Package 'ecr'

July 10, 2017

Title Evolutionary Computation in R

Description Framework for building evolutionary algorithms for both single- and multi-objective continuous or discrete optimization problems. A set of predefined evolutionary building blocks and operators is included. Moreover, the user can easily set up custom objective functions, operators, building blocks and representations sticking to few conventions. The package allows both a black-box approach for standard tasks (plug-and-play style) and a much more flexible white-box approach where the evolutionary cycle is written by hand.

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 ${\it approximate Nadir Point} \ \ \textit{Reference point approximations}.$

Description

Index

Helper functions to compute nadir or ideal point from sets of points, e.g., multiple approximation sets.

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Usage

```
approximateNadirPoint(..., sets = NULL)
approximateIdealPoint(..., sets = NULL)
```

Arguments

... [matrix]

Arbirary number of matrizes.

sets [list]

List of matrizes. This is an alternative way of passing the sets. Can be used

exclusively or combined with

Value

numeric Reference point.

asemoa

Implementation of the NSGA-II EMOA algorithm by Deb.

Description

The AS-EMOA, short for aspiration set evolutionary multi-objective algorithm aims to incorporate expert knowledge into multi-objective optimization [1]. The algorithm expects an aspiration set, i.e., a set of reference points. It then creates an approximation of the pareto front close to the aspiration set utilizing the average Hausdorff distance.

Usage

```
asemoa(fitness.fun, n.objectives = NULL, minimize = NULL, n.dim = NULL,
  lower = NULL, upper = NULL, mu = 10L, aspiration.set = NULL,
  normalize.fun = NULL, dist.fun = ecr:::computeEuclideanDistance, p = 1,
  parent.selector = setup(selSimple), mutator = setup(mutPolynomial, eta =
  25, p = 0.2, lower = lower, upper = upper), recombinator = setup(recSBX, eta
  = 15, p = 0.7, lower = lower, upper = upper),
  terminators = list(stopOnIters(100L)))
```

Arguments

fitness.fun [function]

The fitness function.

n.objectives [integer(1)]

Number of objectives of obj. fun. Optional if obj. fun is a benchmark function

from package **smoof**.

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minimize [logical(n.objectives)]

> Logical vector with ith entry TRUE if the ith objective of fitness.fun shall be minimized. If a single logical is passed, it is assumed to be valid for each

objective.

n.dim [integer(1)]

Dimension of the decision space.

lower [numeric]

> Vector of minimal values for each parameter of the decision space in case of float or permutation encoding. Optional if obj. fun is a benchmark function

from package **smoof**.

[numeric] upper

> Vector of maximal values for each parameter of the decision space in case of float or permutation encoding. Optional if obj. fun is a benchmark function

from package smoof.

mu [integer(1)]

Population size. Default is 10.

aspiration.set [matrix]

The aspiration set. Each column contains one point of the set.

normalize.fun

Function used to normalize fitness values of the individuals before computation of the average Hausdorff distance. The function must have the formal arguments

"set" and "aspiration.set". Default is NULL, i.e., no normalization at all.

dist.fun [function]

Distance function used internally by Hausdorff metric to compute distance between two points. Expects a single vector of coordinate-wise differences be-

tween points. Default is computeEuclideanDistance.

[numeric(1)] p

Parameter p for the average Hausdorff metric. Default is 1.

parent.selector

[ecr_selector]

Selection operator which implements a procedure to copy individuals from a

given population to the mating pool, i. e., allow them to become parents.

mutator [ecr_mutator]

Mutation operator of type ecr_mutator.

recombinator [ecr_recombinator]

Recombination operator of type ecr_recombinator.

terminators [list]

List of stopping conditions of type "ecr_terminator". Default is to stop after 100

iterations.

Value

ecr_multi_objective_result

Note

This is a pure R implementation of the AS-EMOA algorithm. It hides the regular ecr interface and offers a more R like interface while still being quite adaptable.

References

[1] Rudolph, G., Schuetze, S., Grimme, C., Trautmann, H: An Aspiration Set EMOA Based on Averaged Hausdorff Distances. LION 2014: 153-156. [2] G. Rudolph, O. Schuetze, C. Grimme, and H. Trautmann: A Multiobjective Evolutionary Algorithm Guided by Averaged Hausdorff Distance to Aspiration Sets, pp. 261-273 in A.-A. Tantar et al. (eds.): Proceedings of EVOLVE - A bridge between Probability, Set Oriented Numerics and Evolutionary Computation V, Springer: Berlin Heidelberg 2014.

computeAverageHausdorffDistance

Average Hausdorff Distance computation.

Description

Computes the average Hausdroff distance measure between two point sets.

Usage

```
computeAverageHausdorffDistance(A, B, p = 1, normalize = FALSE,
  dist.fun = computeEuclideanDistance)
```

Arguments

A [matrix]

First point set (each column corresponds to a point).

B [matrix]

Second point set (each column corresponds to a point).

p [numeric(1)]

Parameter p of the average Hausdoff metric. Default is 1.

normalize [logical(1)]

Should the front be normalized on basis of B? Default is FALSE.

dist.fun [matrix]

Distance function to compute distance between points x and y. Expects a single numeric vector d with the coordinate-wise differences di = (xi - yi). Default is

computeEuclideanDist.

Value

numeric(1) Average Hausdorff distance of sets A and B.

computeCrowdingDistance

Compute the crowding distance of a set of points.

Description

The crowding distance is a measure of spread of solutions in the approximation of the Pareto front. It is used, e.g., in the NSGA-II algorithm as a second selection criterion.

Usage

computeCrowdingDistance(x)

Arguments

[matrix]

Numeric matrix with each column representing a point.

Value

numeric Vector of crowding distance values.

References

K. Deb, A. Pratap, S. Agarwal, T. Meyarivan, A fast and elitist multiobjective genetic algorithm: NSGA-II, IEEE Transactions on Evolutionary Computation In Evolutionary Computation, IEEE Transactions on, Vol. 6, No. 2. (07 April 2002), pp. 182-197, doi:10.1109/4235.996017

 ${\tt computeDistanceFromPointToSetOfPoints}$

Computes distance between a single point and set of points.

Description

Helper to compute distance between a single point and a point set.

```
computeDistanceFromPointToSetOfPoints(a, B,
   dist.fun = computeEuclideanDistance)
```

Arguments

a [numeric(1)]

Point given as a numeric vector.

B [matrix]

Point set (each column corresponds to a point).

dist.fun [matrix]

Distance function to compute distance between points x and y. Expects a single numeric vector d with the coordinate-wise differences di = (xi - yi). Default is

computeEuclideanDist.

Value

numeric(1)

 ${\tt compute} Generational Distance$

Computes Generational Distance.

Description

Helper to compute the Generational Distance (GD) between two sets of points.

Usage

```
computeGenerationalDistance(A, B, p = 1, normalize = FALSE,
  dist.fun = computeEuclideanDistance)
```

Arguments

A [matrix]

First point set (each column corresponds to a point).

B [matrix]

Second point set (each column corresponds to a point).

p [numeric(1)]

Parameter p of the average Hausdoff metric. Default is 1.

normalize [logical(1)]

Should the front be normalized on basis of B? Default is FALSE.

dist.fun [matrix]

Distance function to compute distance between points x and y. Expects a single numeric vector d with the coordinate-wise differences di = (xi - yi). Default is

computeEuclideanDist.

Value

numeric(1)

computeHV 9

computeHV	Functions for the calculation of the dominated hypervolume (contribution).

Description

The function computeHV computes the dominated hypervolume of a set of points given a reference set whereby computeHVContr computes the hypervolume contribution of each point.

If no reference point is given the nadir point of the set x is determined and a positive offset with default 1 is added. This is to ensure that the reference point dominates all of the points in the reference set.

Usage

```
computeHV(x, ref.point = NULL)
computeHVContr(x, ref.point = NULL, offset = 1)
```

Arguments

X	[matrix]	l
---	----------	---

Matrix of points (column-wise).

ref.point [numeric|NULL]

Reference point. Set to the maximum in each dimension by default if not pro-

vided.

offset [numeric(1)]

Offset to be added to each component of the reference point only in the case

where no reference is provided and one is calculated automatically.

Value

numeric(1) Dominated hypervolume in the case of computeHV and the dominated hypervolume contributions for each point in the case of computeHVContr.

Note

: Keep in mind that this function assumes all objectives to be minimized. In case at least one objective is to be maximized the matrix x needs to be transformed accordingly in advance.

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computeInvertedGenerationalDistance

Computes Inverted Generational Distance.

Description

Helper to compute the Inverted Generational Distance (IGD) between two sets of points.

Usage

```
computeInvertedGenerationalDistance(A, B, p = 1, normalize = FALSE,
  dist.fun = computeEuclideanDistance)
```

Arguments

٨	[matrix]
Α	IIIIAITIXI

First point set (each column corresponds to a point).

B [matrix]

Second point set (each column corresponds to a point).

p [numeric(1)]

Parameter p of the average Hausdoff metric. Default is 1.

normalize [logical(1)]

Should the front be normalized on basis of B? Default is FALSE.

dist.fun [matrix]

Distance function to compute distance between points x and y. Expects a single numeric vector d with the coordinate-wise differences di = (xi - yi). Default is

computeEuclideanDist.

Value

numeric(1)

dominated Check for pareto dominance.

Description

These functions take a numeric matrix x where each column corresponds to a point and return a logical vector. The i-th position of the latter is TRUE if the i-th point is dominated by at least one other point for dominated and FALSE for nonDominated.

Usage

```
dominated(x)
```

nondominated(x)

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Arguments

x [matrix]

Numeric (d x n) matrix where d is the number of objectives and n is the number of points.

Value

logical

dominates

Dominance relation check.

Description

Check if a vector dominates another (dominates) or is dominated by another (isDominated). There are corresponding infix operators dominates and isDominatedBy.

Usage

```
dominates(x, y)
isDominated(x, y)
x %dominates% y
x %isDominatedBy% y
```

Arguments

x [numeric]
First vector.

y [numeric]
Second vector.

Value

logical(1)

doNondominatedSorting Fast non-dominated sorting algorithm.

Description

Fast non-dominated sorting algorithm proposed by Deb. Non-dominated sorting expects a set of points and returns a set of non-dominated fronts. In short words this is done as follows: the non-dominated points of the entire set are determined and assigned rank 1. Afterwards all points with the current rank are removed, the rank is increased by one and the procedure starts again. This is done until the set is empty, i.~e., each point is assigned a rank.

Usage

doNondominatedSorting(x)

Arguments

x [matrix]

Numeric matrix of points. Each column contains one point.

Value

list List with the following components

ranks Integer vector of ranks of length ncol(x). The higher the rank, the higher the domination front the corresponding point is located on.

dom.counter Integer vector of length ncol(x). The i-th element is the domination number of the i-th point.

Note

This procedure is the key survival selection of the famous NSGA-II multi-objective evolutionary algorithm (see nsga2).

References

[1] Deb, K., Pratap, A., and Agarwal, S. A Fast and Elitist Multiobjective Genetic Algorithm: NSGA-II. IEEE Transactions on Evolutionary Computation, 6 (8) (2002), 182-197.

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ecr

Interface to ecr similar to the optim function.

Description

The most flexible way to setup evolutionary algorithms with ecr is by explicitly writing the evolutionary loop utilizing various ecr utility functions. However, in everyday life R users frequently need to optimize a single-objective R function. The ecr function thus provides a more R like interface for single objective optimization similar to the interface of the optim function.

Usage

```
ecr(fitness.fun, minimize = NULL, n.objectives = NULL, n.dim = NULL,
  lower = NULL, upper = NULL, n.bits, representation, mu, lambda,
  perm = NULL, p.recomb = 0.7, p.mut = 0.3, survival.strategy = "plus",
  n.elite = 0L, custom.constants = list(), log.stats = list(fitness =
  list("min", "mean", "max")), log.pop = FALSE, monitor = NULL,
  initial.solutions = NULL, parent.selector = NULL,
  survival.selector = NULL, mutator = NULL, recombinator = NULL,
  terminators = list(stopOnIters(100L)), ...)
```

Arguments

fitness.fun [function]

The fitness function.

minimize [logical(n.objectives)]

Logical vector with ith entry TRUE if the ith objective of fitness.fun shall be minimized. If a single logical is passed, it is assumed to be valid for each

objective.

n.objectives [integer(1)]

Number of objectives of obj. fun. Optional if obj. fun is a benchmark function

from package **smoof**.

n.dim [integer(1)]

Dimension of the decision space.

lower [numeric]

Vector of minimal values for each parameter of the decision space in case of

float or permutation encoding. Optional if obj.fun is a benchmark function

from package **smoof**.

upper [numeric]

Vector of maximal values for each parameter of the decision space in case of

float or permutation encoding. Optional if obj. fun is a benchmark function

from package smoof.

n.bits [integer(1)]

Number of bits to use for binary representation.

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representation [character(1)]

Genotype representation of the parameters. Available are "binary", "float", "per-

mutation" and "custom".

mu [integer(1)]

Number of individuals in the population.

lambda [integer(1)]

Number of individuals generated in each generation.

perm [integer(1) | vector]

Either a single integer number. In this case the set is assumed to be 1:perm. Alternatively, a set, i.e., a vector of elements can be passed which should form

each individual.

p.recomb [numeric(1)]

Probability of two parents to perform crossover. Default is 0.7.

p.mut [numeric(1)]

Probability to apply mutation to a child. Default is 0.1.

survival.strategy

[character(1)]

Determines the survival strategy used by the EA. Possible are "plus" for a classical (mu + lambda) strategy and "comma" for (mu, lambda). Default is "plus".

n.elite [integer(1)]

Number of fittest individuals of the current generation that shall be copied to the next generation without changing. Keep in mind, that the algorithm does not care about this option if the survival.strategy is set to 'plus'. Default is 0.

custom.constants

[list]

Additional constants which should be available to all generators and operators.

Defaults to empty list.

log.stats [list]

(Named) list of scalar functions to compute statistics on the fitness values in each generation. See initLogger for more information. Default is to log fitness minimum, mean and maximum values.

log.pop [logical(1)]

Shall the entire population be saved in each generation? Default is FALSE.

monitor [function]

Monitoring function. Default is NULL, i.e. no monitoring.

initial.solutions

[list]

List of individuals which should be placed in the initial population. If the number of passed individuals is lower than mu, the population will be filled up by individuals generated by the corresponding generator. Default is NULL, i.e., the entire population is generated by the population generator.

parent.selector

[ecr_selector]

Selection operator which implements a procedure to copy individuals from a given population to the mating pool, i. e., allow them to become parents.

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survival.selector

[ecr_selector]

Selection operator which implements a procedurce to extract individuals from a

given set, which should survive and set up the next generation.

mutator [ecr_mutator]

Mutation operator of type ecr_mutator.

recombinator [ecr_recombinator]

Recombination operator of type ecr_recombinator.

terminators [list]

List of stopping conditions of type "ecr_terminator". Default is to stop after 100

iterations.

... [any]

Further arguments passed down to fitness.fun.

Value

ecr_result

Examples

```
fn = function(x) {
    sum(x^2)
}
lower = c(-5, -5); upper = c(5, 5)
res = ecr(fn, n.dim = 2L, n.objectives = 1L, lower = lower, upper = lower,
representation = "float", mu = 20L, lambda = 10L,
    mutator = setup(mutGauss, lower = lower, upper = upper))
```

ecr_parallelization

Parallelization in ecr

Description

In ecr it is possible to parallelize the fitness function evaluation to make use, e.g., of multiple CP cores or nodes in a HPC cluster. For maximal flexibility this is realized by means of the **parallelMap** package (see the official GitHub page for instructions on how to set up parallelization). The different levels of parallelization can be specified in the parallelStart* function. At them moment only the level "ecr.evaluateFitness" is supported.

Keep in mind that parallelization comes along with some overhead. Thus activating parallelization, e.g., for evaluation a fitness function which is evaluated lightning-fast, may result in higher computation time. However, if the function evaluations are computationally more expensive, parallelization leads to significant running time benefits.

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ecr_result

Result object.

Description

S3 object returned by ecr containing the best found parameter setting and value in the single-objective case and the Pareto-front/-set in case of a multi-objective optimization problem. Moreover a set of further information, e.g., reason of termination, the control object etc. are returned.

The single objective result object contains the following fields:

task The ecr_optimization_task.

best.x Overall best parameter setting.

best.y Overall best objective value.

log Logger object.

last.population Last population.

last.fitness Numeric vector of fitness values of the last population.

message Character string describing the reason of termination.

In case of a solved multi-objective function the result object contains the following fields:

task The ecr_optimization_task.

log Logger object.

pareto.idx Indizes of the non-dominated solutions in the last population.

pareto.front (n x d) matrix of the approximated non-dominated front where n is the number of non-dominated points and d is the number of objectives.

pareto.set Matrix of decision space values resulting with objective values given in pareto.front.

last.population Last population.

message Character string describing the reason of termination.

emoaIndEps

Computation of the unary epsilon-indicator.

Description

Functions for the computation of unary and binary measures which are useful for the evaluation of the performace of EMOAs. See the references section for literature on these indicators.

Given a set of points points, emoaIndEps computes the unary epsilon-indicator provided a set of reference points ref.points.

The emoaIndHV function computes the hypervolume indicator Hyp(X, R, r). Given a set of point X (points), another set of reference points R (ref.points) (which maybe the true Pareto front) and a reference point r (ref.point) it is defined as Hyp(X, R, r) = HV(R, r) - HV(X, r).

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Usage

```
emoaIndEps(points, ref.points)
emoaIndHV(points, ref.points, ref.point = NULL)
emoaIndR1(points, ref.points, ideal.point = NULL, nadir.point = NULL,
  lambda = NULL, utility = "tschebycheff")
emoaIndR2(points, ref.points, ideal.point = NULL, nadir.point = NULL,
  lambda = NULL, utility = "tschebycheff")
emoaIndR3(points, ref.points, ideal.point = NULL, nadir.point = NULL,
  lambda = NULL, utility = "tschebycheff")
```

Arguments

points [matrix]

Matrix of points.

ref.points [matrix]

Set of reference points.

ref.point [numeric]

A single reference point used, e.g., for the computation of the hypervolume indicator via emoaIndHV. If NULL the nadir point of the union of the points and

ref.points is used.

ideal.point [numeric]

The utopia point of the true Pareto front, i.e., each component of the point con-

tains the best value if the other objectives are neglected.

nadir.point [numeric]

Nadir point of the true Pareto front.

lambda [integer(1)]

Number of weight vectors to use in estimating the utility function.

utility [character(1)]

Name of the utility function to use. Must be one of "weightedsum", "tscheby-

cheff" or "augmented tschbycheff".

Value

numeric(1) Epsilon indicator.

evaluateFitness

Computes the fitness value(s) for each individual of a given set.

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Description

This function expects a list of individuals, computes the fitness and always returns a matrix of fitness values; even in single-objective optimization a $(1 \times n)$ matrix is returned for consistency, where n is the number of individuals. This function makes use of parallelMap to parallelize the fitness evaluation.

Optional parameters passed down to fitness function.

Usage

```
evaluateFitness(control, inds, ...)
```

Arguments

control [ecr_control]
Control object.

inds [list]
List of individuals.
... [any]

Value

matrix .

generateOffspring Helper functions for offspring generation

Description

Function mutate expects a control object, a list of individuals, and a mutation probability. The mutation operator registered in the control object is then applied with the given probability to each individual. Function recombinate expects a control object, a list of individuals as well as their fitness matrix and creates lambda offspring individuals by recombining parents from inds. Which parents take place in the parent selection depends on the parent. selector registered in the control object. Finally, function generateOffspring is a wrapper for both recombinate and mutate. Both functions are applied subsequently to generate new individuals by variation and mutation.

```
generateOffspring(control, inds, fitness, lambda, p.recomb = 0.7,
   p.mut = 0.1)
mutate(control, inds, p.mut = 0.1, slot = "mutate", ...)
recombinate(control, inds, fitness, lambda = length(inds), p.recomb = 0.7,
   slot = "recombine", ...)
```

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Arguments

control [ecr_control]
Control object.
inds [list]

[1151]

List of individuals.

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) of one indi-

vidual).

lambda [integer(1)]

Number of individuals generated in each generation.

p.recomb [numeric(1)]

Probability of two parents to perform crossover. Default is 0.7.

p.mut [numeric(1)]

Probability to apply mutation to a child. Default is 0.1.

slot [character(1)]

The slot of the control object which contains the registered operator to use. Default is "mutate" for mutate and "recombine" for recombinate. In most cases there is no need to change this. However, it might be useful if you make use of different mutation operators registerted, e.g., in the slots "mutate1" and "mu-

tate2".

... [any]

Furhter arguments passed down to recombinator/mutator. There parameters will

overwrite parameters in par.list.

Value

list List of individuals.

generators

Population generators

Description

Utility functions to build a set of individuals. The function gen expects an R expression and a number n in order to create a list of n individuals based on the given expression. Functions genBin, genPerm and genReal are shortcuts for initializing populations of binary strings, permutations or real-valued vectors respectively.

```
gen(expr, n)
genBin(n, n.dim)
genPerm(n, n.dim)
genReal(n, n.dim, lower, upper)
```

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Arguments

expr [R expression]

Expression to generate a single individual.

n [integer(1)]

Number of individuals to create.

n.dim [integer(1)]

Dimension of the decision space.

lower
[numeric]

Vector of minimal values for each parameter of the decision space in case of

float encoding.

upper [numeric]

Vector of maximal values for each parameter of the decision space in case of

float encoding.

Value

list

getFront

Extract fitness values from Pareto archive.

Description

Get all non-dominated points in objective space, i.e., an $(m \times n)$ matrix of fitness with m being the number of objectives and n being the number of non-dominated points in the Pareto archive.

Usage

getFront(x)

Arguments

x [ecr_pareto_archive]

Pareto archive.

Value

matrix

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getIndividuals

Extract individuals from Pareto archive.

Description

Get the non-dominated individuals logged in the Pareto archive.

Usage

```
getIndividuals(x)
```

Arguments

X

[ecr_pareto_archive] Pareto archive.

Value

list

See Also

Other ParetoArchive: getSize, initParetoArchive, updateParetoArchive

 ${\tt getPopulations}$

Access to logged populations.

Description

Simple getter for the logged populations.

Usage

```
getPopulations(log, trim = TRUE)
```

Arguments

log [ecr_logger]

The log generated by initLogger.

trim [logical(1)]

Should unused lines in the logged be cut off? Usually one wants this behaviour.

Thus the default is TRUE.

Details

This functions throws an error if the logger was initialized with log.pop = FALSE (see initLogger).

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Value

list List of populations.

See Also

Other logging: getStatistics, initLogger, updateLogger

 ${\tt getSize}$

Get size of Pareto-archive.

Description

Returns the number of stored individuals in Pareto archive.

Usage

```
getSize(x)
```

Arguments

Χ

[ecr_pareto_archive] Pareto archive.

Value

integer(1)

See Also

 $Other\ Pareto Archive:\ getIndividuals,\ in it Pareto Archive,\ update Pareto Archive$

getStatistics

Access the logged statistics.

Description

Simple getter for the logged fitness statistics.

```
getStatistics(log, trim = TRUE)
```

Arguments

log [ecr_logger]

The log generated by initLogger.

trim [logical(1)]

Should unused lines in the logged be cut off? Usually one wants this behaviour.

Thus the default is TRUE.

Value

data.frame Logged statistics.

See Also

Other logging: getPopulations, initLogger, updateLogger

 ${\tt getSupportedRepresentations}$

Get supported representations.

Description

Returns the character vector of representation which the operator supports.

Usage

 ${\tt getSupportedRepresentations} ({\tt operator})$

Arguments

operator [ecr_operator]

Operator object.

Value

character Vector of representation types.

24 initLogger

initECRControl

Control object generator.

Description

The control object keeps information on the objective function and a set of evolutionary components, i.e., operators.

Usage

```
initECRControl(fitness.fun, n.objectives = NULL, minimize = NULL)
```

Arguments

fitness.fun

[function]

The fitness function.

n.objectives

[integer(1)]

Number of objectives of obj. fun. Optional if obj. fun is a benchmark function

from package smoof.

minimize

[logical(n.objectives)]

Logical vector with ith entry TRUE if the ith objective of fitness.fun shall be minimized. If a single logical is passed, it is assumed to be valid for each

c infinitized. If a single logical is passed, it is a

objective.

Value

ecr_control

initLogger

Initialize a log object.

Description

Logging is a central aspect of each EA. Besides the final solution(s) especially in research often we need to keep track of different aspects of the evolutionary process, e.g., fitness statistics. The logger of ecr keeps track of different user-defined statistics and the population. It may also be used to check stopping conditions (see makeECRTerminator). Most important this logger is used internally by the ecr black-box interface.

```
initLogger(control, log.stats = list(fitness = list("min", "mean", "max")),
  log.extras = NULL, log.pop = FALSE, init.size = 1000L)
```

25 initLogger

Arguments

control [ecr_control] Control object.

log.stats [list]

> List of lists for statistic computation on attributes of the individuals of the population. Each entry should be named by the attribute it should be based on, e.g., fitness, and should contain a list of R functions as a character string or a a list with elements fun for the function, and pars for additional parameters which shall be passed to the corresponding function. Each function is required to return a scalar numeric value. By default the minimum, mean and maximum of the fitness values is computed. Since fitness statistics are the most important ones these do not have to be stored as attributes, but can be passed as a matrix

to the update function.

log.extras [character]

> Possibility to instruct the logger to store additional scalar values in each generation. Named character vector where the names indicate the value to store and the value indicates the corresponding data types. Currently we support all atomic

modes of vector expect "factor" and "raw".

log.pop [logical(1)]

Shall the entire population be saved in each generation? Default is FALSE.

init.size [integer(1)]

> Initial number of rows of the slot of the logger, where the fitness statistics are stored. The size of the statistics log is doubled each time an overflow occurs.

Default is 1000.

Value

ecr_logger An S3 object of class ecr_logger with the following components:

log.stats The log. stats list.

log.pop The log.pop parameter.

init.size Initial size of the log.

env The actual log. This is an R environment which ensures, that in-place modification is possible.

Note

Statistics are logged in a data. frame.

See Also

Other logging: getPopulations, getStatistics, updateLogger

Examples

```
control = initECRControl(function(x) sum(x), minimize = TRUE,
  n.objectives = 1L)
control = registerECROperator(control, "mutate", mutBitflip, p = 0.1)
```

26 initParetoArchive

```
control = register ECRO perator (control, "selectForMating", selTournament, k = 2)
control = registerECROperator(control, "selectForSurvival", selGreedy)
log = initLogger(control,
 log.stats = list(
   fitness = list("mean", "myRange" = function(x) max(x) - min(x)),
   age = list("min", "max")
 ), log.pop = TRUE, init.size = 1000L)
# simply pass stuff down to control object constructor
population = initPopulation(mu = 10L, genBin, n.dim = 10L)
fitness = evaluateFitness(control, population)
# append fitness to individuals and init age
for (i in seq_along(population)) {
 attr(population[[i]], "fitness") = fitness[, i]
 attr(population[[i]], "age") = 1L
}
for (iter in seq_len(10)) {
 # generate offspring
 offspring = generateOffspring(control, population, fitness, lambda = 5)
 fitness.offspring = evaluateFitness(control, offspring)
 # update age of population
 for (i in seq_along(population)) {
   attr(population[[i]], "age") = attr(population[[i]], "age") + 1L
 }
 # set offspring attributes
 for (i in seq_along(offspring)) {
   attr(offspring[[i]], "fitness") = fitness.offspring[, i]
   # update age
   attr(offspring[[i]], "age") = 1L
 sel = replaceMuPlusLambda(control, population, offspring)
 population = sel$population
 fitness = sel$fitness
 # do some logging
 updateLogger(log, population, n.evals = 5)
}
head(getStatistics(log))
```

initPopulation 27

Description

A Pareto archive is usually used to store all / a part of the non-dominated points stored during a run of an multi-objective evolutionary algorithm.

Usage

```
initParetoArchive(control, max.size = Inf, trunc.fun = NULL)
```

Arguments

control [ecr_control]

Control object.

max.size [integer(1)]

Maximum capacity of the Pareto archive, i.e., the maximal number of non-dominated points which can be stored in the archive. Default is Inf, i.e., (theo-

retically) unbounded capacity.

trunc.fun [function(archive, inds, fitness, ...)]

In case the archive is limited in capacity, i.e., max.size is not infinite, this function is called internally if an archive overflow occurs. This function expects the archive, a list of individuals inds, a matrix of fitness values (each column contains the fitness value(s) of one individual) fitness and further optional arguments ... which may be used by the internals of trunc.fun. The function must return a list with components "fitness" and "inds" which shall be the subsets of fitness and inds respectively, which should be kept by the archive.

Value

ecr_pareto_archive

See Also

Other ParetoArchive: getIndividuals, getSize, updateParetoArchive

initPopulation

Helper function to build initial population.

Description

Generates the initial population. Optionally a set of initial solutions can be passed.

```
initPopulation(mu, gen.fun, initial.solutions = NULL, ...)
```

28 is.supported

Arguments

mu [integer(1)]

Number of individuals in the population.

gen.fun [function]

Function used to generate initial solutions, e.g., genBin.

initial.solutions

[list]

List of individuals which should be placed in the initial population. If the number of passed individuals is lower than mu, the population will be filled up by individuals generated by the corresponding generator. Default is NULL, i.e., the

entire population is generated by the population generator.

... [any]

Further parameters passed to gen. fun.

Value

ecr_population

is.supported

Check if ecr operator supports given representation.

Description

Check if the given operator supportds a certain representation, e.g., "float".

Usage

```
is.supported(operator, representation)
```

Arguments

operator [ecr_operator]

Object of type ecr_operator.

representation [character(1)]

Representation as a string.

Value

logical(1) TRUE, if operator supports the representation type.

isEcrOperator 29

isEcrOperator	Check if given function is an ecr operator.

Description

Checks if the passed object is of type ecr_operator.

Usage

```
isEcrOperator(obj)
```

Arguments

obj [any]

Arbitrary R object to check.

Value

logical(1)

akeECRMonitor Factory method for monitor objects.	makeECRMonitor	Factory method for monitor objects.
---	----------------	-------------------------------------

Description

Monitor objects serve for monitoring the optimization process, e.g., printing some status messages to the console. Each monitor includes the functions before, step and after, each being a function and expecting a log log of type ecr_logger and ... as the only parameters. This way the logger has access to the entire log.

Usage

```
makeECRMonitor(before = NULL, step = NULL, after = NULL, ...)
```

Arguments

before	[function] Function called one time after initialization of the EA.
step	[function] Function applied after each iteration of the algorithm.
after	[function] Function applied after the EA terminated.
	[any] Not used.

30 makeOperator

Value

ecr_monitor Monitor object.

makeMutator

Construct a mutation operator.

Description

Helper function which constructs a mutator, i. e., a mutation operator.

Usage

```
makeMutator(mutator, supported = getAvailableRepresentations())
```

Arguments

mutator [function]

Actual mutation operator.

supported [character]

Vector of strings/names of supported parameter representations. Possible choices:

"permutation", "float", "binary" or "custom".

Value

ecr_mutator Mutator object.

makeOperator

Construct evolutionary operator.

Description

Helper function which constructs an evolutionary operator.

Usage

```
makeOperator(operator, supported = getAvailableRepresentations())
```

Arguments

operator [function]

Actual operator.

supported [character]

Vector of names of supported parameter representations. Possible choices: "per-

mutation", "float", "binary" or "custom".

Value

ecr_operator Operator object.

Note

In general you will not need this function, but rather one of its deriviatives like makeMutator or makeSelector.

makeOptimizationTask Creates an optimization task.

Description

An optimization task consists of the fitness/objective function, the number of objectives, the "direction" of optimization, i.e., which objectives should be minimized/maximized and the names of the objectives.

Usage

```
makeOptimizationTask(fun, n.objectives = NULL, minimize = NULL,
  objective.names = NULL)
```

Arguments

fun [function|smoof_function]

Fitness/objective function.

n.objectives [integer(1)]

Number of objectives. This must be a positive integer value unless fun is of type

smoof_function.

minimize [logical]

A logical vector indicating which objectives to minimize/maximize. By default

all objectives are assumed to be minimized.

objective.names

[character]

Names for the objectuves. Default is NULL. In this case the names are set to y1, ..., yn with n equal to n objectives and simply y in the single-objective case.

Value

ecr_optimization_task

32 makeSelector

Description

Helper function which constructs a recombinator, i. e., a recombination operator.

Usage

```
makeRecombinator(recombinator, supported = getAvailableRepresentations(),
    n.parents = 2L, n.children = NULL)
```

Arguments

recombinator [function]

Actual mutation operator.

supported [character]

Vector of strings/names of supported parameter representations. Possible choices:

"permutation", "float", "binary" or "custom".

n.parents [integer(1)]

Number of parents supported.

n.children [integer(1)]

How many children does the recombinator produce? Default is 1.

Value

ecr_recombinator Recombinator object.

Note

If a recombinator returns more than one child, the multiple.children parameter needs to be TRUE, which is the default. In case of multiple children produced these have to be placed within a list.

|--|

Description

Helper function which defines a selector method, i. e., an operator which takes the population and returns a part of it for mating or survival.

```
makeSelector(selector, supported = getAvailableRepresentations(),
   supported.objectives, supported.opt.direction = "minimize")
```

makeTerminator 33

Arguments

selector [function]

Actual selection operator.

supported [character]

Vector of strings/names of supported parameter representations. Possible choices:

"permutation", "float", "binary" or "custom".

supported.objectives

[character]

At least one of "single-objective" or "multi-objective".

supported.opt.direction

[character(1-2)]

Does the selector work for maximization tasks xor minimization tasks or both? Default is "minimize", which means that the selector selects in favour of low

fitness values.

Value

ecr_selector Selector object.

makeTerminator

Generate stopping condition.

Description

Wrap a function within a stopping condition object.

Usage

```
makeTerminator(condition.fun, name, message)
```

Arguments

condition.fun [function]

Function which takes a logger object log (see initLogger) and returns a single

logical.

name [character(1)]

Identifier for the stopping condition.

message [character(1)]

Message which should be stored in the termination object, if the stopping con-

dition is met.

Value

ecr_terminator

34 mutGauss

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Bitplip mutator.

Description

This operator works only on binary representation and flips each bit with a given probability $p \in (0,1)$. Usually it is recommended to set $p=\frac{1}{n}$ where n is the number of bits in the representation.

Usage

```
mutBitflip(ind, p = 0.1)
```

Arguments

ind [binary]

Binary vector, i.e., vector with elements 0 and 1 only.

p [numeric(1)]

Probability to flip a single bit. Default is 0.1.

Value

binary

See Also

Other mutators: mutGauss, mutInsertion, mutPolynomial, mutScramble, mutSwap, mutUniform

mutGauss

Gaussian mutator.

Description

Default Gaussian mutation operator known from Evolutionary Algorithms. This mutator is applicable only for representation="float". Given an individual $\mathbf{x} \in R^l$ this mutator adds a Gaussian distributed random value to each component of \mathbf{x} , i.~e., $\tilde{\mathbf{x}}_i = \mathbf{x}_i + \sigma \mathcal{N}(0,1)$.

```
mutGauss(ind, p = 1L, sdev = 0.05, lower, upper)
```

mutInsertion 35

Arguments

ind [numeric]

Numeric vector / individual to mutate.

p [numeric(1)]

Probability of mutation for the gauss mutation operator.

sdev [numeric(1)

Standard deviance of the Gauss mutation, i. e., the mutation strength.

lower
 [numeric]

Vector of minimal values for each parameter of the decision space.

upper [numeric]

Vector of maximal values for each parameter of the decision space.

Value

numeric

See Also

Other mutators: mutBitflip, mutInsertion, mutPolynomial, mutScramble, mutSwap, mutUniform

Description

The Insertion mutation operator selects a position random and inserts it at a random position.

Usage

mutInsertion(ind)

Arguments

ind [integer]

Permutation of integers, i.e., vector of integer values.

Value

integer

See Also

Other mutators: mutBitflip, mutGauss, mutPolynomial, mutScramble, mutSwap, mutUniform

36 mutPolynomial

|--|

Description

The Inversion mutation operator selects two positions within the chromosome at random and inverts the elements inbetween.

Usage

```
mutInversion(ind)
```

Arguments

ind [integer]

Permutation of integers, i.e., vector of integer values.

Value

integer

mutPolynomial Polynomial mutation.

Description

Performs an polynomial mutation as used in the SMS-EMOA algorithm.

Usage

```
mutPolynomial(ind, p = 0.2, eta = 10, lower, upper)
```

Arguments

ind	[numeric] Numeric vector / individual to mutate.
р	[numeric(1)] Probability of mutation of each gene.

eta [numeric(1)

Distance parameter of the mutation distribution.

lower [numeric]

Vector of minimal values for each parameter of the decision space.

upper [numeric]

Vector of maximal values for each parameter of the decision space.

mutScramble 37

Value

numeric

See Also

Other mutators: mutBitflip, mutGauss, mutInsertion, mutScramble, mutSwap, mutUniform

mutScramble

Scramble mutator.

Description

The Scramble mutation operator selects two positions within the chromosome at random and randomly intermixes the subsequence between these positions.

Usage

mutScramble(ind)

Arguments

ind

[integer]

Permutation of integers, i.e., vector of integer values.

Value

integer

See Also

Other mutators: mutBitflip, mutGauss, mutInsertion, mutPolynomial, mutSwap, mutUniform

mutSwap

Swap mutator.

Description

Chooses two positions at random and swaps the genes.

Usage

mutSwap(ind)

Arguments

ind

[integer]

Permutation of integers, i.e., vector of integer values.

38 mutUniform

Value

integer

See Also

Other mutators: mutBitflip, mutGauss, mutInsertion, mutPolynomial, mutScramble, mutUniform

mutUniform Uniform mutator.

Description

This mutation operator works on real-valued genotypes only. It selects a position in the solution vector at random and replaced it with a uniformally chosen value within the box constraints of the corresponding parameter. This mutator may proof beneficial in early stages of the optimization process, since it distributes points widely within the box constraints and thus may hinder premature convergence. However, in later stages - when fine tuning is necessary, this feature is disadvantegous.

Usage

```
mutUniform(ind, lower, upper)
```

Arguments

ind [numeric]

Numeric vector / individual to mutate.

lower [numeric]

Vector of minimal values for each parameter of the decision space.

upper [numeric]

Vector of maximal values for each parameter of the decision space.

Value

numeric

See Also

Other mutators: mutBitflip, mutGauss, mutInsertion, mutPolynomial, mutScramble, mutSwap

normalizeFront 39

Description

Normalization is done by subtracting the min. value for each dimension and dividing by the max. value for each dimension by default.

Usage

```
normalizeFront(A, min.value = NULL, max.value = NULL)
```

Arguments

A [matrix]

Point set (each column corresponds to a point).

min.value [numeric]

Vector of minimal values of length nrow(A). Default is the row-wise minimum

of A.

max.value [numeric]

Vector of maximal values of length nrow(A). Default is the row-wise maximum

of A.

Value

matrix Normalized front.

nsga2	Implementation of the NSGA-II EMOA algorithm by Deb.	

Description

The NSGA-II merges the current population and the generated offspring and reduces it by means of the following procedure: It first applies the non dominated sorting algorithm to obtain the nondominated fronts. Starting with the first front, it fills the new population until the i-th front does not fit. It then applies the secondary crowding distance criterion to select the missing individuals from the i-th front.

```
nsga2(fitness.fun, n.objectives = NULL, n.dim = NULL, minimize = NULL,
lower = NULL, upper = NULL, mu = 100L, lambda = mu,
mutator = setup(mutPolynomial, eta = 25, p = 0.2, lower = lower, upper =
upper), recombinator = setup(recSBX, eta = 15, p = 0.7, lower = lower, upper
= upper), terminators = list(stopOnIters(100L)), ...)
```

40 nsga2

Arguments

fitness.fun [function]

The fitness function.

n.objectives [integer(1)]

Number of objectives of obj. fun. Optional if obj. fun is a benchmark function

from package smoof.

n.dim [integer(1)]

Dimension of the decision space.

minimize [logical(n.objectives)]

Logical vector with ith entry TRUE if the ith objective of fitness.fun shall be minimized. If a single logical is passed, it is assumed to be valid for each

objective.

lower [numeric]

Vector of minimal values for each parameter of the decision space in case of float or permutation encoding. Optional if obj. fun is a benchmark function

from package smoof.

upper [numeric]

Vector of maximal values for each parameter of the decision space in case of float or permutation encoding. Optional if obj. fun is a benchmark function

from package **smoof**.

mu [integer(1)]

Number of individuals in the population. Default is 100.

lambda [integer(1)]

Offspring size, i.e., number of individuals generated by variation operators in

each iteration. Default is 100.

mutator [ecr_mutator]

Mutation operator of type ecr_mutator.

recombinator [ecr_recombinator]

Recombination operator of type ecr_recombinator.

terminators [list]

List of stopping conditions of type "ecr_terminator". Default is to stop after 100

iterations.

... [any]

Further arguments passed down to fitness function.

Value

ecr_multi_objective_result

Note

This is a pure R implementation of the NSGA-II algorithm. It hides the regular ecr interface and offers a more R like interface while still being quite adaptable.

plotFront 41

References

Deb, K., Pratap, A., and Agarwal, S. A Fast and Elitist Multiobjective Genetic Algorithm: NSGA-II. IEEE Transactions on Evolutionary Computation, 6 (8) (2002), 182-197.

plotFront

Plot Pareto-front.

Description

Plots a scatterplot of non-dominated points in the objective space utilizing the **ggplot2** package. The function returns a ggplot object which can be further modified via additional ggplot layers. If the passed object is a data.frame, each line is considered to contain the fitness values of one individual. Contrary, if a matrix is passed, it is considered to be passed in ecr2 format, i.e., each column corresponds to one point. The matrix is then transposed and converted to a data.frame.

Usage

```
plotFront(x, obj.names = NULL, minimize = TRUE)
```

Arguments

x [matrix|data.frame]

Object which contains the non-dominated points.

obj.names [character]

Optional objectives names. Default is c("f1", "f2").

minimize [logical]

Logical vector with ith entry TRUE if the ith objective shall be minimized. If a single logical is passed, it is assumed to be valid for each objective. If the matrix is of type ecr_fitness_matrix (this is the case if it is produced by one of ecr2's utility functions, e.g. evaluateFitness), the appended minimize attribute is the default.

Value

ggplot ggplot object.

Note

At the moment only two-dimensional objective spaces are supported.

Examples

matrix

42 recCrossover

plotStatistics

Generate line plot of logged statistics.

Description

Expects a data.frame of logged statistics, e.g., extracted from a logger object by calling getStatistics, and generates a basic line plot. The plot is generated with the ggplot2 package and the ggplot object is returned.

Usage

```
plotStatistics(x, drop.stats = character(0L))
```

Arguments

x [ecr_statistics|ecr_logger]

Logger object or statistics data frame from logger object.

drop.stats [character]

Names of logged statistics to be dropped. Default is the empty character, i.e.,

not to drop any stats.

recCrossover

One-point crossover recombinator.

Description

The one-point crossover recombinator is defined for float and binary representations. Given two real-valued/binary vectors of length n, the selector samples a random position i between 1 and n-1. In the next step it creates two children. The first part of the first child contains of the subvector from position 1 to position i of the first parent, the second part from position i+1 to n is taken from the second parent. The second child is build analogously. If the parents are list of real-valued/binary vectors, the procedure described above is applied to each element of the list.

Usage

```
recCrossover(inds)
```

Arguments

inds [list]

Parents, i.e., list of exactly two numeric or binary vectors of equal length.

Value

list

recIntermediate 43

See Also

Other recombinators: recIntermediate, recOX, recPMX, recSBX, recUnifCrossover

recIntermediate

Indermediate recombinator.

Description

Intermediate recombination computes the component-wise mean value of the k given parents. It is applicable only for float representation.

Usage

recIntermediate(inds)

Arguments

inds

[list]

Parents, i.e., list of exactly two numeric vectors of equal length.

Value

numeric Single offspring.

See Also

Other recombinators: recCrossover, recOX, recPMX, recSBX, recUnifCrossover

rec0X

Ordered-Crossover (OX) recombinator.

Description

This recombination operator is specifically designed for permutations. The operators chooses two cut-points at random and generates two offspring as follows: a) copy the subsequence of one parent and b) remove the copied node indizes from the entire sequence of the second parent from the sescond cut point and b) fill the remaining gaps with this trimmed sequence.

Usage

recOX(inds)

Arguments

inds

[list]

Parents, i.e., list of exactly two permutations (vectors of integer values) of equal length.

44 recSBX

Value

list

See Also

Other recombinators: recCrossover, recIntermediate, recPMX, recSBX, recUnifCrossover

recPMX

Partially-Mapped-Crossover (PMX) recombinator.

Description

This recombination operator is specifically designed for permutations. The operators chooses two cut-points at random and generates two offspring as follows: a) copy the subsequence of one parent and b) fill the remaining positions while preserving the order and position of as many genes as possible.

Usage

recPMX(inds)

Arguments

inds

[numeric]

Parents, i.e., list of exactly two permutations of equal length.

Value

ecr_recombinator

See Also

Other recombinators: recCrossover, recIntermediate, recOX, recSBX, recUnifCrossover

recSBX

Simulated Binary Crossover (SBX) recombinator.

Description

The Simulated Binary Crossover was first proposed by [1]. It i suited for float representation only and creates two offspring. Given parents p_1, p_2 the offspring are generated as $c_{1/2} = \bar{x} \pm \frac{1}{2}\beta(p_2 - p_1)$ where $\bar{x} = \frac{1}{2}(p_1 + p_2), p_2 > p_1$. This way $\bar{c} = \bar{x}$ is assured.

```
recSBX(inds, eta = 5, p = 1, lower, upper)
```

recUnifCrossover 45

Arguments

inds [numeric]

Parents, i.e., list of exactly two numeric vectors of equal length.

eta [numeric(1)]

Parameter eta, i.e., the distance parameters of the crossover distribution.

p [numeric(1)]

Crossover probability for each gene. Default is 1.0.

lower
[numeric]

Vector of minimal values for each parameter of the decision space.

upper [numeric]

Vector of maximal values for each parameter of the decision space.

Value

ecr_recombinator

Note

This is the default recombination operator used in the NSGA-II EMOA (see nsga2).

References

[1] Deb, K. and Agrawal, R. B. (1995). Simulated binary crossover for continuous search space. Complex Systems 9(2), 115-148.

See Also

Other recombinators: recCrossover, recIntermediate, recOX, recPMX, recUnifCrossover

recUnifCrossover Uniform crossover recombinator.

Description

Produces two child individuals. The i-th gene is from parent1 with probability p and from parent2 with probability 1-p.

Usage

```
recUnifCrossover(inds, p = 0.5)
```

Arguments

inds [list]

Parents, i.e., list of exactly two numeric or binary vectors of equal length.

p [numeric(1)]

Probability to select gene from parent1.

Value

list

See Also

Other recombinators: recCrossover, recIntermediate, recOX, recPMX, recSBX

registerECROperator

Register operators to control object.

Description

In ecr the control object stores information on the fitness function and serves as a storage for evolutionary components used by your evluationary algorithm. This function handles the registration process.

Usage

```
registerECROperator(control, slot, fun, ...)
```

Arguments

control [ecr_control]

Control object.

slot [character(1)]

Name of the field in the control object where to store the operator.

fun [function]

Actual operator. In order to use the various helper functions of ecr one needs to stick to a simple convention: The first argument of function should be the individual to mutate, a list of individuals for recombination or a matrix of fitness values for recombination. If one does not want to use the corresponding helpers, e.g., mutate, the signature of the function does not matter. However, in this case

you are responsable to pass arguments correctly.

... [any]

Further arguments for fun. These arguments are stored in the control object and

passed on to fun.

Value

ecr_control

replace 47

replace	(mu + lambda) selection	

Description

Takes a population of mu individuals and another set of lambda offspring individuals and selects mu individuals out of the union set according to the survival selection strategy stored in the control object.

Usage

```
replaceMuPlusLambda(control, population, offspring, fitness = NULL,
  fitness.offspring = NULL)

replaceMuCommaLambda(control, population, offspring, fitness = NULL,
  fitness.offspring = NULL, n.elite = base::max(ceiling(length(population * 0.1)), 1L))
```

Arguments

control [ecr_control]

Control object.

population [list]

Current set of individuals.

offspring [list]

Another set of individuals.

fitness [matrix]

Matrix of fitness values for the individuals from population. This is only optional in the case that each individual in population has an attribute "fitness".

fitness.offspring

[matrix]

Matrix of fitness values for the individuals from offspring. This is only optional in the case that each individual in offspring has an attribute "fitness".

n.elite [integer(1)]

Number of fittest individuals of the current generation that shall be copied to the next generation without changing. Keep in mind, that the algorithm does not care about this option if the survival.strategy is set to 'plus'. Default is 0.

Value

list List with selected population and corresponding fitness matrix.

48 select

selDomHV	Dominated Hypervolume selector.
----------	---------------------------------

Description

Performs nondominated sorting and drops the individual from the last front with minimal hypervolume contribution.

Usage

```
selDomHV(fitness, n.select, ref.point)
```

Arguments

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) of one indi-

vidual).

n.select [integer(1)]

Number of elements to select.

ref.point [numeric]

Reference point for hypervolume computation.

Value

integer Vector of survivor indizes.

See Also

Other selectors: selGreedy, selNondom, selRoulette, selSimple, selTournament

select Select individuals.	
----------------------------	--

Description

This utility functions expect a control object, a matrix of fitness values - each column containing the fitness value(s) of one individual - and the number of individuals to select. The corresponding selector, i.e., mating selector for selectForMating or survival selector for selectForSurvival is than called internally and a vector of indizes of selected individuals is returned.

```
selectForMating(control, fitness, n.select)
selectForSurvival(control, fitness, n.select)
```

selGreedy 49

Arguments

control [ecr_control]

Control object.

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) of one indi-

vidual).

n.select [integer(1)]

Number of individuals to select.

Details

Both functions check the optimization directions stored in the task inside the control object, i.e., whether to minimize or maximize each objective, and transparently prepare/transform the fitness matrix for the selector.

Value

integer Integer vector with the indizes of selected individuals.

Simple selector.

Description

Sorts the individuals according to their fitness value in increasing order and selects the best ones.

Usage

```
selGreedy(fitness, n.select)
```

Arguments

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) of one indi-

vidual).

n.select [integer(1)]

Number of elements to select.

Value

integer Vector of survivor indizes.

See Also

Other selectors: selDomHV, selNondom, selRoulette, selSimple, selTournament

50 selRoulette

Non-dominated sorting selector.

Description

Applies nondominated sorting of the objective and subsequent crowding distance criterion to select a subset of individuals. This is the selector used by the NSGA-II EMOA (see nsga2).

Usage

```
selNondom(fitness, n.select)
```

Arguments

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) of one indi-

vidual).

n.select [integer(1)]

Number of elements to select.

Value

setOfIndividuals

See Also

Other selectors: selDomHV, selGreedy, selRoulette, selSimple, selTournament

selRoulette

Roulette-wheel / fitness-proportional selector.

Description

The chance of an individual to get selected is proportional to its fitness, i.e., better individuals get a higher chance to take part in the reproduction process. Low-fitness individuals however, have a positive fitness as well.

```
selRoulette(fitness, n.select, offset = 0.1)
```

selSimple 51

Arguments

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) of one indi-

vidual).

n.select [integer(1)]

Number of elements to select.

offset [numeric(1)]

In case of negative fitness values all values are shifted towards positive values by adding the negative of the minimal fitness value. However, in this case the minimal fitness value after the shifting process is zero. The offset is a positive numeric value which is added additionally to each shifted fitness value. This way even the individual with the smallest fitness value has a positive porbability

to be selected. Default is 0.1.

Details

Fitness proportional selection can be naturally applied to single objective maximization problems. However, negative fitness values can are problematic. The Roulette-Wheel selector thus works with the following heuristic: if negative values occur, the negative of the smallest fitness value is added to each fitness value. In this case to avoid the smallest shifted fitness value to be zero and thus have a zero probability of being selected an additional positive constant offset is added (see parameters).

Value

setOfIndividuals

See Also

Other selectors: selDomHV, selGreedy, selNondom, selSimple, selTournament

selSimple Simple (naive) selector.

Description

Just for testing. Actually does not really select, but instead returns a random sample of ncol(fitness) indizes.

```
selSimple(fitness, n.select)
```

52 selTournament

Arguments

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) of one indi-

vidual).

n.select [integer(1)]

Number of elements to select.

Value

setOfIndividuals

See Also

Other selectors: selDomHV, selGreedy, selNondom, selRoulette, selTournament

selTournament

k-Tournament selector.

Description

k individuals from the population are chosen randomly and the best one is selected to be included into the mating pool. This process is repeated until the desired number of individuals for the mating pool is reached.

Usage

```
selTournament(fitness, n.select, k = 3L)
```

Arguments

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) of one indi-

vidual).

n.select [integer(1)]

Number of elements to select.

k [integer(1)]

Number of individuals to participate in each tournament. Default is 2L.

Value

integer Vector of survivor indizes.

See Also

Other selectors: selDomHV, selGreedy, selNondom, selRoulette, selSimple

setup 53

setup

Set up parameters for evolutionary operator.

Description

This function builds a simple wrapper around an evolutionary operator, i.e., mutator, recombinator or selector and defines its parameters. The result is a function that does not longer depend on the parameters. E.g., fun = setup(mutBitflip, p = 0.3) initializes a bitflip mutator with mutation probability 0.3. Thus, the following calls have the same behaviour: fun(c(1, 0, 0)) and mutBitflip(fun(c(1, 0, 0), p = 0.3). Basically, this type of preinitialization is only neccessary if operators with additional parameters shall be initialized in order to use the black-box ecr.

Usage

```
setup(operator, ...)
```

Arguments

```
operator [ecr_operator]
Evolutionary operator.
... [any]
Further parameters for operator.
```

Value

function Wrapper evolutionary operator with parameters x and

Examples

```
# initialize bitflip mutator with p = 0.3
bf = setup(mutBitflip, p = 0.3)
# sample binary string
x = sample(c(0, 1), 100, replace = TRUE)
set.seed(1)
# apply preinitialized function
print(bf(x))
set.seed(1)
# apply raw function
print(mutBitflip(x, p = 0.3))
# overwrite preinitialized values with mutate
ctrl = initECRControl(fitness.fun = function(x) sum(x), n.objectives = 1L)
# here we define a mutation probability of 0.3
ctrl = registerECROperator(ctrl, "mutate", setup(mutBitflip, p = 0.3))
# here we overwrite with 1, i.e., each bit is flipped
print(x)
```

54 smsemoa

```
print(mutate(ctrl, list(x), p.mut = 1, p = 1)[[1]])
```

```
setupECRDefaultMonitor
```

Default monitor.

Description

Default monitor object that outputs messages to the console based on a default logger (see initLogger).

Usage

```
setupECRDefaultMonitor(step = 10L)
```

Arguments

```
step [integer(1)]
```

Number of steps of the EA between monitoring. Default is 10.

Value

ecr_monitor

smsemoa

Implementation of the SMS-EMOA by Emmerich et al.

Description

Pure R implementation of the SMS-EMOA. This algorithm belongs to the group of indicator based multi-objective evolutionary algorithms. In each generation, the SMS-EMOA selects two parents uniformly at, applies recombination and mutation and finally selects the best subset of individuals among all subsets by maximizing the Hypervolume indicator.

```
smsemoa(fitness.fun, n.objectives = NULL, n.dim = NULL, minimize = NULL,
lower = NULL, upper = NULL, mu = 100L, ref.point = NULL,
mutator = setup(mutPolynomial, eta = 25, p = 0.2, lower = lower, upper =
upper), recombinator = setup(recSBX, eta = 15, p = 0.7, lower = lower, upper
= upper), terminators = list(stopOnIters(100L)), ...)
```

smsemoa 55

Arguments

fitness.fun [function]

The fitness function.

n.objectives [integer(1)]

Number of objectives of obj. fun. Optional if obj. fun is a benchmark function

from package smoof.

n.dim [integer(1)]

Dimension of the decision space.

minimize [logical(n.objectives)]

Logical vector with ith entry TRUE if the ith objective of fitness.fun shall be minimized. If a single logical is passed, it is assumed to be valid for each

objective.

lower
[numeric]

Vector of minimal values for each parameter of the decision space in case of float or permutation encoding. Optional if obj. fun is a benchmark function

from package smoof.

upper [numeric]

Vector of maximal values for each parameter of the decision space in case of float or permutation encoding. Optional if obj. fun is a benchmark function

from package **smoof**.

mu [integer(1)]

Number of individuals in the population. Default is 100.

ref.point [numeric]

Reference point for the hypervolume computation. Default is (11, ..., 11)' with

the corresponding dimension.

mutator [ecr_mutator]

Mutation operator of type ecr_mutator.

recombinator [ecr_recombinator]

Recombination operator of type ecr_recombinator.

terminators [list]

List of stopping conditions of type "ecr_terminator". Default is to stop after 100

iterations.

... [any]

Further arguments passed down to fitness function.

Value

ecr_multi_objective_result

Note

This helper function hides the regular ecr interface and offers a more R like interface of this state of the art EMOA.

56 stoppingConditions

References

Beume, N., Naujoks, B., Emmerich, M., SMS-EMOA: Multiobjective selection based on dominated hypervolume, European Journal of Operational Research, Volume 181, Issue 3, 16 September 2007, Pages 1653-1669.

stoppingConditions Stopping conditions

Description

Stop the EA after a fixed number of fitness function evaluations, after a predefined number of generations/itereations or if the known optimal function value is approximated (only for single-objective optimization).

Usage

```
stopOnEvals(max.evals = NULL)
stopOnIters(max.iter = NULL)
stopOnOptY(opt.y, eps)
```

Arguments

max.evals	[integer(1)]Maximal number of function evaluations. Default ist Inf.
max.iter	[integer(1)] Maximal number of iterations. Default ist Inf.
opt.y	[numeric(1)] Optimal scalar fitness function value.
eps	[numeric(1)] Stop if absolute deviation from opt.y is lower than eps.

Value

ecr_terminator

toGG 57

toGG Transform to long format.

Description

Transform the data.frame of logged statistics from wide to ggplot2-friendly long format.

Usage

```
toGG(x, drop.stats = character(0L))
```

Arguments

x [ecr_statistics|ecr_logger]

Logger object or statistics data frame from logger object.

drop.stats [character]

Names of logged statistics to be dropped. Default is the empty character, i.e.,

not to drop any stats.

Value

data.frame

updateLogger

Update the log.

Description

This function modifies the log in-place, i.e., without making copies.

Usage

```
updateLogger(log, population, fitness = NULL, n.evals, extras = NULL, ...)
```

Arguments

log [ecr_logger]

The log generated by initLogger.

population [list]

List of individuals.

fitness [matrix]

Optional matrix of fitness values (each column contains the fitness value(s) for one individual) of population. If no matrix is passed and the log shall store information of the fitness, each individual needs to have an attribute fitness.

58 updateParetoArchive

n.evals [integer(1)]

Number of fitness function evaluations performed in the last generation.

extras [list]

Optional named list of additional scalar values to log. See log. extras argument

of initLogger for details.

... [any]

Furhter arguments. Not used at the moment.

See Also

Other logging: getPopulations, getStatistics, initLogger

updateParetoArchive Upa

Update Pareto Archive.

Description

This function updates a Pareto archive, i.e., an archive of non-dominated points. It expects the archive, a set of individuals, a matrix of fitness values (each column corresponds to the fitness vector of one individual) and updates the archive "in-place". If the archive has unlimited capacity all non-dominated points of the union of archive and passed individuals are stored. Otherwise, i.e., in case the archive is limited in capacity (argument max.size of initParetoArchive was set to an integer value greater zero), the trunc.fun function passed to initParetoArchive is applied to all non-dominated points to determine which points should be dropped.

Usage

```
updateParetoArchive(archive, inds, fitness, ...)
```

Arguments

archive [ecr_pareto_archive]

The archive generated by initParetoArchive.

inds [list]

List of individuals.

fitness [matrix]

Matrix of fitness values (each column contains the fitness value(s) for one indi-

vidual) of inds.

.. [any]

Furhter arguments passed down to trunc. fun (set via initParetoArchive).

See Also

Other ParetoArchive: getIndividuals, getSize, initParetoArchive

which.dominated 59

which.dominated

Determine which points of a set are (non)dominated.

Description

Given a matrix with one point per column which.dominated returns the column numbers of the dominated points and which.nondominated the column numbers of the nondominated points. Function isMaximallyDominated returns a logical vector with TRUE for each point which does not dominate any other point.

Usage

```
which.dominated(x)
which.nondominated(x)
isMaximallyDominated(x)
```

Arguments

Χ

[matrix]

Numeric (n x d) matrix where n is the number of points and d is the number of objectives.

Value

integer

Examples

```
data(mtcars)
# assume we want to maximize horsepower and minimize gas consumption
cars = mtcars[, c("mpg", "hp")]
cars$hp = -cars$hp
idxs = which.nondominated(as.matrix(cars))
print(mtcars[idxs, ])
```

wrapChildren

Wrap the individuals constructed by a recombination operator.

Description

Should be used if the recombinator returns multiple children.

```
wrapChildren(...)
```

60 wrapChildren

Arguments

... [any] Individuals.

Value

list List of individuals.

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