Package 'hydroPSO'

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Type Package

Title Particle Swarm Optimisation, with focus on Environmental Models

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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

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

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

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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

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 recommeneded by the authors are described in Zambrano-Bigiarini & Rojas 2012.

Details

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Author(s)

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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

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

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

```
hydromod(param.values, param.files = "ParamFiles.txt", model.drty = getwd(),
         exe.fname, stdout= FALSE, stderr="", verbose = FALSE,
         out.FUN, out.FUN.args, gof.FUN, gof.FUN.args=list(),
         gof.Ini, gof.Fin, date.fmt = "%Y-%m-%d", obs,
         do.png=FALSE, png.fname, width = 1200, height = 600, res=90,
         main, leg.cex=1.2, tick.tstep= "auto", lab.tstep= "auto",
         lab.fmt=NULL)
```

Arguments

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

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

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See Also

[hydroPSO](#)

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hydroPSO   *Enhanced Particle Swarm Optimisation algorithm*

Description

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

Usage

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

Arguments

par   OPTIONAL. numeric with a first guess for the parameters to be optimised, with
                length equal to the dimension of the solution space
                All the particles are randomly initialised according to the value of Xini.type. If
                the user provides `m` parameter sets for par, they are used to overwrite the first `m`
                parameter sets randomly defined according to the value of Xini.type. If some
                elements in par are non finite (lower than lower or larger than upper) they are
                ignored

fn function or character with the name of a valid R function to be optimised (min-imized 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 param-eters 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', 'canoni-cal':

spso2011: At each iteration particles are attracted to its own best-known 'per-sonal' 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 mod-ify 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 neigh-bourhood of particles depending on the topology value

wfips: same implementation as fips method, but the contribution of each parti-cle 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 sev-eral 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 ac-
celeration 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:
-) `lhs`: 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)
-) `lhs2007`: 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

```
# Number of dimensions of the optimisation problem (for all the examples)
D <- 5

# Boundaries of the search space (Rastrigin function)
lower <- rep(-5.12, D)
upper <- rep(5.12, D)

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

################################
# Example 1. Basic use        #
################################

# Setting the seed (for reproducible results)
set.seed(100)
```

```
# Basic use 1. Rastrigin function (non-linear and multi-modal with many local minima)
# Results are not saved to the hard disk, for faster execution ('write2disk=FALSE')
hydroPSO(fn=rastrigin, lower=lower, upper=upper, control=list(write2disk=FALSE) )

# Basic use 2. Rastrigin function (non-linear and multimodal with many local minima)
# Results are saved to the hard disk. Slower than before but results are kept for
# future inspection
hydroPSO(fn=rastrigin, lower=lower, upper=upper )

# Plotting the results, by default into the active graphic device
# 'MinMax="min"' indicates a minimisation problem
plot_results(MinMax="min")

# Plotting the results into PNG files.
plot_results(MinMax="min", do.png=TRUE)


################################
# Example 2. More advanced use #
################################

# Defining the relative tolerance ('reltol'), the frequency of report messages
# printed to the screen ('REPORT'), and no output files ('write2disk')
set.seed(100)
hydroPSO( fn=rastrigin, lower=lower, upper=upper,
          control=list(reltol=1e-20, REPORT=10, write2disk=FALSE) )


###################################
# Example 3. von Neumman Topology #
###################################

# Same as Example 2, but using a von Neumann topology ('topology="vonNeumann"')
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20,
                      REPORT=50, write2disk=FALSE) )



################################
# Example 4. Regrouping       #
################################

# Same as Example 3 ('topology="vonNeumann"') but using regrouping ('use.RG')
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20,
                      REPORT=50, write2disk=FALSE,
                      use.RG=TRUE,RG.thr=7e-2,RG.r=3,RG.miniter=50) )


################################
```

```
# Example 5. FIPS              #
################################

# Same as Example 3 ('topology="vonNeumann"') but using a fully informed
# particle swarm (FIPS) variant ('method') with global best topology
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper, method="fips",
         control=list(topology="gbest",reltol=1E-9,write2disk=FALSE) )


################################
# Example 6. normalisation     #
################################

# Same as Example 3 but parameter values are normalised to the [0,1] interval
# during the optimisation. This option is recommended when the search space is
# not an hypercube (not useful is this particular example)
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20, normalise=TRUE,
                      REPORT=50, write2disk=FALSE) )


################################
# Example 7. Asynchronus update#
################################

# Same as Example 3, but using asynchronus update of previus and local best
# ('best.update'). Same global optimum but much slower....
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20,
                      REPORT=50, write2disk=FALSE, best.update="async") )


## End(Not run) # dontrun END
```

---

hydroPSO2pest   *Export hydroPSO input files to PEST*

Description

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

Usage

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

Arguments

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

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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

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

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

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 im-
                        portance for each parameter (the sum of all the values in the `RelativeImportance.Norm`
                        field must be 1.)

Author(s)

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

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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 <- c(0.5, 1.5, 4.5)
upper <- c(1.5, 4.5, 13.5)

# Given names to the parameters
names(lower) <- c("a","b","c")

# 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,
                      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) {
  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.
```

```
# NOTE: in the following example, parameters are correctly ranked, but the
#       normalised Relative Importance given as output ('RelativeImportance.Norm')
#       can not be directly compared to first order sensitivity indices.

setwd("~")
set.seed(123)
lhoat(
      fn=ishigami,
      lower=rep(-pi, nparam),
      upper=rep(pi, nparam),
      control=list(N=5000, f=0.1, write2disk=TRUE, verbose=FALSE, normalise=TRUE)
      )

# 3.4) 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,
                       param.cols=2:(nparam+1), of.col=1, of.name="non.linear",
                       ptype="dottyplot")


## End(Not run)
```

---

params2ecdf   *Parameter Values -> Empirical CDFs*

Description

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

Usage

```
params2ecdf(params, ...)

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

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

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

Arguments

params	matrix or data.frame with the parameter values, where each row represent a different parameter set and each column represent the value of a different model parameter
param.names	character vector, names to be used for each parameter in params (by default its column names)
gofs	OPTIONAL. numeric with the values of goodness-of-fit values for each parameter in params (in the same order!)
MinMax	OPTIONAL. character, indicates if the optimum value in params corresponds to the minimum or maximum of the the objective function. Only used to identify the optimum in the plot Valid values are in: c('min', 'max')
beh.thr	numeric, used for selecting only the behavioural parameter sets, i.e. those with a goodness-of-fit value (as given in gofs) greater/less than or equal to beh.thr, depending on the value of MinMax By default beh.thr=NA and all the parameter sets are considered for the subsequent anlysis
weights	numeric vector, values of the weights to be used for computing the empirical CDFs Omitting the weights argument or specifying NULL or a zero-length vector will result in the usual un-weighted estimates
byrow	logical, indicates whether the computations have to be made for each column or for each row of params When the parameter sets are stored in rows, i.e. values for different model's parameter are stored in columns, byrow must be FALSE When the parameter sets are stored in columns, i.e. values for different model's parameter are stored in rows, byrow must be TRUE
plot	logical, indicates whether a plot with the Empirical CDF for each model's parameter 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

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("~")
```

```
# matrix with 100 random uniform parameter sets (in rows) for 10 different model's
# parameters (in columns)
params          <- matrix(rnorm(1000), ncol=10, nrow=100)
colnames(params) <- paste("Param", 1:10, sep="")

# empirical CDFs for each one of the 10 parameters in 'params', with equal weight
# for each one of the 100 parameter sets
params2ecdf(params, weights=rep(1,100))

## End(Not run)
```

---

pest2hydroPSO   *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

```
pest2hydroPSO(pst.fname, drty.pest=NULL, drty.model=NULL, drty.out="PSO.in",
             param.files="ParamFiles.txt", param.ranges="ParamRanges.txt",
             decimals=5, verbose=TRUE)
```

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 specified- it is searched for within the 'PSO.in' subdirectory of drty.model

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

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)

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See Also

[hydroPSO2pest](#), [hydroPSO](#)

---

plot_2parOF   *plot_2parOF*

Description

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

Usage

```
plot_2parOF(params, gofs, p1.name, p2.name, type="sp", MinMax=c("min","max"),
            gof.name="GoF", main=paste(gof.name, "Surface"), GOFcuts,
            colorRamp= colorRampPalette(c("darkred", "red", "orange", "yellow",
            "green", "darkgreen", "cyan")), points.cex=0.7, alpha=0.65,
            axis.rot=c(0, 0), auto.key=TRUE, key.space= "right")
```

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)

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See Also

[read_results](#), [plot_results](#), [plot_GofPerParticle](#), [plot_ParamsPerIter](#)

---

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

Description

For n user-defined parameters, the function creates sum(1:(npar-1)) `plot_2parOF` 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 minimum or maximum of the objective function. It is required when beh.thr is provided. Valid values are in: c(NULL, 'min', 'max') By default, MinMax=NULL which plot particles in the order they are provided in params and gofs in each one of the output figures If MinMax='min' place particles with lower goodness-of-fit values are plotted on top of those with larger values, in each one of the output figures, and vice-versa for MinMax='max'.
beh.thr	OPTIONAL numeric, threshold value used for selecting parameter sets that have to be used in the analysis ('behavioural parameters', using the GLUE terminology) If MinMax='min', only parameter sets with a goodness-of-fit value (given by gofs) less than or equal to beh.thr will be considered for the subsequent 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

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) gofs 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, 0.85 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, 0.15
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)

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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)
```

```
# Optimising the 'Rosenbrock' test function, and writing the results to text files
hydroPSO(fn=rosenbrock, lower=lower, upper=upper, control=list(write2disk=TRUE) )

# reading the 'Particles.txt' output file of hydroPSO
setwd("PSO.out")
particles <- read_particles(plot=FALSE)

# plotting the value of each parameter and the objective function against the
# values of the objective function
plot_NparOF(params=particles[["part.params"]], gofs=particles[["part.gofs"]],
            gof.name="Rosenbrock", alpha=0.5)

## End(Not run)
```

---

plot_ParamsPerIter   *Plot Parameter Values against the Iteration Number*

Description

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

Usage

```
plot_ParamsPerIter(params,...)

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

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

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

Arguments

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](par)
cex.main	numeric, magnification to be used for main titles relative to the current setting of cex. See [par](par)
cex.axis	numeric, magnification to be used for axis annotation relative to the current setting of cex. See [par](par)
cex.lab	numeric, magnification to be used for x and y labels relative to the current setting of cex. See [par](par)
col	specification for the default plotting colour. See [par](par)
lty	line type. See [par](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)
png.height	OPTIONAL. Only used when do.png=TRUE numeric with the height of the device. See [png](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)
png.fname	OPTIONAL. Only used when do.png=TRUE character, with the filename used to store the PNG file

Author(s)

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

See Also

plot_results, plot_2parOF, plot_NparOF, plot_GofPerParticle

Examples

```
# Number of dimensions to be optimised
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)

# 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

```
quant2ecdf(sim, ...)

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

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

Arguments

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

cex.axis   OPTIONAL. Only used when plot=TRUE
                numeric, magnification to be used for the axis annotation relative to 'cex'. See
                [par](#)

cex.main   OPTIONAL. Only used when plot=TRUE
                numeric, representing the magnification to be used for main titles relative to the
                current setting of cex

cex.lab   OPTIONAL. Only used when plot=TRUE
                numeric, representing the magnification to be used for x and y labels relative to
                the current setting of 'cex'. See [par](#)

verbose   logical, if TRUE, progress messages are printed

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

Details

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

Value

A list whose elements x and ecdf correspond to unique sorted values of sim. If the first CDF
estimate is greater than zero, a point (min(sim),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)
```

ReadPlot_convergence   *Reading/Plotting the values of different parameter sets*

Description

This function reads a file containing different parameter sets and ther corresponfing 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", "l... See legend
...	OPTIONAL. Only used when plot=TRUE
	further arguments passed to the plot command or from other methods
do.png	logical, indicates if the plot with the convergence measures has to be saved into a PNG file instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE
	numeric, width of the device. See png
png.height	OPTIONAL. Only used when do.png=TRUE
	numeric, height of the device. See png
png.res	OPTIONAL. Only used when do.png=TRUE
	numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE
	character, name of the output PNG file. See png

Value

A list with the following elements:

Iter	iteration number'
Gbest	global optimum for each iteration
GbestRate	rate of change of the global optimum (current iter/previous iter)

IterBestFit   best performance for the current iteration

normSwarmRadius

                   normalised swarm radious

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

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

Author(s)

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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 the 'y' limits of the plot
verbose	logical, if TRUE, progress messages are printed
...	OPTIONAL. Only used when plot=TRUE further arguments passed to the plot command or from other methods
do.png	logical, indicates if all the figures have to be saved into PNG files instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric, width of the PNG device. See png
png.height	OPTIONAL. Only used when do.png=TRUE numeric, height of the PNG device. See png
png.res	OPTIONAL. Only used when do.png=TRUE numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See png
png.fname	OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file wih the dotty plots of the parameter values

Author(s)

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

See Also

read_results, plot_results, plot_2parOF, plot_NparOF, plot_ParamsPerIter

Examples

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

# Number of dimensions to be optimised
D <- 4

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

# Setting the seed
set.seed(100)
```

```
# Runing PSO with the 'Sphere' test function, writting the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
         control=list(maxit=100, write2disk=TRUE, plot=TRUE)  )

# Reading the convergence measures got by running hydroPSO
setwd("PSO.out")
read_GofPerParticle() # all the particles in the same window
read_GofPerParticle(ptype="many") # each particle in a different pannel


## End(Not run)
```

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

Description

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

Usage

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

Arguments

`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 function to be compared against observations

obs | OPTIONAL. numeric or zoo vector, observations to be compared against the best simulated value. If obs is not provided, its values are read from the output 'Observations.txt' file in the results directory (by default 'PSO.out')

dates | OPTIONAL. character or Date object used to assign time stamps to each element of sim and obs. If sim and/or obs already have a time stamp, it is over-written by dates
It must have the same length of sim and obs numeric or zoo vectors

MinMax | OPTIONAL. character, indicates whether the optimum value corresponds to the minimum or maximum of the the objective function. It is used to filter out model outputs with a non-acceptable performance
Valid values are in: c('min', 'max')

beh.thr | OPTIONAL. numeric, used for selecting only the behavioural parameter sets, i.e. those with a goodness-of-fit value larger/lower than beh.th, depending on the value of MinMax
It is used for drawing a horizontal line used for separating behavioural from non behavioural parameter sets

verbose | logical, if TRUE, progress messages are printed

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

ptype | character, type of plot. Valid values are:
-) 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

weights | numeric vector, values of the weights to be used for computing the quantiles. See quant2ecdf
Omitting the weights argument or specifying NULL or a zero-length vector will result in the usual un-weighted estimates

byrow   logical, indicates whether the computations have to be made for each column or
                         for each row of x. See [quant2ecdf](#) When the simulated equivalents are stored
                         in columns, byrow must be TRUE
                         When the simulated equivalents are stored in rows, byrow must be FALSE

quantiles.desired
                         numeric vector, quantiles to be computed for model outputs. Default values are
                         c(.025, .5, .975) (=> 2.5%, 50%, 97.5%). See [quant2ecdf](#)

quantiles.labels
                         OPTIONAL. Only used when plot=TRUE
                         character vector, names to quantiles.desired. Default value is c("Q5", "Q50",
                         "Q95"). See [quant2ecdf](#)

main   OPTIONAL. Only used when plot=TRUE
                         title for the plot

ylab   OPTIONAL. Only used when plot=TRUE
                         title for the y axis. See [plot](#)

col   OPTIONAL. Only used when plot=TRUE
                         specification for the default plotting colour. See par

leg.cex   OPTIONAL. Only used when plot=TRUE
                         character expansion factor *relative* to current 'par("cex")'. Used for text, and
                         provides the default for 'pt.cex' and 'title.cex' Default value = 1.2

leg.pos   OPTIONAL. Only used when plot=TRUE
                         keyword to be used to position the legend. See [legend](#)

cex.axis   OPTIONAL. Only used when plot=TRUE
                         numeric, magnification to be used for the axis annotation relative to 'cex'. See
                         [par](#)

cex.main   OPTIONAL. Only used when plot=TRUE
                         numeric, representing the magnification to be used for main titles relative to the
                         current setting of cex

cex.lab   OPTIONAL. Only used when plot=TRUE
                         numeric, representing the magnification to be used for x and y labels relative to
                         the current setting of 'cex'. See [par](#)

do.png   logical, indicates if the plot with the comparison between model outputs and
                         observations has to be saved into a PNG file instead of the screen device

png.width   OPTIONAL. Only used when do.png=TRUE
                         numeric, width of the device. See [png](#)

png.height   OPTIONAL. Only used when do.png=TRUE
                         numeric, height of the device. See [png](#)

png.res   OPTIONAL. Only used when do.png=TRUE
                         numeric, nominal resolution in ppi which will be recorded in the PNG file, if a
                         positive integer of the device. See [png](#)

png.fname   OPTIONAL. Only used when do.png=TRUE
                         character, name of the output PNG file. See [png](#)

Value

list with three elements:

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

Author(s)

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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-of-fit values

The following values of `file` set default values for `header`, `skip` and `param.cols`:
-) `modelpara.out`, created by the GLUE algorithm of SWAT-CUP,
-) `modelpara.beh`, created by the GLUE algorithm of SWAT-CUP,
-) `goal.sf2`, created by the SUFI-2 algorithm of SWAT-CUP
-) `goal.pso`, created by the PSO algorithm of SWAT-CUP
-) `ParameterValues.log`, created by Nimbus calibration tool (Lisflood model)

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

Usage

```
read_params(file, ...)

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

plot_params(params, ...)

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

## S3 method for class 'data.frame'
plot_params(params, gofs=NULL,
     ptype=c("histogram", "dottyplot", "boxplot", "vioplot", "pairs"),
```

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

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

Arguments

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

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

-) `vioplot`: beanplots for each parameter in `params` or `file`, similar to the boxplots, except that beanplots also show the probability density of the data at different values. See [`vioplot`]. It requires the **vioplot** package.

-) `pairs`: Visualization of a correlation matrix among the parameters and goodness-of-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 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

beh.col   OPTIONAL. Only used when `plot=TRUE`
                    character, colour for drawing a horizontal line for separating behavioural from
                    non behavioural parameter sets

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

beh.lwd   OPTIONAL. Only used when `plot=TRUE`
                    numeric, width for drawing a horizontal line for separating behavioural from
                    non behavioural parameter sets

nrows   OPTIONAL. Only used when `plot=TRUE`
                    numeric, number of rows to be used in the plotting window
                    If `nrows`is set to `auto`, the number of rows is automatically computed depending
                    on the number of columns of `params`

col   OPTIONAL. Only used when `plot=TRUE`
                    character, colour to be used for drawing the points of the dotty plots

ylab   OPTIONAL. Only used when `plot=TRUE`
                    character, label for the 'y' axis

main   chracter, title for the plot

pch   OPTIONAL. Only used when `plot=TRUE`
                    numeric, type of symbol to be used for drawing the points of the dotty plots
                    (e.g., 1: white circle)

cex   OPTIONAL. Only used when `plot=TRUE`
                    numeric, values controlling the size of text and points with respect to the default

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

Value

A list with the following elements:

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

Author(s)

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

See Also

[vioplot](#)

Examples

```
## Not run:
# Number of dimensions of the optimisation problem
D <- 4

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

# Setting the user home directory as working directory
setwd("~")

# Setting the seed
set.seed(100)

# Runing PSO with the 'sphere' test function, writing the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
         control=list(maxit=100, write2disk=TRUE, plot=TRUE) )

# 1) reading ALL the parameter sets used in PSO, and histograms (by default)
params <- read_params(file="~/PSO.out/Particles.txt",  param.cols=4:7, of.col=3)

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

points.cex	size of the points to be plotted
legend.pos	not used yet ...
do.png	logical, indicates if the plot with the convergence measures has to be saved into a PNG file instead of the screen device
png.width	OPTIONAL. Only used when do.png=TRUE numeric, width of the device. See [png](#)
png.height	OPTIONAL. Only used when do.png=TRUE numeric, height of the device. See [png](#)
png.res	OPTIONAL. Only used when do.png=TRUE numeric, nominal resolution in ppi which will be recorded in the PNG file, if a positive integer of the device. See [png](#)
dotty.png.fname	
	OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the dotty plots of the parameter values
hist.png.fname	OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the histograms of the parameter 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)

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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 <- 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()

# 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")

## 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

```
read_results(drty.out="PSO.out", MinMax=NULL, beh.thr=NA,
            modelout.cols=NULL, nsim=NULL, verbose=TRUE)


plot_results(drty.out="PSO.out", param.names, 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=1.7,
    cex.axis=1.3, cex.lab=1.5, breaks="Scott", freq=TRUE, do.pairs=FALSE,
    weights=NULL, byrow=FALSE, leg.cex=1.2,


    dp3D.names="auto", GOFcuts="auto",
    colorRamp= colorRampPalette(c("darkred", "red", "orange", "yellow",
    "green", "darkgreen", "cyan")), alpha=0.65, points.cex=0.7,

    ptype="one",

    nsim=NULL,

    modelout.cols=NULL,
```

```
            ftype="o", FUN=mean,
            quantiles.desired= c(0.05,0.5,0.95),
            quantiles.labels= c("Q5","Q50","Q95"),

            legend.pos="topright",

            do.png=FALSE, png.width=1500, png.height=900, png.res=90,
            dotty.png.fname="Params_DottyPlots.png",
            hist.png.fname ="Params_Histograms.png",
            bxp.png.fname="Params_Boxplots.png",
            ecdf.png.fname ="Params_ECDFs.png",
            pruns.png.fname="Params_ValuesPerRun.png",
            dp3d.png.fname ="Params_dp3d.png",
            pairs.png.fname="Params_Pairs.png",
            part.png.fname ="Particles_GofPerIter.png",
            vruns.png.fname="Velocities_ValuePerRun.png",
            modelout.best.png.fname="ModelOut_BestSim_vs_Obs.png",
            modelout.quant.png.fname="ModelOut_Quantiles.png",
            conv.png.fname ="ConvergenceMeasures.png", verbose=TRUE)
```

Arguments

drty.out	character, path to the directory storing the output files generated by [hydroPSO](#)
param.names	character, names for the parameters in params that have to be plotted (param.names can be a subset of params). Names for each parameter are taken from the first row of the 'Particles.txt' file
verbose	logical, if TRUE, progress messages are printed
gof.name	character, name of the goodness-of-fit variable in all plots
MinMax	OPTIONAL. character, indicates whether the optimum value in x corresponds to the minimum or maximum of the objective function. It is only used to identify the optimum on the plots Valid values are in: c('min', 'max')
beh.thr	OPTIONAL. numeric, threshold to filter out parameter sets and model outputs with a non-acceptable performance (non behavioural parameter sets)
nsim	OPTIONAL. number simulated equivalent values of the model / objective function to be compared against observations. It is only useful when the model to be calibrated returns NA instead of the simulated values for some parameter set(s) (e.g., MODFLOW). See [read_out](#)
modelout.cols	numeric, column number in file that store the outputs that have to be read/plotted, without counting the first three that correspond to iteration, particle and GoF. If modelout.cols=NULL, all the columns in will be read, but the first trhee that contains the iteration number, the particle number and the corresponding goodness-of-fit. See [read_out](#)
beh.col	OPTIONAL. Only used when plot=TRUE character, colour for drawing a horizontal line for separating behavioural from non behavioural parameter sets

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
points.cex	size of the points to be plotted
ptype	character, represents the type of plot. Valid values are: in c("one", "many"), 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
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
dotty.png.fname	
	OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the dotty plots of the parameter 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

conv.png.fname   OPTIONAL. Only used when do.png=TRUE
                  character, filename used to store the PNG file with the convergence measures.
                  See plot_convergence

Value

The function read_results returns a list with the following elements:

best.param   numeric with the best parameter set

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

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

Author(s)

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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 <- 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()

# 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:
################################################################################
###################### SPSO-2007 example START ############################
################################################################################
# Number of dimensions to be optimised
D <- 10

# boundaries for the test function
lower <- 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))
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"
#######################################

# Setting the user home directory as working directory
setwd("~")

# Running PSO  and writing the results to text files
set.seed(100)

hydroPSO(fn= fn, method="spso2007", lower=lower, upper=-lower,
         control=list(MinMax="min", maxit=maxit, npart=npart,
                      c1=c1, c2=c2,
                      use.IW=use.IW, IW.w=IW.w,
                      topology="random", lambda=lambda, K=3,
                      Xini.type="random", Vini.type="random2007",
                      best.update="sync",
                      boundary.wall=boundary.wall,
                      write2disk=TRUE, plot=FALSE, REPORT=REPORT,
                      abstol=abstol, reltol=reltol
                      )
         )
```

```
# Plotting all the results
plot_results(MinMax="min")

##############################################################################
######################### SPSO-2007 example END   #############################
##############################################################################


##############################################################################
############### recommended hydroPSO configuration - START ####################
##############################################################################

# Running PSO  and writing the results to text files
set.seed(100)
hydroPSO(fn= fn, method="spso2011", lower=lower, upper=-lower,
         control=list(MinMax="min", maxit=maxit, npart=40,
                      c1=2.05, c2=2.05,
                      use.IW=FALSE, use.CF=TRUE,
                      topology="random", K=11,
                      use.TVlambda=TRUE, TVlambda.rng=c(1, 0.5),
                      Xini.type="lhs", Vini.type="lhs2011",
                      best.update="sync",
                      boundary.wall="absorbing2011",
                      write2disk=FALSE, plot=FALSE, REPORT=REPORT,
                      abstol=abstol, reltol=reltol
                      )
         )

# compare the final optimum value and the number of function calls with those
# obtained in the SPSO-2007 example

##############################################################################
################ recommended hydroPSO configuration - END #####################
##############################################################################

## End(Not run)
```

---

read_best   *Reading the 'BestParameterSet.txt' output file*

Description

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

Usage

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

Arguments

`file`	character, name (including path) of the output file with the best parameter set and its corresponding best fitness value found during the optimisation
`verbose`	logical, if TRUE, progress messages are printed

Author(s)

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

See Also

read_results, plot_results

Examples

```
## 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)

# 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

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:

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

The generalized **Rastrigin** test function is non-convex, multimodal and additively separable. It has several local optima arranged in a regular lattice, but it only has one global optimum located at the point o=(0,...,0). The search range for the Rastrigin function is [-5.12, 5.12] in each variable. This function is a fairly difficult problem due to its large search space and its large number of local minima. It is defined by:

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

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,...,0). The function interpretation changes with the scale; the general overview suggests convex function, medium-scale view suggests existence of local minima, and finally zoom on the details indicates complex structure of numerous local minima. While this function has an exponentially increasing

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

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

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:

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

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

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

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:

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

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:

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

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

$$sschwefel1\_2 = \sum_{i=1}^{n} \left(\sum_{j=1}^{i} x_j \right)^2 + f\_bias \; ; \; -500 \leq x_i \leq 500 \; ; \; i = 1, 2, \ldots, n$$

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:

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

The **Shifted Griewank** is defined by:

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

The **Shifted Sphere** is defined by:

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

Value

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

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

Web pages:

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

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

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

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

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

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

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

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

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

See Also

hydroPSO

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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(fn="hydromod", par, control=list(),
             model.FUN=NULL, model.FUN.args=list() )
```

Arguments

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

Details

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

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

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

digits OPTIONAL. Only used when write2disk=TRUE
numeric, number of significant digits used for writing the outputs in scientific notation

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

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

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

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See Also

hydromod

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wquantile   *Weighted Quantiles*

Description

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

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

Usage

```
wquantile(x, weights=NULL, byrow=FALSE, probs=c(.025, .5, .975),
          normwt=TRUE, verbose=TRUE)
```

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

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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)
```

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