Package ‘emoa’

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**Title**  Evolutionary Multiobjective Optimization Algorithms

**Description**  Collection of building blocks for the design and analysis of evolutionary multiobjective optimization algorithms.

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**License**  GPL-2

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**Suggests**  RUnit

**Collate**  'cec2009.r' 'control.R' 'crowding_distance.r' 'dominance.r'

'emoa.r' 'front_edge.R' 'hypervolume.r' 'indicators.r'

'logger.R' 'poly_mutation.r' 'sb_crossover.r' 'selection.r'

'sympart.r' 'utilities.r'

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Description

This package provides functions to construct evolutionary multiobjective optimization algorithms (EMOA). The long term goal is to also provide standard implementations of the most common EMOA in use today.

Details

Without the hard work of many researchers who have published their source code under a liberal license, this package would not have been possible. In alphabetical order they are

- Michael H. Buselli
- Wessel Dankers
- Carlos Fonseca
- Joshua Knowles
- Huang Ling
- Wudong Liu
- Manuel Lopez-Ibanez
- Luis Paquete
- Ponnuthurai Nagaratnam Suganthany
- Santosh Tiwar
- Qingfu Zhang
- Aimin Zhou
- Shizheng Zhaoy
Author(s)
Olaf Mersmann <olafm@statistik.tu-dortmund.de>

Description
This data set contains the hypervolume and R2 indicator results of the 8 different algorithms that took part in the CEC 2007 multiobjective optimization benchmark.

Usage
data(cec2007)

Format
A data frame with 456 observations of the following 9 variables.

- algo: Abbreviated name of algorithm
- fun: Name of benchmark function
- d: Dimension of objective space
- n: Number of function evaluations
- metric: Name of quality metric
- pdef: Unique id for each combination of fun, d, n and metric
- best: Largest value of metric
- median: Median value of metric
- worst: Smallest value of metric
- mean: Average value of metric
- std: Standard deviation of metric

Source
http://web.mysites.ntu.edu.sg/epnsugan/PublicSite/Shared%20Documents/CEC2007-final-pdfs.zip

Examples
```R
## Not run:
data(cec2007)
require(lattice)
print(dotplot(algo ~ median | fun + metric, cec2007, groups=cec2007$n))
## End(Not run)
```
### coalesce

*Return first non null argument.*

**Description**

This function is useful when processing complex arguments with multiple possible defaults based on other arguments that may or may not have been provided.

**Usage**

```
coalesce(...)  
```

**Arguments**

- `...` List of values.

**Value**

First non null element in `...`.

**Author(s)**

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

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### crowding_distance

*Crowding Distance*

**Description**

Calculate crowding distances.

**Usage**

```
crowding_distance(front)  
```

**Arguments**

- `front` matrix of function values.

**Value**

crowding distance for each function value.

**Author(s)**

Olaf Mersmann <olafm@statistik.tu-dortmund.de>
dominated_hypervolume  Dominated Hypervolume calculation

Description

dominated_hypervolume calculates the dominated hypervolume of the points in points.

Usage

```r
dominated_hypervolume(points, ref)

hypervolume_contribution(points, ref)
```

Arguments

- **points**: Matrix containing the points one per column.
- **ref**: Optional reference point. If not provided the maximum in each dimension is used.

Details

hypervolume_contribution calculates the hypervolume contribution of each point.

If no reference point `ref` is given, one is automatically calculated by determining the maximum in each coordinate.

Currently only one general algorithm is implemented due to Fonseca et.al. but work is underway to include others such as the Beume & Rudolph approach as well as the approach by Bradstreet et.al.

The 1D and 2D cases are handled separately by efficient algorithms. Calculates the exact dominated hypervolume of the points given in `x` subject to the reference point `ref`.

Value

For `dominated_hypervolume` the dominated hypervolume by the points in `points` with respect to the reference point `ref`. For `hypervolume_contribution` a vector giving the hypervolume solely dominated by that point.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

References

This code uses version 1.3 of the hypervolume code available from http://iridia.ulb.ac.be/~manuel/hypervolume. For a description of the algorithm see

See Also

nondominated_points to extract the pareto front approximation from a given set of points and
nds_hv_selection for a selection strategy based on the hypervolume contribution of each point.

______________

emoa_console_logger  console logger

Description

Logger object that outputs log messages to the console

Usage

emoa_console_logger(...)  

Arguments

... passed to emoa_logger.

Details

This is a wrapper that calls emoa_logger(output=output, ...) internally and returns that logger.

Value

An emoa_logger object.

______________

emoa_control  Basic EMOA control parameters.

Description

The following control parameters are recognized by emoa_control:

logger  emoa_logger object used to log events.

n  Number of parameters, defaults to the length of the longer of upper or lower.

d  Number of dimensions.

Usage

emoa_control(f, upper, lower, ..., control, default)
**emoa_logger**

**Arguments**

- `f`  Multiobjective optimization function.
- `upper`  Upper bounds of parameter space.
- `lower`  Lower bounds of parameter space.
- `...`  Further arguments passed to `f`.
- `control`  List of control parameters.
- `default`  List of default control parameters.

**Value**

The control list with suitably adjusted arguments. Missing control parameters are taken from `default` or, if not present there, from an internal default.

**Author(s)**

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

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**emoa_logger**  

**generic logger factory**

**Description**

Basic logger object with a flexible output routine.

**Usage**

```r
emoa_logger(output, every = 10L)
```

**Arguments**

- `output`  function used to display logging messages.
- `every`  number of steps of the emoa between evaluations.
- `...`  passed to the parent logger factory.

**Value**

An `emoa_logger` object.

**See Also**

`emoa_console_logger` and `emoa_null_logger` for convinience wrappers around `emoa_logger` providing useful defaults.
emoa_null_logger  null logger

Description
Logger object that discards all log events.

Usage
emoa_null_logger(...)

Arguments
... ignored.

Value
An emoa_logger object.

hypervolume_indicator  Binary quality indicators

Description
Calculates the quality indicator value of the set of points given in x with respect to the set given in o. As with all functions in emoa that deal with sets of objective values these are stored by column.

Usage
hypervolume_indicator(points, o, ref)
epsilon_indicator(points, o)
r1_indicator(points, o, ideal, nadir, lambda, utility = "Tchebycheff")
r2_indicator(points, o, ideal, nadir, lambda, utility = "Tchebycheff")
r3_indicator(points, o, ideal, nadir, lambda, utility = "Tchebycheff")
Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>points</td>
<td>Matrix of points for which to calculate the indicator value stored one per column.</td>
</tr>
<tr>
<td>o</td>
<td>Matrix of points of the reference set.</td>
</tr>
<tr>
<td>ref</td>
<td>Reference point, if omitted, the nadir of the point sets is used.</td>
</tr>
<tr>
<td>ideal</td>
<td>Ideal point of true Pareto front. If omitted the ideal of both point sets is used.</td>
</tr>
<tr>
<td>nadir</td>
<td>Nadir of the true Pareto front. If ommited the nadir of both point sets is used.</td>
</tr>
<tr>
<td>lambda</td>
<td>Number of weight vectors to use in estimating the utility.</td>
</tr>
<tr>
<td>utility</td>
<td>Name of utility function.</td>
</tr>
</tbody>
</table>

Value

Value of the quality indicator.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

References


inbounds

Clip value to a given range

Description

Clip $x$ to the interval $[l, u]$. This is useful to enforce box constraints.

Usage

inbounds(x, 1, u)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>x</td>
<td>Value to clip.</td>
</tr>
<tr>
<td>l</td>
<td>Lower limit.</td>
</tr>
<tr>
<td>u</td>
<td>Upper limit.</td>
</tr>
</tbody>
</table>

Value

$\text{if } x < l, \text{ if } x > u \text{ else } x.$

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>
is_dominated  Pareto dominance checks.

Description

is_dominated returns which points from a set are dominated by another point in the set. %dominates% returns true if x Pareto dominates y and is_maximally_dominated returns TRUE for those points which do not dominate any other points.

Usage

is_dominated(points)

is_maximally_dominated(points)

Arguments

points  Matrix containing points one per column.

Value

For is_dominated and is_maximally_dominated a boolean vector and for %dominates% a single boolean.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

nds_hv_selection  Selection strategies

Description

Selection strategies for EMOA.

Usage

nds_hv_selection(values, n = 1, ...)

nds_cd_selection(values, n = 1, ...)

Arguments

values  Matrix of function values.

n  Number of individuals to select for replacement.

...  Optional parameters passed to hypervolume_contribution.
**nds_rank**

**Details**

The currently implemented strategies are nondominated sorting followed by either hypervolume contribution or crowding distance based ranking. Both of these implementations are currently limited to selecting a single individual for replacement.

**Author(s)**

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

---

**nds_rank**

*Nondominated sorting ranks*

**Description**

Perform (partial) nondominated sort of the points in `points` and return the rank of each point.

**Usage**

```r
nds_rank(points, partial)
nondominated_ordering(points, partial)
```

**Arguments**

- `points`  
  Matrix containing points one per column.

- `partial`  
  Optional integer specifying the number of points for which the rank should be calculated. Defaults to all points.

**Value**

Vector containing the ranks of the first `partial` individuals or all individuals.

**Author(s)**

Olaf Mersmann <olafm@statistik.tu-dortmund.de>
nondominated_points  Nondominated points

Description

Return those points which are not dominated by another point in points. This is the Pareto front approximation of the point set.

Usage

nondominated_points(points)

Arguments

points  Matrix of points, one per column.

Value

Those points in points which are not dominated by another point.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

normalize_points  Scale point cloud

Description

Rescale all points to lie in the box bounded by minval and maxval.

Usage

normalize_points(points, minval, maxval)

Arguments

points  Matrix containing points, one per column.
minval  Optional lower limits for the new bounding box.
maxval  Optional upper limits for the new bounding box.

Value

Scaled points.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>
### pm_control

**Polynomial mutation (PM) control parameters**

#### Description

Control parameters:

- **pm.n**  Nu parameter of PM.
- **pm.p**  p parameter of PM.

#### Usage

```r
pm_control(f, upper, lower, ..., control, default = list())
```

#### Arguments

- **f**  Multiobjective optimization function.
- **upper**  Upper bounds of parameter space.
- **lower**  Lower bounds of parameter space.
- **...**  Further arguments passed to f.
- **control**  List of control parameters.
- **default**  List of default control parameters.

#### Value

The control list with suitably adjusted arguments. Missing control parameters are taken from default or, if not present there, from an internal default.

#### Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

---

### pm_operator

**Polynomial mutation operator**

#### Description

Returns a polynomial mutation operator with the given parameters.

#### Usage

```r
pm_operator(n, p, lower, upper)
```
sbx_control

Arguments

- **n** Distance parameter mutation distribution ($\eta$).
- **p** Probability of one point mutation.
- **lower** Lower bounds of parameter space.
- **upper** Upper bounds of parameter space.

Value

Function which implements the specified mutation operator.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

---

sbx_control Simulated binary crossover (SBX) control parameters

Description

sbx_control interprets the following parameters used to control the behaviour of the simulated binary crossover operator (see sbx_operator):

- **sbx.n** Nu parameter of SBX.
- **sbx.p** $p$ parameter of SBX.

Usage

```r
sbx_control(f, upper, lower, ..., control,
    default = list())
```

Arguments

- **f** Multiobjective optimization function.
- **upper** Upper bounds of parameter space.
- **lower** Lower bounds of parameter space.
- **control** List of control parameters.
- **default** List of default control parameters.

Value

The control list with suitably adjusted arguments. Missing control parameters are taken from default or, if not present there, from an internal default.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>
**sbx_operator** 

*Simulated binary crossover operator*

**Description**

Returns a simulated binary crossover operator with the given parameters.

**Usage**

```r
sbx_operator(n, p, lower, upper)
```

**Arguments**

- `n`: Distance parameter of crossover distribution ($\eta$).
- `p`: Probability of one point crossover.
- `lower`: Lower bounds of parameter space.
- `upper`: Upper bounds of parameter space.

**Value**

Function with one parameter $x$ which takes a matrix containing two sets of parameters and returns a matrix of two sets of parameters which resulted from the crossover operation. As with all emoa functions, the parameter sets are stored in the columns of $x$. $x$ should therefore always have two columns and a warning will be given if it has more than two columns.

**Author(s)**

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

**See Also**

- `pm_operator`

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**steady_state_emoa_control** 

*Steady state EMOA parameters*

**Description**

`steady_state_emoa_control` interprets the following control parameters:

- `mu`: Population size.
- `maxeval`: Maximum number of function evaluations to use.
Usage

```r
steady_state_emoa_control(f, upper, lower, ..., control,
             default = list())
```

Arguments

- `f`: Multiobjective optimization function.
- `upper`: Upper bounds of parameter space.
- `lower`: Lower bounds of parameter space.
- `...`: Further arguments passed to `f`.
- `control`: List of control parameters.
- `default`: List of default control parameters.

Value

The `control` list with suitably adjusted arguments. Missing control parameters are taken from `default` or, if not present there, from an internal default.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>

---

sympart

*Functions from the CEC 2007 EMOA competition.*

Description

Functions from the CEC 2007 EMOA competition.

Usage

```r
sympart(x)
```

Arguments

- `x`: Parameter vector.

Value

Function value.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>
UF1

Functions from the CEC 2009 EMOA competition.

Description

Functions from the CEC 2009 EMOA competition.

Usage

\texttt{UF1(x)}

\texttt{UF2(x)}

\texttt{UF3(x)}

\texttt{UF4(x)}

\texttt{UF5(x)}

\texttt{UF6(x)}

\texttt{UF7(x)}

\texttt{UF8(x)}

\texttt{UF9(x)}

\texttt{UF10(x)}

Arguments

\texttt{x} \hspace{1cm} \text{Parameter vector.}

Value

Function value.

Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>
Unary R2 indicator

Description
Unary R2 indicator

Usage
unary_r2_indicator(points, weights, ideal)

Arguments
points  
Matrix of points for which to calculate the indicator value stored one per column.
weights  
Matrix of weight vectors stored one per column.
ideal  
Ideal point of true Pareto front. If omitted the ideal of points is used.

Value
Value of unary R2 indicator.

Author(s)
Olaf Mersmann <olafm@p-value.net>

Determine which points are on the edge of a Pareto-front approximation.

Description
Determine which points are on the edge of a Pareto-front approximation.

Usage
which_points_on_edge(front)

Arguments
front  Pareto-front approximation.

Value
An integer vector containing the indices of the points (columns) of front which are on the edge of the Pareto-front approximation.
Author(s)

Olaf Mersmann <olafm@statistik.tu-dortmund.de>
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