L, iid = 1L)
fn = addCountingWrapper(fn)

# we get a value of 0 since the function has not been called yet
print(getNumberOfEvaluations(fn))

# now call the function 10 times consecutively
for (i in seq(10L)) {
    fn(runif(2))
}
print(getNumberOfEvaluations(fn))

# Here we pass a (2x5) matrix to the function with each column representing
# one input vector
x = matrix(runif(10), ncol = 5L)
fn(x)
print(getNumberOfEvaluations(fn))
```

addLoggingWrapper

Return a function which internally stores x or y values.

Description

Often it is desired and useful to store the optimization path, i.e., the evaluated function values and/or the parameters. Not all optimization algorithms offer such a trace. This wrapper makes a smoof function handle x/y-values itself.

Usage

```
addLoggingWrapper(fn, logg.x = FALSE, logg.y = TRUE, size = 100L)
```

Arguments

fn	[smoof_function] Smoof function.
logg.x	[logical(1)] Should x-values be logged? Default is FALSE.
logg.y	[logical(1)] Should objective values be logged? Default is TRUE.
size	[integer(1)] Initial size of the internal data structures used for logging. Default is 100. I.e., there is space reserved for 100 function evaluations. In case of an overflow (i.e., more function evaluations than space reserved) the data structures are reinitialized by adding space for another size evaluations. This comes handy if

you know the number of function evaluations (or at least an upper bound thereof) a-priori and may serve to reduce the time complexity of logging values.

Value

smoof_logging_function

Note

Logging values, in particular logging x-values, will substantially slow down the evaluation of the function.

Examples

```
# We first build the smoof function and apply the logging wrapper to it
fn = makeSphereFunction(dimensions = 2L)
fn = addLoggingWrapper(fn, logg.x = TRUE)

# We now apply an optimization algorithm to it and the logging wrapper keeps
# track of the evaluated points.
res = optim(fn, par = c(1, 1), method = "Nelder-Mead")

# Extract the logged values
log.res = getLoggedValues(fn)
print(log.res$pars)
print(log.res$obj.vals)
log.res = getLoggedValues(fn, compact = TRUE)
print(log.res)
```

```
autoplot.smoof_function
```

Generate ggplot2 object.

Description

This function expects a smoof function and returns a ggplot object depicting the function landscape. The output depends highly on the decision space of the smoof function or more technically on the ParamSet of the function. The following destinctions regarding the parameter types are made. In case of a single numeric parameter a simple line plot is drawn. For two numeric parameters or a single numeric vector parameter of length 2 either a contour plot or a heatmap (or a combination of both depending on the choice of additional parameters) is depicted. If there are both up to two numeric and at least one discrete vector parameter, ggplot facetting is used to generate subplots of the above-mentioned types for all combinations of discrete parameters.

Usage

```
## S3 method for class 'smoof_function'
autoplot(
  object,
    ...,
  show.optimum = FALSE,
  main = getName(x),
  render.levels = FALSE,
  render.contours = TRUE,
  log.scale = FALSE,
  length.out = 50L
)
```

Arguments

```
object
                  [smoof_function]
                  Objective function.
                  [any]
                  Not used.
show.optimum
                  [logical(1)]
                  If the function has a known global optimum, should its location be plotted by a
                  point or multiple points in case of multiple global optima? Default is FALSE.
main
                  [character(1L)]
                  Plot title. Default is the name of the smoof function.
render.levels
                  [logical(1)]
                  For 2D numeric functions only: Should an image map be plotted? Default is
                  FALSE.
render.contours
                  [logical(1)]
                  For 2D numeric functions only: Should contour lines be plotted? Default is
                  TRUE.
log.scale
                  [logical(1)]
                  Should the z-axis be plotted on log-scale? Default is FALSE.
length.out
                  [integer(1)]
                  Desired length of the sequence of equidistant values generated for numeric pa-
```

rameters. Higher values lead to more smooth resolution in particular if render.levels

is TRUE. Avoid using a very high value here especially if the function at hand has many parameters. Default is 50.

Value

ggplot

Note

Keep in mind, that the plots for mixed parameter spaces may be very large and computationally expensive if the number of possible discrete parameter values is large. I.e., if we have d discrete parameter with each $n_1, n_2, ..., n_d$ possible values we end up with $n_1 \times n_2 \times ... \times n_d$ subplots.

Examples

```
library(ggplot2)
# Simple 2D contour plot with activated heatmap for the Himmelblau function
fn = makeHimmelblauFunction()
print(autoplot(fn))
print(autoplot(fn, render.levels = TRUE, render.contours = FALSE))
print(autoplot(fn, show.optimum = TRUE))
# Now we create 4D function with a mixed decision space (two numeric, one discrete,
# and one logical parameter)
fn.mixed = makeSingleObjectiveFunction(
  name = "4d SOO function",
  fn = function(x) {
    if (x = "a") {
      (x$x1^2 + x$x2^2) + 10 * as.numeric(x$logic)
    } else {
      x$x1 + x$x2 - 10 * as.numeric(x$logic)
    }
  },
  has.simple.signature = FALSE,
  par.set = makeParamSet(
   makeNumericParam("x1", lower = -5, upper = 5),
   makeNumericParam("x2", lower = -3, upper = 3),
   makeDiscreteParam("disc1", values = c("a", "b")),
    makeLogicalParam("logic")
  )
)
pl = autoplot(fn.mixed)
print(pl)
# Since autoplot returns a ggplot object we can modify it, e.g., add a title
# or hide the legend
pl + ggtitle("My fancy function") + theme(legend.position = "none")
```

computeExpectedRunningTime

Compute the Expected Running Time (ERT) performance measure.

Description

The functions can be called in two different ways

- 1. Pass a vector of function evaluations and a logical vector which indicates which runs were successful (see details).
- 2. Pass a vector of function evaluation, a vector of reached target values and a single target value. In this case the logical vector of option 1. is computed internally.

Usage

```
computeExpectedRunningTime(
  fun.evals,
  fun.success.runs = NULL,
  fun.reached.target.values = NULL,
  fun.target.value = NULL,
  penalty.value = Inf
)
```

[numeric(1)]

cessful. Default is Inf.

Arguments

```
fun.evals [numeric]
Vector containing the number of function evaluations.

fun.success.runs

[logical]
Boolean vector indicating which algorithm runs were successful, i. e., which runs reached the desired target value. Default is NULL.

fun.reached.target.values
[numeric|NULL]
Numeric vector with the objective values reached in the runs. Default is NULL.

fun.target.value
[numeric(1)|NULL]
```

Target value which shall be reached. Default is NULL.

Details

penalty.value

The Expected Running Time (ERT) is one of the most popular performance measures in optimization. It is defined as the expected number of function evaluations needed to reach a given precision level, i. e., to reach a certain objective value for the first time.

Penalty value which should be returned if none of the algorithm runs was suc-

12 conversion

Value

numeric(1) Estimated Expected Running Time.

References

A. Auger and N. Hansen. Performance evaluation of an advanced local search evolutionary algorithm. In Proceedings of the IEEE Congress on Evolutionary Computation (CEC 2005), pages 1777-1784, 2005.

conversion

Conversion between minimization and maximization problems.

Description

We can minimize f by maximizing -f. The majority of predefined objective functions in **smoof** should be minimized by default. However, there is a handful of functions, e.g., Keane or Alpine02, which shall be maximized by default. For benchmarking studies it might be beneficial to inverse the direction. The functions convertToMaximization and convertToMinimization do exactly that keeping the attributes.

Usage

```
convertToMaximization(fn)
convertToMinimization(fn)
```

Arguments

fn [smoof_function]
Smoof function.

Value

 ${\sf smoof_function}$

Note

Both functions will quit with an error if multi-objective functions are passed.

Examples

```
# create a function which should be minimized by default
fn = makeSphereFunction(1L)
print(shouldBeMinimized(fn))
# Now invert the objective direction ...
fn2 = convertToMaximization(fn)
# and invert it again
fn3 = convertToMinimization(fn2)
```

doesCountEvaluations 13

```
# Now to convince ourselves we render some plots
opar = par(mfrow = c(1, 3))
plot(fn)
plot(fn2)
plot(fn3)
par(opar)
```

doesCountEvaluations

Check whether the function is counting its function evaluations.

Description

In this case the function is of type smoof_counting_function or it is further wrapped by another wrapper. This function then checks recursively, if there is a counting wrapper.

Usage

```
doesCountEvaluations(object)
```

Arguments

object

[any]

Arbitrary R object.

Value

logical(1)

See Also

 $add Counting \verb|Wrapper|$

filterFunctionsByTags Get a list of implemented test functions with specific tags.

Description

Single objective functions can be tagged, e.g., as unimodal. Searching for all functions with a specific tag by hand is tedious. The filterFunctionsByTags function helps to filter all single objective smoof function.

Usage

```
filterFunctionsByTags(tags, or = FALSE)
```

14 getAvailableTags

Arguments

tags [character]

Character vector of tags. All available tags can be determined with a call to

getAvailableTags.

or [logical(1)]

Should all tags be assigned to the function or are single tags allowed as well?

Default is FALSE.

Value

character Named vector of function names with the given tags.

Examples

```
# list all functions which are unimodal
filterFunctionsByTags("unimodal")
# list all functions which are both unimodal and separable
filterFunctionsByTags(c("unimodal", "separable"))
# list all functions which are unimodal or separable
filterFunctionsByTags(c("multimodal", "separable"), or = TRUE)
```

getAvailableTags

Returns a character vector of possible function tags.

Description

Test function are frequently distinguished by characteristic high-level properties, e.g., unimodal or multimodal, continuous or discontinuous, separable or non-separable. The **smoof** package offers the possibility to associate a set of properties, termed "tags" to a smoof_function. This helper function returns a character vector of all possible tags.

Usage

getAvailableTags()

Value

character

getDescription 15

getDescription

Return the description of the function.

Description

Return the description of the function.

Usage

```
getDescription(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

character(1)

getGlobalOptimum

Returns the global optimum and its value.

Description

Returns the global optimum and its value.

Usage

```
getGlobalOptimum(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

list List containing the following entries:

- param [list]Named list of parameter value(s).
- value [numeric(1)]Optimal value.
- is.minimum [logical(1)]Is the global optimum a minimum or maximum?

Note

Keep in mind, that this method makes sense only for single-objective target function.

16 getLocalOptimum

getID

Return the ID / short name of the function or NA if no ID is set.

Description

Return the ID / short name of the function or NA if no ID is set.

Usage

```
getID(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

character(1) or NA

getLocalOptimum

Returns the local optima of a single objective smoof function.

Description

This function returns the parameters and objective values of all local optima (including the global one).

Usage

```
getLocalOptimum(fn)
```

Arguments

fn [smoof_function]
Objective function.

Value

list List containing the following entries:

- param [list]List of parameter values per local optima.
- value [list]List of objective values per local optima.
- is.minimum [logical(1)] Are the local optima minima or maxima?

Note

Keep in mind, that this method makes sense only for single-objective target functions.

getLoggedValues 17

getLoggedValues

Extract logged values of a function wrapped by a logging wrapper.

Description

Extract logged values of a function wrapped by a logging wrapper.

Usage

```
getLoggedValues(fn, compact = FALSE)
```

Arguments

fn [wrapped_smoof_function]

Wrapped smoof function.

compact [logical(1)]

Wrap all logged values in a single data frame? Default is FALSE.

Value

list || data.frame If compact is TRUE, a single data frame. Otherwise the function returns a list containing the following values:

pars Data frame of parameter values, i.e., x-values or the empty data frame if x-values were not logged.

obj.vals Numeric vector of objective vals in the single-objective case respectively a matrix of objective vals for multi-objective functions.

See Also

addLoggingWrapper

getLowerBoxConstraints

Return lower box constaints.

Description

Return lower box constaints.

Usage

```
getLowerBoxConstraints(fn)
```

18 getName

Arguments

fn [smoof_function] Objective function.

Value

numeric

getMeanFunction

Return the true mean function in the noisy case.

Description

Return the true mean function in the noisy case.

Usage

```
getMeanFunction(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

function

getName

Return the name of the function.

Description

Return the name of the function.

Usage

getName(fn)

Arguments

fn

[smoof_function] Objective function.

Value

character(1)

 ${\tt getNumberOfEvaluations}$

Description

Return the number of function evaluations performed by the wrapped smoof_function.

Usage

```
getNumberOfEvaluations(fn)
```

Arguments

```
fn [smoof_counting_function] Wrapped smoof_function.
```

Value

integer(1)

 ${\tt getNumberOfObjectives}\ \ \textit{Determine the number of objectives}.$

Description

Determine the number of objectives.

Usage

```
getNumberOfObjectives(fn)
```

Arguments

fn [smoof_function]
Objective function.

Value

integer(1)

20 getParamSet

 ${\tt getNumberOfParameters} \ \ \textit{Determine the number of parameters}.$

Description

Determine the number of parameters.

Usage

```
getNumberOfParameters(fn)
```

Arguments

fn [smoof_function] Objective function.

Value

integer(1)

getParamSet

Get parameter set.

Description

Each smoof function contains a parameter set of type ParamSet assigned to it, which describes types and bounds of the function parameters. This function returns the parameter set.

Arguments

fn [smoof_function]
Objective function.

Value

ParamSet

Examples

```
fn = makeSphereFunction(3L)
ps = getParamSet(fn)
print(ps)
```

getRefPoint 21

getRefPoint

Returns the reference point of a multi-objective function.

Description

Returns the reference point of a multi-objective function.

Usage

```
getRefPoint(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

numeric

Note

Keep in mind, that this method makes sense only for multi-objective target functions.

getTags

Returns vector of associated tags.

Description

Returns vector of associated tags.

Usage

```
getTags(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

character

22 getWrappedFunction

getUpperBoxConstraints

Return upper box constaints.

Description

Return upper box constaints.

Usage

```
getUpperBoxConstraints(fn)
```

Arguments

fn [smoof_function]
Objective function.

Value

numeric

getWrappedFunction

Extract wrapped function.

Description

The **smoof** package offers means to let a function log its evaluations or even store to points and function values it has been evaluated on. This is done by wrapping the function with other functions. This helper function extract the wrapped function.

Usage

```
getWrappedFunction(fn, deepest = FALSE)
```

Arguments

fn [smoof_wrapped_function]

Wrapping function.

deepest [logical(1)]

Function may be wrapped with multiple wrappers. If deepest is set to TRUE the function unwraps recursively until the "deepest" wrapped smoof_function is

reached. Default is FALSE.

Value

function

hasBoxConstraints 23

Note

If this function is applied to a simple smoof_function, the smoof_function itself is returned.

See Also

addCountingWrapper, addLoggingWrapper

hasBoxConstraints

Checks whether the objective function has box constraints.

Description

Checks whether the objective function has box constraints.

Usage

```
hasBoxConstraints(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

logical(1)

hasConstraints

Checks whether the objective function has constraints.

Description

Checks whether the objective function has constraints.

Usage

```
hasConstraints(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

24 hasLocalOptimum

 $has {\tt GlobalOptimum}$

Checks whether global optimum is known.

Description

Checks whether global optimum is known.

Usage

```
hasGlobalOptimum(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

logical(1)

 $\verb|hasLocalOptimum|$

Checks whether local optima are known.

Description

Checks whether local optima are known.

Usage

```
hasLocalOptimum(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

hasOtherConstraints 25

hasOtherConstraints

Checks whether the objective function has other constraints.

Description

Checks whether the objective function has other constraints.

Usage

```
hasOtherConstraints(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

logical(1)

hasTags

Check if function has assigned special tags.

Description

Each single-objective smoof function has tags assigned to it (see getAvailableTags). This little helper returns a vector of assigned tags from a smoof function.

Usage

```
hasTags(fn, tags)
```

Arguments

fn [smoof_function] Function of smoof_function, a smoof_generator or a string.

tags [character]

Vector of tags/properties to check fn for.

Value

26 isNoisy

is Multiobjective

Checks whether the given function is multi-objective.

Description

Checks whether the given function is multi-objective.

Usage

```
isMultiobjective(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

logical(1) TRUE if function is multi-objective.

isNoisy

Checks whether the given function is noisy.

Description

Checks whether the given function is noisy.

Usage

```
isNoisy(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

isSingleobjective 27

isSingleobjective	Checks whether the given function is single-objective.
13311161600 Jeective	checks whether the given function is single objective.

Description

Checks whether the given function is single-objective.

Usage

```
isSingleobjective(fn)
```

Arguments

fn [smoof_function] Objective function.

Value

logical(1) TRUE if function is single-objective.

isSmoofFunction	Checks	whether	the	given	object	is	a	smoof_function	or	a
	smoof_w	rapped_	func	tion.						

Description

Checks whether the given object is a smoof_function or a smoof_wrapped_function.

Usage

```
isSmoofFunction(object)
```

Arguments

object [any]

Arbitrary R object.

Value

logical(1)

See Also

addCountingWrapper, addLoggingWrapper

isVectorized

Checks whether the given function accept "vectorized" input.

Description

Checks whether the given function accept "vectorized" input.

Usage

```
isVectorized(fn)
```

Arguments

fn

[smoof_function] Objective function.

Value

logical(1)

isWrappedSmoofFunction

 ${\it Checks\ whether\ the\ function\ is\ of\ type\ {\tt smoof_wrapped_function}}.$

Description

Checks whether the function is of type $smoof_wrapped_function$.

Usage

```
isWrappedSmoofFunction(object)
```

Arguments

object

[any]

Arbitrary R object.

Value

makeAckleyFunction 29

makeAckleyFunction

Ackley Function

Description

Also known as "Ackley's Path Function". Multimodal test function with its global optimum in the center of the defintion space. The implementation is based on the formula

$$f(\mathbf{x}) = -a \cdot \exp\left(-b \cdot \sqrt{\left(\frac{1}{n} \sum_{i=1}^{n} \mathbf{x}_{i}\right)}\right) - \exp\left(\frac{1}{n} \sum_{i=1}^{n} \cos(c \cdot \mathbf{x}_{i})\right),$$

with a=20, b=0.2 and $c=2\pi$. The feasible region is given by the box constraints $\mathbf{x}_i \in [-32.768, 32.768]$.

Usage

makeAckleyFunction(dimensions)

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

Ackley, D. H.: A connectionist machine for genetic hillclimbing. Boston: Kluwer Academic Publishers, 1987.

makeAdjimanFunction

Adjiman function

Description

This two-dimensional multimodal test function follows the formula

$$f(\mathbf{x}) = \cos(\mathbf{x}_1)\sin(\mathbf{x}_2) - \frac{\mathbf{x}_1}{(\mathbf{x}_2^2 + 1)}$$

with $\mathbf{x}_1 \in [-1, 2], \mathbf{x}_2 \in [2, 1]$.

Usage

makeAdjimanFunction()

Value

smoof_single_objective_function

References

C. S. Adjiman, S. Sallwig, C. A. Flouda, A. Neumaier, A Global Optimization Method, aBB for General Twice-Differentiable NLPs-1, Theoretical Advances, Computers Chemical Engineering, vol. 22, no. 9, pp. 1137-1158, 1998.

makeAlpine01Function Alpine01 function

Description

Highly multimodal single-objective optimization test function. It is defined as

$$f(\mathbf{x}) = \sum_{i=1}^{n} |\mathbf{x}_i \sin(\mathbf{x}_i) + 0.1\mathbf{x}_i|$$

with box constraints $\mathbf{x}_i \in [-10, 10]$ for $i = 1, \dots, n$.

Usage

makeAlpine01Function(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

S. Rahnamyan, H. R. Tizhoosh, N. M. M. Salama, A Novel Population Initialization Method for Accelerating Evolutionary Algorithms, Computers and Mathematics with Applications, vol. 53, no. 10, pp. 1605-1614, 2007.

makeAlpine02Function Alpine02 function

Description

Another multimodal optimization test function. The implementation is based on the formula

$$f(\mathbf{x}) = \prod_{i=1}^{n} \sqrt{\mathbf{x}_i} \sin(\mathbf{x}_i)$$

with $\mathbf{x}_i \in [0, 10]$ for i = 1, ..., n.

Usage

makeAlpine02Function(dimensions)

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

M. Clerc, The Swarm and the Queen, Towards a Deterministic and Adaptive Particle Swarm Optimization, IEEE Congress on Evolutionary Computation, Washington DC, USA, pp. 1951-1957, 1999.

makeAluffiPentiniFunction

Aluffi-Pentini function.

Description

Two-dimensional test function based on the formula

$$f(\mathbf{x}) = 0.25x_1^4 - 0.5x_1^2 + 0.1x_1 + 0.5x_2^2$$

with $\mathbf{x}_1, \mathbf{x}_2 \in [-10, 10]$.

Usage

makeAluffiPentiniFunction()

32 makeBBOBFunction

Value

smoof_single_objective_function

Note

This functions is also know as the Zirilli function.

References

See https://al-roomi.org/benchmarks/unconstrained/2-dimensions/26-aluffi-pentini-s-or-zirilli-s-functions/26-aluffi-pentini-s-functions/26-aluffi-penti-

makeBartelsConnFunction

Bartels Conn Function

Description

The Bartels Conn Function is defined as

$$f(\mathbf{x}) = |\mathbf{x}_1^2 + \mathbf{x}_2^2 + \mathbf{x}_1 \mathbf{x}_2| + |\sin(\mathbf{x}_1)| + |\cos(\mathbf{x})|$$

subject to $\mathbf{x}_i \in [-500, 500]$ for i = 1, 2.

Usage

makeBartelsConnFunction()

Value

smoof_single_objective_function

makeBBOBFunction

Generator for the noiseless function set of the real-parameter Black-Box Optimization Benchmarking (BBOB).

Description

Generator for the noiseless function set of the real-parameter Black-Box Optimization Benchmarking (BBOB).

Usage

makeBBOBFunction(dimensions, fid, iid)

makeBealeFunction 33

Arguments

dimensions	[integer(1)] Problem dimension. Integer value between 2 and 40.
fid	[integer(1)] Function identifier. Integer value between 1 and 24.
iid	[integer(1)] Instance identifier. Integer value greater than or equal 1.

Value

smoof_single_objective_function

Note

It is possible to pass a matrix of parameters to the functions, where each column consists of one parameter setting.

References

See the BBOB website for a detailed description of the BBOB functions.

Examples

```
# get the first instance of the 2D Sphere function
fn = makeBBOBFunction(dimensions = 2L, fid = 1L, iid = 1L)
if (require(plot3D)) {
   plot3D(fn, contour = TRUE)
}
```

makeBealeFunction

Beale Function

Description

Multimodal single-objective test function for optimization. It is based on the mathematic formula

$$f(\mathbf{x}) = (1.5 - \mathbf{x}_1 + \mathbf{x}_1 \mathbf{x}_2)^2 + (2.25 - \mathbf{x}_1 + \mathbf{x}_1 \mathbf{x}_2^2)^2 + (2.625 - \mathbf{x}_1 + \mathbf{x}_1 \mathbf{x}_2^3)^2$$

usually evaluated within the bounds $\mathbf{x}_i \in [-4.5, 4.5], i = 1, 2$. The function has a flat but multimodal region aroung the single global optimum and large peaks in the edges of its definition space.

Usage

```
makeBealeFunction()
```

Value

```
{\tt smoof\_single\_objective\_function}
```

makeBentCigarFunction Bent-Cigar Function

Description

Scalable test function f with

$$f(\mathbf{x}) = x_1^2 + 10^6 \sum_{i=2}^n x_i^2$$

subject to $-100 \le \mathbf{x}_i \le 100$ for i = 1, ..., n.

Usage

makeBentCigarFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

 ${\tt smoof_single_objective_function}$

References

 $See \ https://al-roomi.org/benchmarks/unconstrained/n-dimensions/164-bent-cigar-function.$

makeBiObjBBOBFunction Generator for the function set of the real-parameter Bi-Objective Black-Box Optimization Benchmarking (BBOB).

Description

Generator for the function set of the real-parameter Bi-Objective Black-Box Optimization Benchmarking (BBOB).

Usage

makeBiObjBBOBFunction(dimensions, fid, iid)

makeBirdFunction 35

Arguments

dimensions	[integer(1)] Problem dimensions. Integer value between 2 and 40.
fid	[integer(1)] Function identifier. Integer value between 1 and 55.
iid	[integer(1)] Instance identifier. Integer value greater than or equal 1.

Value

```
smoof_multi_objective_function
```

Note

Concatenation of single-objective BBOB functions into a bi-objective problem.

References

See the COCO website for a detailed description of the bi-objective BBOB functions. An overview of which pair of single-objective BBOB functions creates which of the 55 bi-objective BBOB functions can be found here.

Examples

```
# get the fifth instance of the concatenation of the # 3D versions of sphere and Rosenbrock fn = makeBiObjBBOBFunction(dimensions = 3L, fid = 4L, iid = 5L) fn(c(3, -1, 0)) # compare to the output of its single-objective pendants f1 = makeBBOBFunction(dimensions = 3L, fid = 1L, iid = 2L * 5L + 1L) f2 = makeBBOBFunction(dimensions = 3L, fid = 8L, iid = 2L * 5L + 2L) identical(fn(c(3, -1, 0)), c(f1(c(3, -1, 0)), f2(c(3, -1, 0))))
```

makeBirdFunction

Bird Function

Description

Multimodal single-objective test function. The implementation is based on the mathematical formulation

$$f(\mathbf{x}) = (\mathbf{x}_1 - \mathbf{x}_2)^2 + \exp((1 - \sin(\mathbf{x}_1))^2)\cos(\mathbf{x}_2) + \exp((1 - \cos(\mathbf{x}_2))^2)\sin(\mathbf{x}_1).$$

The function is restricted to two dimensions with $\mathbf{x}_i \in [-2\pi, 2\pi], i = 1, 2$.

Usage

```
makeBirdFunction()
```

Value

smoof_single_objective_function

References

S. K. Mishra, Global Optimization By Differential Evolution and Particle Swarm Methods: Evaluation On Some Benchmark Functions, Munich Research Papers in Economics.

makeBiSphereFunction

Bi-objective Sphere function

Description

Builds and returns the bi-objective Sphere test problem:

$$f(\mathbf{x}) = \left(\sum_{i=1}^{n} \mathbf{x}_i^2, \sum_{i=1}^{n} (\mathbf{x}_i - \mathbf{a})^2\right)$$

where

 $\mathbf{a} \in R^n$

.

Usage

makeBiSphereFunction(dimensions, a = rep(0, dimensions))

Arguments

dimensions [integer(1)]

Number of decision variables.

a [numeric(1)]

Shift parameter for the second objective. Default is (0,...,0).

Value

smoof_multi_objective_function

makeBK1Function 37

makeBK1Function

BK1 function generator

Description

..

Usage

makeBK1Function()

Value

smoof_multi_objective_function

References

...

 ${\it make Bohachevsky N1 Function}$

Bohachevsky function N. 1

Description

Highly multimodal single-objective test function. The mathematical formula is given by

$$f(\mathbf{x}) = \sum_{i=1}^{n-1} (\mathbf{x}_i^2 + 2\mathbf{x}_{i+1}^2 - 0.3\cos(3\pi\mathbf{x}_i) - 0.4\cos(4\pi\mathbf{x}_{i+1}) + 0.7)$$

with box-constraints $\mathbf{x}_i \in [-100, 100]$ for i = 1, ..., n. The multimodality will be visible by "zooming in" in the plot.

Usage

 ${\tt makeBohachevskyN1Function(dimensions)}$

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

38 makeBraninFunction

References

I. O. Bohachevsky, M. E. Johnson, M. L. Stein, General Simulated Annealing for Function Optimization, Technometrics, vol. 28, no. 3, pp. 209-217, 1986.

makeBoothFunction

Booth Function

Description

This function is based on the formula

$$f(\mathbf{x}) = (\mathbf{x}_1 + 2\mathbf{x}_2 - 7)^2 + (2\mathbf{x}_1 + \mathbf{x}_2 - 5)^2$$

subject to $\mathbf{x}_i \in [-10, 10], i = 1, 2.$

Usage

makeBoothFunction()

Value

smoof_single_objective_function

makeBraninFunction

Branin RCOS function

Description

Popular 2-dimensional single-objective test function based on the formula:

$$f(\mathbf{x}) = a(\mathbf{x}_2 - b\mathbf{x}_1^2 + c\mathbf{x}_1 - d)^2 + e(1 - f)\cos(\mathbf{x}_1) + e,$$

where $a=1,b=\frac{5.1}{4\pi^2},c=\frac{5}{\pi},d=6,e=10$ and $f=\frac{1}{8\pi}$. The box constraints are given by $\mathbf{x}_1\in[-5,10]$ and $\mathbf{x}_2\in[0,15]$. The function has three global minima.

Usage

makeBraninFunction()

Value

smoof_single_objective_function

References

F. H. Branin. Widely convergent method for finding multiple solutions of simultaneous nonlinear equations. IBM J. Res. Dev. 16, 504-522, 1972.

makeBrentFunction 39

Examples

```
library(ggplot2)
fn = makeBraninFunction()
print(fn)
print(autoplot(fn, show.optimum = TRUE))
```

makeBrentFunction

Brent Function

Description

Single-objective two-dimensional test function. The formula is given as

$$f(\mathbf{x}) = (\mathbf{x}_1 + 10)^2 + (\mathbf{x}_2 + 10)^2 + exp(-\mathbf{x}_1^2 - \mathbf{x}_2^2)$$

subject to the constraints $\mathbf{x}_i \in [-10, 10], i = 1, 2$.

Usage

makeBrentFunction()

Value

 ${\tt smoof_single_objective_function}$

References

F. H. Branin Jr., Widely Convergent Method of Finding Multiple Solutions of Simul-taneous Nonlinear Equations, IBM Journal of Research and Development, vol. 16, no. 5, pp. 504-522, 1972.

makeBrownFunction

Brown Function

Description

This function belongs the the unimodal single-objective test functions. The function is forumlated as

$$f(\mathbf{x}) = \sum_{i=1}^{n} (\mathbf{x}_{i}^{2})^{(\mathbf{x}_{i+1}+1)} + (\mathbf{x}_{i+1})^{(\mathbf{x}_{i}+1)}$$

subject to $\mathbf{x}_i \in [-1, 4]$ for $i = 1, \dots, n$.

Usage

makeBrownFunction(dimensions)

40 makeBukinN2Function

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

O. Begambre, J. E. Laier, A hybrid Particle Swarm Optimization - Simplex Algorithm (PSOS) for Structural Damage Identification, Journal of Advances in Engineering Software, vol. 40, no. 9, pp. 883-891, 2009.

makeBukinN2Function

Bukin function N. 2

Description

Muldimodal, non-scalable, continous optimization test function given by:

$$f(\mathbf{x}) = 100(\mathbf{x}_2 - 0.01 * \mathbf{x}_1^2 + 1) + 0.01(\mathbf{x}_1 + 10)^2$$

subject to $x_1 \in [-15, -5]$ and $x_2 \in [-3, 3]$.

Usage

makeBukinN2Function()

Value

smoof_single_objective_function

References

Z. K. Silagadze, Finding Two-Dimensional Peaks, Physics of Particles and Nuclei Letters, vol. 4, no. 1, pp. 73-80, 2007.

See Also

makeBukinN4Function, makeBukinN6Function

makeBukinN4Function 41

makeBukinN4Function

Bukin function N. 4

Description

Second continous Bukin function test function. The formula is given by

$$f(\mathbf{x}) = 100\mathbf{x}_2^2 + 0.01 * ||\mathbf{x}_1 + 10||$$

and the box constraints $mathbfx_1 \in [-15, 5], \mathbf{x}_2 \in [-3, 3].$

Usage

makeBukinN4Function()

Value

smoof_single_objective_function

References

Z. K. Silagadze, Finding Two-Dimesnional Peaks, Physics of Particles and Nuclei Letters, vol. 4, no. 1, pp. 73-80, 2007.

See Also

makeBukinN2Function, makeBukinN6Function

makeBukinN6Function

Bukin function N. 6

Description

Beside Bukin N. 2 and N. 4 this is the last "Bukin family" function. It is given by the formula

$$f(\mathbf{x}) = 100\sqrt{||\mathbf{x}_2 - 0.01\mathbf{x}_1^2||} + 0.01||\mathbf{x}_1 + 10||$$

and the box constraints $mathbfx_1 \in [-15, 5], \mathbf{x}_2 \in [-3, 3].$

Usage

makeBukinN6Function()

Value

smoof_single_objective_function

References

Z. K. Silagadze, Finding Two-Dimesnional Peaks, Physics of Particles and Nuclei Letters, vol. 4, no. 1, pp. 73-80, 2007.

See Also

makeBukinN2Function, makeBukinN4Function

makeCarromTableFunction

Carrom Table Function

Description

This function is defined as follows:

$$f(\mathbf{x}) = -\frac{1}{30} \left((\cos(\mathbf{x}_1) \exp(|1 - ((\mathbf{x}_1^2 + \mathbf{x}_2^2)^{0.5}/\pi)^2)| \right).$$

The box-constraints are given by $\mathbf{x}_i \in [-10, 10], i = 1, 2$.

Usage

makeCarromTableFunction()

Value

 $smoof_single_objective_function$

References

S. K. Mishra, Global Optimization By Differential Evolution and Particle Swarm Methods: Evaluation On Some Benchmark Functions, Munich Research Papers in Economics.

makeChichinadzeFunction

Chichinadze Function

Description

Continuous single-objective test function f with

$$f(\mathbf{x}) = \mathbf{x}_1^2 - 12\mathbf{x}_1 + 11 + 10\cos(0.5\pi\mathbf{x}_1) + 8\sin(2.5\pi\mathbf{x}_1) - (0.25)^{0.5}\exp(-0.5(\mathbf{x}_2 - 0.5)^2)$$
 with $-30 \le \mathbf{x}_i \le 30, i = 1, 2$.

Usage

makeChichinadzeFunction()

Value

 $smoof_single_objective_function$

 ${\tt makeChungReynoldsFunction}$

Chung Reynolds Function

Description

The defintion is given by

$$f(\mathbf{x}) = \left(\sum_{i=1}^{n} \mathbf{x}_i^2\right)^2$$

with box-constraings $\mathbf{x}_i \in [-100, 100], i = 1, \dots, n$.

Usage

makeChungReynoldsFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

C. J. Chung, R. G. Reynolds, CAEP: An Evolution-Based Tool for Real-Valued Function Optimization Using Cultural Algorithms, International Journal on Artificial Intelligence Tool, vol. 7, no. 3, pp. 239-291, 1998.

makeComplexFunction

Complex function.

Description

Two-dimensional test function based on the formula

$$f(\mathbf{x}) = (x_1^3 - 3x_1x_2^2 - 1)^2 + (3x_2x_1^2 - x_2^3)^2$$

with $\mathbf{x}_1, \mathbf{x}_2 \in [-2, 2]$.

Usage

makeComplexFunction()

Value

smoof_single_objective_function

References

See https://al-roomi.org/benchmarks/unconstrained/2-dimensions/43-complex-function.

makeCosineMixtureFunction

Cosine Mixture Function

Description

Single-objective test function based on the formula

$$f(\mathbf{x}) = -0.1 \sum_{i=1}^{n} \cos(5\pi \mathbf{x}_i) - \sum_{i=1}^{n} \mathbf{x}_i^2$$

subject to $\mathbf{x}_i \in [-1, 1]$ for $i = 1, \dots, n$.

Usage

makeCosineMixtureFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

M. M. Ali, C. Khompatraporn, Z. B. Zabinsky, A Numerical Evaluation of Several Stochastic Algorithms on Selected Continuous Global Optimization Test Problems, Journal of Global Optimization, vol. 31, pp. 635-672, 2005.

makeCrossInTrayFunction

Cross-In-Tray Function

Description

Non-scalable, two-dimensional test function for numerical optimization with

$$f(\mathbf{x}) = -0.0001 \left(|\sin(\mathbf{x}_1 \mathbf{x}_2 \exp(|100 - [(\mathbf{x}_1^2 + \mathbf{x}_2^2)]^{0.5} / \pi|)| + 1 \right)^{0.1}$$

subject to $\mathbf{x}_i \in [-15, 15]$ for i = 1, 2.

Usage

makeCrossInTrayFunction()

Value

smoof_single_objective_function

References

S. K. Mishra, Global Optimization By Differential Evolution and Particle Swarm Methods: Evaluation On Some Benchmark Functions, Munich Research Papers in Economics.

makeCubeFunction

Cube Function

Description

The Cube Function is defined as follows:

$$f(\mathbf{x}) = 100(\mathbf{x}_2 - \mathbf{x}_1^3)^2 + (1 - \mathbf{x}_1)^2.$$

The box-constraints are given by $\mathbf{x}_i \in [-10, 10], i = 1, 2$.

Usage

makeCubeFunction()

Value

smoof_single_objective_function

References

A. Lavi, T. P. Vogel (eds), Recent Advances in Optimization Techniques, John Wliley & Sons, 1966.

makeDeckkersAartsFunction

Deckkers-Aarts Function

Description

This continuous single-objective test function is defined by the formula

$$f(\mathbf{x}) = 10^5 \mathbf{x}_1^2 + \mathbf{x}_2^2 - (\mathbf{x}_1^2 + \mathbf{x}_2^2)^2 + 10^{-5} (\mathbf{x}_1^2 + \mathbf{x}_2^2)^4$$

with the bounding box $-20 \le \mathbf{x}_i \le 20$ for i = 1, 2.

Usage

makeDeckkersAartsFunction()

Value

 ${\tt smoof_single_objective_function}$

References

M. M. Ali, C. Khompatraporn, Z. B. Zabinsky, A Numerical Evaluation of Several Stochastic Algorithms on Selected Continuous Global Optimization Test Problems, Journal of Global Optimization, vol. 31, pp. 635-672, 2005.

makeDeflectedCorrugatedSpringFunction

Deflected Corrugated Spring function

Description

Scalable single-objective test function based on the formula

$$f(\mathbf{x}) = 0.1 \sum_{i=1}^{n} (x_i - \alpha)^2 - \cos\left(K\sqrt{\sum_{i=1}^{n} (x_i - \alpha)^2}\right)$$

with $\mathbf{x}_i \in [0, 2\alpha], i = 1, \dots, n$ and $\alpha = K = 5$ by default.

Usage

makeDeflectedCorrugatedSpringFunction(dimensions, K = 5, alpha = 5)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

K [numeric(1)]

Parameter. Default is 5.

alpha [numeric(1)]

Parameter. Default is 5.

Value

smoof_single_objective_function

References

See https://al-roomi.org/benchmarks/unconstrained/n-dimensions/238-deflected-corrugated-spring-func

makeDentFunction

Dent Function

Description

Builds and returns the bi-objective Dent test problem, which is defined as follows:

$$f(\mathbf{x}) = (f_1(\mathbf{x}_1), f_2(\mathbf{x}))$$

with

$$f_1(\mathbf{x}_1) = 0.5 \left(\sqrt{(1 + (x_1 + x_2)^2)} + \sqrt{(1 + (x_1 - x_2)^2)} + x_1 - x_2 \right) + d$$

and

$$f_1(\mathbf{x}_1) = 0.5 \left(\sqrt{(1 + (x_1 + x_2)^2)} + \sqrt{(1 + (x_1 - x_2)^2)} - x_1 + x_2 \right) + d$$

where $d = \lambda * \exp(-(x_1 - x_2)^2)$ and $\mathbf{x}_i \in [-1.5, 1.5], i = 1, 2$.

48 makeDixonPriceFunction

Usage

makeDentFunction()

Value

 ${\tt smoof_multi_objective_function}$

makeDixonPriceFunction

Dixon-Price Function

Description

Dixon and Price defined the function

$$f(\mathbf{x}) = (\mathbf{x}_1 - 1)^2 + \sum_{i=1}^n i(2\mathbf{x}_i^2 - \mathbf{x}_{i-1})$$

subject to $\mathbf{x}_i \in [-10, 10]$ for $i = 1, \dots, n$.

Usage

makeDixonPriceFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

L. C. W. Dixon, R. C. Price, The Truncated Newton Method for Sparse Unconstrained Optimisation Using Automatic Differentiation, Journal of Optimization Theory and Applications, vol. 60, no. 2, pp. 261-275, 1989.

makeDoubleSumFunction 49

makeDoubleSumFunction Double-Sum Function

Description

Also known as the rotated hyper-ellipsoid function. The formula is given by

$$f(\mathbf{x}) = \sum_{i=1}^{n} \left(\sum_{j=1}^{i} \mathbf{x}_{j} \right)^{2}$$

with $\mathbf{x}_i \in [-65.536, 65.536], i = 1, \dots, n$.

Usage

makeDoubleSumFunction(dimensions)

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

H.-P. Schwefel. Evolution and Optimum Seeking. John Wiley & Sons, New York, 1995.

makeDTLZ1Function

DTLZ1 Function (family)

Description

Builds and returns the multi-objective DTLZ1 test problem.

The DTLZ1 test problem is defined as follows:

Minimize
$$f_1(\mathbf{x}) = \frac{1}{2}x_1x_2 \cdots x_{M-1}(1 + g(\mathbf{x}_M)),$$

Minimize $f_2(\mathbf{x}) = \frac{1}{2}x_1x_2 \cdots (1 - x_{M-1})(1 + g(\mathbf{x}_M)),$

:

Minimize
$$f_{M-1}(\mathbf{x}) = \frac{1}{2}x_1(1-x_2)(1+g(\mathbf{x}_M)),$$

Minimize $f_M(\mathbf{x}) = \frac{1}{2}(1-x_1)(1+g(\mathbf{x}_M)),$
with $0 \le x_i \le 1$, for $i=1,2,\ldots,n,$
where $g(\mathbf{x}_M) = 100\left[|\mathbf{x}_M| + \sum_{x_i \in \mathbf{x}_M} (x_i - 0.5)^2 - \cos(20\pi(x_i - 0.5))\right]$

50 makeDTLZ2Function

Usage

```
makeDTLZ1Function(dimensions, n.objectives)
```

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

Value

smoof_multi_objective_function

References

K. Deb and L. Thiele and M. Laumanns and E. Zitzler. Scalable Multi-Objective Optimization Test Problems. Computer Engineering and Networks Laboratory (TIK), Swiss Federal Institute of Technology (ETH) Zurich, 112, 2001

makeDTLZ2Function

DTLZ2 Function (family)

Description

Builds and returns the multi-objective DTLZ2 test problem.

The DTLZ2 test problem is defined as follows:

$$\begin{aligned} & \text{Minimize } f_1(\mathbf{x}) = (1 + g(\mathbf{x}_M)) \cos(x_1 \pi/2) \cos(x_2 \pi/2) \cdots \cos(x_{M-2} \pi/2) \cos(x_{M-1} \pi/2), \\ & \text{Minimize } f_2(\mathbf{x}) = (1 + g(\mathbf{x}_M)) \cos(x_1 \pi/2) \cos(x_2 \pi/2) \cdots \cos(x_{M-2} \pi/2) \sin(x_{M-1} \pi/2), \\ & \text{Minimize } f_3(\mathbf{x}) = (1 + g(\mathbf{x}_M)) \cos(x_1 \pi/2) \cos(x_2 \pi/2) \cdots \sin(x_{M-2} \pi/2), \\ & \vdots \end{aligned}$$

Minimize $f_{M-1}(\mathbf{x}) = (1 + g(\mathbf{x}_M))\cos(x_1\pi/2)\sin(x_2\pi/2),$ Minimize $f_M(\mathbf{x}) = (1 + g(\mathbf{x}_M))\sin(x_1\pi/2),$ with $0 \le x_i \le 1$, for $i = 1, 2, \dots, n$, where $g(\mathbf{x}_M) = \sum_{x_i \in \mathbf{x}_M} (x_i - 0.5)^2$

Usage

makeDTLZ2Function(dimensions, n.objectives)

makeDTLZ3Function 51

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

Value

smoof_multi_objective_function

Note

Note that in case of a bi-objective scenario (n. objectives = 2L) DTLZ2 and DTLZ5 are identical.

References

K. Deb and L. Thiele and M. Laumanns and E. Zitzler. Scalable Multi-Objective Optimization Test Problems. Computer Engineering and Networks Laboratory (TIK), Swiss Federal Institute of Technology (ETH) Zurich, 112, 2001

makeDTLZ3Function

DTLZ3 Function (family)

Description

Builds and returns the multi-objective DTLZ3 test problem. The formula is very similar to the formula of DTLZ2, but it uses the g function of DTLZ1, which introduces a lot of local Pareto-optimal fronts. Thus, this problems is well suited to check the ability of an optimizer to converge to the global Pareto-optimal front.

The DTLZ3 test problem is defined as follows:

```
\begin{split} & \text{Minimize } f_1(\mathbf{x}) = (1 + g(\mathbf{x}_M)) \cos(x_1 \pi/2) \cos(x_2 \pi/2) \cdots \cos(x_{M-2} \pi/2) \cos(x_{M-1} \pi/2), \\ & \text{Minimize } f_2(\mathbf{x}) = (1 + g(\mathbf{x}_M)) \cos(x_1 \pi/2) \cos(x_2 \pi/2) \cdots \cos(x_{M-2} \pi/2) \sin(x_{M-1} \pi/2), \\ & \text{Minimize } f_3(\mathbf{x}) = (1 + g(\mathbf{x}_M)) \cos(x_1 \pi/2) \cos(x_2 \pi/2) \cdots \sin(x_{M-2} \pi/2), \\ & \vdots \\ & \text{Minimize } f_{M-1}(\mathbf{x}) = (1 + g(\mathbf{x}_M)) \cos(x_1 \pi/2) \sin(x_2 \pi/2), \\ & \text{Minimize } f_M(\mathbf{x}) = (1 + g(\mathbf{x}_M)) \sin(x_1 \pi/2), \\ & \text{with } 0 \leq x_i \leq 1, \text{ for } i = 1, 2, \dots, n, \\ & \text{where } g(\mathbf{x}_M) = 100 \left[ |\mathbf{x}_M| + \sum_{x_i \in \mathbf{x}_M} (x_i - 0.5)^2 - \cos(20\pi(x_i - 0.5)) \right] \end{split}
```

Usage

makeDTLZ3Function(dimensions, n.objectives)

52 makeDTLZ4Function

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

Value

smoof_multi_objective_function

References

K. Deb and L. Thiele and M. Laumanns and E. Zitzler. Scalable Multi-Objective Optimization Test Problems. Computer Engineering and Networks Laboratory (TIK), Swiss Federal Institute of Technology (ETH) Zurich, 112, 2001

makeDTLZ4Function

DTLZ4 Function (family)

Description

Builds and returns the multi-objective DTLZ4 test problem. It is a slight modification of the DTLZ2 problems by introducing the parameter α . The parameter is used to map $\mathbf{x}_i \to \mathbf{x}_i^{\alpha}$.

The DTLZ4 test problem is defined as follows:

Minimize
$$f_1(\mathbf{x}) = (1 + g(\mathbf{x}_M))\cos(x_1^{\alpha}\pi/2)\cos(x_2^{\alpha}\pi/2)\cdots\cos(x_{M-2}^{\alpha}\pi/2)\cos(x_{M-1}^{\alpha}\pi/2),$$

Minimize $f_2(\mathbf{x}) = (1 + g(\mathbf{x}_M))\cos(x_1^{\alpha}\pi/2)\cos(x_2^{\alpha}\pi/2)\cdots\cos(x_{M-2}^{\alpha}\pi/2)\sin(x_{M-1}^{\alpha}\pi/2),$
Minimize $f_3(\mathbf{x}) = (1 + g(\mathbf{x}_M))\cos(x_1^{\alpha}\pi/2)\cos(x_2^{\alpha}\pi/2)\cdots\sin(x_{M-2}^{\alpha}\pi/2),$
 \vdots

Minimize
$$f_{M-1}(\mathbf{x}) = (1 + g(\mathbf{x}_M))\cos(x_1^{\alpha}\pi/2)\sin(x_2^{\alpha}\pi/2),$$

Minimize $f_M(\mathbf{x}) = (1 + g(\mathbf{x}_M))\sin(x_1^{\alpha}\pi/2),$
with $0 \le x_i \le 1$, for $i = 1, 2, \dots, n$,
where $g(\mathbf{x}_M) = \sum_{x_i \in \mathbf{x}_M} (x_i - 0.5)^2$

Usage

makeDTLZ4Function(dimensions, n.objectives, alpha = 100)

makeDTLZ5Function 53

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

alpha [numeric(1)]

Optional parameter. Default is 100, which is recommended by Deb et al.

Value

smoof_multi_objective_function

References

K. Deb and L. Thiele and M. Laumanns and E. Zitzler. Scalable Multi-Objective Optimization Test Problems. Computer Engineering and Networks Laboratory (TIK), Swiss Federal Institute of Technology (ETH) Zurich, 112, 2001

makeDTLZ5Function

DTLZ5 Function (family)

Description

Builds and returns the multi-objective DTLZ5 test problem. This problem can be characterized by a disconnected Pareto-optimal front in the search space. This introduces a new challenge to evolutionary multi-objective optimizers, i.e., to maintain different subpopulations within the search space to cover the entire Pareto-optimal front.

The DTLZ5 test problem is defined as follows:

```
\begin{aligned} & \text{Minimize } f_1(\mathbf{x}) = (1+g(\mathbf{x}_M))\cos(\theta_1\pi/2)\cos(\theta_2\pi/2)\cdots\cos(\theta_{M-2}\pi/2)\cos(\theta_{M-1}\pi/2), \\ & \text{Minimize } f_2(\mathbf{x}) = (1+g(\mathbf{x}_M))\cos(\theta_1\pi/2)\cos(\theta_2\pi/2)\cdots\cos(\theta_{M-2}\pi/2)\sin(\theta_{M-1}\pi/2), \\ & \text{Minimize } f_3(\mathbf{x}) = (1+g(\mathbf{x}_M))\cos(\theta_1\pi/2)\cos(\theta_2\pi/2)\cdots\sin(\theta_{M-2}\pi/2), \\ & \vdots \\ & \text{Minimize } f_{M-1}(\mathbf{x}) = (1+g(\mathbf{x}_M))\cos(\theta_1\pi/2)\sin(\theta_2\pi/2), \\ & \text{Minimize } f_M((1+g(\mathbf{x}_M))\sin(\theta_1\pi/2), \\ & \text{with } 0 \leq x_i \leq 1, \text{ for } i=1,2,\ldots,n, \\ & \text{where } \theta_i = \frac{\pi}{4(1+g(\mathbf{x}_M))}(1+2g(\mathbf{x}_M)x_i), \text{ for } i=2,3,\ldots,(M-1) \\ & \text{and } g(\mathbf{x}_M) = \sum_{x_i \in \mathbf{x}_M} (x_i-0.5)^2 \end{aligned}
```

Usage

makeDTLZ5Function(dimensions, n.objectives)

54 makeDTLZ6Function

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

Value

smoof_multi_objective_function

Note

This problem definition does not exist in the succeeding work of Deb et al. (K. Deb and L. Thiele and M. Laumanns and E. Zitzler (2002). Scalable multi-objective optimization test problems, Proceedings of the IEEE Congress on Evolutionary Computation, pp. 825-830).

Also, note that in case of a bi-objective scenario (n.objectives = 2L) DTLZ2 and DTLZ5 are identical.

References

K. Deb and L. Thiele and M. Laumanns and E. Zitzler. Scalable Multi-Objective Optimization Test Problems. Computer Engineering and Networks Laboratory (TIK), Swiss Federal Institute of Technology (ETH) Zurich, 112, 2001

makeDTLZ6Function

DTLZ6 Function (family)

Description

Builds and returns the multi-objective DTLZ6 test problem. This problem can be characterized by a disconnected Pareto-optimal front in the search space. This introduces a new challenge to evolutionary multi-objective optimizers, i.e., to maintain different subpopulations within the search space to cover the entire Pareto-optimal front.

The DTLZ6 test problem is defined as follows:

```
\begin{aligned} & \text{Minimize } f_1(\mathbf{x}) = (1+g(\mathbf{x}_M))\cos(\theta_1\pi/2)\cos(\theta_2\pi/2)\cdots\cos(\theta_{M-2}\pi/2)\cos(\theta_{M-1}\pi/2), \\ & \text{Minimize } f_2(\mathbf{x}) = (1+g(\mathbf{x}_M))\cos(\theta_1\pi/2)\cos(\theta_2\pi/2)\cdots\cos(\theta_{M-2}\pi/2)\sin(\theta_{M-1}\pi/2), \\ & \text{Minimize } f_3(\mathbf{x}) = (1+g(\mathbf{x}_M))\cos(\theta_1\pi/2)\cos(\theta_2\pi/2)\cdots\sin(\theta_{M-2}\pi/2), \\ & \vdots \\ & \text{Minimize } f_{M-1}(\mathbf{x}) = (1+g(\mathbf{x}_M))\cos(\theta_1\pi/2)\sin(\theta_2\pi/2), \\ & \text{Minimize } f_M((1+g(\mathbf{x}_M))\sin(\theta_1\pi/2), \\ & \text{with } 0 \leq x_i \leq 1, \text{ for } i=1,2,\ldots,n, \\ & \text{where } \theta_i = \frac{\pi}{4(1+g(\mathbf{x}_M))}(1+2g(\mathbf{x}_M)x_i), \text{ for } i=2,3,\ldots,(M-1) \\ & \text{and } g(\mathbf{x}_M) = \sum_{x_i \in \mathbf{x}_M} x_i^{0.1} \end{aligned}
```

makeDTLZ7Function 55

Usage

```
makeDTLZ6Function(dimensions, n.objectives)
```

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

Value

smoof_multi_objective_function

Note

Attention: Within the succeeding work of Deb et al. (K. Deb and L. Thiele and M. Laumanns and E. Zitzler (2002). Scalable multi-objective optimization test problems, Proceedings of the IEEE Congress on Evolutionary Computation, pp. 825-830) this problem was called DTLZ5.

References

K. Deb and L. Thiele and M. Laumanns and E. Zitzler. Scalable Multi-Objective Optimization Test Problems. Computer Engineering and Networks Laboratory (TIK), Swiss Federal Institute of Technology (ETH) Zurich, 112, 2001

makeDTLZ7Function

DTLZ7 Function (family)

Description

Builds and returns the multi-objective DTLZ7 test problem. This problem can be characterized by a disconnected Pareto-optimal front in the search space. This introduces a new challenge to evolutionary multi-objective optimizers, i.e., to maintain different subpopulations within the search space to cover the entire Pareto-optimal front.

The DTLZ7 test problem is defined as follows:

```
\begin{split} & \text{Minimize } f_1(\mathbf{x}) = x_1, \\ & \text{Minimize } f_2(\mathbf{x}) = x_2, \\ & \vdots \\ & \text{Minimize } f_{M-1}(\mathbf{x}) = x_{M-1}, \\ & \text{Minimize } f_M(\mathbf{x}) = (1+g(\mathbf{x}_M))h(f_1,f_2,\cdots,f_{M-1},g), \\ & \text{with } 0 \leq x_i \leq 1, \text{ for } i=1,2,\ldots,n, \\ & \text{where } g(\mathbf{x}_M) = 1 + \frac{9}{|\mathbf{x}_M|} \sum_{x_i \in \mathbf{x}_M} x_i \\ & \text{and } h(f_1,f_2,\cdots,f_{M-1},g) = M - \sum_{i=1}^{M-1} \left[ \frac{f_i}{1+g} (1+sin(3\pi f_i)) \right] \end{split}
```

56 makeEasomFunction

Usage

makeDTLZ7Function(dimensions, n.objectives)

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

Value

smoof_multi_objective_function

Note

Attention: Within the succeeding work of Deb et al. (K. Deb and L. Thiele and M. Laumanns and E. Zitzler (2002). Scalable multi-objective optimization test problems, Proceedings of the IEEE Congress on Evolutionary Computation, pp. 825-830) this problem was called DTLZ6.

References

K. Deb and L. Thiele and M. Laumanns and E. Zitzler. Scalable Multi-Objective Optimization Test Problems. Computer Engineering and Networks Laboratory (TIK), Swiss Federal Institute of Technology (ETH) Zurich, 112, 2001

makeEasomFunction

Easom Function

Description

Unimodal function with its global optimum in the center of the search space. The attraction area of the global optimum is very small in relation to the search space:

$$f(\mathbf{x}) = -\cos(\mathbf{x}_1)\cos(\mathbf{x}_2)\exp\left(-\left((\mathbf{x}_1 - \pi)^2 + (\mathbf{x}_2 - pi)^2\right)\right)$$
 with $\mathbf{x}_i \in [-100, 100], i = 1, 2$.

Usage

makeEasomFunction()

Value

smoof_single_objective_function

References

Easom, E. E.: A survey of global optimization techniques. M. Eng. thesis, University of Louisville, Louisville, KY, 1990.

makeED1Function 57

makeED1Function

ED1 Function

Description

Builds and returns the multi-objective ED1 test problem.

The ED1 test problem is defined as follows:

Minimize
$$f_j(\mathbf{x}) = \frac{1}{r(\mathbf{x})+1} \cdot \tilde{p}(\Theta(\mathbf{X}))$$
, for $j=1,\ldots,m$, with $\mathbf{x} = (x_1,\ldots,x_n)^T$, where $0 \leq x_i \leq 1$, and $\Theta = (\theta_1,\ldots,\theta_{m-1})$, where $0 \leq \theta_j \leq \frac{\pi}{2}$, for $i=1,\ldots,n$, and $j=1,\ldots,m-1$. Moreover $r(\mathbf{X}) = \sqrt{x_m^2 + \ldots, x_n^2}$, $\tilde{p}_1(\Theta) = \cos(\theta_1)^{2/\gamma}$, $\tilde{p}_j(\Theta) = (\sin(\theta_1) \cdot \ldots \cdot \sin(\theta_{j-1}) \cdot \cos(\theta_j))^{2/\gamma}$, for $2 \leq j \leq m-1$, and $\tilde{p}_m(\Theta) = (\sin(\theta_1) \cdot \ldots \cdot \sin(\theta_{m-1}))^{2/\gamma}$.

Usage

makeED1Function(dimensions, n.objectives, gamma = 2, theta)

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

gamma [numeric(1)]

Optional parameter. Default is 2, which is recommended by Emmerich and

Deutz.

theta [numeric(dimensions)]

Parameter vector, whose components have to be between 0 and 0.5*pi. The default is theta = (pi/2) * x (with x being the point from the decision space)

as recommended by Emmerich and Deutz.

Value

smoof_multi_objective_function

References

M. T. M. Emmerich and A. H. Deutz. Test Problems based on Lame Superspheres. Proceedings of the International Conference on Evolutionary Multi-Criterion Optimization (EMO 2007), pp. 922-936, Springer, 2007.

58 makeED2Function

makeED2Function

ED2 Function

Description

Builds and returns the multi-objective ED2 test problem.

The ED2 test problem is defined as follows:

Minimize
$$f_j(\mathbf{x}) = \frac{1}{F_{natmin}(\mathbf{x})+1} \cdot \tilde{p}(\Theta(\mathbf{X}))$$
, for $j=1,\ldots,m$, with $\mathbf{x}=(x_1,\ldots,x_n)^T$, where $0 \leq x_i \leq 1$, and $\Theta=(\theta_1,\ldots,\theta_{m-1})$, where $0 \leq \theta_j \leq \frac{\pi}{2}$, for $i=1,\ldots,n$, and $j=1,\ldots,m-1$. Moreover $F_{natmin}(\mathbf{x})=b+(r(\mathbf{x})-a)+0.5+0.5\cdot(2\pi\cdot(r(\mathbf{x})-a)+\pi)$ with $a\approx 0.051373$, $b\approx 0.0253235$, and $r(\mathbf{X})=\sqrt{x_m^2+\ldots,x_n^2}$, as well as $\tilde{p}_1(\Theta)=\cos(\theta_1)^{2/\gamma}$, $\tilde{p}_j(\Theta)=(\sin(\theta_1)\cdot\ldots\cdot\sin(\theta_{j-1})\cdot\cos(\theta_j))^{2/\gamma}$, for $2\leq j\leq m-1$, and $\tilde{p}_m(\Theta)=(\sin(\theta_1)\cdot\ldots\cdot\sin(\theta_{m-1}))^{2/\gamma}$.

Usage

makeED2Function(dimensions, n.objectives, gamma = 2, theta)

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

gamma [numeric(1)]

Optional parameter. Default is 2, which is recommended by Emmerich and

Deutz.

theta [numeric(dimensions)]

Parameter vector, whose components have to be between 0 and 0.5*pi. The default is theta = $(pi/2) \times x$ (with x being the point from the decision space)

as recommended by Emmerich and Deutz.

Value

smoof_multi_objective_function

References

M. T. M. Emmerich and A. H. Deutz. Test Problems based on Lame Superspheres. Proceedings of the International Conference on Evolutionary Multi-Criterion Optimization (EMO 2007), pp. 922-936, Springer, 2007.

makeEggCrateFunction 59

 ${\tt makeEggCrateFunction} \quad \textit{Egg Crate Function}$

Description

This single-objective function follows the definition

$$f(\mathbf{x}) = \mathbf{x}_1^2 + \mathbf{x}_2^2 + 25(\sin^2(\mathbf{x}_1) + \sin^2(\mathbf{x}_2))$$

with $\mathbf{x}_i \in [-5, 5]$ for i = 1, 2.

Usage

makeEggCrateFunction()

Value

smoof_single_objective_function

makeEggholderFunction Egg Holder function

Description

The Egg Holder function is a difficult to optimize function based on the definition

$$f(\mathbf{x}) = \sum_{i=1}^{n-1} \left[-(\mathbf{x}_{i+1} + 47) \sin \sqrt{|\mathbf{x}_{i+1} + 0.5\mathbf{x}_i + 47|} - \mathbf{x}_i \sin(\sqrt{|\mathbf{x}_i - (\mathbf{x}_{i+1} - 47)|}) \right]$$

subject to $-512 \le \mathbf{x}_i \le 512$ for $i = 1, \dots, n$.

Usage

makeEggholderFunction()

Value

smoof_single_objective_function

60 makeEngvallFunction

make ElAttar Vidyasa gar Dutta Function

El-Attar-Vidyasagar-Dutta Function

Description

This function is based on the formula

$$f(\mathbf{x}) = (\mathbf{x}_1^2 + \mathbf{x}_2 - 10)^2 + (\mathbf{x}_1 + \mathbf{x}_2^2 - 7)^2 + (\mathbf{x}_1^2 + \mathbf{x}_2^3 - 1)^2$$

subject to $\mathbf{x}_i \in [-500, 500], i = 1, 2.$

Usage

makeElAttarVidyasagarDuttaFunction()

Value

smoof_single_objective_function

References

R. A. El-Attar, M. Vidyasagar, S. R. K. Dutta, An Algorithm for II-norm Minimization With Application to Nonlinear II-approximation, SIAM Journal on Numverical Analysis, vol. 16, no. 1, pp. 70-86, 1979.

makeEngvallFunction

Complex function.

Description

Two-dimensional test function based on the formula

$$f(\mathbf{x}) = (x_1^4 + x_2^4 + 2x_1^2x_2^2 - 4x_1 + 3)$$

with $\mathbf{x}_1, \mathbf{x}_2 \in [-2000, 2000]$.

Usage

makeEngvallFunction()

Value

smoof_single_objective_function

References

See https://al-roomi.org/benchmarks/unconstrained/2-dimensions/116-engvall-s-function.

makeExponentialFunction

Exponential Function

Description

This scalable test function is based on the definition

$$f(\mathbf{x}) = -\exp\left(-0.5\sum_{i=1}^{n}\mathbf{x}_{i}^{2}\right)$$

with the box-constraints $\mathbf{x}_i \in [-1, 1], i = 1, \dots, n$.

Usage

makeExponentialFunction(dimensions)

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

S. Rahnamyan, H. R. Tizhoosh, N. M. M. Salama, Opposition-Based Differential Evolution (ODE) with Variable Jumping Rate, IEEE Sympousim Foundations Com- putation Intelligence, Honolulu, HI, pp. 81-88, 2007.

makeFreudensteinRothFunction

Freudenstein Roth Function

Description

This test function is based on the formula

$$f(\mathbf{x}) = (\mathbf{x}_1 - 13 + ((5 - \mathbf{x}_2)\mathbf{x}_2 - 2)\mathbf{x}_2)^2 + (\mathbf{x}_1 - 29 + ((\mathbf{x}_2 + 1)\mathbf{x}_2 - 14)\mathbf{x}_2)^2$$
 subject to $\mathbf{x}_i \in [-10, 10], i = 1, 2$.

Usage

makeFreudensteinRothFunction()

Value

```
{\tt smoof\_single\_objective\_function}
```

References

S. S. Rao, Engineering Optimization: Theory and Practice, John Wiley & Sons, 2009.

makeFunctionsByName Generate smoof function by passing a character vector of generator names.

Description

This function is especially useful in combination with filterFunctionsByTags to generate a test set of functions with certain properties, e.~g., multimodality.

Usage

```
makeFunctionsByName(fun.names, ...)
```

Arguments

fun.names [character]

Non empty character vector of generator function names.

... [any]

Further arguments passed to generator.

Value

smoof_function

See Also

filterFunctionsByTags

Examples

```
# generate a testset of multimodal 2D functions
## Not run:
test.set = makeFunctionsByName(filterFunctionsByTags("multimodal"), dimensions = 2L, m = 5L)
## End(Not run)
```

makeGeneralizedDropWaveFunction

Generalized Drop-Wave Function

Description

Multimodal single-objective function following the formula:

$$\mathbf{x} = -\frac{1 + \cos(\sqrt{\sum_{i=1}^{n} \mathbf{x}_{i}^{2}})}{2 + 0.5 \sum_{i=1}^{n} \mathbf{x}_{i}^{2}}$$

with
$$\mathbf{x}_i \in [-5.12, 5.12], i = 1, \dots, n$$
.

Usage

makeGeneralizedDropWaveFunction(dimensions = 2L)

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

makeGiuntaFunction

Giunta Function

Description

Multimodal test function based on the definition

$$f(\mathbf{x}) = 0.6 + \sum_{i=1}^{n} \left[\sin(\frac{16}{15}\mathbf{x}_i - 1) + \sin^2(\frac{16}{15}\mathbf{x}_i - 1) + \frac{1}{50}\sin(4(\frac{16}{15}\mathbf{x}_i - 1)) \right]$$

with box-constraints $\mathbf{x}_i \in [-1, 1]$ for $i = 1, \dots, n$.

Usage

makeGiuntaFunction()

Value

 ${\tt smoof_single_objective_function}$

References

S. K. Mishra, Global Optimization By Differential Evolution and Particle Swarm Methods: Evaluation On Some Benchmark Functions, Munich Research Papers in Economics.

64 makeGOMOPFunction

makeGoldsteinPriceFunction

Goldstein-Price Function

Description

Two-dimensional test function for global optimization. The implementation follows the formula:

$$f(\mathbf{x}) = \left(1 + (\mathbf{x}_1 + \mathbf{x}_2 + 1)^2 \cdot (19 - 14\mathbf{x}_1 + 3\mathbf{x}_1^2 - 14\mathbf{x}_2 + 6\mathbf{x}_1\mathbf{x}_2 + 3\mathbf{x}_2^2)\right) \qquad \cdot \left(30 + (2\mathbf{x}_1 - 3\mathbf{x}_2)^2 \cdot (18 - 32\mathbf{x}_1 + 12\mathbf{x}_2 + 6\mathbf{x}_1\mathbf{x}_2 + 3\mathbf{x}_2^2)\right)$$
with $\mathbf{x}_i \in [-2, 2], i = 1, 2$.

Usage

makeGoldsteinPriceFunction()

Value

smoof_single_objective_function

References

Goldstein, A. A. and Price, I. F.: On descent from local minima. Math. Comput., Vol. 25, No. 115, 1971.

makeGOMOPFunction

GOMOP function generator.

Description

Construct a multi-objective function by putting together multiple single-objective smoof functions.

Usage

```
makeGOMOPFunction(dimensions = 2L, funs = list())
```

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

funs [list]

List of single-objective smoof functions.

makeGriewankFunction 65

Details

The decision space of the resulting function is restricted to $[0,1]^d$. Each parameter x is stretched for each objective function. I.e., if f_1, \ldots, f_n are the single objective smoof functions with box constraints $[l_i, u_i], i = 1, \ldots, n$, then

$$f(x) = (f_1(l_1 + x * (u_1 - l_1)), \dots, f_1(l_1 + x * (u_1 - l_1)))$$

for $x \in [0,1]^d$ where the additions and multiplication are performed component-wise.

Value

smoof_multi_objective_function

makeGriewankFunction Griewank Function

Description

Highly multimodal function with a lot of regularly distributed local minima. The corresponding formula is:

$$f(\mathbf{x}) = \sum_{i=1}^{n} \frac{\mathbf{x}_i^2}{4000} - \prod_{i=1}^{n} \cos\left(\frac{\mathbf{x}_i}{\sqrt{i}}\right) + 1$$

subject to $\mathbf{x}_i \in [-100, 100], i = 1, \dots, n$.

Usage

makeGriewankFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

A. O. Griewank, Generalized Descent for Global Optimization, Journal of Optimization Theory and Applications, vol. 34, no. 1, pp. 11-39, 1981.

66 makeHartmannFunction

makeHansenFunction

Hansen Function

Description

Test function with multiple global optima based on the definition

$$f(\mathbf{x}) = \sum_{i=1}^{4} (i+1)\cos(i\mathbf{x}_1 + i - 1) \sum_{j=1}^{4} (j+1)\cos((j+2)\mathbf{x}_2 + j + 1)$$

subject to $\mathbf{x}_i \in [-10, 10], i = 1, 2.$

Usage

makeHansenFunction()

Value

smoof_single_objective_function

References

C. Fraley, Software Performances on Nonlinear lems, Technical Report no. STAN-CS-89-1244, Computer Science, Stanford University, 1989.

makeHartmannFunction Hartmann Function

Description

Unimodal single-objective test function with six local minima. The implementation is based on the mathematical formulation

$$f(x) = -\sum_{i=1}^{4} \alpha_i \exp\left(-\sum_{j=1}^{6} A_{ij}(x_j - P_{ij})^2\right)$$

, where

$$\alpha = (1.0, 1.2, 3.0, 3.2)^T, A = \begin{pmatrix} 10 & 3 & 17 & 3.50 & 1.7 & 8 \\ 0.05 & 10 & 17 & 0.1 & 8 & 14 \\ 3 & 3.5 & 1.7 & 10 & 17 & 8 \\ 17 & 8 & 0.05 & 10 & 0.1 & 14 \end{pmatrix}, P = 10^{-4} \cdot \begin{pmatrix} 1312 & 1696 & 5569 & 124 & 8283 \\ 2329 & 4135 & 8307 & 3736 & 1004 \\ 2348 & 1451 & 3522 & 2883 & 3047 \\ 4047 & 8828 & 8732 & 5743 & 1091 \end{pmatrix}$$

The function is restricted to six dimensions with $\mathbf{x}_i \in [0,1], i=1,\ldots,6$. The function is not normalized in contrast to some benchmark applications in the literature.

makeHimmelblauFunction 67

Usage

makeHartmannFunction(dimensions)

Arguments

dimensions [i

[integer(1)]

Size of corresponding parameter space.

Value

 ${\tt smoof_single_objective_function}$

References

Picheny, V., Wagner, T., & Ginsbourger, D. (2012). A benchmark of kriging-based infill criteria for noisy optimization.

makeHimmelblauFunction

Himmelblau Function

Description

Two-dimensional test function based on the function defintion

$$f(\mathbf{x}) = (\mathbf{x}_1^2 + \mathbf{x}_2 - 11)^2 + (\mathbf{x}_1 + \mathbf{x}_2^2 - 7)^2$$

with box-constraings $\mathbf{x}_i \in [-5, 5], i = 1, 2$.

Usage

makeHimmelblauFunction()

Value

 $smoof_single_objective_function$

References

D. M. Himmelblau, Applied Nonlinear Programming, McGraw-Hill, 1972.

makeHolderTableN1Function

Holder Table function N. 1

Description

This multimodal function is defined as

$$f(\mathbf{x}) = -\left|\cos(\mathbf{x}_1)\cos(\mathbf{x}_2)\exp(\left|1 - \sqrt{\mathbf{x}_1 + \mathbf{x}_2}/\pi\right|)\right|$$

with box-constraints $\mathbf{x}_i \in [-10, 10], i = 1, 2$.

Usage

makeHolderTableN1Function()

Value

smoof_single_objective_function

References

S. K. Mishra, Global Optimization By Differential Evolution and Particle Swarm Methods: Evaluation On Some Benchmark Functions, Munich Research Papers in Economics.

See Also

makeHolderTableN2Function

makeHolderTableN2Function

Holder Table function N. 2

Description

This multimodal function is defined as

$$f(\mathbf{x}) = -\left|\sin(\mathbf{x}_1)\cos(\mathbf{x}_2)\exp(|1-\sqrt{\mathbf{x}_1+\mathbf{x}_2}/\pi|)\right|$$

with box-constraints $\mathbf{x}_i \in [-10, 10], i = 1, 2$.

Usage

makeHolderTableN2Function()

makeHosakiFunction 69

Value

smoof_single_objective_function

References

S. K. Mishra, Global Optimization By Differential Evolution and Particle Swarm Methods: Evaluation On Some Benchmark Functions, Munich Research Papers in Economics.

See Also

makeHolderTableN1Function

makeHosakiFunction

Hosaki Function

Description

Two-dimensional test function f with

$$f(\mathbf{x}) = (1 - 8\mathbf{x}_1 + 7\mathbf{x}_1^2 - 7/3\mathbf{x}_1^3 + 1/4\mathbf{x}_1^4)\mathbf{x}_2^2 e^{-\mathbf{x}_2}$$

subject to $0 \le \mathbf{x}_1 \le 5$ and $0 \le \mathbf{x}_2 \le 6$.

Usage

makeHosakiFunction()

Value

smoof_single_objective_function

References

G. A. Bekey, M. T. Ung, A Comparative Evaluation of Two Global Search Algorithms, IEEE Transaction on Systems, Man and Cybernetics, vol. 4, no. 1, pp. 112-116, 1974.

 ${\it makeHyperEllipsoidFunction}$

Hyper-Ellipsoid function

Description

Unimodal, convex test function similar to the Sphere function (see makeSphereFunction). Calculated via the formula:

$$f(\mathbf{x}) = \sum_{i=1}^{n} i \cdot \mathbf{x}_{i}.$$

Usage

makeHyperEllipsoidFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

makeInvertedVincentFunction

Inverted Vincent Function

Description

Single-objective test function based on the formula

$$f(\mathbf{x}) = \frac{1}{n} \sum_{i=1}^{n} \sin(10 \log(\mathbf{x}_i))$$

subject to $\mathbf{x}_i \in [0.25, 10]$ for i = 1, ..., n.

Usage

makeInvertedVincentFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

Xiadong Li, Andries Engelbrecht, and Michael G. Epitropakis. Benchmark functions for CEC2013 special session and competition on niching methods for multimodal function optimization. Technical report, RMIT University, Evolutionary Computation and Machine Learning Group, Australia, 2013

 ${\it make Jennrich Sampson Function}$

Jennrich-Sampson function.

Description

Two-dimensional test function based on the formula

$$f(\mathbf{x}) = \sum_{i=1}^{10} \left[2 + 2i - (e^{ix_1} + e^{ix_2}) \right]^2$$

with $\mathbf{x}_1, \mathbf{x}_2 \in [-1, 1]$.

Usage

makeJennrichSampsonFunction()

Value

smoof_single_objective_function

References

See https://al-roomi.org/benchmarks/unconstrained/2-dimensions/134-jennrich-sampson-s-function.

72 makeKeaneFunction

makeJudgeFunction

Judge function.

Description

Two-dimensional test function based on the formula

$$f(\mathbf{x}) = \sum_{i=1}^{20} \left[(x_1 + B_i x_2 + C_i x_2^2) - A_i \right]^2$$

with $\mathbf{x}_1, \mathbf{x}_2 \in [-10, 10]$. For details on A, B, C see the referenced website.

Usage

makeJudgeFunction()

Value

smoof_single_objective_function

References

See https://al-roomi.org/benchmarks/unconstrained/2-dimensions/133-judge-s-function.

makeKeaneFunction

Keane Function

Description

Two-dimensional test function based on the defintion

$$f(\mathbf{x}) = \frac{\sin^2(\mathbf{x}_1 - \mathbf{x}_2)\sin^2(\mathbf{x}_1 + \mathbf{x}_2)}{\sqrt{\mathbf{x}_1^2 + \mathbf{x}_2^2}}.$$

The domain of definition is bounded by the box constraints $\mathbf{x}_i \in [0, 10], i = 1, 2$.

Usage

makeKeaneFunction()

Value

smoof_single_objective_function

makeKearfottFunction 73

makeKearfottFunction Kearfott function.

Description

Two-dimensional test function based on the formula

$$f(\mathbf{x}) = (x_1^2 + x_2^2 - 2)^2 + (x_1^2 - x_2^2 - 1)^2$$

with $x_1, x_2 \in [-3, 4]$.

Usage

makeKearfottFunction()

Value

smoof_single_objective_function

References

See https://al-roomi.org/benchmarks/unconstrained/2-dimensions/59-kearfott-s-function.

makeKursaweFunction Kursawe Function

Description

Builds and returns the bi-objective Kursawe test problem.

The Kursawe test problem is defined as follows:

Minimize
$$f_1(\mathbf{x}) = \sum_{i=1}^{n-1} (-10 \cdot \exp(-0.2 \cdot \sqrt{x_i^2 + x_{i+1}^2})),$$

Minimize
$$f_2(\mathbf{x}) = \sum_{i=1}^n (|x_i|^{0.8} + 5 \cdot \sin^3(x_i)),$$

with
$$-5 \le x_i \le 5$$
, for $i = 1, 2, ..., n$,.

Usage

makeKursaweFunction(dimensions)

Arguments

dimensions [integer(1)]

Number of decision variables.

74 makeMatyasFunction

Value

 ${\tt smoof_multi_objective_function}$

References

F. Kursawe. A Variant of Evolution Strategies for Vector Optimization. Proceedings of the International Conference on Parallel Problem Solving from Nature, pp. 193-197, Springer, 1990.

makeLeonFunction

Leon Function

Description

The function is based on the defintion

$$f(\mathbf{x}) = 100(\mathbf{x}_2 - \mathbf{x}_1^2)^2 + (1 - \mathbf{x}_1)^2$$

. Box-constraints: $\mathbf{x}_i \in [-1.2, 1.2]$ for i=1,2.

Usage

makeLeonFunction()

Value

smoof_single_objective_function

References

A. Lavi, T. P. Vogel (eds), Recent Advances in Optimization Techniques, John Wliley & Sons, 1966.

 ${\it makeMatyasFunction}$

Matyas Function

Description

Two-dimensional, unimodal test function

$$f(\mathbf{x}) = 0.26(\mathbf{x}_1^2 + \mathbf{x}_2^2) - 0.48\mathbf{x}_1\mathbf{x}_2$$

subject to $\mathbf{x}_i \in [-10, 10], i = 1, 2.$

Usage

makeMatyasFunction()

makeMcCormickFunction 75

Value

smoof_single_objective_function

References

A.-R. Hedar, Global Optimization Test Problems.

makeMcCormickFunction McCormickFunction

Description

Two-dimensional, multimodal test function. The defintion is given by

$$f(\mathbf{x}) = \sin(\mathbf{x}_1 + \mathbf{x}_2) + (\mathbf{x}_1 - \mathbf{x}_2)^2 - 1.5\mathbf{x}_1 + 2.5\mathbf{x}_2 + 1$$

subject to $\mathbf{x}_1 \in [-1.5, 4], \mathbf{x}_2 \in [-3, 3].$

Usage

makeMcCormickFunction()

Value

smoof_single_objective_function

References

F. A. Lootsma (ed.), Numerical Methods for Non-Linear Optimization, Academic Press, 1972.

makeMichalewiczFunction

Michalewicz Function

Description

Highly multimodal single-objective test function with n! local minima with the formula:

$$f(\mathbf{x}) = -\sum_{i=1}^{n} \sin(\mathbf{x}_i) \cdot \left(\sin\left(\frac{i \cdot \mathbf{x}_i}{\pi}\right)\right)^{2m}.$$

The recommended value m=10, which is used as a default in the implementation.

Usage

makeMichalewiczFunction(dimensions, m = 10)

76 makeMMF10Function

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

m [integer(1)]

"Steepness" parameter.

Value

smoof_single_objective_function

Note

The location of the global optimum s varying based on both the dimension and m parameter and is thus not provided in the implementation.

References

Michalewicz, Z.: Genetic Algorithms + Data Structures = Evolution Programs. Berlin, Heidelberg, New York: Springer-Verlag, 1992.

makeMMF10Function

MMF10 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF10Function()
```

Value

smoof_multi_objective_function

References

makeMMF11Function 77

makeMMF11Function MMF11Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF11Function(np = 2L)
```

Arguments

np [integer(1)]

Number of global Pareto sets. In the CEC2019 competition, the organizers used

np = 2L.

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF12Function

MMF12 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF12Function(np = 2L, q = 4L)
```

Arguments

np [integer(1)]

Number of global Pareto sets. In the CEC2019 competition, the organizers used

np = 2L.

q [integer(1)]

Number of discontinuous pieces in each Pareto front. In the CEC2019 competi-

tion, the organizers used q = 4L.

78 makeMMF13Function

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF13Function

MMF13 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF13Function(np = 2L)
```

Arguments

 $\mathsf{np} \qquad \qquad [\mathsf{integer}(1)]$

Number of global Pareto sets. In the CEC2019 competition, the organizers used

np = 2L.

Value

 $smoof_multi_objective_function$

References

makeMMF14aFunction 79

makeMMF14aFunction MMF14a Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF14aFunction(dimensions, n.objectives, np = 2L)
```

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

np [integer(1)]

Number of global Pareto sets. In the CEC2019 competition, the organizers used

np = 2L.

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF14Function MMF14 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF14Function(dimensions, n.objectives, np = 2L)
```

80 makeMMF15aFunction

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

np [integer(1)]

Number of global Pareto sets. In the CEC2019 competition, the organizers used

np = 2L.

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF15aFunction MMM

MMF15a Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF15aFunction(dimensions, n.objectives, np = 2L)
```

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

np [integer(1)]

Number of global Pareto sets. In the CEC2019 competition, the organizers used

np = 2L.

Value

smoof_multi_objective_function

makeMMF15Function 81

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF15Function

MMF15 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF15Function(dimensions, n.objectives, np = 2L)
```

Arguments

dimensions [integer(1)]

Number of decision variables.

n.objectives [integer(1)]

Number of objectives.

np [integer(1)]

Number of global Pareto sets. In the CEC2019 competition, the organizers used

np = 2L.

Value

 ${\tt smoof_multi_objective_function}$

References

82 makeMMF1Function

makeMMF1eFunction

MMF1e Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF1eFunction(a = exp(1L))
```

Arguments

а

[double(1)]

Parametrizable factor. In the CEC2019 competition, the organizers used a = exp(1L).

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF1Function

MMF1 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF1Function()
```

Value

smoof_multi_objective_function

makeMMF1zFunction 83

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF1zFunction

MMF1z Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF1zFunction(k = 3)
```

Arguments

k

[double(1)]

Parametrizable factor. In the CEC2019 competition, the organizers used k = 3.

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF2Function

MMF2 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeMMF2Function()

Value

smoof_multi_objective_function

84 makeMMF4Function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF3Function

MMF3 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeMMF3Function()

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF4Function

MMF4 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeMMF4Function()

Value

smoof_multi_objective_function

References

makeMMF5Function 85

makeMMF5Function

MMF5 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeMMF5Function()

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF6Function

MMF6 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeMMF6Function()

Value

 ${\tt smoof_multi_objective_function}$

References

86 makeMMF8Function

makeMMF7Function

MMF7 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeMMF7Function()

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeMMF8Function

MMF8 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeMMF8Function()

Value

 ${\tt smoof_multi_objective_function}$

References

makeMMF9Function 87

makeMMF9Function

MMF9 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeMMF9Function(np = 2L)
```

Arguments

np [integer(1)]

Number of global Pareto sets. In the CEC2019 competition, the organizers used

np = 2L.

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

 ${\tt makeModifiedRastriginFunction}$

Rastrigin Function

Description

A modified version of the Rastrigin function following the formula:

$$f(\mathbf{x}) = \sum_{i=1}^{n} 10 (1 + \cos(2\pi k_i \mathbf{x}_i)) + 2k_i \mathbf{x}_i^2.$$

The box-constraints are given by $\mathbf{x}_i \in [0,1]$ for $i=1,\ldots,n$ and k is a numerical vector. Deb et al. (see references) use, e.g., k=(2,2,3,4) for n=4. See the reference for details.

Usage

makeModifiedRastriginFunction(dimensions, k = rep(1, dimensions))

88 makeMOP1Function

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

k [numeric]

Vector of numerical values of length dimensions. Default is rep(1, dimensions)

Value

smoof_single_objective_function

References

Kalyanmoy Deb and Amit Saha. Multimodal optimization using a bi- objective evolutionary algorithm. Evolutionary Computation, 20(1):27-62, 2012.

makeMOP1Function

MOP1 function generator.

Description

MOP1 function from Van Valedhuizen's test suite.

Usage

makeMOP1Function()

Value

smoof_multi_objective_function

References

J. D. Schaffer, "Multiple objective optimization with vector evaluated genetic algorithms," in Proc. 1st Int. Conf. Genetic Algorithms and Their Applications, J. J. Grenfenstett, Ed., 1985, pp. 93-100.

makeMOP2Function 89

makeMOP2Function

MOP2 function generator.

Description

MOP2 function from Van Valedhuizen's test suite due to Fonseca and Fleming.

Usage

```
makeMOP2Function(dimensions = 2L)
```

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_multi_objective_function

References

C. M. Fonseca and P. J. Fleming, "Multiobjective genetic algorithms made easy: Selection, sharing and mating restriction," Genetic Algorithms in Engineering Systems: Innovations and Applications, pp. 45-52, Sep. 1995. IEE.

makeMOP3Function

MOP3 function generator.

Description

MOP3 function from Van Valedhuizen's test suite.

Usage

```
makeMOP3Function(dimensions = 2L)
```

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

```
smoof_multi_objective_function
```

90 makeMOP5Function

References

C. Poloni, G. Mosetti, and S. Contessi, "Multi objective optimization by GAs: Application to system and component design," in Proc. Comput. Methods in Applied Sciences'96: Invited Lectures and Special Technological Sessions of the 3rd ECCOMAS Comput. Fluid Dynamics Conf. and the 2nd ECCOMAS Conf. Numerical Methods in Engineering, Sep. 1996, pp. 258-264

makeMOP4Function

MOP4 function generator.

Description

MOP4 function from Van Valedhuizen's test suite based on Kursawe.

Usage

makeMOP4Function()

Value

smoof_multi_objective_function

References

F. Kursawe, "A variant of evolution strategies for vector optimization," in Lecture Notes in Computer Science, H.-P. Schwefel and R. Maenner, Eds. Berlin, Germany: Springer-Verlag, 1991, vol. 496, Proc. Parallel Problem Solving From Nature. 1st Workshop, PPSN I, pp. 193-197.

makeMOP5Function

MOP5 function generator.

Description

MOP5 function from Van Valedhuizen's test suite.

Usage

makeMOP5Function()

Value

smoof_multi_objective_function

Note

Original box constraints where [-3, 3].

makeMOP6Function 91

References

R. Viennet, C. Fonteix, and I. Marc, "Multicriteria optimization using a genetic algorithm for determining a Pareto set," Int. J. Syst. Sci., vol. 27, no. 2, pp. 255-260, 1996

makeMOP6Function

MOP6 function generator.

Description

MOP6 function from Van Valedhuizen's test suite.

Usage

makeMOP6Function()

Value

smoof_multi_objective_function

makeMOP7Function

MOP7 function generator.

Description

MOP7 function from Van Valedhuizen's test suite.

Usage

makeMOP7Function()

Value

 $smoof_multi_objective_function$

References

R. Viennet, C. Fonteix, and I. Marc, "Multicriteria optimization using a genetic algorithm for determining a Pareto set," Int. J. Syst. Sci., vol. 27, no. 2, pp. 255-260, 1996

92 makeMPM2Function

makeMPM2Function	Generator for function with multiple peaks following the multiple peaks model 2.

Description

Generator for function with multiple peaks following the multiple peaks model 2.

Usage

```
makeMPM2Function(
    n.peaks,
    dimensions,
    topology,
    seed,
    rotated = TRUE,
    peak.shape = "ellipse"
)
```

Arguments

n.peaks [integer(1)]

Desired number of peaks, i. e., number of (local) optima.

dimensions [integer(1)]

Size of corresponding parameter space.

topology [character(1)]

Type of topology. Possible values are "random" and "funnel".

seed [integer(1)]

Seed for the random numbers generator.

rotated [logical(1)]

Should the peak shapes be rotated? This parameter is only relevant in case of

elliptically shaped peaks.

peak.shape [character(1)]

Shape of peak(s). Possible values are "ellipse" and "sphere".

Value

```
smoof_single_objective_function
```

Author(s)

R interface by Jakob Bossek. Original python code provided by the Simon Wessing.

References

See the technical report of multiple peaks model 2 for an in-depth description of the underlying algorithm.

Examples

```
## Not run:
fn = makeMPM2Function(n.peaks = 10L, dimensions = 2L,
    topology = "funnel", seed = 123, rotated = TRUE, peak.shape = "ellipse")
if (require(plot3D)) {
    plot3D(fn)
}

## End(Not run)
## Not run:
fn = makeMPM2Function(n.peaks = 5L, dimensions = 2L,
    topology = "random", seed = 134, rotated = FALSE)
plot(fn, render.levels = TRUE)
## End(Not run)
```

 ${\tt makeMultiObjectiveFunction}$

Generator for multi-objective target functions.

Description

Generator for multi-objective target functions.

Usage

```
makeMultiObjectiveFunction(
  name = NULL,
  id = NULL,
  description = NULL,
  fn,
  has.simple.signature = TRUE,
  par.set,
  n.objectives = NULL,
  noisy = FALSE,
  fn.mean = NULL,
  minimize = NULL,
  vectorized = FALSE,
  constraint.fn = NULL,
  ref.point = NULL
```

Arguments

name [character(1)]

Function name. Used for the title of plots for example.

id [character(1)|NULL]

Optional short function identifier. If provided, this should be a short name without whitespaces and now special characters beside the underscore. Default is

NULL, which means no ID at all.

description [character(1)|NULL]

Optional function description.

fn [function]

Objective function.

has.simple.signature

[logical(1)]

Set this to TRUE if the objective function expects a vector as input and FALSE if it expects a named list of values. The latter is needed if the function depends on

mixed parameters. Default is TRUE.

par.set [ParamSet]

Parameter set describing different aspects of the objective function parameters, i.~e., names, lower and/or upper bounds, types and so on. See makeParamSet

for further information.

n.objectives [integer(1)]

Number of objectives of the multi-objective function.

noisy [logical(1)]

Is the function noisy? Defaults to FALSE.

fn.mean [function]

Optional true mean function in case of a noisy objective function. This functions

should have the same mean as fn.

minimize [logical]

Logical vector of length n. objectives indicating if the corresponding objectives shall be minimized or maximized. Default is the vector with all compo-

nents set to TRUE.

vectorized [logical(1)]

Can the objective function handle "vector" input, i.~e., does it accept matrix of

parameters? Default is FALSE.

constraint.fn [function | NULL]

Function which returns a logical vector indicating whether certain conditions are met or not. Default is NULL, which means, that there are no constraints beside

possible box constraints defined via the par. set argument.

ref.point [numeric]

Optional reference point in the objective space, e.g., for hypervolume computa-

tion.

Value

function Target function with additional stuff attached as attributes.

makeOmniTestFunction 95

Examples

```
fn = makeMultiObjectiveFunction(
  name = "My test function",
  fn = function(x) c(sum(x^2), exp(x)),
  n.objectives = 2L,
  par.set = makeNumericParamSet("x", len = 1L, lower = -5L, upper = 5L)
)
print(fn)
```

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeOmniTestFunction()

Value

 ${\tt smoof_multi_objective_function}$

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makePeriodicFunction Periodic Function

Description

Single-objective two-dimensional test function. The formula is given as

$$f(\mathbf{x}) = 1 + \sin^2(\mathbf{x}_1) + \sin^2(\mathbf{x}_2) - 0.1e^{-(\mathbf{x}_1^2 + \mathbf{x}_2^2)}$$

subject to the constraints $\mathbf{x}_i \in [-10, 10], i = 1, 2$.

Usage

```
makePeriodicFunction()
```

96 makePowellSumFunction

Value

smoof_single_objective_function

References

M. M. Ali, C. Khompatraporn, Z. B. Zabinsky, A Numerical Evaluation of Several Stochastic Algorithms on Selected Continuous Global Optimization Test Problems, Journal of Global Optimization, vol. 31, pp. 635-672, 2005.

makePowellSumFunction Powell-Sum Function

Description

The formula that underlies the implementation is given by

$$f(\mathbf{x}) = \sum_{i=1}^{n} |\mathbf{x}_i|^{i+1}$$

with $\mathbf{x}_i \in [-1, 1], i = 1, \dots, n$.

Usage

makePowellSumFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

S. Rahnamyan, H. R. Tizhoosh, N. M. M. Salama, A Novel Population Initialization Method for Accelerating Evolutionary Algorithms, Computers and Mathematics with Applications, vol. 53, no. 10, pp. 1605-1614, 2007.

makePriceN1Function 97

makePriceN1Function

Price Function N. 1

Description

Second function by Price. The implementation is based on the defintion

$$f(\mathbf{x}) = (|\mathbf{x}_1| - 5)^2 + (|\mathbf{x}_2 - 5)^2$$

subject to $\mathbf{x}_i \in [-500, 500], i = 1, 2.$

Usage

makePriceN1Function()

Value

smoof_single_objective_function

References

W. L. Price, A Controlled Random Search Procedure for Global Optimisation, Computer journal, vol. 20, no. 4, pp. 367-370, 1977.

See Also

makePriceN2Function, makePriceN4Function

makePriceN2Function

Price Function N. 2

Description

Second function by Price. The implementation is based on the defintion

$$f(\mathbf{x}) = 1 + \sin^2(\mathbf{x}_1) + \sin^2(\mathbf{x}_2) - 0.1 \exp(-\mathbf{x}^2 - \mathbf{x}_2^2)$$

subject to $\mathbf{x}_i \in [-10, 10], i = 1, 2.$

Usage

makePriceN2Function()

Value

smoof_single_objective_function

98 makePriceN4Function

References

W. L. Price, A Controlled Random Search Procedure for Global Optimisation, Computer journal, vol. 20, no. 4, pp. 367-370, 1977.

See Also

makePriceN1Function, makePriceN4Function

makePriceN4Function

Price Function N. 4

Description

Fourth function by Price. The implementation is based on the defintion

$$f(\mathbf{x}) = (2\mathbf{x}_1^3\mathbf{x}_2 - \mathbf{x}_2^3)^2 + (6\mathbf{x}_1 - \mathbf{x}_2^2 + \mathbf{x}_2)^2$$

subject to $\mathbf{x}_{i} \in [-500, 500]$.

Usage

makePriceN4Function()

Value

smoof_single_objective_function

References

W. L. Price, A Controlled Random Search Procedure for Global Optimisation, Computer journal, vol. 20, no. 4, pp. 367-370, 1977.

See Also

makePriceN1Function, makePriceN2Function

makeRastriginFunction 99

makeRastriginFunction Rastrigin Function

Description

One of the most popular single-objective test functions consists of many local optima and is thus highly multimodal with a global structure. The implementation follows the formula

$$f(\mathbf{x}) = 10n + \sum_{i=1}^{n} \left(\mathbf{x}_i^2 - 10 \cos(2\pi \mathbf{x}_i) \right).$$

The box-constraints are given by $\mathbf{x}_i \in [-5.12, 5.12]$ for $i = 1, \dots, n$.

Usage

makeRastriginFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

L. A. Rastrigin. Extremal control systems. Theoretical Foundations of Engineering Cybernetics Series. Nauka, Moscow, 1974.

makeRosenbrockFunction

Rosenbrock Function

Description

Also known as the "De Jong's function 2" or the "(Rosenbrock) banana/valley function" due to its shape. The global optimum is located within a large flat valley and thus it is hard for optimization algorithms to find it. The following formula underlies the implementation:

$$f(\mathbf{x}) = \sum_{i=1}^{n-1} 100 \cdot (\mathbf{x}_{i+1} - \mathbf{x}_i^2)^2 + (1 - \mathbf{x}_i)^2.$$

The domain is given by the constraints $\mathbf{x}_i \in [-30, 30], i = 1, \dots, n$.

100 makeSchafferN2Function

Usage

makeRosenbrockFunction(dimensions)

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

H. H. Rosenbrock, An Automatic Method for Finding the Greatest or least Value of a Function, Computer Journal, vol. 3, no. 3, pp. 175-184, 1960.

makeSchafferN2Function

Modified Schaffer Function N. 2

Description

Second function by Schaffer. The defintion is given by the formula

$$f(\mathbf{x}) = 0.5 + \frac{\sin^2(\mathbf{x}_1^2 - \mathbf{x}_2^2) - 0.5}{(1 + 0.001(\mathbf{x}_1^2 + \mathbf{x}_2^2))^2}$$

subject to $\mathbf{x}_i \in [-100, 100], i = 1, 2.$

Usage

makeSchafferN2Function()

Value

smoof_single_objective_function

References

S. K. Mishra, Some New Test Functions For Global Optimization And Performance of Repulsive Particle Swarm Method.

makeSchafferN4Function 101

makeSchafferN4Function

Schaffer Function N. 4

Description

Second function by Schaffer. The defintion is given by the formula

$$f(\mathbf{x}) = 0.5 + \frac{\cos^2(\sin(|\mathbf{x}_1^2 - \mathbf{x}_2^2|)) - 0.5}{(1 + 0.001(\mathbf{x}_1^2 + \mathbf{x}_2^2))^2}$$

subject to $\mathbf{x}_i \in [-100, 100], i = 1, 2.$

Usage

makeSchafferN4Function()

Value

smoof_single_objective_function

References

S. K. Mishra, Some New Test Functions For Global Optimization And Performance of Repulsive Particle Swarm Method.

makeSchwefelFunction Schwefelfunction

Description

Highly multimodal test function. The cursial thing about this function is, that the global optimum is far away from the next best local optimum. The function is computed via:

$$f(\mathbf{x}) = \sum_{i=1}^{n} -\mathbf{x}_{i} \sin\left(\sqrt{(|\mathbf{x}_{i}|)}\right)$$

with $\mathbf{x}_i \in [-500, 500], i = 1, \dots, n$.

Usage

makeSchwefelFunction(dimensions)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

102 makeShekelFunction

Value

smoof_single_objective_function

References

Schwefel, H.-P.: Numerical optimization of computer models. Chichester: Wiley & Sons, 1981.

makeShekelFunction

Shekel functions

Description

Single-objective test function based on the formula

$$f(\mathbf{x}) = -\sum_{i=1}^{m} \left(\sum_{j=1}^{4} (x_j - C_{ji})^2 + \beta_i \right)^{-1}$$

. Here, $m \in \{5,7,10\}$ defines the number of local optima, C is a 4x10 matrix and $\beta = \frac{1}{10}(1,1,2,2,4,4,6,3,7,5,5)$ is a vector. See https://www.sfu.ca/~ssurjano/shekel.html for a defintion of C.

Usage

makeShekelFunction(m)

Arguments

m [numeric(1)]

Integer parameter (defines the number of local optima). Possible values are 5, 7 or 10.

Value

smoof_single_objective_function

makeShubertFunction 103

 ${\tt makeShubertFunction}$

Shubert Function

Description

The defintion of this two-dimensional function is given by

$$f(\mathbf{x}) = \prod_{i=1}^{2} \left(\sum_{j=1}^{5} \cos((j+1)\mathbf{x}_i + j) \right)$$

subject to $\mathbf{x}_i \in [-10, 10], i = 1, 2$.

Usage

makeShubertFunction()

Value

smoof_single_objective_function

References

J. P. Hennart (ed.), Numerical Analysis, Proc. 3rd AS Workshop, Lecture Notes in Mathematics, vol. 90, Springer, 1982.

 ${\tt makeSingleObjectiveFunction}$

Generator for single-objective target functions.

Description

Generator for single-objective target functions.

Usage

```
makeSingleObjectiveFunction(
  name = NULL,
  id = NULL,
  description = NULL,
  fn,
  has.simple.signature = TRUE,
  vectorized = FALSE,
  par.set,
  noisy = FALSE,
  fn.mean = NULL,
```

```
minimize = TRUE,
  constraint.fn = NULL,
  tags = character(0),
  global.opt.params = NULL,
  global.opt.value = NULL,
  local.opt.params = NULL,
  local.opt.values = NULL
```

Arguments

name [character(1)]

Function name. Used for the title of plots for example.

id [character(1)|NULL]

Optional short function identifier. If provided, this should be a short name without whitespaces and now special characters beside the underscore. Default is

NULL, which means no ID at all.

description [character(1)|NULL]

Optional function description.

fn [function]

Objective function.

has.simple.signature

[logical(1)]

Set this to TRUE if the objective function expects a vector as input and FALSE if it expects a named list of values. The latter is needed if the function depends on

mixed parameters. Default is TRUE.

vectorized [logical(1)]

Can the objective function handle "vector" input, i.~e., does it accept matrix of

parameters? Default is FALSE.

par.set [ParamSet]

Parameter set describing different aspects of the objective function parameters, i.~e., names, lower and/or upper bounds, types and so on. See makeParamSet

for further information.

noisy [logical(1)]

Is the function noisy? Defaults to FALSE.

fn.mean [function]

Optional true mean function in case of a noisy objective function. This functions

should have the same mean as fn.

minimize [logical(1)]

Set this to TRUE if the function should be minimized and to FALSE otherwise.

The default is TRUE.

constraint.fn [function | NULL]

Function which returns a logical vector indicating whether certain conditions are met or not. Default is NULL, which means, that there are no constraints beside

possible box constraints defined via the par. set argument.

tags

[character]

Optional character vector of tags or keywords which characterize the function, e.~g. "unimodal", "separable". See getAvailableTags for a character vector of allowed tags.

global.opt.params

[list|numeric|data.frame|matrix|NULL]

Default is NULL which means unknown. Passing a numeric vector will be the most frequent case (numeric only functions). In this case there is only a single global optimum. If there are multiple global optima, passing a numeric matrix is the best choice. Passing a list or a data. frame is necessary if your function is mixed, e.g., it expects both numeric and discrete parameters. Internally, however, each representation is casted to a data. frame for reasons of consistency.

global.opt.value

[numeric(1)|NULL]

Global optimum value if known. Default is NULL, which means unknown. If only the global.opt.params are passed, the value is computed automatically.

local.opt.params

[list|numeric|data.frame|matrix|NULL]

Default is NULL, which means the function has no local optima or they are unknown. For details see the description of global.opt.params.

local.opt.values

[numeric|NULL]

Value(s) of local optima. Default is NULL, which means unknown. If only the local.opt.params are passed, the values are computed automatically.

Value

function Objective function with additional stuff attached as attributes.

Examples

```
library(ggplot2)
fn = makeSingleObjectiveFunction(
  name = "Sphere Function",
  fn = function(x) sum(x^2),
  par.set = makeNumericParamSet("x", len = 1L, lower = -5L, upper = 5L),
  global.opt.params = list(x = 0)
)
print(fn)
print(autoplot(fn))
fn.num2 = makeSingleObjectiveFunction(
  name = "Numeric 2D",
  fn = function(x) sum(x^2),
  par.set = makeParamSet(
    makeNumericParam("x1", lower = -5, upper = 5),
    makeNumericParam("x2", lower = -10, upper = 20)
  )
)
```

```
print(fn.num2)
print(autoplot(fn.num2))

fn.mixed = makeSingleObjectiveFunction(
   name = "Mixed 2D",
   fn = function(x) x$num1^2 + as.integer(as.character(x$disc1) == "a"),
   has.simple.signature = FALSE,
   par.set = makeParamSet(
        makeNumericParam("num1", lower = -5, upper = 5),
        makeDiscreteParam("disc1", values = c("a", "b"))
   ),
    global.opt.params = list(num1 = 0, disc1 = "b")
)
print(fn.mixed)
print(autoplot(fn.mixed))
```

makeSixHumpCamelFunction

Three-Hump Camel Function

Description

Two dimensional single-objective test function with six local minima oh which two are global. The surface is similar to the back of a camel. That is why it is called Camel function. The implementation is based on the formula:

$$f(\mathbf{x}) = (4 - 2.1\mathbf{x}_1^2 + \mathbf{x}_1^{0.75})\mathbf{x}_1^2 + \mathbf{x}_1\mathbf{x}_2 + (-4 + 4\mathbf{x}_2^2)\mathbf{x}_2^2$$

with box constraints $\mathbf{x}_1 \in [-3, 3]$ and $\mathbf{x}_2 \in [-2, 2]$.

Usage

makeSixHumpCamelFunction()

Value

smoof_single_objective_function

References

Dixon, L. C. W. and Szego, G. P.: The optimization problem: An introduction. In: Towards Global Optimization II, New York: North Holland, 1978.

makeSphereFunction 107

 ${\it makeSphereFunction}$

Sphere Function

Description

Also known as the the "De Jong function 1". Convex, continous function calculated via the formula

$$f(\mathbf{x}) = \sum_{i=1}^{n} \mathbf{x}_i^2$$

with box-constraings $\mathbf{x}_i \in [-5.12, 5.12], i = 1, ..., n$.

Usage

makeSphereFunction(dimensions)

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

References

M. A. Schumer, K. Steiglitz, Adaptive Step Size Random Search, IEEE Transactions on Automatic Control. vol. 13, no. 3, pp. 270-276, 1968.

 ${\tt makeStyblinkskiTangFunction}$

Styblinkski-Tang function

Description

This function is based on the defintion

$$f(\mathbf{x}) = \frac{1}{2} \sum_{i=1}^{2} (\mathbf{x}_i^4 - 16\mathbf{x}_i^2 + 5\mathbf{x}_i)$$

with box-constraints given by $\mathbf{x}_i \in [-5, 5], i = 1, 2$.

Usage

makeStyblinkskiTangFunction()

108 makeSwiler2014Function

Value

smoof_single_objective_function

References

Z. K. Silagadze, Finding Two-Dimesnional Peaks, Physics of Particles and Nuclei Letters, vol. 4, no. 1, pp. 73-80, 2007.

 ${\tt makeSumOfDifferentSquaresFunction}$

Sum of Different Squares Function

Description

Simple unimodal test function similar to the Sphere and Hyper-Ellipsoidal functions. Formula:

$$f(\mathbf{x}) = \sum_{i=1}^{n} |\mathbf{x}_i|^{i+1}.$$

Usage

makeSumOfDifferentSquaresFunction(dimensions)

Arguments

dimensions

[integer(1)]

Size of corresponding parameter space.

Value

smoof_single_objective_function

makeSwiler2014Function

Swiler2014 function.

Description

Mixed parameter space with one discrete parameter $x_1 \in \{1, 2, 3, 4, 5\}$ and two numerical parameters $x_1, x_2 \in [0, 1]$. The function is defined as follows:

$$f(\mathbf{x}) = \sin(2\pi x_3 - \pi) + 7\sin^2(2\pi x_2 - \pi) if x_1 = 1\sin(2\pi x_3 - \pi) + 7\sin^2(2\pi x_2 - \pi) + 12\sin(2\pi x_3 - \pi) if x_1 = 2\sin(2\pi x_3 - \pi) if x_2 = 2\sin(2\pi x_3 - \pi) if x_3 = 2\sin(2\pi x_3 - \pi) if x_4 = 2\sin(2\pi x_3 - \pi) if x_5 = 2\sin(2\pi x_3 -$$

Usage

makeSwiler2014Function()

Value

smoof_single_objective_function

 ${\tt makeSYMPARTrotatedFunction}$

MMF13 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

```
makeSYMPARTrotatedFunction(w = pi/4, a = 1, b = 10, c = 8)
```

Arguments

W	[double(1)] Parametrizable factor. In the CEC2019 competition, the organizers used w = pi / 4.
a	[double(1)] Parametrizable factor. In the CEC2019 competition, the organizers used a = 1.
b	[double(1)] Parametrizable factor. In the CEC2019 competition, the organizers used b = 10.
С	[double(1)] Parametrizable factor. In the CEC2019 competition, the organizers used c = 8.

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeSYMPARTsimpleFunction

MMF13 Function

Description

Test problem from the set of "multimodal multiobjective functions" as for instance used in the CEC2019 competition.

Usage

makeSYMPARTsimpleFunction(a = 1, b = 10, c = 8)

Arguments

a [double(1)]

Parametrizable factor. In the CEC2019 competition, the organizers used a = 1.

b [double(1)]

Parametrizable factor. In the CEC2019 competition, the organizers used b = 10.

c [double(1)]

Parametrizable factor. In the CEC2019 competition, the organizers used c = 8.

Value

smoof_multi_objective_function

References

Caitong Yue, Boyang Qu, Kunjie Yu, Jing Liang, and Xiaodong Li, "A novel scalable test problem suite for multimodal multiobjective optimization," in Swarm and Evolutionary Computation, Volume 48, August 2019, pp. 62–71, Elsevier.

makeThreeHumpCamelFunction

Three-Hump Camel Function

Description

This two-dimensional function is based on the defintion

$$f(\mathbf{x}) = 2\mathbf{x}_1^2 - 1.05\mathbf{x}_1^4 + \frac{\mathbf{x}_1^6}{6} + \mathbf{x}_1\mathbf{x}_2 + \mathbf{x}_2^2$$

subject to $-5 \le \mathbf{x}_i \le 5$.

makeTrecanniFunction 111

Usage

makeThreeHumpCamelFunction()

Value

 ${\tt smoof_single_objective_function}$

References

F. H. Branin Jr., Widely Convergent Method of Finding Multiple Solutions of Simul-taneous Nonlinear Equations, IBM Journal of Research and Development, vol. 16, no. 5, pp. 504-522, 1972.

makeTrecanniFunction TrecanniFunction

Description

The Trecanni function belongs to the unimodal test functions. It is based on the formula

$$f((x)) = (x)_1^4 - 4(x)_1^3 + 4(x)_1 + (x)_2^2.$$

The box-constraints $\mathbf{x}_i \in [-5, 5], i = 1, 2$ define the domain of defintion.

Usage

makeTrecanniFunction()

Value

smoof_single_objective_function

References

L. C. W. Dixon, G. P. Szego (eds.), Towards Global Optimization 2, Elsevier, 1978.

112 makeViennetFunction

makeUFFunction

Generator for the functions UF1, ..., UF10 of the CEC 2009.

Description

Generator for the functions UF1, ..., UF10 of the CEC 2009.

Usage

makeUFFunction(dimensions, id)

Arguments

dimensions [integer(1)]

Size of corresponding parameter space.

id [integer(1)]

Instance identifier. Integer value between 1 and 10.

Value

smoof_single_objective_function

Note

The implementation is based on the original CPP implementaion by Qingfu Zhang, Aimin Zhou, Shizheng Zhaoy, Ponnuthurai Nagaratnam Suganthany, Wudong Liu and Santosh Tiwar.

Author(s)

Jakob Bossek < j.bossek@gmail.com>

makeViennetFunction

Viennet function generator

Description

The Viennet test problem VNT is designed for three objectives only. It has a discrete set of Pareto fronts. It is defined by the following formulae.

$$f(\mathbf{x}) = (f_1(\mathbf{x}), f_2(\mathbf{x}, f_3(\mathbf{x}))$$

with

$$f_1(\mathbf{x}) = 0.5(\mathbf{x}_1^2 + \mathbf{x}_2^2) + \sin(\mathbf{x}_1^2 + \mathbf{x}_2^2)$$

$$f_2(\mathbf{x}) = \frac{(3\mathbf{x}_1 + 2\mathbf{x}_2 + 4)^2}{8} + \frac{(\mathbf{x}_1 - \mathbf{x}_2 + 1)^2}{27} + 15$$

$$f_3(\mathbf{x}) = \frac{1}{\mathbf{x}_1^2 + \mathbf{x}_2^2 + 1} - 1.1 \exp(-(\mathbf{x}_1^1 + \mathbf{x}_2^2))$$

with box constraints $-3 \le \mathbf{x}_1, \mathbf{x}_2 \le 3$.

makeWFG1Function 113

Usage

makeViennetFunction()

Value

smoof_multi_objective_function

References

Viennet, R. (1996). Multicriteria optimization using a genetic algorithm for determining the Pareto set. International Journal of Systems Science 27 (2), 255-260.

makeWFG1Function

WFG1 Function

Description

First test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG1Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n. objectives

- 1.

1 [integer(1)]

Number of distance-related parameters. These will automatically be the last 1

elements from the input vector.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of 1 = 20 distance-related parameters. Therefore, if k and/or k are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

 $smoof_multi_objective_function$

114 makeWFG2Function

References

S. Huband, P. Hingston, L. Barone, and L. While, "A Review of Multi-objective Test Problems and a Scalable Test Problem Toolkit," in IEEE Transactions on Evolutionary Computation, Volume 10, No 5, October 2006, pp. 477-506. IEEE.

makeWFG2Function

WFG2 Function

Description

Second test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG2Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n.objectives

- 1.

[integer(1)]

Number of distance-related parameters. These will automatically be the last $\boldsymbol{1}$

elements from the input vector. This value has to be a multiple of 2.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of l = 20 distance-related parameters. Therefore, if k and/or l are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

smoof_multi_objective_function

References

makeWFG3Function 115

Function	
----------	--

Description

Third test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG3Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n.objectives

- 1.

l [integer(1)]

Number of distance-related parameters. These will automatically be the last 1

elements from the input vector. This value has to be a multiple of 2.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of l = 20 distance-related parameters. Therefore, if k and/or l are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

```
{\tt smoof\_multi\_objective\_function}
```

References

116 makeWFG4Function

makeWFG4Function	WFG4 Function

Description

Fourth test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG4Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n.objectives

- 1.

l [integer(1)]

Number of distance-related parameters. These will automatically be the last 1

elements from the input vector.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of l = 20 distance-related parameters. Therefore, if k and/or l are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

```
smoof_multi_objective_function
```

References

makeWFG5Function 117

tion	
------	--

Description

Fifth test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG5Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n.objectives

- 1.

l [integer(1)]

Number of distance-related parameters. These will automatically be the last 1

elements from the input vector.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of l = 20 distance-related parameters. Therefore, if k and/or l are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

```
smoof_multi_objective_function
```

References

118 makeWFG6Function

makeWFG6Function WFG6 Function

Description

Sixth test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG6Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n.objectives

- 1.

l [integer(1)]

Number of distance-related parameters. These will automatically be the last 1

elements from the input vector.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of l = 20 distance-related parameters. Therefore, if k and/or l are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

smoof_multi_objective_function

References

makeWFG7Function 119

Description

Seventh test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG7Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n.objectives

- 1.

l [integer(1)]

Number of distance-related parameters. These will automatically be the last 1

elements from the input vector.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of l = 20 distance-related parameters. Therefore, if k and/or l are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

```
smoof_multi_objective_function
```

References

120 makeWFG8Function

makeWFG8Function	WFG8 Function

Description

Eighth test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG8Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n.objectives

- 1.

l [integer(1)]

Number of distance-related parameters. These will automatically be the last 1

elements from the input vector.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of l = 20 distance-related parameters. Therefore, if k and/or l are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

```
smoof_multi_objective_function
```

References

makeWFG9Function 121

Description

Ninth test problem from the "Walking Fish Group" problem generator toolkit.

Usage

```
makeWFG9Function(n.objectives, k, 1)
```

Arguments

n.objectives [integer(1)]

Number of objectives.

k [integer(1)]

Number of position-related parameters. These will automatically be the first k elements from the input vector. This value has to be a multiple of n.objectives

- 1.

l [integer(1)]

Number of distance-related parameters. These will automatically be the last 1

elements from the input vector.

Details

Huband et al. recommend a value of k = 4L position-related parameters for bi-objective problems and k = 2L * (n.objectives - 1L) for many-objective problems. Furthermore the authors recommend a value of l = 20 distance-related parameters. Therefore, if k and/or l are not explicitly defined by the user, their values will be set to the recommended values per default.

Value

```
smoof_multi_objective_function
```

References

122 makeZDT1Function

makeZDT1Function

ZDT1 Function

Description

Builds and returns the two-objective ZDT1 test problem. For m objective it is defined as follows:

$$f(\mathbf{x}) = (f_1(\mathbf{x}_1), f_2(\mathbf{x}))$$

with

$$f_1(\mathbf{x}_1) = \mathbf{x}_1, f_2(\mathbf{x}) = g(\mathbf{x})h(f_1(\mathbf{x}_1), g(\mathbf{x}))$$

where

$$g(\mathbf{x}) = 1 + \frac{9}{m-1} \sum_{i=2}^{m} \mathbf{x}_i, h(f_1, g) = 1 - \sqrt{\frac{f_1}{g}}$$

and
$$\mathbf{x}_i \in [0, 1], i = 1, \dots, m$$

Usage

makeZDT1Function(dimensions)

Arguments

dimensions

[integer(1)]

Number of decision variables.

Value

smoof_multi_objective_function

References

makeZDT2Function 123

makeZDT2Function

ZDT2 Function

Description

Builds and returns the two-objective ZDT2 test problem. The function is nonconvex and resembles the ZDT1 function. For m objective it is defined as follows

$$f(\mathbf{x}) = (f_1(\mathbf{x}_1), f_2(\mathbf{x}))$$

with

$$f_1(\mathbf{x}_1) = \mathbf{x}_1, f_2(\mathbf{x}) = g(\mathbf{x})h(f_1(\mathbf{x}_1), g(\mathbf{x}))$$

where

$$g(\mathbf{x}) = 1 + \frac{9}{m-1} \sum_{i=2}^{m} \mathbf{x}_i, h(f_1, g) = 1 - \left(\frac{f_1}{g}\right)^2$$

and $\mathbf{x}_i \in [0, 1], i = 1, \dots, m$

Usage

makeZDT2Function(dimensions)

Arguments

dimensions

[integer(1)]

Number of decision variables.

Value

 ${\tt smoof_multi_objective_function}$

References

124 makeZDT3Function

makeZDT3Function

ZDT3 Function

Description

Builds and returns the two-objective ZDT3 test problem. For m objective it is defined as follows

$$f(\mathbf{x}) = (f_1(\mathbf{x}_1), f_2(\mathbf{x}))$$

with

$$f_1(\mathbf{x}_1) = \mathbf{x}_1, f_2(\mathbf{x}) = g(\mathbf{x})h(f_1(\mathbf{x}_1), g(\mathbf{x}))$$

where

$$g(\mathbf{x}) = 1 + \frac{9}{m-1} \sum_{i=2}^{m} \mathbf{x}_i, h(f_1, g) = 1 - \sqrt{\frac{f_1(\mathbf{x})}{g(\mathbf{x})}} - \left(\frac{f_1(\mathbf{x})}{g(\mathbf{x})}\right) \sin(10\pi f_1(\mathbf{x}))$$

and $\mathbf{x}_i \in [0, 1], i = 1, \dots, m$. This function has some discontinuities in the Pareto-optimal front introduced by the sine term in the h function (see above). The front consists of multiple convex parts.

Usage

makeZDT3Function(dimensions)

Arguments

dimensions

[integer(1)]

Number of decision variables.

Value

smoof_multi_objective_function

References

makeZDT4Function 125

makeZDT4Function

ZDT4 Function

Description

Builds and returns the two-objective ZDT4 test problem. For m objective it is defined as follows

$$f(\mathbf{x}) = (f_1(\mathbf{x}_1), f_2(\mathbf{x}))$$

with

$$f_1(\mathbf{x}_1) = \mathbf{x}_1, f_2(\mathbf{x}) = g(\mathbf{x})h(f_1(\mathbf{x}_1), g(\mathbf{x}))$$

where

$$g(\mathbf{x}) = 1 + 10(m-1) + \sum_{i=2}^{m} (\mathbf{x}_i^2 - 10\cos(4\pi\mathbf{x}_i)), h(f_1, g) = 1 - \sqrt{\frac{f_1(\mathbf{x})}{g(\mathbf{x})}}$$

and $\mathbf{x}_i \in [0,1], i=1,\ldots,m$. This function has many Pareto-optimal fronts and is thus suited to test the algorithms ability to tackle multimodal problems.

Usage

makeZDT4Function(dimensions)

Arguments

dimensions

[integer(1)]

Number of decision variables.

Value

smoof_multi_objective_function

References

126 makeZDT6Function

makeZDT6Function

ZDT6 Function

Description

Builds and returns the two-objective ZDT6 test problem. For m objective it is defined as follows

$$f(\mathbf{x}) = (f_1(\mathbf{x}), f_2(\mathbf{x}))$$

with

$$f_1(\mathbf{x}) = 1 - \exp(-4\mathbf{x}_1)\sin^6(6\pi\mathbf{x}_1), f_2(\mathbf{x}) = g(\mathbf{x})h(f_1(\mathbf{x}_1), g(\mathbf{x}))$$

where

$$g(\mathbf{x}) = 1 + 9 \left(\frac{\sum_{i=2}^{m} \mathbf{x}_i}{m-1} \right)^{0.25}, h(f_1, g) = 1 - \left(\frac{f_1(\mathbf{x})}{g(\mathbf{x})} \right)^2$$

and $\mathbf{x}_i \in [0,1], i=1,\ldots,m$. This function introduced two difficulities (see reference): 1. the density of solutions decreases with the closeness to the Pareto-optimal front and 2. the Pareto-optimal solutions are nonuniformly distributed along the front.

Usage

makeZDT6Function(dimensions)

Arguments

dimensions

[integer(1)]

Number of decision variables.

Value

 $smoof_multi_objective_function$

References

makeZettlFunction 127

makeZettlFunction

Zettl Function

Description

The unimodal Zettl Function is based on the defintion

$$f(\mathbf{x}) = (\mathbf{x}_1^2 + \mathbf{x}_2^2 - 2\mathbf{x}_1)^2 + 0.25\mathbf{x}_1$$

with box-constraints $\mathbf{x}_i \in [-5, 10], i = 1, 2$.

Usage

```
makeZettlFunction()
```

Value

smoof_single_objective_function

References

H. P. Schwefel, Evolution and Optimum Seeking, John Wiley Sons, 1995.

mnof

Helper function to create numeric multi-objective optimization test function.

Description

This is a simplifying wrapper around makeMultiObjectiveFunction. It can be used if the function to generate is purely numeric to save some lines of code.

Usage

```
mnof(
  name = NULL,
  id = NULL,
  par.len = NULL,
  par.id = "x",
  par.lower = NULL,
  par.upper = NULL,
  n.objectives,
  description = NULL,
  fn,
  vectorized = FALSE,
  noisy = FALSE,
```

128 mnof

```
fn.mean = NULL,
minimize = rep(TRUE, n.objectives),
constraint.fn = NULL,
ref.point = NULL
)
```

Arguments

name [character(1)]

Function name. Used for the title of plots for example.

id [character(1)|NULL]

Optional short function identifier. If provided, this should be a short name without whitespaces and now special characters beside the underscore. Default is

NULL, which means no ID at all.

par.len [integer(1)]

Length of parameter vector.

par.id [character(1)]

Optional name of parameter vector. Default is "x".

par.lower [numeric]

Vector of lower bounds. A single value of length 1 is automatically replicated to

n.pars. Default is -Inf.

par.upper [numeric]

Vector of upper bounds. A singe value of length 1 is automatically replicated to

n.pars. Default is Inf.

n.objectives [integer(1)]

Number of objectives of the multi-objective function.

description [character(1)|NULL]

Optional function description.

fn [function]

Objective function.

vectorized [logical(1)]

Can the objective function handle "vector" input, i.~e., does it accept matrix of

parameters? Default is FALSE.

noisy [logical(1)]

Is the function noisy? Defaults to FALSE.

fn.mean [function]

Optional true mean function in case of a noisy objective function. This functions

should have the same mean as fn.

minimize [logical]

Logical vector of length n. objectives indicating if the corresponding objectives shall be minimized or maximized. Default is the vector with all compo-

nents set to TRUE.

constraint.fn [function | NULL]

Function which returns a logical vector indicating whether certain conditions are met or not. Default is NULL, which means, that there are no constraints beside

possible box constraints defined via the par. set argument.

plot.smoof_function 129

```
ref.point [numeric]
```

Optional reference point in the objective space, e.g., for hypervolume computation.

Examples

```
# first we generate the 10d sphere function the long way
fn = makeMultiObjectiveFunction(
 name = "Testfun",
 fn = function(x) c(sum(x^2), exp(sum(x^2))),
 par.set = makeNumericParamSet(
   len = 10L, id = "a",
   lower = rep(-1.5, 10L), upper = rep(1.5, 10L)
 n.objectives = 2L
)
# ... and now the short way
fn = mnof(
name = "Testfun",
fn = function(x) c(sum(x^2), exp(sum(x^2))),
par.len = 10L, par.id = "a", par.lower = -1.5, par.upper = 1.5,
n.objectives = 2L
)
```

plot.smoof_function

Generate ggplot2 object.

Description

Generate ggplot2 object.

Usage

```
## S3 method for class 'smoof_function' plot(x, ...)
```

Arguments

```
x [smoof_function]
Function.
... [any]
Further parameters passed to the corresponding plot functions.
```

Value

Nothing

plot2DNumeric

plot1DNumeric

Plot an one-dimensional function.

Description

Plot an one-dimensional function.

Usage

```
plot1DNumeric(
   x,
   show.optimum = FALSE,
   main = getName(x),
   n.samples = 500L,
   ...
)
```

Arguments

x [smoof_function]

Function.

show.optimum [logical(1)]

If the function has a known global optimum, should its location be plotted by a

point or multiple points in case of multiple global optima? Default is FALSE.

main [character(1L)]

Plot title. Default is the name of the smoof function.

n.samples [integer(1)]

Number of locations to be sampled. Default is 500.

... [any]

Further parameters passed to plot function.

Value

Nothing

plot2DNumeric

Plot a two-dimensional numeric function.

Description

Either a contour-plot or a level-plot.

plot3D 131

Usage

```
plot2DNumeric(
  show.optimum = FALSE,
 main = getName(x),
  render.levels = FALSE,
  render.contours = TRUE,
  n.samples = 100L,
)
```

Arguments

[smoof_function] Х

Function.

show.optimum [logical(1)]

> If the function has a known global optimum, should its location be plotted by a point or multiple points in case of multiple global optima? Default is FALSE.

main [character(1L)]

Plot title. Default is the name of the smoof function.

render.levels [logical(1)]

Show a level-plot? Default is FALSE.

render.contours

[logical(1)]

Render contours? Default is TRUE.

n.samples [integer(1)]

Number of locations per dimension to be sampled. Default is 100.

Further parameters passed to image respectively contour function.

Value

Nothing

plot3D

Surface plot of two-dimensional test function.

Description

Surface plot of two-dimensional test function.

Usage

```
plot3D(x, length.out = 100L, package = "plot3D", ...)
```

132 resetEvaluationCounter

Arguments

x [smoof_function]

Two-dimensional snoof function.

length.out [integer(1)]

Determines the "smoothness" of the grid. The higher the value, the smoother the function landscape looks like. However, you should avoid setting this parameter to high, since with the contour option set to TRUE the drawing can take quite a

lot of time. Default is 100.

package [character(1)]

String describing the package to use for 3D visualization. At the moment "plot3D" (package **plot3D**) and "plotly" (package **plotly**) are supported. The latter opens a highly interactive plot in a web brower and is thus suited well to explore a

function by hand. Default is "plot3D".

... [any]

Furhter parameters passed to method used for visualization (which is determined

by the package argument.

Examples

```
library(plot3D)
fn = makeRastriginFunction(dimensions = 2L)
## Not run:
# use the plot3D::persp3D method (default behaviour)
plot3D(fn)
plot3D(fn, contour = TRUE)
plot3D(fn, image = TRUE, phi = 30)
# use plotly::plot_ly for interactive plot
plot3D(fn, package = "plotly")
## End(Not run)
```

resetEvaluationCounter

Reset evaluation counter.

Description

Reset evaluation counter.

Usage

```
resetEvaluationCounter(fn)
```

Arguments

```
fn [smoof_counting_function]
```

Wrapped smoof_function.

shouldBeMinimized 133

shouldBeMinimized	Check if function should be minimized.
SHOUTUBERTHIIIIZEU	Check if function should be minimized.

Description

Functions can have an associated global optimum. In this case one needs to know whether the optimum is a minimum or a maximum.

Usage

```
shouldBeMinimized(fn)
```

Arguments

fn [smoof_function]
Objective function.

Value

logical Each component indicates whether the corresponding objective should be minimized.

|--|

Description

Regular R function with additional classes smoof_function and one of smoof_single_objective_function or codesmoof_multi_objective_function. Both single- and multi-objective functions share the following attributes.

```
name [character(1) ] Optional function name.
```

id [character(1)] Short identifier.

description [character(1)] Optional function description.

has.simple.signature TRUE if the target function expects a vector as input and FALSE if it expects a named list of values.

par.set [ParamSet] Parameter set describing different ascpects of the target function parameters,i. e., names, lower and/or upper bounds, types and so on.

n.objectives [integer(1)] Number of objectives.

noisy [logical(1)] Boolean indicating whether the function is noisy or not.

fn.mean [function] Optional true mean function in case of a noisy objective function.

minimize [logical(1)] Logical vector of length n.objectives indicating which objectives shall be minimized/maximized.

vectorized [logical(1)] Can the handle "vector" input, i. e., does it accept matrix of parameters?

134 snof

constraint.fn [function] Optional function which returns a logical vector with each component indicating whether the corresponding constraint is violated.

Futhermore, single-objective function may contain additional parameters with information on local and/or global optima as well as characterizing tags.

tags [character] Optional character vector of tags or keywords.

global.opt.params [data.frame] Data frame of parameter values of global optima.

global.opt.value [numeric(1)] Function value of global optima.

local.opt.params [data.frame] Data frame of parameter values of local optima.

global.opt.value [numeric] Function values of local optima.

Currenlty tagging is not possible for multi-objective functions. The only additional attribute may be a reference point:

ref.point [numeric] Optional reference point of length n.objectives.

snof

Helper function to create numeric single-objective optimization test function.

Description

This is a simplifying wrapper around makeSingleObjectiveFunction. It can be used if the function to generte is purely numeric to save some lines of code.

Usage

```
snof(
 name = NULL,
  id = NULL,
  par.len = NULL,
 par.id = "x",
 par.lower = NULL,
 par.upper = NULL,
  description = NULL,
  vectorized = FALSE,
  noisy = FALSE,
  fn.mean = NULL,
 minimize = TRUE,
  constraint.fn = NULL,
  tags = character(0).
  global.opt.params = NULL,
  global.opt.value = NULL,
 local.opt.params = NULL,
  local.opt.values = NULL
)
```

snof 135

Arguments

name [character(1)]

Function name. Used for the title of plots for example.

id [character(1)|NULL]

Optional short function identifier. If provided, this should be a short name without whitespaces and now special characters beside the underscore. Default is

NULL, which means no ID at all.

par.len [integer(1)]

Length of parameter vector.

par.id [character(1)]

Optional name of parameter vector. Default is "x".

par.lower [numeric]

Vector of lower bounds. A single value of length 1 is automatically replicated to

n.pars. Default is -Inf.

par.upper [numeric]

Vector of upper bounds. A singe value of length 1 is automatically replicated to

n.pars. Default is Inf.

description [character(1)|NULL]

Optional function description.

fn [function]

Objective function.

vectorized [logical(1)]

Can the objective function handle "vector" input, i.~e., does it accept matrix of

parameters? Default is FALSE.

noisy [logical(1)]

Is the function noisy? Defaults to FALSE.

fn.mean [function]

Optional true mean function in case of a noisy objective function. This functions

should have the same mean as fn.

minimize [logical(1)]

Set this to TRUE if the function should be minimized and to FALSE otherwise.

The default is TRUE.

constraint.fn [function | NULL]

Function which returns a logical vector indicating whether certain conditions are met or not. Default is NULL, which means, that there are no constraints beside

possible box constraints defined via the par. set argument.

tags [character]

Optional character vector of tags or keywords which characterize the function, e.~g. "unimodal", "separable". See getAvailableTags for a character vector

of allowed tags.

global.opt.params

[list|numeric|data.frame|matrix|NULL]

Default is NULL which means unknown. Passing a numeric vector will be the most frequent case (numeric only functions). In this case there is only a single

136 violatesConstraints

global optimum. If there are multiple global optima, passing a numeric matrix is the best choice. Passing a list or a data.frame is necessary if your function is mixed, e.g., it expects both numeric and discrete parameters. Internally, however, each representation is casted to a data.frame for reasons of consistency.

global.opt.value

```
[numeric(1)|NULL]
```

Global optimum value if known. Default is NULL, which means unknown. If only the global.opt.params are passed, the value is computed automatically.

local.opt.params

```
[list|numeric|data.frame|matrix|NULL]
```

Default is NULL, which means the function has no local optima or they are unknown. For details see the description of global.opt.params.

local.opt.values

```
[numeric|NULL]
```

Value(s) of local optima. Default is NULL, which means unknown. If only the local.opt.params are passed, the values are computed automatically.

Examples

```
# first we generate the 10d sphere function the long way
fn = makeSingleObjectiveFunction(
   name = "Testfun",
   fn = function(x) sum(x^2),
   par.set = makeNumericParamSet(
     len = 10L, id = "a",
     lower = rep(-1.5, 10L), upper = rep(1.5, 10L)
   )
)

# ... and now the short way
fn = snof(
   name = "Testfun",
   fn = function(x) sum(x^2),
   par.len = 10L, par.id = "a", par.lower = -1.5, par.upper = 1.5
)
```

violatesConstraints

Checks whether constraints are violated.

Description

Checks whether constraints are violated.

Usage

```
violatesConstraints(fn, values)
```

Arguments

fn [smoof_function]

Objective function.

values [numeric]

List of values.

Value

logical(1)

visualizeParetoOptimalFront

Pareto-optimal front visualization.

Description

Quickly visualize the Pareto-optimal front of a bi-criteria objective function by calling the EMOA nsga2 and extracting the approximated Pareto-optimal front.

Usage

```
visualizeParetoOptimalFront(fn, ...)
```

Arguments

fn [smoof_multi_objective_function]

Multi-objective smoof function.

... [any]

Arguments passed to nsga2.

Value

ggplot

Examples

```
# Here we visualize the Pareto-optimal front of the bi-objective ZDT3 function
fn = makeZDT3Function(dimensions = 3L)
vis = visualizeParetoOptimalFront(fn)
```

Alternatively we can pass some more algorithm parameters to the NSGA2 algorithm vis = visualizeParetoOptimalFront(fn, popsize = 1000L)

Index

addCountingWrapper, 6, 13, 23, 27	isSingleobjective, 27
addLoggingWrapper, 7, 17, 23, 27	isSmoofFunction, 27
<pre>autoplot.smoof_function, 8</pre>	isVectorized, 28
, .	isWrappedSmoofFunction, 28
<pre>computeExpectedRunningTime, 11</pre>	2011 appearance 11 and 22011, 20
conversion, 12	makeAckleyFunction, 29
<pre>convertToMaximization (conversion), 12</pre>	makeAdjimanFunction, 29
<pre>convertToMinimization (conversion), 12</pre>	makeAlpine01Function, 30
	makeAlpine02Function, 31
doesCountEvaluations, 13	makeAluffiPentiniFunction, 31
	makeBartelsConnFunction, 32
filterFunctionsByTags, 13, 62	makeBBOBFunction, 32
motAvoilebleTere 14 14 25 105 125	makeBealeFunction, 33
getAvailableTags, 14, 14, 25, 105, 135	makeBentCigarFunction, 34
getDescription, 15	makeBiObjBBOBFunction, 34
getGlobalOptimum, 15	makeBirdFunction, 35
getID, 16	makeBiSphereFunction, 36
getLocalOptimum, 16	makeBK1Function, 37
getLoggedValues, 17	makeBohachevskyN1Function, 37
getLowerBoxConstraints, 17	makeBoothFunction, 38
getMeanFunction, 18	makeBraninFunction, 38
getName, 18	makeBrentFunction, 39
getNumberOfEvaluations, 7, 19	makeBrownFunction, 39
getNumberOfObjectives, 19	makeBukinN2Function, 40, 41, 42
getNumberOfParameters, 20	makeBukinN4Function, 40, 41, 42
getParamSet, 20	makeBukinN6Function, 40, 41, 41
getRefPoint, 21	makeCarromTableFunction, 42
getTags, 21	makeChichinadzeFunction, 42
getUpperBoxConstraints, 22	makeChungReynoldsFunction, 43
getWrappedFunction, 22	makeComplexFunction, 44
ggplot, 10, 137	makeCosineMixtureFunction, 44
hasBoxConstraints, 23	makeCrossInTrayFunction, 45
hasConstraints, 23	makeCubeFunction, 45
hasGlobalOptimum, 24	makeDeckkersAartsFunction, 46
hasLocalOptimum, 24	makeDeflectedCorrugatedSpringFunction.
hasOtherConstraints, 25	47
hasTags, 25	makeDentFunction, 47
11031 053, 23	makeDixonPriceFunction, 48
isMultiobjective, 26	makeDoubleSumFunction, 49
isNoisy, 26	makeDTLZ1Function, 49

INDEX 139

makeDTLZ2Function, 50	makeMMF1zFunction, 83
makeDTLZ3Function, 51	makeMMF2Function, 83
makeDTLZ4Function, 52	makeMMF3Function, 84
makeDTLZ5Function, 53	makeMMF4Function, 84
makeDTLZ6Function, 54	makeMMF5Function, 85
makeDTLZ7Function, 55	makeMMF6Function, 85
makeEasomFunction, 56	makeMMF7Function, 86
makeED1Function, 57	makeMMF8Function, 86
makeED2Function, 58	makeMMF9Function, 87
makeEggCrateFunction, 59	makeModifiedRastriginFunction, 87
makeEggholderFunction, 59	makeMOP1Function, 88
makeElAttarVidyasagarDuttaFunction, 60	makeMOP2Function, 89
makeEngvallFunction, 60	makeMOP3Function, 89
makeExponentialFunction, 61	makeMOP4Function, 90
makeFreudensteinRothFunction, 61	makeMOP5Function, 90
makeFunctionsByName, 62	makeMOP6Function, 91
makeGeneralizedDropWaveFunction, 63	makeMOP7Function, 91
makeGiuntaFunction, 63	makeMPM2Function, 92
makeGoldsteinPriceFunction, 64	makeMultiObjectiveFunction, 93, 127
makeGOMOPFunction, 64	makeOmniTestFunction, 95
makeGriewankFunction, 65	makeParamSet, 94, 104
makeHansenFunction, 66	makePeriodicFunction, 95
makeHartmannFunction, 66	${\it makePowellSumFunction}, 96$
makeHimmelblauFunction, 67	makePriceN1Function, 97, 98
makeHolderTableN1Function, 68, 69	makePriceN2Function, 97, 97, 98
makeHolderTableN2Function, 68, 68	makePriceN4Function, 97, 98, 98
makeHosakiFunction, 69	makeRastriginFunction,99
makeHyperEllipsoidFunction, 70	makeRosenbrockFunction, 99
makeInvertedVincentFunction, 70	makeSchafferN2Function, 100
makeJennrichSampsonFunction, 71	makeSchafferN4Function, 101
makeJudgeFunction, 72	makeSchwefelFunction, 101
makeKeaneFunction, 72	makeShekelFunction, 102
makeKearfottFunction, 73	makeShubertFunction, 103
makeKursaweFunction, 73	makeSingleObjectiveFunction, 103, 134
makeLeonFunction, 74	makeSixHumpCamelFunction, 106
makeMatyasFunction, 74	makeSphereFunction, 70 , 107
makeMcCormickFunction, 75	makeStyblinkskiTangFunction, 107
makeMichalewiczFunction, 75	makeSumOfDifferentSquaresFunction, 108
makeMMF10Function, 76	makeSwiler2014Function, 108
makeMMF11Function, 77	${\sf makeSYMPARTrotatedFunction},109$
makeMMF12Function, 77	makeSYMPARTsimpleFunction, 110
makeMMF13Function, 78	makeThreeHumpCamelFunction, 110
makeMMF14aFunction, 79	makeTrecanniFunction, 111
makeMMF14Function, 79	makeUFFunction, 112
makeMMF15aFunction, 80	makeViennetFunction, 112
makeMMF15Function, 81	makeWFG1Function, 113
makeMMF1eFunction, 82	makeWFG2Function, 114
makeMMF1Function, 82	makeWFG3Function, 115

140 INDEX

```
makeWFG4Function, 116
makeWFG5Function, 117
makeWFG6Function, 118
makeWFG7Function, 119
makeWFG8Function, 120
makeWFG9Function, 121
makeZDT1Function, 122
makeZDT2Function, 123
makeZDT3Function, 124
makeZDT4Function, 125
makeZDT6Function, 126
makeZettlFunction, 127
mnof, 127
nsga2, 137
ParamSet, 9, 20, 94, 104, 133
plot.smoof_function, 129
plot1DNumeric, 130
plot2DNumeric, 130
plot3D, 131
resetEvaluationCounter, 7, 132
\verb|shouldBeMinimized|, 133|
smoof-package, 6
smoof_function, 133
{\tt smoof\_multi\_objective\_function}
        (smoof_function), 133
{\tt smoof\_single\_objective\_function}
        (smoof_function), 133
snof, 134
violatesConstraints, 136
visualizeParetoOptimalFront, 137
```