# Package 'CompModels' 

November 3, 2020
Title Pseudo Computer Models for Optimization
Version 0.2.0
Description A suite of computer model test functions that can be used to test and evaluate algorithms for Bayesian (also known as sequential) optimization. Some of the functions have known functional forms, however, most are intended to serve as black-box functions where evaluation requires running computer code that reveals little about the functional forms of the objective and/or constraints. The primary goal of the package is to provide users (especially those who do not have access to real computer models) a source of reproducible and shareable examples that can be used for benchmarking algorithms. The package is a living repository, and so more functions will be added over time. For function suggestions, please do contact the author of the package.

License GPL-2
Encoding UTF-8
LazyData true
RoxygenNote 7.1.0
NeedsCompilation yes
Suggests R.rsp, laGP
VignetteBuilder R.rsp
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Repository CRAN
Date/Publication 2020-11-03 07:30:02 UTC

## $R$ topics documented:

bbox1 ..... 2
bbox2 ..... 3
bbox3 ..... 3
bbox4 ..... 4
bbox5 ..... 5
bbox6 ..... 5
bbox7 ..... 6
gram ..... 7
mtp ..... 8
pressure ..... 9
sprinkler ..... 10
tension ..... 11
Index ..... 12
bbox1 A black-box computer model

## Description

A black-box computer model that evaluates the objective and constraint functions for a given input value.

## Usage

bbox1(x1, x2)

## Arguments

$x 1 \quad$ A scalar value between -1.5 and 2.5, inclusive
$x 2 \quad$ A scalar value between -3 and 3, inclusive

## Value

The evaluation of running the black-box computer model at input ( $\mathrm{x} 1, \mathrm{x} 2$ ).

- obj: A scalar objective function value
- con: A vector of constraint function values

Note
A solution is feasible only if of all of the constraint functions values are less than or equal to 0 .

## Examples

```
### Running the black-box computer model at x1 = 1, x2 = 2
### obj = -1.5 and con = (-3.5,-0.25)
### (x1,x2) = (1,2) is a feasible solution
    bbox1(1,2)
```

bbox2 A black-box computer model

## Description

A black-box computer model that evaluates the objective function for a given input value.

## Usage

bbox2(x1, x2)

## Arguments

| $x 1$ | A scalar value between -3 and 3, inclusive |
| :--- | :--- |
| $x 2$ | A scalar value between -2 and 2, inclusive |

## Value

The evaluation of running the black-box computer model at input (x1, x2).

- obj: A scalar objective function value


## Examples

\#\#\# Running the black-box computer model at $x 1=1, x 2=1$
\#\#\# obj $=3.23333$
bbox2 $(1,1)$

## A black-box computer model

## Description

A black-box computer model that evaluates the objective function for a given input value.

## Usage

bbox3(x1, x2)

## Arguments

x1
$x 2$

A scalar value between -2 and 2, inclusive
A scalar value between -2 and 2 , inclusive

## Value

The evaluation of running the black-box computer model at input (x1, x2).

- obj: A scalar objective function value


## Examples

```
\#\#\# Running the black-box computer model at \(\mathrm{x} 1=1, \mathrm{x} 2=1\)
\#\#\# obj = 1876
bbox3(1,1)
```

bbox4 A black-box computer model

## Description

A black-box computer model that evaluates the objective and constraint functions for a given input value.

## Usage

bbox4(x1, x2)

## Arguments

x 1
x2

A scalar value between -10 and 0 , inclusive
A scalar value between -6.5 and 0 , inclusive

## Value

The evaluation of running the black-box computer model at input (x1, x2).

- obj: A scalar objective function value
- con: A vector of constraint function values

Note
A solution is feasible only if all of the constraint function values are less than or equal to 0 .

## Examples

```
### Running the black-box computer model at x1 = -1, x2 = -1
### obj = 15.00539 and con = 7
### (x1,x2) = (-1,-1) is not a feasible solution
bbox4(-1,-1)
```


## Description

A black-box computer model that evaluates the objective function for a given input value.

## Usage

bbox5(x1, x2, x3)

## Arguments

$x 1 \quad$ A scalar value between -pi and pi, inclusive
$x 2$ A scalar value between -pi and pi, inclusive
x3 A scalar value between -pi and pi, inclusive

## Value

The evaluation of running the black-box computer model at input (x1, x2, x3).

- obj: A scalar objective function value


## Examples

```
### Running the black-box computer model at x1 = 1, x2 = 1, x3 =1
### obj = 5.840058
    bbox5(1,1,1)
```

    bbox6 A black-box computer model
    
## Description

A black-box computer model that evaluates the objective and constraint functions for a given input value.

## Usage

bbox6(x1)

## Arguments

x 1
A scalar value between 0 and 10 , inclusive

## Value

The evaluation of running the black-box computer model at input x 1 .

- obj: A scalar objective function value
- con: A vector of constraint function values


## Note

A solution is feasible only if the all of the constraint function values are less than or equal to 0 .

## Examples

```
### Running the black-box computer model at x1 = 1
### obj = 0.926574 and con = (0.4259819,0.6472136)
### x1 = 1 is not a feasible solution
    bbox6(1)
```


## bbox7 A black-box computer model

## Description

A black-box computer model that evaluates the objective and constraint functions for a given input value.

## Usage

bbox7(x1, x2, x3, x4, x5, x6, x7, x8)

## Arguments

$x 1 \quad$ A scalar value between 0 and 1 , inclusive
$x 2 \quad$ A scalar value between 0 and 1 , inclusive
x3 A scalar value between 0 and 1, inclusive
$x 4 \quad$ A scalar value between 0 and 1 , inclusive
$x 5 \quad$ A scalar value between 0 and 1, inclusive
$x 6 \quad$ A scalar value between 0 and 1 , inclusive
$x 7 \quad$ A scalar value between 0 and 1, inclusive
$x 8 \quad$ A scalar value between 0 and 1 , inclusive

## Value

The evaluation of running the black-box computer model at input ( $\mathrm{x} 1, \mathrm{x} 2, \mathrm{x} 3, \mathrm{x} 4, \mathrm{x} 5, \mathrm{x} 6, \mathrm{x} 7, \mathrm{x} 8$ ).

- obj: A scalar objective function value
- con: A vector of constraint function values


## Note

A solution is feasible only if all of the constraint function values are less than or equal to 0 .

## Examples

```
\#\#\# Running the black-box computer model at \(x 1=0, x 2=0, x 3=0, x 4=0\),
\#\#\# \(x 5=0, x 6=0, x 7=0, x 8=0\)
\#\#\# obj \(=1\) and con \(=(0.2,-0.8)\)
\#\#\# ( \(\mathrm{x} 1, \mathrm{x} 2, \mathrm{x} 3, \mathrm{x} 4, \mathrm{x} 5, \mathrm{x} 6, \mathrm{x} 7, \mathrm{x} 8)=(0,0,0,0,0,0,0,0)\) is not a feasible solution
\(\operatorname{bbox7}(0,0,0,0,0,0,0,0)\)
```

    gram The Gramacy et. al 2016 test function
    
## Description

The computer model test function introduced in Gramacy et. al 2016.

## Usage

$\operatorname{gram}(x 1, x 2)$

## Arguments

$x 1 \quad$ A scalar value between 0 and 1 , inclusive
$x 2 \quad$ A scalar value between 0 and 1, inclusive

## Value

The evaluation of running the Gramacy et. al 2016 test function at input (x1, x2).

- obj: A scalar objective function value
- con: A vector of constraint function values


## Note

A solution is feasible only if of all of the constraint functions values are less than or equal to 0 .

## References

Gramacy, R.B., Gray, G.A., Digabel, S.L., Lee, H.K.H., Ranjan, P., Wells, G., and Wild, S.M. (2016). Modeling an augmented Lagrangian for blackbox constrained optimization. Technometrics, 58(1):1-11.

## Examples

```
    ### Running the function at x1 = 0.2 and x2 = 0.2
    ### obj = 0.4 and con = (1.29,-1.42)
    ### (x1,x2) = (0.2,0.2) is not a feasible solution
    gram(0.2,0.2)
```

    mtp
    The modified Townsend function
    
## Description

This function evaluates the objective and constraint functions for the modified Townsend function.

## Usage

mtp(x1, x2)

## Arguments

$x 1$
A scalar value between -2.25 and 2.5 , inclusive
x2
A scalar value between -2.5 and 1.75 , inclusive

## Value

The evaluation of running the modified Townsend function at input pair (x1, x2).

- obj: A scalar objective function value
- con: A scalar constraint function value

Note
A solution is feasible when the constraint function is less than or equal to 0 .

## Examples

```
### Running the modified Townsend function at x1 = 1 and x2 = 0.8
### obj = 0.9073035 and con = 2.012166
### (x1,x2) = (1,1) is not a feasible solution
mtp(1,1)
```

pressure The pressure vessel computer model

## Description

The pressure vessel computer model is designed to minimize the total cost of constructing a pressure vessel considering the cost of material, forming, and welding. The four inputs to the computer model are the thickness of the shell (x1), the thickness of the head (x2), the inner radius (x3), and the length of the cylindrical section of the vessel (x4) not including the head. Note, the thicknesses of the variables are integer multiples of 0.0625 inches. The cost of the pressure vessel is subject to four constraints.

## Usage

pressure (x1, x2, x3, x4)

## Arguments

$x 1 \quad$ A scalar value between 0 and 99, inclusive, controlling the thickness of the shell.
x2 A scalar value between 0 and 99, inclusive, controlling the thickness of the head.
x3 A scalar value between 0 and 200, inclusive, controlling the inner radius.
$x 4 \quad$ A scalar value between 0 and 200, inclusive, controlling the length of the cylindrical section of the vessel ( x 4 ) not including the head.

## Value

The evaluation of running the tension spring computer model at input (x1, x2, x3).

- obj: A scalar objective function value
- con: A vector of constraint function values


## Note

A solution is feasible only if of all of the constraint functions values are less than or equal to 0 .

## Examples

```
### Running the function at x1 = 10, x2 = 4, x3 = 21, x4 = 24.
### obj = 55536.1 and con = (-10.4053, -20.77104, 1219107.94901, -216)
### (x1, x2, x3, x4) = (10,4,21,24) is not a feasible solution
pressure(10,4, 21, 24)
```

sprinkler The spinkler computer model

## Description

The sprinkler computer model is a multiobjective optimization problem. The objectives are to minimize the water consumption associated with using a garden sprinkler, while also maximizing the speed and range of the garden sprinkler. The eight inputs to the computer model are the vertical ( x 1 ) and tangential (x2) nozzle angle, the nozzle profile (x3), the diameter of the sprinkler head ( x 4 ), the dynamic ( x 5 ) and static ( x 6 ) friction moment, the entrance pressure ( x 7 ), and the diameter flow line (x8).

## Usage

sprinkler (x1, x2, x3, x4, x5, x6, x7, x8)

## Arguments

$x 1 \quad$ A scalar value between 0 and 90 , inclusive, controlling the vertical nozzle angle.
x2 A scalar value between 0 and 90, inclusive, controlling the tangential nozzle angle.
x3 A scalar value between $2 \mathrm{e}-6$ and $4 \mathrm{e}-6$, inclusive, controlling the nozzle profile.
$x 4 \quad$ A scalar value between 0.1 and 0.2 , inclusive, controlling the diameter of the sprinkler head.
$x 5 \quad$ A scalar value between 0.01 and 0.02 , inclusive, controlling the dynamic friction moment.
$x 6 \quad$ A scalar value between 0.01 and 0.02 , inclusive, controlling the static friction moment.
x7 A scalar value between 1 and 2, inclusive, controlling the entrance pressure.
$x 8 \quad$ A scalar value between 5 and 10, inclusive, controlling the diameter flow line.

## Value

The evaluation of running the sprinkler computer model at input ( $\mathrm{x} 1, \mathrm{x} 2, \mathrm{x} 3, \mathrm{x} 4, \mathrm{x} 5, \mathrm{x} 6, \mathrm{x} 7, \mathrm{x} 8$ ).

- obj: A vector of objective function values for consumption, speed, and range (in that order)


## Note

The order of the outputs of the sprinkler computer model is consumption (minimize), speed (maximize), and range (maximize).

## References

Bebber, D. v., Hochkirchen, T., Siebertz, K. (2010). Statistische Versuchsplanung: Design of Experiments (DoE). Germany: Springer Berlin Heidelberg.

## Examples

```
### Running the function at x1 = 33, x2 = 18, x3 = 2e-6, x4 = 0.18,
### x5 = 0.015, x6 = 0.0199, x7 = 1.54, x8 = 7.5.
### obj = (4.218397, 5.321142, 3.124046)
sprinkler(33,18,2e-6,0.18,0.015,0.0199,1.54,7.5)
```

tension The tension spring computer model

## Description

The tension spring computer model is designed to minimize the weight of a tension spring. The three inputs to the computer model are the wire diameter (x1), mean coil diameter (x2), and the number of active coils (x3). The tension spring weight is subject to four constraints on the shear stress, surge frequency, and deflection.

## Usage

tension(x1, $x 2, x 3$ )

## Arguments

$x 1 \quad$ A scalar value between 0.05 and 2, inclusive, controlling the wire diameter.
x2 A scalar value between 0.25 and 1.3 , inclusive, controlling the mean coil diameter.
x3 A scalar value between 2 and 15, inclusive, controlling the number of active coils.

## Value

The evaluation of running the tension spring computer model at input (x1, x2, x3).

- obj: A scalar objective function value
- con: A vector of constraint function values


## Note

A solution is feasible only if of all of the constraint functions values are less than or equal to 0 .

## Examples

```
### Running the function at x1 = 1, x2 = 1, x3 = 3.
### obj = 5 and con = (1,45.82,-1,0.33)
### (x1,x2,x3) = (1,1,3) is not a feasible solution
tension(1,1,3)
```


## Index

bbox1, 2
bbox2, 3
bbox3, 3
bbox4, 4
bbox5, 5
bbox6, 5
bbox7, 6
gram, 7
mtp, 8
pressure, 9
sprinkler, 10
tension, 11

