Package 'hydroPSO'

February 20, 2015

Type Package

Title Particle Swarm Optimisation, with focus on Environmental Models

Version 0.3-4 **Date** 2014-04-11

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Description

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

```
License GPL (>= 2)

Depends R (>= 2.13.0)

Imports Hmisc, sp, lattice, zoo(>= 1.7-2), grid, lhs

Suggests hydroGOF(>= 0.3-5), hydroTSM(>= 0.3-6), xts(>= 0.8-2), parallel, scatterplot3d, vioplot, SWAT2R

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

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

LazyLoad yes

ByteCompile TRUE

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NeedsCompilation no Repository CRAN

Date/Publication 2014-04-13 00:38:57

R topics documented:

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Description

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

hydroPSO can be used as a replacement of the 'optim' R function for (global) optimization of non-smooth and non-linear functions. However, the main focus of hydroPSO is the calibration of environmental and other real-world models that need to be executed from the system console. hydroPSO is model-independent, allowing the user to easily interface any computer simulation model

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with the calibration engine (PSO). hydroPSO communicates with the model through the model's own input and output files, without requiring access to the model's source code. In principle, hydroPSO only needs to know "which" model parameters need to be calibrated and "where" they need to be written. Then, it will take control over the model(s) to be calibrated until either a maximum number of iterations or an error tolerance is reached: both being problem-specific and user-defined. hydroPSO is able to take advantage of multi-core machines or network clusters to alleviate the computational burden of complex models with "long" execution time.

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

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

Details

Package: hydroPSO
Type: Package
Version: 0.3-4
Date: 2014-04-11
License: GPL (>=2)

LazyLoad: yes

Packaged: Fri Apr 11 21:46:20 CLST 2014; MZB

BuiltUnder: R version 3.1.0 (2014-04-10) – "Spring Dance"; i686-pc-linux-gnu (32-bit)

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References

Zambrano-Bigiarini, M.; R. Rojas (2013), A model-independent Particle Swarm Optimisation software for model calibration, Environmental Modelling & Software, 43, 5-25, doi:10.1016/j.envsoft.2013.01.004

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Zambrano-Bigiarini, M., M. Clerc, R. Rojas (2013), Standard Particle Swarm Optimisation 2011 at CEC-2013: A baseline for future PSO improvements, In Proceedings of 2013 IEEE Congress on Evolutionary Computation (CEC'2013) (accepted)

See Also

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

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

Description

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

Usage

Arguments

param.values param.files	numeric vector, a single parameter set used to run the model specified in exe. fname character, file name (full path) storing location and names of the files that have to be modified for each parameter. By default param.files="ParamFiles.txt"
model.drty	character, path to the executable file of the model specified in exe. fname. ALL the files required to run the model have to be located within this directory (input files for the model may be located in a different directory, if properly referenced).
exe.fname	character, model command line arguments to be entered through a prompted string to execute the user-defined model
stdout, stderr	where output to 'stdout' or 'stderr' should be sent. Possible values are FALSE (discard output, the default), "", to the R console. See system2 By default stdout=FALSE and any message printed by the model code to the screen will be omitted. This setting is recommended when calibrating the model with hydropSO . However, when trying to run the model code with <a ",="" and="" any="" be="" by="" code="" default="" detect="" error="" executed="" href="hydromod by the first time, it is recommend to set stdout=" if="" in="" message="" model="" not.="" of="" or="" order="" printed="" properly="" screen<="" stderr="" td="" the="" to="" was="" will="">

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verbose	logical; if TRUE, progress messages are printed to the screen If verbose=TRUE, the following messages will appear: i) parameter values for each particle; (ii) model execution; iii) extraction of simulated values; and iv) computation of the goodness-of-fit measure
out.FUN	character, name of a valid R function to read the model outputs and transform them into a (zoo) object to be compared against obs (e.g., see read.table, read.csv
out.FUN.args	list, arguments to be passed to out.FUN
gof.FUN	character, name of a valid (goodness-of-fit) R function to obtain model performance (e.g., see NSE, rmse, etc). It MUST HAVE -at least- the following two arguments in its definition: -) sim: numeric with the value(s) simulated by the model specified in exe. fname -) obs: numeric with the observation(s) used to compute model's performance by comparison against sim
gof.FUN.args	list, arguments additional to sim and obs that need to be passed to gof . FUN (e.g., see j argument in mNSE)
gof.Ini	OPTIONAL. Character with the starting date used in the goodness-of-fit function
	It is used to subset obs (if necessary), AND to define the time period to compare simulated with observed values
gof.Fin	OPTIONAL. Character with the ending date used in the goodness-of-fit function It is used to subset obs (if necessary), AND to define the time period to compare simulated with observed values
date.fmt	character, format in which the dates are stored in Sim.Ini, Sim.Fin, gof.Ini, gof.Fin, e.g. %Y-%m-%d. See format in as.Date
obs	(zoo) object with the observed values
do.png	logical indicating whether a PNG image with the comparison between obs and the best simulated values has to be created If the hydroGOF package is available, the plot is produced with the ggof function. A correlation plot is produced otherwise with the plot_out function
png.fname	OPTIONAL. Used only when do.png=TRUE Name of the PNG file to be created within the model.drty directory. The default value is 'Obs_vs_Sim.png'
width	OPTIONAL. Used only when do.png=TRUE numeric, width of the output PNG image
height	OPTIONAL. Used only when do.png=TRUE numeric, height of the output PNG image
res	OPTIONAL. Used only when do.png=TRUE numeric, resolution of the output PNG image
main	OPTIONAL. Used only when do.png=TRUE character, representing the main title of the plot comparing observed and simulated values
leg.cex	See ggof
tick.tstep	See ggof

```
lab.tstep See ggof
lab.fmt See ggof
```

Value

A list of two elements:

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

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

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

gof. FUN function

Author(s)

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See Also

hydroPS0

hydroPS0

Enhanced Particle Swarm Optimisation algorithm

Description

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

Usage

Arguments

par

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

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

fn

function or character with the name of a valid R function to be optimised (minimized or maximized). The character value 'hydromod' is used to specify that an R-external model code (i.e., an executable file that needs to be run from the system console) will be analised instead of an R function

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

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

method

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

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

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

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

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

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

canonical: It corresponds to the first formulation of the PSO algorithm, and it is included here for educational and comparative purposes only, due to several limitations described in literature (see Kennedy 2006). At each iteration, particles are attracted to its own best-known 'personal' and to the best-known position in all the swarm ('global'). The following control arguments are set when this method is selected: (i) npart=40, (ii) topology='gbest', (iii) Xini.type='random', (iv) Vini.type='random2007', (v) use.CF=TRUE, (vi) c1=2.05, (vii) c2=2.05, (viii) boundary.wall='absorbing2007', (ix) lambda=1.0

lower numeric, lower boundary for each parameter

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

defined the dimension of the solution space

upper numeric, upper boundary for each parameter

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

defined the dimension of the solution space

control a list of control parameters. See 'Details'

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

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

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

list with the arguments to be passed to model. FUN

Details

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

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

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

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

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

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

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

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

digits OPTIONAL. Used only when write2disk=TRUE

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

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

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

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

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

maxfn numeric, maximum number of function evaluations. Default value is +Inf

When fn=='hydromod', this stopping criterion uses the number of *effective* function calls, i.e. those function calls with a finite output value

c1 numeric, cognitive acceleration coefficient. Encourages the exploitation of the solution space and reflects how much the particle is influenced by its own best-known position By default c1= 0.5 + log(2)

c2 numeric, social acceleration coefficient. Encourages the exploration of the current global best and reflects how much the particle is influenced by the best-known optimum of the swarm By default c2= 0.5 + log(2)

- **use.IW** logical, indicates if an inertia weight (w) will be used to avoid swarm explosion, i.e. particles flying around their best position without converging into it (see Shi and Eberhart, 1998) By default use.IW=TRUE
- IW.w OPTIONAL. Used only when use. IW= TRUE & IW.type!='GLratio' numeric, value of the inertia weight(s) (w or [w.ini, w.fin]). It can be a single number which is used for all iterations, or it can be a vector of length 2 with the initial and final values (in that order) that w will take along the iterations

 By default IW.w=1/(2*log(2))
- use.CF logical, indicates if the Clerc's Constriction Factor (see Clerc, 1999; Eberhart and Shi, 2000; Clerc and Kennedy, 2002) is used to avoid swarm explosion By default use .CF=FALSE
- lambda numeric in [0,1], represents a percentage to limit the maximum velocity (Vmax) for each
 dimension, which is computed as vmax = lambda*(Xmax-Xmin)
 By default lambda=1
- abstol numeric, absolute convergence tolerance. The algorithm stops if gbest <= abstol (minimisation problems) OR when gbest >= abstol (maximisation problems)
 By default it is set to -Inf or +Inf for minimisation or maximisation problems, respectively
- reltol numeric, relative convergence tolerance. The algorithm stops if the absolute difference between the best 'personal best' in the current iteration and the best 'personal best' in the previous iteration is less or equal to reltol. Defaults to sqrt(.Machine\$double.eps), typically, about 1e-8

If reltol is set to 0, this stopping criterion is not used

- **Xini.type** character, indicates how to initialise the particles' positions in the swarm within the ranges defined by lower and upper. Valid values are:
 - -) 1hs: Latin Hypercube initialisation of positions, using npart number of strata to divide each parameter range. It requires the lhs package
 - -) random: random initialisation of positions within lower and upper By default Xini.type='random'
- **Vini.type** character, indicates how to initialise the particles' velocities in the swarm. Valid values are:
 - -) random2011: random initialisation of velocities within lower-Xini and upper-Xini, as defined in SPSO 2011 ('Vini=U(lower-Xini, upper-Xini)') (see Clerc, 2012, 2010)
 - -) lhs2011: same as in random2011, but using a Latin Hypercube initialisation with npart number of strata instead of a random uniform distribution for each parameter. **It requires the lhs package**
 - -) random2007: random initialisation of velocities within lower and upper using the 'half-diff' method defined in SPSO 2007 ('Vini=[U(lower, upper)-Xini]/2') (see Clerc, 2012, 2010)
 - -) 1hs2007: same as in random2007, but using a Latin Hypercube initialisation with npart number of strata instead of a random uniform distribution for each parameter. **It requires the lhs package**
 - -) zero: all the particles are initialised with zero velocity By default Vini.type=NA, which means that Vini.type depends on the value of method:

when method='spso2007' Vini.type='random2007', or Vini.type='random2011' otherwise

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

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

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

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

By default random.update=TRUE

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

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

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

- **topology** character, indicates the neighbourhood topology used in hydroPSO. Valid values are in c('random', 'gbest', 'lbest', 'vonNeumann'):
 - -) gbest: every particle is connected to each other and, hence the global best influences all particles in the swarm. This is also termed 'star' topology, and it is generally assumed to have a fast convergence but is more vulnerable to the attraction to sub-optimal solutions (see Kennedy, 1999; Kennedy and Mendes, 2002, Schor et al., 2010)
 - -) lbest: each particle is connected to its K immediate neighbours only. This is also termed 'circles' or 'ring' topology, and generally the swarm will converge slower than the gbest topology but it is less vulnerable to sub-optimal solutions (see Kennedy, 1999; Kennedy and Mendes, 2002)
 - -) vonNeumann: each particle is connected to its K=4 immediate neighbours only. This topology is more densely connected than 'lbest' but less densely than 'gbest', thus, showing some parallelism with 'lbest' but benefiting from a bigger neighbourhood (see Kennedy and Mendes, 2003)
 - -) random: the random topology is a special case of 'lbest' where connections among particles are randomly modified after an iteration showing no improvement in the global best (see Clerc, 2005; Clerc, 2010)

By default topology='random'

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

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

When topology=lbest K MUST BE an even number in order to consider the same amount

of neighbours to the left and the right of each particle As special case, K could be equal to npart. By default K=3

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

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

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

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

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

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

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

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

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

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

 By default IW. type='linear'

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

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

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

- -)linear: c1 varies linearly between the initial and final values specified in TVc1.rng (see Ratnaweera et al., 2004)
- -)non-linear: c1 varies non-linearly between the initial and final values specified in TVc1.rng. Proposed by the authors of hydroPSO taking into account the work of Chatterjee and Siarry (2006) for the inertia weight
- -)GLratio: c1 varies according to the ratio between the global best and the average of the particle's local best (see Arumugam and Rao, 2008)

 By default TVc1.type='linear'
- **TVc1.rng** OPTIONAL. Used only when use.TVc1=TRUE AND TVc1.type!='GLratio' numeric, initial and final values for the cognitive acceleration coefficient [c1.ini, c1.fin]

(in that order) along the iterations By default TVc1.rng=c(1.28, 1.05)

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

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

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

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

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

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

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

By default TVc2.type='linear'

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

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

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

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

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

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

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

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

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

By default TVlambda.type='linear'

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

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

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

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

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

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

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

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

RG.thr ONLY required when use.RG=TRUE

numeric, positive number representing the stagnation threshold used to decide whether the swarm has to be regrouped or not. See Evers and Galia (2009) for further details

Regrouping occurs when the normalised swarm radius is less than RG. thr. By default RG. thr=1E-5

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

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

RG.miniter ONLY required when use.RG=TRUE

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

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

By default plot=FALSE

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

By default out.with.pbest=FALSE

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

By default out.with.fit.iter=FALSE

write2disk logical, indicates if the output files will be written to the disk. By default write2disk=TRUE verbose logical, indicates if progress messages are to be printed. By default verbose=TRUE

REPORT OPTIONAL. Used only when verbose=TRUE

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

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

- -)none: no parallelisation is made (this is the default value)
- -)multicore: parallel computations for machines with multiple cores or CPUs. The evaluation of the objective function fn is done with the mclapply function of the parallel package. It requires POSIX-compliant OS (essentially anything but Windows)
- -)parallel: parallel computations for network clusters or machines with multiple cores or CPUs. A 'FORK' cluster is created with the makeForkCluster function. When fn.name="hydromod" the evaluation of the objective function fn is done with the clusterApply function of the

parallel package. When fn.name!="hydromod" the evaluation of the objective function fn is done with the parRapply function of the **parallel** package.

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

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

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

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

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

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

Value

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

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

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

iterations, and number of regroupings

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

absolute tolerance, otherwise:

1 relative tolerance reached

2 maximum number of (effective) function evaluations reached

3 maximum number of iterations reached

message character string giving human-friendly information about convergence

Note

Note for optim users:

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

Author(s)

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See Also

optim

Examples

```
# Basic use 1. Rastrigin function (non-linear and multi-modal with many local minima)
# Results are not saved to the hard disk, for faster execution ('write2disk=FALSE')
hydroPSO(fn=rastrigin, lower=lower, upper=upper, control=list(write2disk=FALSE) )
# Basic use 2. Rastrigin function (non-linear and multimodal with many local minima)
# Results are saved to the hard disk. Slower than before but results are kept for
# future inspection
hydroPSO(fn=rastrigin, lower=lower, upper=upper )
# Plotting the results, by default into the active graphic device
# 'MinMax="min" indicates a minimisation problem
plot_results(MinMax="min")
# Plotting the results into PNG files.
plot_results(MinMax="min", do.png=TRUE)
# Example 2. More advanced use #
# Defining the relative tolerance ('reltol'), the frequency of report messages
# printed to the screen ('REPORT'), and no output files ('write2disk')
set.seed(100)
hydroPSO( fn=rastrigin, lower=lower, upper=upper,
         control=list(reltol=1e-20, REPORT=10, write2disk=FALSE) )
# Example 3. von Neumman Topology #
# Same as Example 2, but using a von Neumann topology ('topology="vonNeumann"')
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
        control=list(topology="vonNeumann", reltol=1E-20,
                   REPORT=50, write2disk=FALSE) )
# Example 4. Regrouping
# Same as Example 3 ('topology="vonNeumann"') but using regrouping ('use.RG')
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
        control=list(topology="vonNeumann", reltol=1E-20,
                   REPORT=50, write2disk=FALSE,
                   use.RG=TRUE,RG.thr=7e-2,RG.r=3,RG.miniter=50) )
```

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

hydroPS02pest

Export hydroPSO input files to PEST

Description

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

Usage

Arguments

param.files	character, name (full path) of the hydroPSO input file storing the location and names of the model files that have to be modified for each parameter subject to calibration. By default this file is called 'ParamFiles.txt' and -if the full path it is not specifiedit is searched for within the 'PSO.in' subdirectory of drty.model
param.ranges	character, name (full path) of the hydroPSO input file defining the minimum and maximum boundary values for each one of the parameters to be calibrated By default this file is called 'ParamRanges.txt' and -if the full path it is not specified- it is searched for within the 'PSO.in' subdirectory of drty.model
observations.f	name
	character name (full path) of the hydroPSO output file storing the observed values used during the optimisation. By default this file is called 'Observations.txt' and -if the full path it is not specified- it is searched for within the 'PSO.out' subdirectory of drty.model
exe.fname	character, model command line arguments to be entered through a prompted string to execute the user-defined model
drty.model	character, path to the executable file of the model specified in exe.fname. ALL the files required to run the model have to be located within this directory (however, input files may be located elsewhere)
pst.fname	character, with the name of the output '.pst' file
verbose	logical, indicates if progress messages are to be printed. By default verbose=TRUE

Author(s)

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See Also

pest2hydroPSO, hydroPSO

lhoat

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

Description

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

Usage

Arguments

fn

function or character with the name of a valid R function to be analysed. The character value 'hydromod' is used to specify that an R-external model code (i.e., an executable file that needs to be run from the system console) will be analised instead of an R function

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

-) When fn=='hydromod' the algorithm will analyse the model defined by model.FUN and model.args, which are used to extract the values simulated by the model and to compute its corresponding goodness-of-fit measure

.. OPTIONAL. Only used when fn!='hydromod'.

further arguments to be passed to fn.

lower numeric, lower boundary for each parameter. If lower is a named object, the

names of each element on it are used as names of each parameter

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

define the dimension of the solution space

upper numeric, upper boundary for each parameter. If upper is a named object, the

names of each element on it are used as names of each parameter. However, if lower is also a named object, the names in lower have priority over those in

upper

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

define the dimension of the solution space

control a list of control parameters. See 'Details'

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

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

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

list with the arguments to be passed to model. FUN

Details

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

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

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

Please be aware that f should be carefully chosen. In particular, you should take into account the value of N when choosing the value of f, otherwise parameter sets *may* violate the user-defined parameter ranges.

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

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

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

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

digits OPTIONAL. Used only when write2disk=TRUE

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

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

It is recommended to use this option when the search space is not an hypercube. By default normalise=FALSE

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

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

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

verbose logical, if TRUE progress messages are printed

REPORT OPTIONAL. Used only when verbose=TRUE

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

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

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

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

-)parallel: parallel computations for network clusters or machines with multiple cores or CPUs. A 'FORK' cluster is created with the makeForkCluster function. When fn.name="hydromod" the evaluation of the objective function fn is done with the clusterApply function of the parallel package. When fn.name!="hydromod" the evaluation of the objective function fn is done with the parRapply function of the parallel package.

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

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

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

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

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

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

Value

A list of two elements:

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

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Ranking

a dataframe with four columns sorted in decreasing order of importance (from the most sentitive parameter to the least sensitive one): i) numeric ranking; ii) parameter ID; iii) relative importance indicator, and iv) a normalised relative importance for each parameter (the sum of all the values in the RelativeImportance.Norm field must be 1.)

Author(s)

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See Also

hydroPSO, hydromod

Examples

```
# Example 1: Linear model (n=3)
# Distributions for the three parameters, are all uniform in the intervals
# [0.5, 1.5], [1.5, 4.5], and [4.5,13.5], respectively.
# 1.1) defining the dimension of the parameter space
nparam <- 3
# 1.2) defining the model
linear <- function(x) x[1] + x[2] + x[3]
# Parameter ranges
lower \leftarrow c(0.5, 1.5, 4.5)
upper \leftarrow c(1.5, 4.5, 13.5)
# Given names to the parameters
names(lower) <- c("a", "b", "c")</pre>
# 1.3) Running the LH-OAT sensitivity analysis for the 'linear' test function
      The model is linear and since x[3] has the largest mean value, it should
      be the most important factor.
set.seed(123)
lhoat(
     fn=linear,
     lower=lower,
     upper=upper,
     control=list(N=50, f=0.015, write2disk=FALSE, verbose=FALSE)
```

```
)
## Not run:
# Example 2: non-linear monotonic model (n=2)
# A uniform distribution in the interval [0, 5] was assigned to the two
# parameters of the 'non.linear' function (see below). This makes the second
# factor (x[2]) more important than the first one (x[1]).
# 2.1) defining the dimension of the parameter space
nparam <- 2
# 2.2) defining the model
non.linear <- function(x) x[1] + x[2]^4
# 2.3) Running the LH-OAT sensitivity analysis for the 'non.linear' test function
      The model is linear and since x[2] has the largest mean value, it should
      be the most important factor.
setwd("~")
set.seed(123)
lhoat(
     fn=non.linear,
     lower=rep(0, nparam),
     upper=rep(5, nparam),
     control=list(N=100, f=0.005, write2disk=TRUE, verbose=FALSE)
# 2.4) reading ALL the parameter sets used in LH-OAT, and plotting dotty plots
params <- read_params(file="LH_OAT/LH_OAT-gof.txt", header=TRUE, skip=0,</pre>
                   param.cols=2:(nparam+1), of.col=1, of.name="non.linear",
                   ptype="dottyplot")
# Example 3: non-monotonic model (ishigmai, n=3) #
# All three input factors have uniform distributions in the range [-pi, pi].
# 3.1) defining the dimension of the parameter space
nparam <- 3
# 3.2) defining the model
ishigami <- function(x, a=7, b=0.1) {</pre>
 \sin(x[1]) + a*(\sin(x[2]))^2 + b*(x[3]^4)*\sin(x[1])
# 3.3) Running the LH-OAT sensitivity analysis for the 'Ishigami' test function.
      First order analytical sensitivity indices for the Ishigami function are:
      S1=0.3138, S2=0.4424, S3=0.0000. Therefore, the first order sensitivity
      indices indicate that factor x[2] is more important than factor x[1], and
      x[3] does not contribute to the unconditional variance of the Ishigami
      output.
```

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params2ecdf

Parameter Values -> Empirical CDFs

Description

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

Usage

params2ecdf 25

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

Arguments

params matrix or data.frame with the parameter values, where each row represent a

different parameter set and each column represent the value of a different model

parameter

param.names character vector, names to be used for each parameter in params (by default its

column names)

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

eter in params (in the same order!)

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

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

the optimum in the plot

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

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

a goodness-of-fit value (as given in gofs) greater/less than or equal to beh. thr,

depending on the value of MinMax

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

quent anlysis

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

CDFs

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

result in the usual un-weighted estimates

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

for each row of params

When the parameter sets are stored in rows, i.e. values for different model's

parameter are stored in columns, byrow must be FALSE

When the parameter sets are stored in columns, i.e. values for different model's

parameter are stored in rows, byrow must be TRUE

plot logical, indicates whether a plot with the Empirical CDF for each model's pa-

rameter has to be produced or not

obs OPTIONAL. Only used when plot=TRUE

Numeric or zoo object with observed values (one for each params), which are

used in the output plot

main an overall title for the plot

nrows OPTIONAL. Only used when plot=TRUE

numeric, number of rows to be used in the plotting window. If nrows is set to auto, the number of rows is automatically computed depending on the number

of columns of params

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ylab	OPTIONAL. Only used when plot=TRUE a title for the y axis. See plot
col	OPTIONAL. Only used when plot=TRUE a specification for the default plotting colour. See par
leg.cex	OPTIONAL. Only used when plot=TRUE character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1.2
leg.pos	OPTIONAL. Only used when plot=TRUE keyword to be used to position the legend. See legend
cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for axis annotation relative to the current setting of cex
cex.main	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for main titles relative to the current setting of cex
cex.lab	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for x and y labels relative to the current setting of cex
verbose	logical, if TRUE, progress messages are printed
	further arguments passed to the plot function or from other methods
do.png	logical, indicates if all the figures have to be saved into PNG files instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric with the width of the device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric with the height of the device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric with the nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE character, with the filename used to store the PNG file

Author(s)

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

See Also

```
wtd.Ecdf, quant2ecdf
```

Examples

```
## Not run: # Setting the user's home directory as working directory setwd("\sim")
```

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pest2hydroPS0

Import PEST input files to hydroPSO

Description

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

Usage

Arguments

pst.fname	character, with name of the PEST input file ('.pst'), which contains all the information regarding parameters, observations and template files ('.tpl' and '.ins') used by PEST
drty.pest	character, path to the executable file of PEST. ALL the files required to run PEST with the model have to be located within this directory ('.tpl' and '.ins') Default value is NULL, which assigns to drty.pest the parent directory of pst.fname
drty.model	character, path to the executable file of the model specified in exe.fname. ALL the files required to run the model have to be located within this directory Default value is NULL, which assigns to drty.pest the parent directory of pst.fname
drty.out	character, name of the directory that will store all the output files produced by this function Default value is 'PSO.in', which creteas a directory called 'PSO.in' within the parent directory of pst.fname
param.files	character, name of the output file that will store the location and names of the model files that have to be modified for each parameter subject to calibration with hydroPSO. By default this file is called 'ParamFiles.txt' and -if the full path it is not specifiedit is searched for within the 'PSO.in' subdirectory of drty.model

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param.ranges	character, name of the output file defining the minimum and maximum boundary values for each one of the parameters to be calibrated with hydroPSO. By default this file is called 'ParamRanges.txt' and -if the full path it is not specified- it is searched for within the 'PSO.in' subdirectory of drty.model
decimals	character, model command line arguments to be entered through a prompted string to execute the user-defined model
verbose	logical, indicates if progress messages are to be printed. By default verbose=TRUE

Value

Two input files for hydroPSO:

param.files plain text file with the location and names of the model files that have to be modified for each parameter subject to calibration with hydroPSO param.ranges plain text file defining the minimum and maximum boundary values for each one of the parameters to be calibrated with hydroPSO

Author(s)

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

See Also

hydroPSO2pest, hydroPSO

Description

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

Usage

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Arguments

params	matrix or data.frame with the parameter values
gofs	numeric with the values of goodness-of-fit values for each one of the parameters in params (in the same order!)
p1.name	character, name of the 1st parameter to be plotted
p2.name	character, name of the 2nd parameter to be plotted
type	character, type of plot. Valid values are: -) sp: spatial plot -) scatter3d: 3d scatterogram
MinMax	character, indicates whether the optimum value in gofs corresponds to the minimum or maximum of the objective function. Valid values are in: c('min', 'max'). By default, MinMax='min' which plot particles with lower goodness-of-fit values on top of those with larger values, in each one of the output figures
gof.name	character, name of the objective function to be plotted. It has to correspond to the name of one column of params
main	character with the title for the plot
GOFcuts	numeric, specifies at which values of the objective function given in gofs the colours of the plot have to change If GOFcuts is missing, the interval for colours change are defined by the (unique values of the) five quantiles of gofs, computed by fivenum
colorRamp	R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours
points.cex	size of the points to be plotted
alpha	numeric between 0 and 1 representing the transparency level to apply to colorRamp, '0' means fully transparent and '1' means opaque
axis.rot	numeric vector of length 2 representing the angle (in degrees) by which the axis labels are to be rotated, left/bottom and right/top, respectively.
auto.key	logical, indicates whether the legend has to be drawn or not
key.space	character, position of the legend with respect to the plot

Author(s)

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

See Also

read_results, plot_results, plot_GofPerParticle, plot_ParamsPerIter

30 plot_NparOF

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

Description

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

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

Usage

```
plot_NparOF(params, gofs, param.names=colnames(params),
    MinMax=c(NULL,"min","max"), beh.thr=NA, nrows="auto",
    gof.name="GoF", main=paste(gof.name, "Surface"), GOFcuts="auto",
    colorRamp= colorRampPalette(c("darkred", "red", "orange", "yellow",
        "green", "darkgreen", "cyan")), points.cex=0.7, alpha=0.65,
    axis.rot=c(0, 0), verbose=TRUE)
```

Arguments

params matrix or data.frame with the parameter values

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

in params (in the same order!)

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

can be a subset of params)

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

imum or maximum of the objective function.

It is required when beh. thr is provided. Valid values are in: c(NULL, 'min', 'max')

By default, MinMax=NULL which plot particles in the order they are provided in

params and gofs in each one of the output figures

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

for MinMax='max'.

beh.thr OPTIONAL

numeric, threshold value used for selecting parameter sets that have to be used in the analysis (the principal analysis and analysis (the principal analysis))

in the analysis ('behavioural parameters', using the GLUE terminology)

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

ysis.

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

analysis

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

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

on the number of parameters in params

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

the name of one column of params

It is used as title for the legend of the final figure.

main character, currently not used

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

colours of the plot have to change

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

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

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

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

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

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

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

dotty plots of Parameter Values, OR character representing those colours

points.cex size of the points to be plotted

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

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

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

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

verbose logical; if TRUE, progress messages are printed

Author(s)

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

See Also

plot_2parOF, read_results, plot_results, plot_GofPerParticle, plot_params, plot_ParamsPerIter

Examples

```
# Number of dimensions to be optimised
D <- 5

# Boundaries of the search space (Rosenbrock test function)
lower <- rep(-30, D)
upper <- rep(30, D)

## Not run:
# Setting the user's home directory as working directory
setwd("~")

# Setting the seed
set.seed(100)</pre>
```

32 plot_ParamsPerIter

plot_ParamsPerIter

Plot Parameter Values against the Iteration Number

Description

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

Usage

```
plot_ParamsPerIter(params,...)
## Default S3 method:
plot_ParamsPerIter(params, param.names=colnames(params),
            main=NULL, xlab="Number of evaluations", nrows="auto", cex=0.5,
             cex.main=1.2,cex.axis=1.7,cex.lab=1.5, col=rainbow(ncol(params)),
             lty=3, verbose=TRUE, ..., do.png=FALSE, png.width=1500,
             png.height=900, png.res=90, png.fname="Params_ValuePerRun.png" )
## S3 method for class 'matrix'
plot_ParamsPerIter(params, param.names=colnames(params),
            main=NULL, xlab="Number of evaluations", nrows="auto", cex=0.5,
             cex.main=1.2,cex.axis=1.7,cex.lab=1.5, col=rainbow(ncol(params)),
             lty=3, verbose=TRUE, ..., do.png=FALSE, png.width=1500,
             png.height=900, png.res=90, png.fname="Params_ValuePerRun.png" )
## S3 method for class 'data.frame'
plot_ParamsPerIter(params, param.names=colnames(params),
            main=NULL, xlab="Number of evaluations", nrows="auto", cex=0.5,
             cex.main=1.2,cex.axis=1.7,cex.lab=1.5, col=rainbow(ncol(params)),
             lty=3, verbose=TRUE, ..., do.png=FALSE, png.width=1500,
             png.height=900, png.res=90, png.fname="Params_ValuePerRun.png" )
```

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Arguments

params	matrix or data.frame with the parameter values, where each row represent a different parameter set, and each column represent the value of a different model's parameter
param.names	character vector, names to be used for each model's parameter in params (by default its column names)
main	character, title for the plot
xlab	character, title for the x axis. See plot
nrows	numeric, number of rows to be used in the plotting window. If nrows is set to auto, the number of rows is automatically computed depending on the number of columns of params
cex	numeric, magnification for text and symbols relative to the default. See par
cex.main	numeric, magnification to be used for main titles relative to the current setting of cex. See par
cex.axis	numeric, magnification to be used for axis annotation relative to the current setting of cex. See par
cex.lab	numeric, magnification to be used for x and y labels relative to the current setting of cex. See par
col	specification for the default plotting colour. See par
lty	line type. See par
verbose	logical, if TRUE, progress messages are printed
	further arguments passed to the plot function or from other methods.
do.png	logical, indicates if all the figures have to be saved into PNG files instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric with the width of the device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric with the height of the device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric with the nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE character, with the filename used to store the PNG file

Author(s)

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

See Also

plot_results, plot_2parOF, plot_NparOF, plot_GofPerParticle

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Examples

```
# Number of dimensions to be optimised
D <- 5
# Boundaries of the search space (Griewank test function)
lower <- rep(-600, D)
upper <- rep(600, D)
## Not run:
# Setting the user's home directory as working directory
setwd("~")
# Setting the seed
set.seed(100)
# Running PSO with the 'griewank' test function, writing the results to text files
hydroPSO(fn=griewank, lower=lower, upper=upper,
         control=list(use.IW = TRUE, IW.type= "linear", IW.w= c(1.0, 0.4),
                     write2disk=TRUE) )
# reading the 'Particles.txt' output file of PSO
setwd("PSO.out")
particles <- read_particles(plot=FALSE)</pre>
# plotting the value of each parameter and the objective function against the
# iteration number
plot_ParamsPerIter(particles[["part.params"]])
## End(Not run)
```

quant2ecdf

Simulated Values -> Empirical CDFs

Description

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

Usage

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```
## S3 method for class 'matrix'
    quant2ecdf(sim, weights=NULL, byrow=TRUE,
                quantiles.desired= c(0.05, 0.5, 0.95), plot=TRUE, obs=NULL,
                quantiles.labels= c("Q5", "Q50", "Q95"), main=NULL,
                ylab="Probability", col="blue", leg.cex=1.2, leg.pos="bottomright",
                cex.axis=1.2, cex.main=1.2, cex.lab=1.2, verbose=TRUE, ...)
    ## S3 method for class 'data.frame'
    quant2ecdf(sim, weights=NULL, byrow=TRUE,
                quantiles.desired= c(0.05, 0.5, 0.95), plot=TRUE, obs=NULL,
                quantiles.labels= c("Q5", "Q50", "Q95"), main=NULL,
                ylab="Probability", col="blue", leg.cex=1.2, leg.pos="bottomright",
                cex.axis=1.2, cex.main=1.2, cex.lab=1.2, verbose=TRUE, ...)
Arguments
    sim
                     matrix or data.frame with the simulated equivalents obtained with different pa-
                     rameter sets, which, by default, are stored in columns
    weights
                     numeric vector, values of the weights to be used for computing the quantiles
                     Omitting the weights argument or specifying NULL or a zero-length vector will
                     result in the usual un-weighted estimates
    byrow
                     logical, indicates whether the computations have to be made for each column or
                     for each row of x When the simulated equivalents are stored in columns, byrow
                     must be TRUE
                     When the simulated equivalents are stored in rows, byrow must be FALSE
    quantiles.desired
                     numeric vector, quantiles to be computed. Default values are c(.025, .5,
                     .975) ( => 2.5\%, 50\%, 97.5\% )
    plot
                     logical, indicates if a plot with the ECDFs has to be produced
                     OPTIONAL. Only used when plot=TRUE
    obs
                     Numeric or zoo object with observed values, which are used in the output plot
    quantiles.labels
                     OPTIONAL. Only used when plot=TRUE
                     character vector, names to quantiles. desired. Default value is c("Q5", "Q50",
                     "Q95")
    main
                     OPTIONAL. Only used when plot=TRUE
                     title for the plot
                     OPTIONAL. Only used when plot=TRUE
    ylab
                     title for the y axis. See plot
                     OPTIONAL. Only used when plot=TRUE
    col
                     specification for the default plotting colour. See par
    leg.cex
                     OPTIONAL. Only used when plot=TRUE
                     character expansion factor *relative* to current 'par("cex")'. Used for text, and
                     provides the default for 'pt.cex' and 'title.cex' Default value = 1.2
    leg.pos
                     OPTIONAL. Only used when plot=TRUE
                     keyword to be used to position the legend. See legend
```

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cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for the axis annotation relative to 'cex'. See par
cex.main	OPTIONAL. Only used when plot=TRUE numeric, representing the magnification to be used for main titles relative to the current setting of cex
cex.lab	OPTIONAL. Only used when plot=TRUE numeric, representing the magnification to be used for x and y labels relative to the current setting of 'cex'. See par
verbose	logical, if TRUE, progress messages are printed
	further arguments passed to the plot function or from other methods

Details

Steps used in this function are:

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

Value

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

Note

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

Author(s)

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

See Also

```
wtd.Ecdf, params2ecdf
```

Examples

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

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

ReadPlot_convergence Reading/Plotting the values of different parameter sets

Description

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

Usage

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

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

Arguments

file	character, name (including path) of the file to be read	
verbose	logical; if TRUE, progress messages are printed	
x	data.frame with the convergence outputs obtained with read_convergence.	
MinMax	OPTIONAL character, indicates if the optimum value in params corresponds to the minimum or maximum of the the objective function. Valid values are in: c('min', 'max')	
beh.thr	numeric, used for selecting only the behavioural parameter sets, i.e., those with a goodness-of-fit value larger/lowervalue than beh.th, depending on the value of MinMax. It is only used for drawing a horizontal line used for separating behavioural from non behavioural parameter sets.	
plot	logical, indicates if a plot with the convergence measures has to be produced	
col	OPTIONAL. Only used when plot=TRUE character, colour to be used for drawing the lines	
lty	OPTIONAL. Only used when plot=TRUE numeric, line type to be used	
lwd	OPTIONAL. Only used when plot=TRUE numeric, line width	

xlab	OPTIONAL. Only used when plot=TRUE character, label for the 'x' axis
ylab	OPTIONAL. Only used when plot=TRUE character, label for the 'y' axis
main	OPTIONAL. Only used when plot=TRUE character, title for the plot
pch	OPTIONAL. Only used when plot=TRUE numeric, type of symbol for drawing the points of the dotty plots (e.g., 1: white circle)
cex	OPTIONAL. Only used when plot=TRUE numeric, values controlling the size of text and points with respect to the default
cex.main	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for main titles relative to the current setting of cex
cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for axis annotation relative to the current setting of cex
cex.lab	OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for x and y labels relative to the current setting of cex
legend.pos	OPTIONAL. Only used when plot=TRUE character, position of the legend. Valid values are in c("bottomright", "bottom", "bottomleft", "lo See legend
• • •	OPTIONAL. Only used when plot=TRUE further arguments passed to the plot command or from other methods
do.png	logical, indicates if the plot with the convergence measures has to be saved into a PNG file instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric, width of the device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric, height of the device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE

Value

A list with the following elements:

Iter iteration number'

Gbest global optimum for each iteration

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

character, name of the output PNG file. See png

Author(s)

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

See Also

```
read_results, plot_results
```

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")
# Number of dimensions to be optimised
D <- 4
# Boundaries of the search space (Sphere function)
lower <- rep(-100, D)
upper <- rep(100, D)
# Setting the seed
set.seed(100)
# Runing PSO with the 'sphere' test function, writting the results to text files
hydroPSO(
        fn=sphere, lower=lower, upper=upper,
        control=list(MinMax="min", write2disk=TRUE, plot=TRUE)
        )
# Reading the convergence measures got by running hydroPSO
setwd("PSO.out")
read_convergence()
## End(Not run)
```

ReadPlot_GofPerParticle

plotParticlesGof

Description

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

Usage

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

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

Arguments

file	character, name (including path) of the file to be read
na.strings	character vector, strings which are to be interpreted as NA values. See read. table
plot	logical, indicates if a plot with the convergence measures has to be produced
x	data.frame with the goodness-of-fit measure of each particle per iteration. The number of columns in x has to be equal to the number of particles, whereas the number of rows in x has to be equal to the number of iterations ($(ncol(x)=number of particles; nrow(x)=number of iterations)$
ptype	character, representing the type of plot. Valid values are: in c("one", "many"), for plotting all the particles in the smae figure or in one windows per particle, respectively
nrows	OPTIONAL. Only used when plot=TRUE numeric, number of rows to be used in the plotting window If nrowsis set to auto, the number of rows is automatically computed depending on the number of columns of x
main	OPTIONAL. Only used when plot=TRUE character, title for the plot
xlab	OPTIONAL. Only used when plot=TRUE character, label for the 'x' axis
cex	OPTIONAL. Only used when plot=TRUE numeric, values controlling the size of text and points with respect to the default
cex.main	OPTIONAL. Only used when plot=TRUE numeric, magnification for main titles relative to the current setting of cex
cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification for axis annotation relative to the current setting of cex

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

Author(s)

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

See Also

```
read_results, plot_results, plot_2par0F, plot_Npar0F, plot_ParamsPerIter
```

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")

# Number of dimensions to be optimised
D <- 4

# Boundaries of the search space (Sphere test function)
lower <- rep(-100, D)
upper <- rep(100, D)

# Setting the seed
set.seed(100)</pre>
```

ReadPlot_out

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

Description

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

Usage

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

Arguments

file

character, name (including path) of the output file with the values of the model / objective function for each particle and iteration

modelout.cols

numeric, column number in file that store the outputs that have to be read/plotted, without counting the first three that correspond to iteration, particle and goodness-of-fit value. If modelout.cols=NULL, all the columns in will be read, but the first three that contains the iteration number, the particle number and the corresponding goodness-of-fit.

nsim OPTIONAL. number simulated equivalent values of the model / objective function to be compared against observations.

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

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

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

tion to be compared against observations

obs OPTIONAL. numeric or zoo vector, observations to be compared against the best simulated value. If obs is not provided, its values are read from the output

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

OPTIONAL. character or Date object used to assign time stamps to each element of sim and obs. If sim and/or obs already have a time stamp, it is over-written

by dates

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

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

minimum or maximum of the the objective function. It is used to filter out model outputs with a non-acceptable performance

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

OPTIONAL. numeric, used for selecting only the behavioural parameter sets, i.e. those with a goodness-of-fit value larger/lower than beh. th, depending on

the value of MinMax

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

behavioural parameter sets

verbose logical, if TRUE, progress messages are printed

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

character, type of plot. Valid values are: ptype

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

> -) ts: Only possible for observed values of zoo type. A graphical comparison between observed values and its best simulated counterpart along time. It requires the hydroGOF package. See ggof

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

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

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

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

numeric vector, values of the weights to be used for computing the quantiles. See quant2ecdf

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

dates

MinMax

beh.thr

plot

weights

result in the usual un-weighted estimates

byrow logical, indicates whether the computations have to be made for each column or for each row of x. See quant2ecdf When the simulated equivalents are stored in columns, byrow must be TRUE When the simulated equivalents are stored in rows, byrow must be FALSE quantiles.desired numeric vector, quantiles to be computed for model outputs. Default values are c(.025, .5, .975) (=> 2.5%, 50%, 97.5%). See quant2ecdf quantiles.labels OPTIONAL. Only used when plot=TRUE character vector, names to quantiles. desired. Default value is c("Q5", "Q50", "Q95"). See quant2ecdf main OPTIONAL. Only used when plot=TRUE title for the plot ylab OPTIONAL. Only used when plot=TRUE title for the y axis. See plot OPTIONAL. Only used when plot=TRUE col specification for the default plotting colour. See par leg.cex OPTIONAL. Only used when plot=TRUE character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex' Default value = 1.2 leg.pos OPTIONAL. Only used when plot=TRUE keyword to be used to position the legend. See legend OPTIONAL. Only used when plot=TRUE cex.axis numeric, magnification to be used for the axis annotation relative to 'cex'. See par OPTIONAL. Only used when plot=TRUE cex.main numeric, representing the magnification to be used for main titles relative to the current setting of cex cex.lab OPTIONAL. Only used when plot=TRUE numeric, representing the magnification to be used for x and y labels relative to the current setting of 'cex'. See par logical, indicates if the plot with the comparison between model outputs and do.png observations has to be saved into a PNG file instead of the screen device png.width OPTIONAL. Only used when do.png=TRUE numeric, width of the device. See png png.height OPTIONAL. Only used when do.png=TRUE numeric, height of the device. See png OPTIONAL. Only used when do.png=TRUE png.res numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png png.fname OPTIONAL. Only used when do.png=TRUE character, name of the output PNG file. See png

Value

list with three elements:

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

Author(s)

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

See Also

```
read_results, plot_results, quant2ecdf
```

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")
# Number of dimensions to be optimised
D <- 5
# Boundaries of the search space (Sphere test function)
lower <- rep(-100, D)
upper <- rep(100, D)
# Setting the seed
set.seed(100)
# Runing PSO with the 'Sphere' test function, writting the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
        control=list(maxit=100, topology="gbest", write2disk=TRUE, plot=TRUE)
# Reading the convergence measures got by running hydroPSO
setwd("PSO.out")
read_out(MinMax="min") # each particle in a different pannel
## End(Not run)
```

ReadPlot_params

Reading/Plotting the values of different parameter sets

Description

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

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

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

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

Usage

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

```
param.cols=1:ncol(params), param.names=colnames(params), of.name="GoF",
    MinMax=NULL, beh.thr=NA, beh.col="red", beh.lty=1, beh.lwd=2,
    nrows="auto", col="#00000030", ylab=of.name, main=NULL, pch=19, cex=0.5,
    cex.main=1.5, cex.axis=1.5, cex.lab=1.5, breaks="Scott", freq=TRUE,
    verbose=TRUE, ..., do.png=FALSE, png.width=1500, png.height=900,
    png.res=90, png.fname="Parameters.png")

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

Arguments

character, name (including path) of the file containing the reparams data.frame whose rows represent the values of different paragofs OPTIONAL. numeric with the values of goodness-of-fit vathe parameters in params (in the same order!) header logical, indicates whether the file contains the names of the line If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then header is automatically set numeric (integer), lines of the data file to skip before begin If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then skip is automatically set param.cols numeric, number of the columns in file that store the value character, name of the parameters defined by param.cols of.col OPTIONAL. numeric, number of the column in file that objective function of name OPTIONAL. Only used when of .col is provided. character, name that will be given to the column of .col na.strings character, string which is to be interpreted as NA values. To logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	
gofs OPTIONAL. numeric with the values of goodness-of-fit value parameters in params (in the same order!) header logical, indicates whether the file contains the names of the line If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then header is automatically so numeric (integer), lines of the data file to skip before begin If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then skip is automatically set numeric, number of the columns in file that store the value param.names of.col OPTIONAL. numeric, number of the column in file that objective function of.name OPTIONAL. Only used when of.col is provided. character, name that will be given to the column of.col na.strings plot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	the results
the parameters in params (in the same order!) header logical, indicates whether the file contains the names of the line If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then header is automatically so numeric (integer), lines of the data file to skip before begin If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then skip is automatically set param.cols param.names character, name of the columns in file that store the value param.names of.col OPTIONAL. numeric, number of the column in file that objective function of.name OPTIONAL. Only used when of.col is provided. character, name that will be given to the column of.col na.strings plot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	t parameter sets
line If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then header is automatically so skip numeric (integer), lines of the data file to skip before begin If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then skip is automatically set param.cols numeric, number of the columns in file that store the value param.names character, name of the parameters defined by param.cols of.col OPTIONAL. numeric, number of the column in file that objective function of.name OPTIONAL. Only used when of.col is provided. character, name that will be given to the column of.col na.strings character, string which is to be interpreted as NA values. re plot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	fit values for each one of
If file is in c('modelpara.out', 'modelpara.beh', 'g 'ParameterValues.log') then skip is automatically set param.cols numeric, number of the columns in file that store the value param.names character, name of the parameters defined by param.cols of.col OPTIONAL. numeric, number of the column in file that objective function of.name OPTIONAL. Only used when of.col is provided. character, name that will be given to the column of.col na.strings character, string which is to be interpreted as NA values. re plot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	, 'goal.sf2', 'goal.pso',
param.names character, name of the parameters defined by param.cols of.col OPTIONAL. numeric, number of the column in file that objective function of.name OPTIONAL. Only used when of.col is provided. character, name that will be given to the column of.col na.strings character, string which is to be interpreted as NA values. re plot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	, 'goal.sf2', 'goal.pso',
of.col OPTIONAL. numeric, number of the column in file that objective function of.name OPTIONAL. Only used when of.col is provided. character, name that will be given to the column of.col na.strings character, string which is to be interpreted as NA values. replot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	values of each parameter
objective function of . name OPTIONAL. Only used when of . col is provided. character, name that will be given to the column of . col na. strings character, string which is to be interpreted as NA values. re plot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	ols
character, name that will be given to the column of . col na.strings character, string which is to be interpreted as NA values. re plot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	e that store the values of
plot logical, indicates if a dotty-plot with the parameter values function has to be produced ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	ol .
ptype OPTIONAL. Only used when plot=TRUE character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	es. read.table
character, indicating the type of plot to be done. It must be -) dottyplot: dotty plots for each parameter in params or of the objective function against the parameter value -) histogram: histogram for each parameter in params or	lues versus the objective
mate of the probability distribution each parameter	s or file, with the value

-) boxplot: box plots (or box-and-whisker diagram) for each parameter in params or file, with a graphical summary of the distribution of each parameter, through their five-number summary

- -) vioplot: beanplots for each parameter in params or file, similar to the boxplots, except that beanplots also show the probability density of the data at different values. See vioplot. It requires the **vioplot** package.
- -) pairs: Visualization of a correlation matrix among the parameters and goodness-of-fit values in params (or file) and gofs). See hydropairs. It requires the hydroTSM package.

MinMax OPTIONAL

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

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

beh.thr OPTIONAL

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

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

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

beh.col OPTIONAL. Only used when plot=TRUE

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

beh.lty OPTIONAL. Only used when plot=TRUE

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

beh.lwd OPTIONAL. Only used when plot=TRUE

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

nrows OPTIONAL. Only used when plot=TRUE

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

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

col OPTIONAL. Only used when plot=TRUE

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

ylab OPTIONAL. Only used when plot=TRUE

character, label for the 'y' axis

main chracter, title for the plot

pch OPTIONAL. Only used when plot=TRUE

numeric, type of symbol to be used for drawing the points of the dotty plots

(e.g., 1: white circle)

cex OPTIONAL. Only used when plot=TRUE

numeric, values controlling the size of text and points with respect to the default

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

Value

A list with the following elements:

params	data.frame with the parameter sets tested during the optimisation
gofs	numeric with the fitness values computed during the optimisation (each element
	in 'gofs' corresponds to one row of 'params')

Author(s)

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

See Also

vioplot

Examples

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

ReadPlot_particles

Reading/Plotting the 'Particles.txt' output file

Description

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

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

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

Usage

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

```
pairs.png.fname="Params_Pairs.png")
read_velocities(file="Velocities.txt", ... )
```

Arguments

file character, name (including path) of the output file with the position and fitness value of each particle and for each iteration data.frame whose rows represent the values of different parameter sets params OPTIONAL. numeric with the values of goodness-of-fit values for each paramgofs eter in params (in the same order!) logical, if TRUE, progress messages are printed verbose plot logical, indicates if the following figures has to be produced: dotty plots, histograms, empirical CDFs, Parameter Values Against Number of Model Evaluations, and 3D dotty plots of Parameter Values character, name to be given to the goodness-of-fit values in all the plots gof.name OPTIONAL. character, indicates if the optimum value in params corresponds to MinMax the minimum or maximum of the the objective function. Only used to identify the optimum in the plot Valid values are in: c('min', 'max') beh.thr numeric, used for selecting only the behavioural parameter sets, i.e. those with a goodness-of-fit value greater/less than or equal to beh. thr, depending on the value of MinMax By default beh. thr=NA and all the parameter sets are considered for the subsequent anlysis beh.col OPTIONAL. Only used when plot=TRUE character, colour for drawing a horizontal line for separating behavioural from non behavioural parameter sets beh.lty OPTIONAL. Only used when plot=TRUE numeric, line type for drawing a horizontal line for separating behavioural from non behavioural parameter sets beh.lwd OPTIONAL. Only used when plot=TRUE numeric, width for drawing a horizontal line for separating behavioural from non behavioural parameter sets OPTIONAL. Only used when plot=TRUE nrows numeric, number of rows to be used in the plotting window If nrowsis set to auto, the number of rows is automatically computed depending on the number of columns of params OPTIONAL. Only used when plot=TRUE col

character colour for drawing the points of

character, colour for drawing the points of the dotty plots

ylab OPTIONAL. Only used when plot=TRUE

character, label for the 'y' axis

main OPTIONAL. Only used when plot=TRUE

character, title for the plot

pch	OPTIONAL. Only used when plot=TRUE numeric, type of symbol to be used for drawing the points of the dotty plots (e.g., 1: white circle)
cex	OPTIONAL. Only used when plot=TRUE numeric, values controlling the size of text and points with respect to the default
cex.main	OPTIONAL. Only used when plot=TRUE numeric, magnification for main titles relative to the current setting of cex
cex.axis	OPTIONAL. Only used when plot=TRUE numeric, magnification for axis annotation relative to the current setting of cex
cex.lab	OPTIONAL. Only used when plot=TRUE numeric, magnification for x and y labels relative to the current setting of cex
•••	OPTIONAL. Only used when plot=TRUE further arguments passed to the plot command or from other methods
breaks	OPTIONAL. Only used when plot=TRUE breaks for plotting the histograms of the parameter sets. See hist
freq	OPTIONAL. Only used when plot=TRUE logical, if TRUE, the histogram graphic is a representation of frequencies, the counts component of the result; if FALSE, probability densities, component density, are plotted (so that the histogram has a total area of one). Defaults to TRUE if and only if breaks are equidistant (and probability is not specified). See hist
do.pairs	OPTIONAL. Only used when plot=TRUE logical, indicates whether a correlation matrix among parameters has to be plotted. If the number of parameter sets tried during the optimisation is large, it may require some time.
weights	OPTIONAL. Only used when plot=TRUE numeric vector, values of the weights to be used for computing the empirical CDFs. See params2ecdf
byrow	OPTIONAL. Only used when plot=TRUE logical, indicates whether the computations have to be made for each column or for each row of params. See params2ecdf
leg.cex	OPTIONAL. Only used when plot=TRUE character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1.2
dp3D.names	character, name of all the parameters (usually only the most sensitive ones) that will be used for plotting pseudo-3D plots If dp3D.names='auto' half the number of parameters in file are chosen randomly for plotting. See plot_NparOF
GOFcuts	numeric, specifies at which values of the objective function gof. name the colours of the plot have to change. See plot_NparOF
colorRamp	R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours. See plot_NparOF
alpha	numeric between 0 and 1 representing the transparency level to apply to the colors of the pseudo-3D dotty plots. See plot_Npar0F

points.cex size of the points to be plotted legend.pos not used yet ...

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

a PNG file instead of the screen device

png.width $\operatorname{OPTIONAL}$. Only used when do.png=TRUE

numeric, width of the device. See png

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

numeric, height of the device. See png

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

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

positive integer of the device. See png

dotty.png.fname

OPTIONAL. Only used when do.png=TRUE

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

eter values

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

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

eter values

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

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

values

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

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

parameter values

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

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

number of model evaluations

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

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

the parameters defined in dp3D.names

pairs.png.fname

OPTIONAL. Only used when do.png=TRUE

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

and hydropairs

Value

read_particles returns a list with four elements:

part.params numeric or matrix/data.frame with the parameter values for each particle and

iteration

part.gofs numeric vector with the goodness-of-fit value for each particle and iteration

best.param numeric with the parameter values of the best particle. In order to be computed,

the user has to provide a valid value for MinMax

best.gof numeric with the best godness-of-fit value among all the particles. In order to

be computed, the user has to provide a valid value for MinMax

Author(s)

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

See Also

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

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")
# Number of dimensions to be optimised
D <- 4
# Boundaries of the search space (Sphere test function)
lower \leftarrow rep(-100, D)
upper <- rep(100, D)
# Setting the seed
set.seed(100)
# Runing PSO with the 'Sphere' test function, writting the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
        control=list(maxit=100, write2disk=TRUE, plot=TRUE) )
# reading the 'Particles.txt' output file of hydroPSO, and plotting dotty plots,
# histograms, eCDFs, ...
setwd("PSO.out")
particles <- read_particles()</pre>
# reading only the particles in 'Particles.txt' with a goodness-of-fit value
# lower than 'beh.thr'
particles <- read_particles(beh.thr=1000, MinMax="min")</pre>
## End(Not run)
```

ReadPlot_results

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

Description

The function read_results reads the following output files of hydroPSO:

- 1) 'BestParameterSet.txt': best parameter set and its corresponding goodness-of-fit found during the optimisation
- 2) 'Particles.txt': parameter values and their corresponding goodness-of-fit value for all particles and iterations

3) 'Velocities.txt': velocity values and their corresponding goodness-of-fit value for all particles and iterations

- 4) 'Model_out.txt': values of the objective function/model output for each particle and iteration
- 5) 'ConvergenceMeasures.txt': convergence measures summarizing performance of hydroPSO
- 6) 'Particles_GofPerIter.txt': goodness-of-fit only for all the particles during all the iterations

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

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

Usage

```
ftype="o", FUN=mean,
quantiles.desired= c(0.05, 0.5, 0.95),
quantiles.labels= c("Q5","Q50","Q95"),
legend.pos="topright",
do.png=FALSE, png.width=1500, png.height=900, png.res=90,
dotty.png.fname="Params_DottyPlots.png",
hist.png.fname ="Params_Histograms.png",
bxp.png.fname="Params_Boxplots.png",
ecdf.png.fname ="Params_ECDFs.png",
pruns.png.fname="Params_ValuesPerRun.png",
dp3d.png.fname ="Params_dp3d.png",
pairs.png.fname="Params_Pairs.png",
part.png.fname ="Particles_GofPerIter.png",
vruns.png.fname="Velocities_ValuePerRun.png";
modelout.best.png.fname="ModelOut_BestSim_vs_Obs.png",
modelout.quant.png.fname="ModelOut_Quantiles.png",
conv.png.fname ="ConvergenceMeasures.png", verbose=TRUE)
```

Arguments

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

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

can be a subset of params).

Names for each parameter are taken from the first row of the 'Particles.txt' file

verbose logical, if TRUE, progress messages are printed

gof.name character, name of the goodness-of-fit variable in all plots

MinMax OPTIONAL. character, indicates whether the optimum value in x corresponds to

the minimum or maximum of the objective function. It is only used to identify

the optimum on the plots

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

beh.thr OPTIONAL. numeric, threshold to filter out parameter sets and model outputs

with a non-acceptable performance (non behavioural parameter sets)

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

tion to be compared against observations.

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

modelout.cols numeric, column number in file that store the outputs that h

numeric, column number in file that store the outputs that have to be read/plotted, without counting the first three that correspond to iteration, particle and GoF. If modelout.cols=NULL, all the columns in will be read, but the first trhee that contains the iteration number, the particle number and the corresponding

goodness-of-fit. See read_out

beh.col OPTIONAL. Only used when plot=TRUE

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

non behavioural parameter sets

beh.lty OPTIONAL. Only used when plot=TRUE numeric, line type for drawing a horizontal line for separating behavioural from

non behavioural parameter sets

beh.lwd OPTIONAL. Only used when plot=TRUE

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

non behavioural parameter sets

nrows OPTIONAL. Only used when plot=TRUE

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

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

on the number of columns of x

col OPTIONAL. Only used when plot=TRUE

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

ylab OPTIONAL. Only used when plot=TRUE

character, label for the 'y' axis

main OPTIONAL. Only used when plot=TRUE

character, title for the plot

pch OPTIONAL. Only used when plot=TRUE

numeric, type of symbol to be used for drawing the points of the dotty plots.

(e.g., 1: white circle)

cex OPTIONAL. Only used when plot=TRUE

numeric, values controlling the size of text and points with respect to the default

cex.main OPTIONAL. Only used when plot=TRUE

numeric, magnification for main titles relative to the current setting of cex

cex.axis OPTIONAL. Only used when plot=TRUE

numeric, magnification for axis annotation relative to the current setting of cex

cex.lab OPTIONAL. Only used when plot=TRUE

numeric, magnification for x and y labels relative to the current setting of cex

breaks OPTIONAL. Only used when plot=TRUE

breaks for plotting the histograms of the parameter sets. See hist

freq OPTIONAL. Only used when plot=TRUE

logical, if TRUE, the histogram graphic is a representation of frequencies, the counts component of the result; if FALSE, probability densities, component density, are plotted (so that the histogram has a total area of one). Defaults to TRUE if and only if breaks are equidistant (and probability is not specified). See hist

do.pairs OPTIONAL. Only used when plot=TRUE

logical, indicates whether a correlation matrix among parameters has to be plotted. If the number of parameter sets tried during the optimisation is large, it may

require some time.

weights OPTIONAL. Only used when plot=TRUE

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

CDFs. See params2ecdf

byrow OPTIONAL. Only used when plot=TRUE

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

for each row of x. See params2ecdf

leg.cex OPTIONAL. Only used when plot=TRUE character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1.2 dp3D.names character, name for all the parameters (usually only the most sensitive ones) that will be used for plotting pseudo-3D dotty plots If dp3D. names='auto' half the number of parameters in file are chosen randomly for plotting. See plot_NparOF **GOFcuts** numeric, specifies at which values of the objective function gof. name the colours of the plot have to change. See plot_NparOF colorRamp R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours. See plot_NparOF alpha numeric between 0 and 1 representing the transparency level to apply to the colors of the pseudo-3D dotty plots. See plot_NparOF size of the points to be plotted points.cex character, represents the type of plot. Valid values are: in c("one", "many"), ptype for plotting all the particles in the same figure or in one windows per particle, respectively See plot_GofPerParticle ftype OPTIONAL. Only used when plot=TRUE and the observed values provided by the user were zoo objects. See plot_out and ggof. **FUN** OPTIONAL. Only used when plot=TRUE and the observed values provided by the user were zoo objects. See plot_out and ggof quantiles.desired numeric vector, quantiles to be computed. Default values are c(.025, .5, .975) (=> 2.5%, 50%, 97.5%). See plot_out quantiles.labels OPTIONAL. Only used when plot=TRUE character vector, names to quantiles.desired. Default value is c("Q5", "Q50", "Q95"). See plot_out legend.pos See plot_convergence logical, indicates if all the figures have to be saved into PNG files instead of the do.png screen device OPTIONAL. Only used when do.png=TRUE png.width numeric, width of the PNG device. See png OPTIONAL. Only used when do.png=TRUE png.height numeric, height of the PNG device. See png png.res OPTIONAL. Only used when do.png=TRUE numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png dotty.png.fname OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the dotty plots of the param-

eter values.

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

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

eter values.

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

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

values

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

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

parameter values.

pruns.png.fname

OPTIONAL. Only used when do.png=TRUE

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

number of model evaluations

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

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

the parameters defined in dp3D.names

pairs.png.fname

OPTIONAL. Only used when do.png=TRUE

character, filename used to store the PNG file with the correlation matrix among the parameters and goodness-of-fit values in params and gofs. See plot_particles

and hydropairs

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

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

particles along the iterations

vruns.png.fname

OPTIONAL. Only used when do.png=TRUE

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

number of model evaluations

modelout.best.png.fname

OPTIONAL. Only used when do.png=TRUE

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

its best simulated counterpart. See plot_out

modelout.quant.png.fname

OPTIONAL. Only used when do.png=TRUE

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

values against its observed counterparts. See plot_out

 ${\tt conv.png.fname} \ \ OPTIONAL. \ Only \ used \ when \ {\tt do.png=TRUE}$

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

See plot_convergence

Value

The function read_results returns a list with the following elements:

best.param numeric with the best parameter set

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

params data.frame with all the parameter sets tested during the optimisation numeric with all the fitness values computed during the optimisation (each elegofs ment in gofs corresponds to one row of params) model.values numeric or matrix/data.frame with the values of the objective function / model for each particle and iteration. See read_out numeric with the best model / objective function value. In order to be computed, model.best the user has to provide a valid value for MinMax. See read_out model.obs numeric with the observed values used during the optimisation. See obs convergence.measures matrix/data.frame with the convergence measures. See read_convergence funcpart.GofPerIter matrix/data.frame with the goodness-of-fit values for all the particles during all the iterations. It has as many columns as parameters to be optimised and as

many rows as the number of iterations effectively carried out

Author(s)

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

See Also

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

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")
# Number of dimensions to be optimised
D <- 5
# Boundaries of the search space (Ackley test function)
lower \leftarrow rep(-32, D)
upper <- rep(32, D)
# Setting the seed
set.seed(100)
# Running PSO with the 'ackley' test function, writing the results to text files
hydroPSO(fn=ackley, lower=lower, upper=upper)
# Reading all the results and storing them in a variable
res <- read_results()</pre>
# Plotting all the results with a goodness-of-fit value lower than 5
plot_results(MinMax="min", beh.thr=5)
```

```
## End(Not run)
## Not run:
# Number of dimensions to be optimised
D <- 10
# boundaries for the test function
lower \leftarrow rep(-100, D) # sphere
#lower <- rep(-5.12, D)  # rastrigin
#lower <- rep(-32, D)
                   # ackley
fn <- sphere
#fn <-rastrigin
#fn <-ackley
##### SPSO-2007 parameters
npart <- 10+floor(2*sqrt(D))</pre>
c1
     <-0.5 + \log(2)
c2
    <-0.5 + \log(2)
abstol <- 1e-20
reltol <- 1e-20
maxit <- 1000
use.IW
          <- TRUE
IW.w
          <- 1/(2*log(2))
REPORT
          <- 100
lambda
          <- 1
boundary.wall <- "absorbing2007"</pre>
# Setting the user home directory as working directory
setwd("~")
# Running PSO and writing the results to text files
set.seed(100)
hydroPSO(fn= fn, method="spso2007", lower=lower, upper=-lower,
      control=list(MinMax="min", maxit=maxit, npart=npart,
                 c1=c1, c2=c2,
                 use.IW=use.IW, IW.w=IW.w,
                 topology="random", lambda=lambda, K=3,
                 Xini.type="random", Vini.type="random2007",
                 best.update="sync",
                 boundary.wall=boundary.wall,
                 write2disk=TRUE, plot=FALSE, REPORT=REPORT,
                 abstol=abstol, reltol=reltol
                )
      )
```

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

read_best

Reading the 'BestParameterSet.txt' output file

Description

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

Usage

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

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Arguments

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

and its corresponding best fitness value found during the optimisation

verbose logical, if TRUE, progress messages are printed

Author(s)

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

See Also

```
read_results, plot_results
```

Examples

```
## Not run:
# Setting the user home directory as working directory
setwd("~")
# Number of dimensions to be optimised
D <- 4
# Boundaries of the search space (Sphere test function)
lower \leftarrow rep(-100, D)
upper <- rep(100, D)
# Setting the seed
set.seed(100)
# Runing PSO with the 'Sphere' test function, writting the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
        control=list(maxit=100, write2disk=TRUE, plot=TRUE) )
# Reading the best parameter set and its corresponsing gof found by hydroPSO
setwd("PSO.out")
read_best()
## End(Not run)
```

 $test_functions$

Test Functions for Global Optimisation

Description

Test functions commonly used as benchmark for global optimisation problems

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Usage

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

Arguments

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

Details

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

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

The generalized **Rastrigin** test function is non-convex, multimodal and additively separable. It has several local optima arranged in a regular lattice, but it only has one global optimum located at the point $o=(\emptyset,\ldots,\emptyset)$. The search range for the Rastrigin function is [-5.12, 5.12] in each variable. This function is a fairly difficult problem due to its large search space and its large number of local minima. It is defined by:

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

The **Griewank** test function is multimodal and non-separable, with several local optima within the search region defined by [-600, 600]. It is similar to the Rastrigin function, but the number of local optima is larger in this case. It only has one global optimum located at the point $o=(0, \ldots, 0)$. The function interpretation changes with the scale; the general overview suggests convex function, medium-scale view suggests existence of local minima, and finally zoom on the details indicates complex structure of numerous local minima. While this function has an exponentially increasing

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number of local minima as its dimension increases, it turns out that a simple multistart algorithm is able to detect its global minimum more and more easily as the dimension increases (Locatelli, 2003). It is defined by:

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

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

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

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

$$schaffer F6 = 0.5 + \frac{\sin^2 \sqrt{\sum_{i=1}^n x_i^2} - 0.5}{(1 + 0.001 \sum_{i=1}^n x_i^2)^2}; -100 \le x_i \le 100; i = 1, 2, \dots, n$$

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

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

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

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

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

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

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

The **Shifted Ackley** is defined by:

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

The **Shifted Griewank** is defined by:

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

The **Shifted Sphere** is defined by:

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

Value

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

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68 verification

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Web pages:

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

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

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See Also

hydroPS0

verification

verification

Description

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

Usage

verification 69

Arguments

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

When fn='hydromod' the algorithm uses model.FUN and model.FUN.args to extract the values simulated by the model and to compute its corresponding goodness-of-fit function. When fn!='hydromod' the algorithm uses the value(s) returned by fn as both model output and its corresponding goodness-of-fit

When fn='hydromod' the algorithm will optimise the model defined by model.FUN

and model.args

par numeric, or matrix/data.frame with the parameter sets that will be used for veri-

fication

Parameter sets in par must be stored by row, i.e., each different row represents

a different parameter set

control a list of control parameters. See 'Details'
model.FUN OPTIONAL. Only used when fn='hydromod'

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

model.FUN.args OPTIONAL. Only used when fn='hydromod'

list with the arguments to be passed to model. FUN

Details

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

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

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

digits OPTIONAL. Only used when write2disk=TRUE

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

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

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

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

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

verbose logical, if TRUE progress messages are printed

Value

A list of two elements:

gofs goodness-of-fit values corresponding to each one of the parameter sets provided

in par

best.gof goodness-of-fit of the "best" parameter set found during the verification round best.par parameter values of the "best" paraemter set found during the verification round

70 wquantile

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See Also

hydromod

|--|

Description

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

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

Usage

Arguments

X	numeric or matrix for the computation of the weighted quantiles	
weights	numeric vector, values of the weights to be used for computing the quantiles. See wtd.quantile. Omitting the weights argument or specifying NULL or a zero-length vector will result in the usual unweighted estimates	
byrow	logical, indicates if the computations have to be made for each column or for each row of x When the simulated values obtained with different behavioural parameter sets are stored in columns, byrow must be TRUE When the simulated values obtained with different behavioural parameter sets are stored in rows, byrow must be FALSE	
probs	numeric vector, quantiles to be computed. wtd.quantile Default value is c(.025, .5, .975) (=> 2.5%, 50%, 97.5%)	
normwt	See wtd.quantile. Specify normwt=TRUE to make weights sum to length(x) after deletion of NAs $$	
verbose	logical; if TRUE, progress messages are printed	

Author(s)

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wquantile 71

See Also

wtd.quantile

Examples

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

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