Package ‘hydroPSO’

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Description State-of-the-art version of the Particle Swarm Optimisation (PSO) algorithm (SPSO-2011 and SPSO-2007 capable). hydroPSO can be used as a replacement of the 'optim' R function for (global) optimization of non-smooth and non-linear functions. However, the main focus of hydroPSO is the calibration of environmental and other real-world models that need to be executed from the system console. hydroPSO is model-independent, allowing the user to easily interface any computer simulation model with the calibration engine (PSO). hydroPSO communicates with the model through the model's own input and output files, without requiring access to the model's source code. Several PSO variants and controlling options are included to fine-tune the performance of the calibration engine to different calibration problems. An advanced sensitivity analysis function together with user-friendly plotting summaries facilitate the interpretation and assessment of the calibration results. hydroPSO is parallel-capable, to alleviate the computational burden of complex models with "long" execution time. Bugs reports/comments/questions are very welcomed (in English, Spanish or Italian). See Zambrano-Bigiarini and Rojas (2013) <doi:10.1016/j.envsoft.2013.01.004> for more details.
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hydroPSO-package  A flexible and model-independent Particle Swarm Optimisation (PSO) package for calibration/optimisation of environmental models

Description

hydroPSO implements a state-of-the-art version of the Particle Swarm Optimisation (PSO) algorithm developed by Kennedy and Eberhart (1995) and Eberhart and Kennedy (1995). PSO is a population-based stochastic optimisation technique inspired by social behaviour of bird flocking, which shares some similarities with other evolutionary optimisation techniques such as Genetic Algorithms (GA). In PSO, however, the multi-dimensional solution space is explored on the basis of individual and global best-known “particle positions” with no presence of evolution operators.
hydroPSO can be used as a replacement of the ‘optim’ R function for (global) optimization of non-smooth and non-linear functions. However, the main focus of hydroPSO is the calibration of environmental and other real-world models that need to be executed from the system console. hydroPSO is model-independent, allowing the user to easily interface any computer simulation model with the calibration engine (PSO). hydroPSO communicates with the model through the model’s own input and output files, without requiring access to the model’s source code. In principle, hydroPSO only needs to know “which” model parameters need to be calibrated and “where” they need to be written. Then, it will take control over the model(s) to be calibrated until either a maximum number of iterations or an error tolerance is reached: both being problem-specific and user-defined. hydroPSO is able to take advantage of multi-core machines or network clusters to alleviate the computational burden of complex models with “long” execution time.

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

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

Details

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References


See Also

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

hydromod

Description

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

Usage

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

Arguments

param.values numeric vector, a single parameter set used to run the model specified in exe.fname
param.files character, file name (full path) storing location and names of the files that have to be modified for each parameter. By default param.files="ParamFiles.txt"
model.drty character, path to the executable file of the model specified in exe.fname. ALL the files required to run the model have to be located within this directory (input files for the model may be located in a different directory, if properly referenced).
**exe.fname** character, model command line arguments to be entered through a prompted string to execute the user-defined model

**stdout, stderr** where output to ‘stdout’ or ‘stderr’ should be sent. Possible values are FALSE (discard output, the default), "", to the R console. See system2. By default stdout=FALSE and any message printed by the model code to the screen will be omitted. This setting is recommended when calibrating the model with hydroPSO. However, when trying to run the model code with hydromod by the first time, it is recommend to set stdout="", in order to detect if the model was properly executed or not. By default stderr="" and any error message of the model code will be printed to the screen

**verbose** logical; if TRUE, progress messages are printed to the screen. If verbose=TRUE, the following messages will appear: i) parameter values for each particle; (ii) model execution; iii) extraction of simulated values; and iv) computation of the goodness-of-fit measure

**out.FUN** character, name of a valid R function to read the model outputs and transform them into a (zoo) object to be compared against obs (e.g., see read.table, read.csv

**out.FUN.args** list, arguments to be passed to out.FUN

**gof.FUN** character, name of a valid (goodness-of-fit) R function to obtain model performance (e.g., see NSE, rmse, etc). It MUST HAVE -at least- the following two arguments in its definition: -) sim: numeric with the value(s) simulated by the model specified in exe.fname -) obs: numeric with the observation(s) used to compute model’s performance by comparison against sim

**gof.FUN.args** list, arguments additional to sim and obs that need to be passed to gof.FUN (e.g., see j argument in mNSE)

**gof.Ini** OPTIONAL. Character with the starting date used in the goodness-of-fit function. It is used to subset obs (if necessary), AND to define the time period to compare simulated with observed values

**gof.Fin** OPTIONAL. Character with the ending date used in the goodness-of-fit function. It is used to subset obs (if necessary), AND to define the time period to compare simulated with observed values

**date.fmt** character, format in which the dates are stored in Sim.Ini, Sim.Fin, gof.Ini, gof.Fin, e.g. %Y-%m-%d. See format in as.Date

**obs** (zoo) object with the observed values

**do.png** logical indicating whether a PNG image with the comparison between obs and the best simulated values has to be created. If the hydroGOF package is available, the plot is produced with the ggof function. A correlation plot is produced otherwise with the plot_out function

**png.fname** OPTIONAL. Used only when do.png=TRUE. Name of the PNG file to be created within the model_dir ty directory. The default value is ‘Obs_vs_Sim.png’
width  OPTIONAL. Used only when do.png=TRUE
         numeric, width of the output PNG image

height OPTIONAL. Used only when do.png=TRUE
           numeric, height of the output PNG image

res     OPTIONAL. Used only when do.png=TRUE
           numeric, resolution of the output PNG image

main    OPTIONAL. Used only when do.png=TRUE
           character, representing the main title of the plot comparing observed and simu-
           lated values

leg.cex See ggof

tick.tstep See ggof

lab.tstep See ggof

lab.fmt  See ggof

Value

A list of two elements:

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

GoF      numeric, goodness-of-fit value representing how close each one of the simulated
         values in sim are to their observed counterparts, by using the USER-DEFINED
goF.FUN function

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See Also

hydroPSO

hydroPSO  Enhanced Particle Swarm Optimisation algorithm

Description

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

Usage

hydroPSO(par, fn= "hydromod", ..., 
      lower=-Inf, upper=Inf, control=list(),
      model.FUN=NULL, model.FUN.args=list() )
Arguments

par

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

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

fn

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

- When fn!="hydromod", the first argument of fn has to be a vector of parameters over which optimisation is going to take place. It should return a scalar result.

- When fn!="hydromod" the algorithm uses the value(s) returned by fn as both model output and its corresponding goodness-of-fit measure.

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

... OPTIONAL. Only used when fn!="hydromod" & fn!="hydromodInR".

Further arguments to be passed to fn.

method

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

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

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

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

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

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

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

lower numeric, lower boundary for each parameter
Note for optim users: in hydroPSO the length of lower and upper are used to defined the dimension of the solution space

upper numeric, upper boundary for each parameter
Note for optim users: in hydroPSO the length of lower and upper are used to defined the dimension of the solution space

control a list of control parameters. See ‘Details’

model.FUN OPTIONAL. Used only when fn='hydromod'
character, valid R function representing the model code to be calibrated/optimised

model.FUN.args OPTIONAL. Used only when fn='hydromod'
list with the arguments to be passed to model.FUN

Details

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

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

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

drty.in OPTIONAL. Used only when fn='hydromod'
character, name of the directory storing the input files required for PSO, i.e. ‘ParamRanges.txt’ and ‘ParamFiles.txt’

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

param.ranges OPTIONAL. Used only when fn='hydromod'
character, name of the file defining the minimum and maximum boundary values for each one of the parameters to be calibrated

digits OPTIONAL. Used only when write2disk=TRUE
numeric, number of significant digits used for writing the output files with scientific notation

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

npart numeric, number of particles in the swarm. By default npart=NA, which means that the swarm size depends on the value of method:
when method='spso2007' npart=ceiling(10+2*sqrt(n)), or npart=40 otherwise

maxit numeric, maximum number of iterations. By default maxit=1000
**maxfn** numeric, maximum number of function evaluations. Default value is +Inf

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

**c1** numeric, cognitive acceleration coefficient. Encourages the exploitation of the solution space and reflects how much the particle is influenced by its own best-known position

By default \( c1 = 0.5 + \log(2) \)

**c2** numeric, social acceleration coefficient. Encourages the exploration of the current global best and reflects how much the particle is influenced by the best-known optimum of the swarm

By default \( c2 = 0.5 + \log(2) \)

**use.IW** logical, indicates if an inertia weight \((w)\) will be used to avoid swarm explosion, i.e. particles flying around their best position without converging into it (see Shi and Eberhart, 1998)

By default \( use.IW = \text{TRUE} \)

**IW.w** OPTIONAL. Used only when use.IW= TRUE \& IW.type!= 'GLratio'

numeric, value of the inertia weight(s) \((w \text{ or } [w.ini, w.fin])\). It can be a single number which is used for all iterations, or it can be a vector of length 2 with the initial and final values (in that order) that \( w \) will take along the iterations

By default \( IW.w=1/(2*\log(2)) \)

**use.CF** logical, indicates if the Clerc’s Constriction Factor (see Clerc, 1999; Eberhart and Shi, 2000; Clerc and Kennedy, 2002) is used to avoid swarm explosion

By default \( use.CF = \text{FALSE} \)

**lambda** numeric in [0,1], represents a percentage to limit the maximum velocity \((\text{Vmax})\) for each dimension, which is computed as \( \text{Vmax} = \lambda \cdot (\text{Xmax}-\text{Xmin}) \)

By default \( \lambda = 1 \)

**abstol** numeric, absolute convergence tolerance. The algorithm stops if \( \text{gbest} <= \text{abstol} \) (minimisation problems) OR when \( \text{gbest} >= \text{abstol} \) (maximisation problems)

By default it is set to \(-\text{Inf}\) or \(+\text{Inf}\) for minimisation or maximisation problems, respectively

**reltol** numeric, relative convergence tolerance. The algorithm stops if the absolute difference between the best ‘personal best’ in the current iteration and the best ‘personal best’ in the previous iteration is less or equal to \( \text{reltol} \). Defaults to \( \sqrt{\text{Machine}\_\text{double}\_\text{eps}} \), typically, about \( 1e-8 \)

If \( \text{reltol} \) is set to 0, this stopping criterion is not used

**Xini.type** character, indicates how to initialise the particles’ positions in the swarm within the ranges defined by lower and upper. Valid values are:

- \( \text{lhs} \): Latin Hypercube initialisation of positions, using npart number of strata to divide each parameter range. \textbf{It requires the lhs package}
- \( \text{random} \): random initialisation of positions within lower and upper

By default \( \text{Xini\_type} = \text{‘random’} \)

**Vini.type** character, indicates how to initialise the particles’ velocities in the swarm. Valid values are:

- \( \text{random2011} \): random initialisation of velocities within lower-$\timesini$ and upper-$\timesini$, as defined in SPSO 2011 (‘Vini=U(\text{lower-$\timesini$, upper-$\timesini$})’) (see Clerc, 2012, 2010)
- \( \text{lhs2011} \): same as in random2011, but using a Latin Hypercube initialisation with npart number of strata instead of a random uniform distribution for each parameter. \textbf{It requires the lhs package}
- \( \text{random2007} \): random initialisation of velocities within lower and upper using the ‘half-diff’ method defined in SPSO 2007 (‘Vini=[U(\text{lower, upper})+\timesini]/2’) (see Clerc, 2012,
- `lhs2007`: same as in `random2007`, but using a Latin Hypercube initialisation with `npart` number of strata instead of a random uniform distribution for each parameter. **It requires the lhs package**

- `zero`: all the particles are initialised with zero velocity

By default `Vini.type=NA`, which means that `Vini.type` depends on the value of `method`:

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

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

- `sync`: the update is made synchronously, i.e. after computing the position and goodness-of-fit for ALL the particles in the swarm. This is the DEFAULT option

- `async`: the update is made asynchronously, i.e. after computing the position and goodness-of-fit for EACH individual particle in the swarm

**random.update** OPTIONAL. Only used when `best.update='async'` logical, if `TRUE` the particles are processed in random order to update their personal best and the global/neighbourhood best

By default `random.update=TRUE`

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

By default `boundary.wall=NA`, which means that `boundary.wall` depends on the value of `method`:

- when `method='spso2007'` `boundary.wall='absorbing2007'`, or `boundary.wall='absorbing2011'` otherwise

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

**topology** character, indicates the neighbourhood topology used in hydroPSO. Valid values are in `c('random', 'gbest', 'lbest', 'vonNeumann')`:

- `gbest`: every particle is connected to each other and, hence the global best influences all particles in the swarm. This is also termed ‘star’ topology, and it is generally assumed to have a fast convergence but is more vulnerable to the attraction to sub-optimal solutions (see Kennedy, 1999; Kennedy and Mendes, 2002, Schor et al., 2010)

- `lbest`: each particle is connected to its K immediate neighbours only. This is also termed ‘circles’ or ‘ring’ topology, and generally the swarm will converge slower than the gbest topology but it is less vulnerable to sub-optimal solutions (see Kennedy, 1999; Kennedy and Mendes, 2002)

- `vonNeumann`: each particle is connected to its K=4 immediate neighbours only. This topology is more densely connected than ‘lbest’ but less densely than ‘gbest’, thus, showing some parallelism with ‘lbest’ but benefiting from a bigger neighbourhood (see Kennedy and Mendes, 2003)

- `random`: the random topology is a special case of ‘lbest’ where connections among particles are randomly modified after an iteration showing no improvement in the global best (see...
By default topology='random'

**K** OPTIONAL. Only used when topology is in c(random, lbest, vonNeumann) numeric, neighbourhood size, i.e. the number of informants for each particle (including the particle itself) to be considered in the computation of their personal best
When topology=lbest K MUST BE an even number in order to consider the same amount of neighbours to the left and the right of each particle
As special case, K could be equal to npart. By default K=3

**iter.ini** OPTIONAL. Only used when topology=='lbest'
umeric, number of iterations for which the gbest topology will be used before using the lbest topology for the computation of the personal best of each particle
This option aims at making faster the identification of the global zone of attraction
By default iter.ini=0

**ngbest** OPTIONAL. Only used when method=='ipso'
umeric, number of particles considered in the computation of the global best
By default ngbest=4 (see Zhao, 2006)

**normalise** logical, indicates whether the parameter values have to be normalised to the [0,1] interval during the optimisation or not
This option appears in the C and Matlab version of SPSO-2011 (See [http://www.particleswarm.info/standard_pso_2011_c.zip](http://www.particleswarm.info/standard_pso_2011_c.zip)) and there it is recommended to use this option when the search space is not an hypercube. If the search space is an hypercube, it is better not normalise (there is a small difference between the position without any normalisation and the de-normalised one). By default normalise=FALSE

**IW.type** OPTIONAL. Used only when use.IW=TRUE AND length(IW.w)>1 character, defines how the inertia weight \( w \) will vary along iterations. Valid values are:
- linear: \( w \) varies linearly between the initial and final values specified in IW.w (see Shi and Eberhart, 1998; Zheng et al., 2003). This is the DEFAULT option
- non-linear: \( w \) varies non-linearly between the initial and final values specified in IW.w with exponential factor IW.exp (see Chatterjee and Siarry, 2006)
- runif: \( w \) is a uniform random variable in the range \([w.min, w.max]\) specified in IW.w. It is a generalisation of the weight proposed in Eberhart and Shi (2001b)
- aiwf: adaptive inertia weight factor, where the inertia weight is varied adaptively depending on the goodness-of-fit values of the particles (see Liu et al., 2005)
- GLratio: \( w \) varies according to the ratio between the global best and the average of the particle's local best (see Arumugam and Rao, 2008)
By default IW.type='linear'

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

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

**TVc1.type** character, required only when use.TVc1 = TRUE. Valid values are:
- linear: \( c1 \) varies linearly between the initial and final values specified in TVc1.rng (see Ratnaweera et al., 2004)
- non-linear: \( c1 \) varies non-linearly between the initial and final values specified in TVc1.rng.
Proposed by the authors of hydroPSO taking into account the work of Chatterjee and Siarry (2006) for the inertia weight

\(GLratio\): \(c_1\) varies according to the ratio between the global best and the average of the particle’s local best (see Arumugam and Rao, 2008)

By default TVc1.type='linear'

**TVc1.rng** OPTIONAL. Used only when use.TVc1=TRUE AND TVc1.type!='GLratio'

numeric, initial and final values for the cognitive acceleration coefficient \([c1.ini, c1.fin]\) (in that order) along the iterations

By default TVc1.rng=c(1.28, 1.05)

**TVc1.exp** OPTIONAL. Used only when use.TVc1= TRUE AND TVc1.type='non-linear'

numeric, non-linear modulation index

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

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

**use.TVc2** logical, indicates whether the social acceleration coefficient \(c_2\) will have a time-varying value or a constant one provided by the user (see Ratnaweera et al. 2004). By default use.TVc2=FALSE

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

- \(\text{linear}\): \(c_2\) varies linearly between the initial and final values specified in TVc2.rng (see Ratnaweera et al. 2004)

- \(\text{non-linear}\): \(c_2\) varies non-linearly between the initial and final values specified in TVc2.rng

Proposed by the authors of hydroPSO taking into account the work of Chatterjee and Siarry (2006) for the inertia weight

By default TVc2.type='linear'

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

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

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

**TVc2.exp** OPTIONAL. Used only when use.TVc2= TRUE AND TVc2.type='non-linear'

numeric, non-linear modulation index

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

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

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

By default use.TVlambda=FALSE

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

- \(\text{linear}\): TVvmax varies linearly between the initial and final values specified in TVlambda.rng

- \(\text{non-linear}\): TVvmax varies non-linearly between the initial and final values specified in TVlambda.rng

By default TVlambda.type='linear'
TVlambda.rng  OPTIONAL. Used only when use.TVlambda=TRUE
numeric, initial and final values for the percentage to limit the maximum velocity [TVlambda.ini, TVlambda.fin] (in that order) along the iterations
By default TVlambda.rng=c(1, 0.25)

TVlambda.exp  OPTIONAL. only required when use.TVlambda= TRUE AND TVlambda.type='non-linear'
numeric, non-linear modulation index
When TVlambda.type='linear', TVlambda.exp is automatically set to 1. By default TVlambda.exp=1

use.RG  logical, indicates if the swarm should be regrouped when premature convergence is detected. By default use.RG=FALSE
When use.RG=TRUE the swarm is regrouped in a search space centred around the current global best. This updated search space is hoped to be both small enough for efficient search and large enough to allow the swarm to escape from stagnation (see Evers and Ghalia, 2009)
There are 4 differences wrt Evers and Ghalia 2009:
->) swarm radius: median is used instead of max
->) computation of the new range of parameter space, which corresponds to the boundaries of the whole swarm at a given iteration, instead of the maximum values of ‘abs(x-Gbest)’
->) regrouping factor: RG.r instead of ‘6/(5*ro)’
->) velocity is re-initialized using Vini.type instead of using the formula proposed by Evers and Ghalia 2009

RG.thr  ONLY required when use.RG=TRUE
numeric, positive number representing the stagnation threshold used to decide whether the swarm has to be regrouped or not. See Evers and Ghalia (2009) for further details
Regrouping occurs when the normalised swarm radius is less than RG.thr. By default RG.thr=1E-5

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

RG.miniter  ONLY required when use.RG=TRUE
numeric, minimum number of iterations needed before each new regrouping. By default RG.miniter=100

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

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

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

write2disk  logical, indicates if the output files will be written to the disk. By default write2disk=TRUE

verbose  logical, indicates if progress messages are to be printed. By default verbose=TRUE

REPORT  OPTIONAL. Used only when verbose=TRUE
The frequency of report messages printed to the screen. Default to every 100 iterations
`parallel` character, indicates how to parallelise `hydroPSO` (to be precise, only the evaluation of the objective function `fn` is parallelised). Valid values are:

- `none`: no parallelisation is made (this is the default value)
- `multicore`: DEPRECATED!, since multicore package is not in CRAN anymore. Originally it was thought to carry out parallel computations for machines with multiple cores or CPUs. The evaluation of the objective function `fn` is done with the `mclapply` function of the `parallel` package. It requires POSIX-compliant OS (essentially anything but Windows)
- `parallel`: parallel computations for network clusters or machines with multiple cores or CPUs. A ‘FORK’ cluster is created with the `makeForkCluster` function. When `fn.name=‘hydromod’` the evaluation of the objective function `fn` is done with the `clusterApply` function of the `parallel` package. When `fn.name!=‘hydromod’` the evaluation of the objective function `fn` is done with the `parRapply` function of the `parallel` package.
- `parallelWin`: parallel computations for network clusters or machines with multiple cores or CPUs (this is the only parallel implementation that works on Windows machines). A ‘PSOCK’ cluster is created with the `makeCluster` function. When `fn.name=‘hydromod’` the evaluation of the objective function `fn` is done with the `clusterApply` function of the `parallel` package. When `fn.name!=‘hydromod’` the evaluation of the objective function `fn` is done with the `parRapply` function of the `parallel` package.

`par.nnodes` OPTIONAL. Used only when `parallel!=‘none’` numeric, indicates the number of cores/CPUs to be used in the local multi-core machine, or the number of nodes to be used in the network cluster.

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

`par.pkgs` OPTIONAL. Used only when `parallel=‘parallelWin’` list of package names (as characters) that need to be loaded on each node for allowing the objective function `fn` to be evaluated

**Value**

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

- `par` optimum parameter set found
- `value` value of `fn` corresponding to `par`
- `counts` three-element vector containing the total number of function calls, number of iterations, and number of regroupings
- `convergence` integer code where 0 indicates that the algorithm terminated by reaching the absolute tolerance, otherwise:
  1. relative tolerance reached
  2. maximum number of (effective) function evaluations reached
  3. maximum number of iterations reached
- `message` character string giving human-friendly information about `convergence`

**Note**

Note for `optim` users:

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

Author(s)
Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

References


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Clerc, M., Stagnation Analysis in Particle Swarm Optimisation or what happens when nothing happens. Technical Report. 2006. http://hal.archives-ouvertes.fr/hal-00122031

Clerc, M. Particle Swarm Optimization. ISTE, 2005


See Also

optim

Examples

# Number of dimensions of the optimisation problem (for all the examples)
D <- 5
```r
# Boundaries of the search space (Rastrigin function)
lower <- rep(-5.12, D)
upper <- rep(5.12, D)

# Example 1. Basic use
# Setting the seed (for reproducible results)
set.seed(100)

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

# Example 2. More advanced use
# Defining the relative tolerance ('reltol'), the frequency of report messages
# printed to the screen ('REPORT'), and no output files ('write2disk')
set.seed(100)
hydroPSO( fn=rastrigin, lower=lower, upper=upper,
          control=list(reltol=1e-20, REPORT=10, write2disk=FALSE) )

# Example 3. von Neumann Topology
# Same as Example 2, but using a von Neumann topology ('topology="vonNeumann"')
set.seed(100)
hydroPSO(fn=rastrigin,lower=lower,upper=upper,
```
control=list(topology="vonNeumann", reltol=1E-20, REPORT=50, write2disk=FALSE)

# Example 4. Regrouping
# Same as Example 3 ("topology="vonNeumann") but using regrouping ("use.RG")
set.seed(100)
hydroPSO(fn=rastrigin, lower=lower, upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20,
                      REPORT=50, write2disk=FALSE,
                      use.RG=TRUE, RG.thr=7e-2, RG.r=3, RG.miniter=50))

# Example 5. FIPS
# Same as Example 3 ("topology="vonNeumann") but using a fully informed particle swarm (FIPS) variant ("method") with global best topology
set.seed(100)
hydroPSO(fn=rastrigin, lower=lower, upper=upper, method="fips",
         control=list(topology="gbest", reltol=1E-9, write2disk=FALSE))

# Example 6. normalisation
# Same as Example 3 but parameter values are normalised to the [0,1] interval during the optimisation. This option is recommended when the search space is not an hypercube (not useful in this particular example)
set.seed(100)
hydroPSO(fn=rastrigin, lower=lower, upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20, normalise=TRUE,
                      REPORT=50, write2disk=FALSE))

# Example 7. Asynchronous update
# Same as Example 3, but using asynchronous update of previous and local best ("best.update"). Same global optimum but much slower....
set.seed(100)
hydroPSO(fn=rastrigin, lower=lower, upper=upper,
         control=list(topology="vonNeumann", reltol=1E-20,
                      REPORT=50, write2disk=FALSE, best.update="async"))

# donttest END
hydroPSO2pest

Export hydroPSO input files to PEST

Description

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

Usage

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

Arguments

param.files character, name (full path) of the hydroPSO input file storing the location and names of the model files that have to be modified for each parameter subject to calibration. By default this file is called ‘ParamFiles.txt’ and -if the full path it is not specified- it is searched for within the ‘PSO.in’ subdirectory of drty.model

param.ranges character, name (full path) of the hydroPSO input file defining the minimum and maximum boundary values for each one of the parameters to be calibrated By default this file is called ‘ParamRanges.txt’ and -if the full path it is not specified- it is searched for within the ‘PSO.in’ subdirectory of drty.model

observations.fname character name (full path) of the hydroPSO output file storing the observed values used during the optimisation. By default this file is called ‘Observations.txt’ and -if the full path it is not specified- it is searched for within the ‘PSO.out’ subdirectory of drty.model

exe.fname character, model command line arguments to be entered through a prompted string to execute the user-defined model

drty.model character, path to the executable file of the model specified in exe.fname. ALL the files required to run the model have to be located within this directory (however, input files may be located elsewhere)

pst.fname character, with the name of the output ‘.pst’ file

verbose logical, indicates if progress messages are to be printed. By default verbose=TRUE

Author(s)

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

See Also

pest2hydroPSO, hydroPSO
lhoat

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

**Description**

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

**Usage**

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

**Arguments**

- `fn` function or character with the name of a valid R function to be analysed. The character value ‘hydromod’ is used to specify that an R-external model code (i.e., an executable file that needs to be run from the system console) will be analysed instead of an R function.
  - When `fn!='hydromod'`, the first argument of `fn` has to be a vector of parameters over which the analysis is going to take place. It should return a scalar result. When `fn!='hydromod'` the algorithm uses the value(s) returned by `fn` as both model output and its corresponding goodness-of-fit measure.
  - When `fn='hydromod'` the algorithm will analyse the model defined by `model.FUN` and `model.args`, which are used to extract the values simulated by the model and to compute its corresponding goodness-of-fit measure.

- `...` OPTIONAL. Only used when `fn!='hydromod'`. Further arguments to be passed to `fn`.

- `lower` numeric, lower boundary for each parameter. If `lower` is a named object, the names of each element on it are used as names of each parameter. Note for `optim` users: in `hydroPSO` the length of `lower` and `upper` are used to define the dimension of the solution space.

- `upper` numeric, upper boundary for each parameter. If `upper` is a named object, the names of each element on it are used as names of each parameter. However, if `lower` is also a named object, the names in `lower` have priority over those in `upper`. Note for `optim` users: in `hydroPSO` the length of `lower` and `upper` are used to define the dimension of the solution space.

- `control` a list of control parameters. See ‘Details’.

- `model.FUN` OPTIONAL. Used only when `fn='hydromod'`. Character, valid R function representing the model code to be calibrated/optimised.

- `model.FUN.args` OPTIONAL. Used only when `fn='hydromod'`. List with the arguments to be passed to `model.FUN`.

**Details**

- `lower` and `upper` are used to define the dimension of the solution space in `hydroPSO`. If they are named objects, the names of the elements on them are used as names of each parameter. If `lower` is a named object, the names in `lower` have priority over those in `upper`.

- `control` is a list of control parameters.

**Examples**

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

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

- **N** numeric, number of strata to be used for sampling the range of each parameter, as provided in `params.ranges`
- **f** numeric, fraction of the parameter’s range by which each single parameter of the initial LHS is changed within the Morris OAT design.
  
  Please be aware that `f` should be carefully chosen. In particular, you should take into account the value of `N` when choosing the value of `f`, otherwise parameter sets may violate the user-defined parameter ranges.

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

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

- **param.ranges** OPTIONAL. Used only when `fn`='hydromod'
  character, name of the file storing the desired range of variation of each parameter

- **digits** OPTIONAL. Used only when `write2disk`=TRUE
  numeric, number of significant digits used for writing the outputs in scientific notation

- **normalise** logical, indicates whether the parameter values have to be normalised to the [0,1] interval during the sensitivity analysis or not
  It is recommended to use this option when the search space is not an hypercube. By default `normalise=FALSE`

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

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

- **write2disk** logical, if TRUE the output files will be written to the disk

- **verbose** logical, if TRUE progress messages are printed

- **REPORT** OPTIONAL. Used only when `verbose`=TRUE
  The frequency of report messages printed to the screen. Default to every 100 parameter sets

- **parallel** character, indicates how to parallelise ‘lhoat’ (to be precise, only the evaluation of the objective function `fn` is parallelised). Valid values are:
  - `none`: no parallelisation is made (this is the default value)
  - `multicore`: parallel computations for machines with multiple cores or CPUs. The evaluation of the objective function `fn` is done with the `mclapply` function of the `parallel` package. It requires POSIX-compliant OS (essentially anything but Windows)
  - `parallel`: parallel computations for network clusters or machines with multiple cores or CPUs. A ‘FORK’ cluster is created with the `makeForkCluster` function. When `fn.name`="hydromod" the evaluation of the objective function `fn` is done with the `clusterApply` function of the `parallel` package. When `fn.name`!='hydromod' the evaluation of the objective function `fn` is done with the `parRapply` function of the `parallel` package.
  - `parallelWin`: parallel computations for network clusters or machines with multiple cores or CPUs (this is the only parallel implementation that works on Windows machines). A ‘PSOCK’ cluster is created with the `makeCluster` function. When `fn.name`="hydromod" the evaluation of the objective function `fn` is done with the `clusterApply` function of the `parallel` package. When `fn.name`!='hydromod' the evaluation of the objective function `fn` is done with the `parRapply` function of the `parallel` package.
**par.nnodes** OPTIONAL. Used only when parallel!="none"
numeric, indicates the number of cores/CPUs to be used in the local multi-core machine, or the number of nodes to be used in the network cluster.
By default par.nnodes is set to the amount of cores detected by the function detectCores()
(*multicore* or *parallel* package)

**par.pkgs** OPTIONAL. Used only when parallel="parallelWin"
list of package names (as characters) that need to be loaded on each node for allowing the objective function fn to be evaluated

**Value**

A list of two elements:

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

**Author(s)**

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

**References**


**See Also**

hydroPSO, hydromod

**Examples**

```
# Example 1: Linear model (n=3)  
# Distributions for the three parameters, are all uniform in the intervals
# [0.5, 1.5], [1.5, 4.5], and [4.5,13.5], respectively.
# 1.1) defining the dimension of the parameter space
nparam <- 3

# 1.2) defining the model
```
# Parameter ranges
lower <- c(0.5, 1.5, 4.5)
upper <- c(1.5, 4.5, 13.5)

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

# 1.3) Running the LH-OAT sensitivity analysis for the 'linear' test function
# The model is linear and since x[3] has the largest mean value, it should
# be the most important factor.
set.seed(123)
lhoat(
  fn=linear,
  lower=lower,
  upper=upper,
  control=list(N=50, f=0.015, write2disk=FALSE, verbose=FALSE)
)

## Not run:
##################################################
# Example 2: non-linear monotonic model (n=2)  
# A uniform distribution in the interval [0, 5] was assigned to the two
# parameters of the 'non.linear' function (see below). This makes the second
# factor (x[2]) more important than the first one (x[1]).
# 2.1) defining the dimension of the parameter space
nparam <- 2

# 2.2) defining the model
non.linear <- function(x) x[1] + x[2]^4

# 2.3) Running the LH-OAT sensitivity analysis for the 'non.linear' test function
# The model is linear and since x[3] has the largest mean value, it should
# be the most important factor.
setwd("~")
set.seed(123)
lhoat(
  fn=non.linear,
  lower=rep(0, nparam),
  upper=rep(5, nparam),
  control=list(N=100, f=0.005, write2disk=TRUE, verbose=FALSE)
)

# 2.4) reading ALL the parameter sets used in LH-OAT, and plotting dotty plots
params <- read_params(file="LH_OAT/LH_OAT-gof.txt", header=TRUE, skip=0,
  param.cols=2:(nparam+1), of.col=1, of.name="non.linear",
  ptype="dottyplot")

##################################################
# Example 3: non-monotonic model (ishigami, n=3) #
# All three input factors have uniform distributions in the range [-\(\pi\), \(\pi\)].

# 3.1) defining the dimension of the parameter space
nparam <- 3

# 3.2) defining the model
ishigami <- function(x, a=7, b=0.1) {
    sin(x[1]) + a*(sin(x[2]))^2 + b*(x[3]^4)*sin(x[1])
}

# 3.3) Running the LH-OAT sensitivity analysis for the 'Ishigami' test function.
# First order analytical sensitivity indices for the Ishigami function are:
# \(S_1=0.3138\), \(S_2=0.4424\), \(S_3=0.0000\). Therefore, the first order sensitivity
# indices indicate that factor \(x_2\) is more important than factor \(x_1\), and
# \(x_3\) does not contribute to the unconditional variance of the Ishigami
# output.
# NOTE: in the following example, parameters are correctly ranked, but the
# normalised Relative Importance given as output ('RelativeImportance.Norm')
# can not be directly compared to first order sensitivity indices.
setwd('~')
set.seed(123)
lhoat(
    fn=ishigami,
    lower=rep(-\(\pi\), nparam),
    upper=rep(\(\pi\), nparam),
    control=list(N=5000, f=0.1, write2disk=TRUE, verbose=FALSE, normalise=TRUE)
)

# 3.4) Reading ALL the parameter sets used in LH-OAT, and plotting dotty plots
params <- read_params(file="LH_OAT/LH_OAT-gof.txt", header=TRUE, skip=0,
    param.cols=2:(nparam+1), of.col=1, of.name="non.linear",
    ptype="dottyplot")

## End(Not run)

params2ecdf

### Description

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

### Usage

\texttt{params2ecdf(params, ...)}
params2ecdf

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

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

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

Arguments

params matrix or data.frame with the parameter values, where each row represent a different parameter set and each column represent the value of a different model parameter

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

gofs OPTIONAL. numeric with the values of goodness-of-fit values for each parameter in params (in the same order!)

MinMax OPTIONAL. character, indicates if the optimum value in params corresponds to the minimum or maximum of the the objective function. Only used to identify the optimum in the plot

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

beh.thr numeric, used for selecting only the behavioural parameter sets, i.e. those with a goodness-of-fit value (as given in gofs) greater/less than or equal to beh.thr, depending on the value of MinMax

By default beh.thr=NA and all the parameter sets are considered for the subsequent anlysis

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

Omitting the weights argument or specifying NULL or a zero-length vector will result in the usual un-weighted estimates
byrow logical, indicates whether the computations have to be made for each column or for each row of params
When the parameter sets are stored in rows, i.e. values for different model’s parameter are stored in columns, byrow must be FALSE
When the parameter sets are stored in columns, i.e. values for different model’s parameter are stored in rows, byrow must be TRUE

plot logical, indicates whether a plot with the Empirical CDF for each model's parameter has to be produced or not

obs OPTIONAL. Only used when plot=TRUE
Numeric or zoo object with observed values (one for each params), which are used in the output plot

main an overall title for the plot

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

ylab OPTIONAL. Only used when plot=TRUE
a title for the y axis. See plot

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

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

leg.pos OPTIONAL. Only used when plot=TRUE
keyword to be used to position the legend. See legend

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

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

cex.lab OPTIONAL. Only used when plot=TRUE
numeric, magnification to be used for x and y labels relative to the current setting of cex

verbose logical, if TRUE, progress messages are printed

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

do.png logical, indicates if all the figures have to be saved into PNG files instead of the screen device

png.width OPTIONAL. Only used when do.png=TRUE
numeric with the width of the device. See png

png.height OPTIONAL. Only used when do.png=TRUE
numeric with the height of the device. See png
pest2hydroPSO

Import PEST input files to hydroPSO

Description

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

Usage

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

- **pst.fname**: character, with name of the PEST input file (`.pst`), which contains all the information regarding parameters, observations and template files (`.tpl` and `.ins`) used by PEST
- **drty.pest**: character, path to the executable file of PEST. ALL the files required to run PEST with the model have to be located within this directory (`.tpl` and `.ins`) Default value is `NULL`, which assigns to `drty.pest` the parent directory of `pst.fname`
- **drty.model**: character, path to the executable file of the model specified in `exe.fname`. ALL the files required to run the model have to be located within this directory Default value is `NULL`, which assigns to `drty.pest` the parent directory of `pst.fname`
- **drty.out**: character, name of the directory that will store all the output files produced by this function Default value is ‘PSO.in’, which creates a directory called ‘PSO.in’ within the parent directory of `pst.fname`
- **param.files**: character, name of the output file that will store the location and names of the model files that have to be modified for each parameter subject to calibration with hydroPSO. By default this file is called ‘ParamFiles.txt’ and -if the full path is not specified- it is searched for within the ‘PSO.in’ subdirectory of `drty.model`
- **param.ranges**: character, name of the output file defining the minimum and maximum boundary values for each one of the parameters to be calibrated with hydroPSO. By default this file is called ‘ParamRanges.txt’ and -if the full path is not specified- it is searched for within the ‘PSO.in’ subdirectory of `drty.model`
- **decimals**: character, model command line arguments to be entered through a prompted string to execute the user-defined model
- **verbose**: logical, indicates if progress messages are to be printed. By default `verbose=TRUE`

**Value**

Two input files for hydroPSO:

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

**Author(s)**

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

**See Also**

hydroPSO2pest, hydroPSO
Description

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

Usage

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

Arguments

params matrix or data.frame with the parameter values
gofs numeric with the values of goodness-of-fit values for each one of the parameters in params (in the same order!)
p1.name character, name of the 1st parameter to be plotted
p2.name character, name of the 2nd parameter to be plotted
type character, type of plot. Valid values are:
  -> sp: spatial plot
  -> scatter3d: 3d scatterogram
MinMax character, indicates whether the optimum value in gofs corresponds to the minimum or maximum of the objective function. Valid values are in: c("min", "max").
  By default, MinMax='min' which plot particles with lower goodness-of-fit values on top of those with larger values, in each one of the output figures
gof.name character, name of the objective function to be plotted. It has to correspond to the name of one column of params
main character with the title for the plot
GOFcuts numeric, specifies at which values of the objective function given in gofs the colours of the plot have to change
  If GOFcuts is missing, the interval for colours change are defined by the (unique values of the) five quantiles of gofs, computed by fivenum
colorRamp R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours
points.cex size of the points to be plotted
alpha numeric between 0 and 1 representing the transparency level to apply to colorRamp, ‘0’ means fully transparent and ‘1’ means opaque
plot_NparOF

axis.rot numeric vector of length 2 representing the angle (in degrees) by which the axis labels are to be rotated, left/bottom and right/top, respectively.

auto.key logical, indicates whether the legend has to be drawn or not

key.space character, position of the legend with respect to the plot

Author(s)
Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also
read_results, plot_results, plot_GofPerParticle, plot_ParamsPerIter

Description
For n user-defined parameters, the function creates sum(1:(npar-1)) plot_2parOF plots, with the values of the objective function in a 2D box, where the boundaries of each parameter are used as axis.
The sum(1:(npar-1)) plots corresponds to all the possible combinations of 2 parameters among all the n parameters provided

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

Arguments
params matrix or data.frame with the parameter values
gofs numeric with the values of goodness-of-fit values for each one of the parameters in params (in the same order!)
param.names character, names for the parameters in params that have to be plotted (param.names can be a subset of params)
MinMax character, indicates whether the optimum value in gofs corresponds to the minimum or maximum of the objective function. It is required when beh.thr is provided. Valid values are in: c(NULL, 'min', 'max')
By default, MinMax=NULL which plot particles in the order they are provided in
params and gofs in each one of the output figures. If MinMax = 'min' place particles with lower goodness-of-fit values are plotted on top of those with larger values, in each one of the output figures, and vice-versa for MinMax = 'max'.

**behavioral threshold**

OPTIONAL numeric, threshold value used for selecting parameter sets that have to be used in the analysis ('behavioural parameters', using the GLUE terminology). If MinMax = 'min', only parameter sets with a goodness-of-fit value (given by gofs) less than or equal to beh.thr will be considered for the subsequent analysis. If MinMax = 'max', only parameter sets with a goodness-of-fit value (given by gofs) greater than or equal to beh.thr will be considered for the subsequent analysis.

**nrows**

numeric, number of rows to be used in the plotting window. If nrows = 'auto' the number of columns is automatically computed depending on the number of parameters in params.

**gof.name**

character, name of the objective function to be plotted. It has to correspond to the name of one column of params. It is used as title for the legend of the final figure.

**main**

character, currently not used.

**GOFcuts**

numeric, specifies at which values of the objective function given in gofs the colours of the plot have to change. If GOFcuts = "auto" and MinMax = NULL, the intervals are defined by the (unique values of the) gofs quantiles corresponding to the following probabilities: \( \text{probs} = \{0, 0.1, 0.25, 0.5, 0.75, 0.9, 1\} \). If GOFcuts = "auto" and MinMax = 'min', the intervals are defined by the (unique values of the) gofs quantiles corresponding to the following probabilities: \( \text{probs} = \{0, 0.25, 0.5, 0.85, 0.9, 0.97, 1\} \). If GOFcuts = "auto" and MinMax = 'max', the intervals are defined by the (unique values of the) gofs quantiles corresponding to the following probabilities: \( \text{probs} = \{0, 0.03, 0.1, 0.15, 0.5, 0.75, 1\} \).

**colorRamp**

R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours.

**points.cex**

size of the points to be plotted.

**alpha**

numeric between 0 and 1 representing the transparency level to apply to colorRamp, ‘0’ means fully transparent and ‘1’ means opaque.

**axis.rot**

numeric vector of length 2 representing the angle (in degrees) by which the axis labels are to be rotated, left/bottom and right/top, respectively.

**verbose**

logical; if TRUE, progress messages are printed.

**Author(s)**

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

**See Also**

plot_2parOF, read_results, plot_results, plot_GofPerParticle, plot_params, plot_ParamsPerIter
plot_ParamsPerIter

Plot Parameter Values against the Iteration Number

Examples

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

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

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

# Setting the seed
set.seed(100)

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

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

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

## End(Not run)
```

plot_ParamsPerIter

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

Usage

```r
plot_ParamsPerIter(params,...)
```

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

## S3 method for class 'matrix'
```r
plot_ParamsPerIter(params, param.names=colnames(params),
```
plot_ParamsPerIter

main=NULL, xlab="Number of evaluations", n rows="auto", cex=0.5,
cex.main=1.2, cex.axis=1.7, cex.lab=1.5, col=rainbow(ncol(params)),
lty=3, verbose=TRUE, ..., do.png=FALSE, png.width=1500,
png.height=900, png.res=90, png.fname="Params_ValuePerRun.png"

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

Arguments

params matrix or data.frame with the parameter values, where each row represent a different parameter set, and each column represent the value of a different model’s parameter

param.names character vector, names to be used for each model’s parameter in params (by default its column names)

main character, title for the plot

xlab character, title for the x axis. See plot

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

cex numeric, magnification for text and symbols relative to the default. See par

cex.main numeric, magnification to be used for main titles relative to the current setting of cex. See par

cex.axis numeric, magnification to be used for axis annotation relative to the current setting of cex. See par

cex.lab numeric, magnification to be used for x and y labels relative to the current setting of cex. See par

col specification for the default plotting colour. See par

lty line type. See par

verbose logical, if TRUE, progress messages are printed

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

do.png logical, indicates if all the figures have to be saved into PNG files instead of the screen device

png.width OPTIONAL. Only used when do.png=TRUE
numeric with the width of the device. See png

png.height OPTIONAL. Only used when do.png=TRUE
numeric with the height of the device. See png

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

png.fname OPTIONAL. Only used when do.png=TRUE
character, with the filename used to store the PNG file
Author(s)
Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

See Also
plot_results, plot_2parOF, plot_NparOF, plot_GofPerParticle

Examples

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

# Boundaries of the search space (Griewank test function)
lower <- rep(-600, D)
upper <- rep(600, D)

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

# Setting the seed
set.seed(100)

# Running PSO with the 'griewank' test function, writing the results to text files
hydroPSO(fn=griewank, lower=lower, upper=upper,
           control=list(use.IW = TRUE, IW.type= "linear", IW.w= c(1.0, 0.4),
                        write2disk=TRUE) )

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

# plotting the value of each parameter and the objective function against the
# iteration number
plot_ParamsPerIter(particles[["part.params"]])

## End(Not run)
```

---

**quant2ecdf**

Simulated Values -> Empirical CDFs

Description

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

quant2ecdf(sim, ...)

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

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

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

Arguments

sim       matrix or data.frame with the simulated equivalents obtained with different parameter sets, which, by default, are stored in columns
weights   numeric vector, values of the weights to be used for computing the quantiles
          Omitting the weights argument or specifying NULL or a zero-length vector will result in the usual un-weighted estimates
byrow     logical, indicates whether the computations have to be made for each column or for each row of x When the simulated equivalents are stored in columns, byrow must be TRUE
          When the simulated equivalents are stored in rows, byrow must be FALSE
quantiles.desired numeric vector, quantiles to be computed. Default values are \(c(0.025, 0.5, 0.975)\) ( => 2.5%, 50%, 97.5% )
plot      logical, indicates if a plot with the ECDFs has to be produced
obs       OPTIONAL. Only used when plot=TRUE
          Numeric or zoo object with observed values, which are used in the output plot
quantiles.labels OPTIONAL. Only used when plot=TRUE
          character vector, names to quantiles.desired. Default value is \(c("Q5", "Q50", "Q95")\)
main      OPTIONAL. Only used when plot=TRUE
          title for the plot
ylab
  OPTIONAL. Only used when plot=TRUE
  title for the y axis. See plot

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

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

leg.pos
  OPTIONAL. Only used when plot=TRUE
  keyword to be used to position the legend. See legend

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

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

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

verbose
  logical, if TRUE, progress messages are printed

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

Details

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

Value

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

Note

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

Author(s)

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

See Also

wtd.Ecdf, params2ecdf
**Examples**

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

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

---

**Description**

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

**Usage**

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

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

**Arguments**

- `file` character, name (including path) of the file to be read
- `verbose` logical; if TRUE, progress messages are printed
- `x` data.frame with the convergence outputs obtained with read_convergence.
- `MinMax` OPTIONAL
  character; indicates if the optimum value in params corresponds to the minimum or maximum of the objective function. Valid values are in: `c('min', 'max')`
beh.thr numeric, used for selecting only the behavioural parameter sets, i.e., those with a goodness-of-fit value larger/lowervalue than beh.th, depending on the value of MinMax.

It is only used for drawing a horizontal line used for separating behavioural from non behavioural parameter sets.

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

col OPTIONAL. Only used when plot=TRUE
character, colour to be used for drawing the lines

lty OPTIONAL. Only used when plot=TRUE
numeric, line type to be used

lwd OPTIONAL. Only used when plot=TRUE
numeric, line width

xlab OPTIONAL. Only used when plot=TRUE
character, label for the 'x' axis

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

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

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

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

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

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

cex.lab OPTIONAL. Only used when plot=TRUE
numeric, magnification to be used for x and y labels relative to the current setting of cex

legend.pos OPTIONAL. Only used when plot=TRUE
character, position of the legend. Valid values are in c("bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right", "center"). See legend

... OPTIONAL. Only used when plot=TRUE
further arguments passed to the plot command or from other methods

do.png logical, indicates if the plot with the convergence measures has to be saved into a PNG file instead of the screen device

png.width OPTIONAL. Only used when do.png=TRUE
numeric, width of the device. See png

png.height OPTIONAL. Only used when do.png=TRUE
numeric, height of the device. See png
Optionally. Only used when do.png=TRUE
numeric, nominal resolution in ppi which will be recorded in the PNG file.
See `png`

Optional. Only used when do.png=TRUE
character, name of the output PNG file. See `png`

Value

A list with the following elements:

Iter
- iteration number

Gbest
- global optimum for each iteration

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

IterBestFit
- best performance for the current iteration

normSwarmRadius
- normalised swarm radius
  
  \[
  \frac{\text{gbest} - \text{mean(pbest)}}{\text{mean(pbest)}}
  \]

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

Author(s)

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

See Also

`read_results`, `plot_results`

Examples

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

# Number of dimensions to be optimised
d <- 4

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

# Setting the seed
set.seed(100)

# Running PSO with the 'sphere' test function, writing the results to text files
hydroPSO(
  fn=sphere, lower=lower, upper=upper,
  control=list(MinMax="min", write2disk=TRUE, plot=TRUE)
)
```
# Reading the convergence measures got by running hydroPSO
setwd("PSO.out")
read_convergence()

## End(Not run)

---

ReadPlot_GofPerParticle

*plotParticlesGof*

**Description**

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

**Usage**

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

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

**Arguments**

- `file` character, name (including path) of the file to be read
- `na.strings` character vector, strings which are to be interpreted as NA values. See `read.table`
- `plot` logical, indicates if a plot with the convergence measures has to be produced
- `x` data.frame with the goodness-of-fit measure of each particle per iteration. The number of columns in `x` has to be equal to the number of particles, whereas the number of rows in `x` has to be equal to the number of iterations (\( ncol(x) = \text{number of particles} \); \( nrow(x) = \text{number of iterations} \))
- `ptype` character, representing the type of plot. Valid values are: in c("one", "many"), for plotting all the particles in the same figure or in one windows per particle, respectively
- `nrows` OPTIONAL. Only used when `plot=TRUE`
  numeric, number of rows to be used in the plotting window
  If `nrows` is set to auto, the number of rows is automatically computed depending on the number of columns of `x`
main
  OPTIONAL. Only used when plot=TRUE
  character, title for the plot

xlab
  OPTIONAL. Only used when plot=TRUE
  character, label for the 'x' axis

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

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

cex.axis
  OPTIONAL. Only used when plot=TRUE
  numeric, magnification for axis annotation relative to the current setting of cex

cex.lab
  OPTIONAL. Only used when plot=TRUE
  numeric, magnification for x and y labels relative to the current setting of cex

col
  OPTIONAL. Only used when plot=TRUE
  character, colour to be used for drawing the lines

lty
  OPTIONAL. Only used when plot=TRUE
  numeric, line type to be used

ylim
  numeric with the the 'y' limits of the plot

verbose
  logical, if TRUE, progress messages are printed

...
  OPTIONAL. Only used when plot=TRUE
  further arguments passed to the plot command or from other methods

dp.png
  logical, indicates if all the figures have to be saved into PNG files instead of the
  screen device

png.width
  OPTIONAL. Only used when do.png=TRUE
  numeric, width of the PNG device. See png

png.height
  OPTIONAL. Only used when do.png=TRUE
  numeric, height of the PNG device. See png

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

png.fname
  OPTIONAL. Only used when do.png=TRUE
  character, filename used to store the PNG file with the dotty plots of the parameter values

Author(s)

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

See Also

read_results, plot_results, plot_2parOF, plot_NparOF, plot_ParamsPerIter
Examples

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

# Number of dimensions to be optimised
D <- 4

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

# Setting the seed
set.seed(100)

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

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

## End(Not run)
```

Description

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

Usage

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

plot_out(sim, obs, dates=NULL, ptype=c("corr","ts","ecdf","quant2ecdf"), MinMax=NULL, ftype="o", FUN=mean, verbose=TRUE, weights=NULL, byrow=TRUE, quantiles.desired= c(0.05,0.5,0.95), quantiles.labels=c("Q5","Q50","Q95"),
```

ReadPlot_out

Reading/Plotting the 'Model_out.txt' output file of hydroPSO
main=NULL, ylab="Probability", col="blue", cex=1.2, 
leg.pos="bottomright", cex.axis=1.2, cex.main=1.2, cex.lab=1.2, 
do.png=FALSE, png.width=1500, png.height=900, png.res=90, 
png.fname="ModelOut_vs_Obs.png")

Arguments

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

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

nsim OPTIONAL. number simulated equivalent values of the model / objective func-
tion to be compared against observations.
It is only useful when the model to be calibrated returns NA instead of the sim-
ulated values for some parameter set(s) (e.g., MODFLOW). It is used to force
read_out to read the columns 4 up to 4+nsim-1 of file

sim numeric or zoo vector, simulated equivalent values of the model / objective func-
tion to be compared against observations

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

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

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

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

verbose logical, if TRUE, progress messages are printed

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

ptype character, type of plot. Valid values are:
- \texttt{corr}: Scatterplot between the observed values and its best simulated counter-
part
- \texttt{ts}: Only possible for observed values of zoo type. A graphical comparison
between observed values and its best simulated counterpart along time. It re-
quires the \texttt{hydroGOF} package. See \texttt{ggof}
- \texttt{ecdf}: Empirical CDFs computed and plotted for each column of sim
- quant2ecdf: For each model output corresponding to a different parameter set (in rows or columns of sim, according to the value of byrow), different quantiles are computed (as many as indicated in quantiles.desired, and then Empirical CDFs are computed and plotted for each one of the previous quantiles).

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

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

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

byrow | logical, indicates whether the computations have to be made for each column or for each row of x. See quant2ecdf When the simulated equivalents are stored in columns, byrow must be TRUE

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

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

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

ylab | OPTIONAL. Only used when plot=TRUE title for the y axis. See plot

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

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

leg.pos | OPTIONAL. Only used when plot=TRUE keyword to be used to position the legend. See legend

cex.axis | OPTIONAL. Only used when plot=TRUE numeric, magnification to be used for the axis annotation relative to 'cex'. See par

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

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

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

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

### Author(s)

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

### See Also

- `read_results`, `plot_results`, `quant2ecdf`

### Examples

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

# Number of dimensions to be optimised
D <- 5

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

# Setting the seed
set.seed(100)

# Running PSO with the 'Sphere' test function, writing the results to text files
hydroPSO(fn=sphere, lower=lower, upper=upper,
         control=list(maxit=100, topology="gbest", write2disk=TRUE, plot=TRUE)
)```
# Reading the convergence measures got by running hydroPSO
setwd("PSO.out")
read_out(MinMax="min") # each particle in a different panel

## End(Not run)

---

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

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

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

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

**Usage**

```r
read_params(file, ...)  

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

```r
plot_params(params, ...)  

## Default S3 method:  
plot_params(params, gofs=NULL,  
ptype=c("histogram", "dottyplot", "boxplot", "vioplot", "pairs"),  
param.cols=1:ncol(params), param.names=colnames(params), of.name="GoF",  
MinMax=NULL, beh.thr=NA, beh.col="red", beh.lty=1, beh.lwd=2,  
nrows="auto", col="#00000030", ylab=of.name, main=NULL, pch=19, cex=0.5,  
cex.main=1.5, cex.axis=1.5, cex.lab=1.5, breaks="Scott", freq=TRUE,
```
## S3 method for class 'data.frame'

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

## S3 method for class 'matrix'

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

### Arguments

- **file** character, name (including path) of the file containing the results
- **params** data.frame whose rows represent the values of different parameter sets
- **gofs** OPTIONAL. numeric with the values of goodness-of-fit values for each one of the parameters in params (in the same order!)
- **header** logical, indicates whether the file contains the names of the variables as its first line
  - If file is in c(‘modelpara.out’, ‘modelpara.beh’, ‘goal.sf2’, ‘goal.pso’, ‘ParameterValues.log’) then header is automatically set
- **skip** numeric (integer), lines of the data file to skip before beginning to read data
  - If file is in c(‘modelpara.out’, ‘modelpara.beh’, ‘goal.sf2’, ‘goal.pso’, ‘ParameterValues.log’) then skip is automatically set
- **param.cols** numeric, number of the columns in file that store the values of each parameter
- **param.names** character, name of the parameters defined by param.cols
- **of.col** OPTIONAL. numeric, number of the column in file that store the values of objective function
- **of.name** OPTIONAL. Only used when of.col is provided.
  - character, name that will be given to the column of.col
- **na.strings** character, string which is to be interpreted as NA values. read.table
- **plot** logical, indicates if a dotty-plot with the parameter values versus the objective function has to be produced
ptype  OPTIONAL. Only used when plot=TRUE
character, indicating the type of plot to be done. It must be in:
- dottyplot: dotty plots for each parameter in params or file, with the value
  of the objective function against the parameter value
- histogram: histogram for each parameter in params or file, with an esti-
  mate of the probability distribution each parameter
- boxplot: box plots (or box-and-whisker diagram) for each parameter in
  params or file, with a graphical summary of the distribution of each parameter,
  through their five-number summary
- vioplot: beanplots for each parameter in params or file, similar to the
  boxplots, except that beanplots also show the probability density of the data at
  different values. See vioplot. It requires the vioplot package.
- pairs: Visualization of a correlation matrix among the parameters and goodness-
  of-fit values in params (or file) and gofs. See hydropairs. It requires the
  hydroTSM package.

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

beh.thr  OPTIONAL
numeric, threshold value used for selecting parameter sets that have to be used
in the analysis (‘behavioural parameters’, using the GLUE terminology)
If MinMax=’min’, only parameter sets with a goodness-of-fit value (given by
gofs) less than or equal to beh.thr will be considered for the subsequent anal-
ysis.
If MinMax=’max’, only parameter sets with a goodness-of-fit value (given by
gofs) greater than or equal to beh.thr will be considered for the subsequent
analysis

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

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

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

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

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

ylab  OPTIONAL. Only used when plot=TRUE
character, label for the ‘y’ axis
main character, title for the plot
pch OPTIONAL. Only used when plot=TRUE
numeric, type of symbol to be used for drawing the points of the dotty plots
(e.g., 1: white circle)
cex OPTIONAL. Only used when plot=TRUE
numeric, values controlling the size of text and points with respect to the default
cex.main OPTIONAL. Only used when plot=TRUE
numeric, magnification for the main title relative to the current setting of cex
cex.axis OPTIONAL. Only used when plot=TRUE
numeric, magnification for axis annotation relative to the current setting of cex
cex.lab OPTIONAL. Only used when plot=TRUE
numeric, magnification for x and y labels relative to the current setting of cex
breaks breaks used for plotting the histograms of the parameter sets. See hist
freq logical, if TRUE, the histogram graphic is a representation of frequencies, the
counts component of the result; if FALSE, probability densities, component den-
sity, are plotted (so that the histogram has a total area of one). See hist
verbose logical, if TRUE, progress messages are printed
... OPTIONAL. Only used when plot=TRUE
further arguments passed to the plot command or from other methods
do.png logical, indicates if the plot with the convergence measures has to be saved into
a PNG file instead of the screen device
png.width OPTIONAL. Only used when do.png=TRUE
numeric, width of the device. See png
png.height OPTIONAL. Only used when do.png=TRUE
numeric, height of the device. See png
png.res OPTIONAL. Only used when do.png=TRUE
numeric, nominal resolution in ppi which will be recorded in the PNG file, if a
positive integer of the device. See png
png.fname OPTIONAL. Only used when do.png=TRUE
character, name of the output PNG file. See png

Value
A list with the following elements:

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

Author(s)
Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>
See Also

vioplot

Examples

## Not run:

```r
# Number of dimensions of the optimisation problem
D <- 4

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

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

# Setting the seed
set.seed(100)

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

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

# 2) summary of the parameter sets and their goodness-
#
# plotting the parameter sets as dotty plots
plot_params(params=params[["params"]], gofs=params[["gofs"]],
            ptype="dottyplot", main=fn, MinMax="min", freq=TRUE)

# plotting the parameter sets as boxplots
plot_params(params=params[["params"]], ptype="boxplot", MinMax="min")

# plotting the parameter sets as violing plots
library(vioplot)
plot_params(params=params[["params"]], ptype="vioplot", MinMax="min")

# 2) reading only the parameter sets with a goodness-of-fit measure <= 'beh.thr',
# and dotty plots (by default)
params <- read_params(file="~/PSO.out/Particles.txt", param.cols=4:7, of.col=3,
                      beh.thr=1000, MinMax="min")

## End(Not run)

ReadPlot_particles Reading/Plotting the 'Particles.txt' output file
Description

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

The function `plot_particles` takes the parameter sets and their corresponding goodness-of-fit value, read by `read_particles`, and produces the following plots:
1) Dotty plots
2) Histograms
3) Boxplots
4) Correlation matrix (optional)
5) Empirical CDFs
6) Parameter values vs Number of Model Evaluations
7) (pseudo) 3D dotty plots

Usage

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

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

hist.png.fname="Params_Histograms.png",
bxp.png.fname="Params_Boxplots.png",
ecdf.png.fname="Params_ECDFs.png",
runs.png.fname="Params_ValuesPerRun.png",
dp3d.png.fname="Params_dp3d.png",
pairs.png.fname="Params_Pairs.png")

read_velocities(file="Velocities.txt", ... )

Arguments

file character, name (including path) of the output file with the position and fitness value of each particle and for each iteration

params data.frame whose rows represent the values of different parameter sets

goFs OPTIONAL. numeric with the values of goodness-of-fit values for each parameter in params (in the same order!)

verbose logical, if TRUE, progress messages are printed

plot logical, indicates if the following figures has to be produced: dotty plots, histograms, empirical CDFs, Parameter Values Against Number of Model Evaluations, and 3D dotty plots of Parameter Values

goF.name character, name to be given to the goodness-of-fit values in all the plots

MinMax OPTIONAL. character, indicates if the optimum value in params corresponds to the minimum or maximum of the objective function. Only used to identify the optimum in the plot

Valid values are in: c(‘min’, ‘max’)

beh.thr numeric, used for selecting only the behavioural parameter sets, i.e. those with a goodness-of-fit value greater/less than or equal to beh.thr, depending on the value of MinMax

By default beh.thr=NA and all the parameter sets are considered for the subsequent analysis

beh.col OPTIONAL. Only used when plot=TRUE

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

beh.lty OPTIONAL. Only used when plot=TRUE

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

beh.lwd OPTIONAL. Only used when plot=TRUE

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

nrows OPTIONAL. Only used when plot=TRUE

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

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

col OPTIONAL. Only used when plot=TRUE

character, colour for drawing the points of the dotty plots
**ylab**  OPTIONAL. Only used when `plot=TRUE`
character, label for the 'y' axis

**main**  OPTIONAL. Only used when `plot=TRUE`
character, title for the plot

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

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

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

**cex.axis**  OPTIONAL. Only used when `plot=TRUE`
numeric, magnification for axis annotation relative to the current setting of `cex`

**cex.lab**  OPTIONAL. Only used when `plot=TRUE`
numeric, magnification for x and y labels relative to the current setting of `cex`

...  OPTIONAL. Only used when `plot=TRUE`
further arguments passed to the plot command or from other methods

**breaks**  OPTIONAL. Only used when `plot=TRUE`
breaks for plotting the histograms of the parameter sets. See `hist`

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

**do.pairs**  OPTIONAL. Only used when `plot=TRUE`
logical, indicates whether a correlation matrix among parameters has to be plotted. If the number of parameter sets tried during the optimisation is large, it may require some time.

**weights**  OPTIONAL. Only used when `plot=TRUE`
numeric vector, values of the weights to be used for computing the empirical CDFs. See `params2ecdf`

**byrow**  OPTIONAL. Only used when `plot=TRUE`
logical, indicates whether the computations have to be made for each column or for each row of `params`. See `params2ecdf`

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

**dp3D.names**  character, name of all the parameters (usually only the most sensitive ones) that will be used for plotting pseudo-3D plots
If `dp3D.names`='auto' half the number of parameters in file are chosen randomly for plotting. See `plot_NparOF`

**GOFcuts**  numeric, specifies at which values of the objective function `gof.name` the colours of the plot have to change. See `plot_NparOF`
colorRamp R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours. See plot_NparOF

alpha numeric between 0 and 1 representing the transparency level to apply to the colors of the pseudo-3D dotty plots. See plot_NparOF

points.cex size of the points to be plotted

legend.pos not used yet ...

do.png logical, indicates if the plot with the convergence measures has to be saved into a PNG file instead of the screen device

png.width OPTIONAL. Only used when do.png=TRUE numeric, width of the device. See png

png.height OPTIONAL. Only used when do.png=TRUE numeric, height of the device. See png

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

dotty.png.fname OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the dotty plots of the parameter values

hist.png.fname OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the histograms of the parameter values

bxp.png.fname OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the boxplots of the parameter values

ecdf.png.fname OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the empirical CDFs of the parameter values

runs.png.fname OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the parameter values vs the number of model evaluations

dp3d.png.fname OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the pseudo-3D plots of all the parameters defined in dp3D.names

pairs.png.fname OPTIONAL. Only used when do.png=TRUE character, filename used to store the PNG file with the correlation matrix among the parameters and goodness-of-fit values in params and gofs. See plot_params and hydropairs

Value

read_particles returns a list with four elements:
part.params numeric or matrix/data.frame with the parameter values for each particle and iteration
part.gofs numeric vector with the goodness-of-fit value for each particle and iteration
best.param numeric with the parameter values of the best particle. In order to be computed, the user has to provide a valid value for MinMax
best.gof numeric with the best goodness-of-fit value among all the particles. In order to be computed, the user has to provide a valid value for MinMax

Author(s)

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See Also

read_results, plot_results, read_params, plot_params

Examples

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

# Number of dimensions to be optimised
D <- 4

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

# Setting the seed
set.seed(100)

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

# reading the 'Particles.txt' output file of hydroPSO, and plotting dotty plots, # histograms, eCDFs, ...
setwd("PSO.out")
particles <- read_particles()

# reading only the particles in 'Particles.txt' with a goodness-of-fit value # lower than 'beh.thr'
particles <- read_particles(beh.thr=1000, MinMax="min")

## End(Not run)
```
**Description**

The function `read_results` reads the following output files of hydroPSO:

1) ‘BestParameterSet.txt’: best parameter set and its corresponding goodness-of-fit found during the optimization
2) ‘Particles.txt’: parameter values and their corresponding goodness-of-fit value for all particles and iterations
3) ‘Velocities.txt’: velocity values and their corresponding goodness-of-fit value for all particles and iterations
4) ‘Model_out.txt’: values of the objective function/model output for each particle and iteration
5) ‘ConvergenceMeasures.txt’: convergence measures summarizing performance of hydroPSO
6) ‘Particles_GofPerIter.txt’: goodness-of-fit only for all the particles during all the iterations

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

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

**Usage**

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

plot_results(drty.out="PSO.out", param.names, gof.name="GoF", MinMax=NULL, 
beh.thr=NA, beh.col="red", beh.lty=1, beh.lwd=2, nrows="auto", 
col="black", ylab=gof.name, main=NULL, pch=19, cex=0.5, cex.main=1.7,
```
cex.axis=1.3, cex.lab=1.5, breaks="Scott", freq=TRUE, do.pairs=FALSE, weights=NULL, byrow=FALSE, leg.cex=1.2,

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

ptype="one",

nsim=NULL,

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

legend.pos="topright",

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

Arguments

dry.out character, path to the directory storing the output files generated by hydroPSO
param.names character, names for the parameters in params that have to be plotted (param.names can be a subset of params).
Names for each parameter are taken from the first row of the ‘Particles.txt’ file
verbose logical, if TRUE, progress messages are printed
gof.name character, name of the goodness-of-fit variable in all plots
MinMax OPTIONAL. character, indicates whether the optimum value in x corresponds to the minimum or maximum of the objective function. It is only used to identify the optimum on the plots
Valid values are in: c(‘min’, ‘max’) 
beh.thr OPTIONAL. numeric, threshold to filter out parameter sets and model outputs with a non-acceptable performance (non behavioural parameter sets)
nsim

OPTIONAL. number simulated equivalent values of the model / objective function to be compared against observations. It is only useful when the model to be calibrated returns NA instead of the simulated values for some parameter set(s) (e.g., MODFLOW). See `read_out`

modelout.cols

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

beh.col

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

beh.lty

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

beh.lwd

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

nrows

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

col

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

ylab

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

main

OPTIONAL. Only used when `plot=TRUE`
character, title for the plot

pch

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

cex

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

cex.main

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

cex.axis

OPTIONAL. Only used when `plot=TRUE`
numeric, magnification for axis annotation relative to the current setting of `cex`

cex.lab

OPTIONAL. Only used when `plot=TRUE`
numeric, magnification for x and y labels relative to the current setting of `cex`

breaks

OPTIONAL. Only used when `plot=TRUE`
breaks for plotting the histograms of the parameter sets. See `hist`

freq

OPTIONAL. Only used when `plot=TRUE`
logical, if TRUE, the histogram graphic is a representation of frequencies, the
counts component of the result; if FALSE, probability densities, component density, are plotted (so that the histogram has a total area of one). Defaults to TRUE if and only if breaks are equidistant (and probability is not specified). See hist
do.pairs  OPTIONAL. Only used when plot=TRUE logical, indicates whether a correlation matrix among parameters has to be plotted. If the number of parameter sets tried during the optimisation is large, it may require some time.
weights  OPTIONAL. Only used when plot=TRUE numeric vector, values of the weights to be used for computing the empirical CDFs. See params2ecdf
byrow  OPTIONAL. Only used when plot=TRUE logical, indicates whether the computations have to be made for each column or for each row of x. See params2ecdf
leg.cex  OPTIONAL. Only used when plot=TRUE character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1.2
dp3D.names  character, name for all the parameters (usually only the most sensitive ones) that will be used for plotting pseudo-3D dotty plots If dp3D.names='auto' half the number of parameters in file are chosen randomly for plotting. See plot_NparOF
GOFcuts numeric, specifies at which values of the objective function gof.name the colours of the plot have to change. See plot_NparOF
colorRamp  R function defining the colour ramp to be used for colouring the pseudo-3D dotty plots of Parameter Values, OR character representing those colours. See plot_NparOF
alpha numeric between 0 and 1 representing the transparency level to apply to the colors of the pseudo-3D dotty plots. See plot_NparOF
points.cex size of the points to be plotted
ptype character, represents the type of plot. Valid values are: in c("one", "many"), for plotting all the particles in the same figure or in one windows per particle, respectively See plot_GofPerParticle
ftype  OPTIONAL. Only used when plot=TRUE and the observed values provided by the user were zoo objects. See plot_out and ggof.
FUN  OPTIONAL. Only used when plot=TRUE and the observed values provided by the user were zoo objects. See plot_out and ggof
quantiles.desired numeric vector, quantiles to be computed. Default values are c(.025, .5, .975) ( => 2.5%, 50%, 97.5% ). See plot_out
quantiles.labels  OPTIONAL. Only used when plot=TRUE character vector, names to quantiles.desired. Default value is c("Q5", "Q50", "Q95"). See plot_out
legend.pos See plot_convergence
do.png     logical, indicates if all the figures have to be saved into PNG files instead of the screen device

png.width  OPTIONAL. Only used when do.png=TRUE
numeric, width of the PNG device. See png

png.height OPTIONAL. Only used when do.png=TRUE
numeric, height of the PNG device. See png

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

dotty.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the dotty plots of the parameter values.

hist.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the histograms of the parameter values.

bxp.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the boxplots of the parameter values

ecdf.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the empirical CDFs of the parameter values.

pruns.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the parameter values vs the number of model evaluations

dp3d.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the pseudo-3D plots of all the parameters defined in dp3D.names

pairs.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the correlation matrix among the parameters and goodness-of-fit values in params and gofs. See plot_particles and hydropairs

part.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the goodness-of-fit for all the particles along the iterations

vruns.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the velocity values vs the number of model evaluations

modelout.best.png.fname
OPTIONAL. Only used when do.png=TRUE
character, filename used to store the PNG file with the observed values against its best simulated counterpart. See plot_out
model.out.quant.png.fname

OPTIONAL. Only used when do.png=TRUE
caracter, filename used to store the PNG file with some quantiles of simulated
values against its observed counterparts. See plot_out

conv.png.fname

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

Value

The function read_results returns a list with the following elements:

- **best.param** numeric with the best parameter set
- **best.gof** numeric with the best fitness value of the objective function
- **params** data.frame with all the parameter sets tested during the optimisation
- **gofs** numeric with all the fitness values computed during the optimisation (each ele-
  ment in gofs corresponds to one row of params)
- **model.values** numeric or matrix/data.frame with the values of the objective function / model
  for each particle and iteration. See read_out
- **model.best** numeric with the best model / objective function value. In order to be computed,
  the user has to provide a valid value for MinMax. See read_out
- **model.obs** numeric with the observed values used during the optimisation. See obs
- **convergence.measures**

matrix/data.frame with the convergence measures. See read_convergence func-

tion
- **part.GofPerIter**

matrix/data.frame with the goodness-of-fit values for all the particles during all
the iterations. It has as many columns as parameters to be optimised and as
many rows as the number of iterations effectively carried out

Author(s)

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See Also

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

Examples

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

# Number of dimensions to be optimised
D <- 5
```
# Boundaries of the search space (Ackley test function)
lower <- rep(-32, D)
upper <- rep(32, D)

# Setting the seed
set.seed(100)

# Running PSO with the 'ackley' test function, writing the results to text files
hydroPSO(fn=ackley, lower=lower, upper=upper)

# Reading all the results and storing them in a variable
res <- read_results()

# Plotting all the results with a goodness-of-fit value lower than 5
plot_results(MinMax="min", beh.thr=5)

## Not run:
## Not run:

# boundaries for the test function
lower <- rep(-100, D)  # sphere
#lower <- rep(-5.12, D)  # rastrigin
#lower <- rep(-32, D)    # ackley

fn <- sphere
#fn <-rastrigin
#fn <-ackley

###############
##### SPSO-2007 parameters ########
npart <- 10+floor(2*sqrt(D))
c1 <- 0.5+log(2)
c2 <- 0.5+log(2)
abstol <- 1e-20
reitol <- 1e-20
maxit <- 1000

use.IW <- TRUE
IW.w <- 1/(2*log(2))
REPORT <- 100
lambda <- 1
boundary.wall <- "absorbing2007"

# Setting the user home directory as working directory
setwd("~")
# Running PSO and writing the results to text files
set.seed(100)

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

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

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

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

# recommended hydroPSO configuration - START #
# recommended hydroPSO configuration - END #
**read_best**

Reading the 'BestParameterSet.txt' output file

**Description**

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

**Usage**

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

**Arguments**

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

**Author(s)**

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

**See Also**

`read_results`, `plot_results`

**Examples**

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

# Number of dimensions to be optimised
D <- 4

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

# Setting the seed
set.seed(100)

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

# Reading the best parameter set and its corresponding gof found by hydroPSO
setwd("PSO.out")
read_best()
```
Description

Test functions commonly used as benchmark for global optimisation problems.

Usage

\begin{verbatim}
ackley(x)
griewank(x)
rastrigin(x)
rosenbrock(x)
schafferF6(x)
schwefel(x)
sphere(x)
sackley(x, o=-32+64*runif(length(x)), fbias=-140)
sgriewank(x, o=-600+1200*runif(length(x)), fbias=-180)
srastrigin(x, o=-5+10*runif(length(x)), fbias=-330)
srosenbrock(x, o=-100+200*runif(length(x)), fbias=390)
sschwefel_1_2(x, o=-100+200*runif(length(x)), fbias=-450)
ssphere(x, o=-100+200*runif(length(x)), fbias=-450)
\end{verbatim}

Arguments

- \textbf{x}: numeric vector to be evaluated
- \textbf{o}: numeric shifting vector to be used, with the same length of \textbf{x}
- \textbf{fbias}: numeric with the bias to be imposed

Details

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

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

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

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

The Griewank test function is multimodal and non-separable, with several local optima within the search region defined by [-600, 600]. It is similar to the Rastrigin function, but the number of local optima is larger in this case. It only has one global optimum located at the point \(o=(0, \ldots, 0)\). The function interpretation changes with the scale; the general overview suggests convex function, medium-scale view suggests existence of local minima, and finally zoom on the details indicates complex structure of numerous local minima. While this function has an exponentially increasing number of local minima as its dimension increases, it turns out that a simple multistart algorithm is able to detect its global minimum more and more easily as the dimension increases (Locatelli, 2003). It is defined by:

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

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

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

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

\[
schafferF6 = 0.5 \left( \sin^2 \sqrt{\sum_{i=1}^{n} x_i^2} - 0.5 \right) \left( 1 + 0.001 \sum_{i=1}^{n} x_i^2 \right) ; \quad -100 \leq x_i \leq 100 ; \quad i = 1, 2, \ldots, n
\]

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

\[
sphere = \sum_{i=1}^{n} x_i^2 ; \quad -100 \leq x_i \leq 100 ; \quad i = 1, 2, \ldots, n
\]
The Schwefel's function is non-convex, multimodal, and additively separable. It is deceptive in that the global minimum is geometrically distant, over the parameter space, from the next best local minima. Therefore, the search algorithms are potentially prone to convergence in the wrong direction. In addition, it is less symmetric than the Rastrigin function and has the global minimum at the edge of the search space \([-500, 500]\) at position \(o=(420.9687, \ldots, 420.9687)\). Additionally, there is no overall, guiding slope towards the global minimum like in Ackley’s, or less extreme, in Rastrigin’s function. It is defined by:

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

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

\[
sschwefel_{1\_2} = \sum_{i=1}^{n} \left( \sum_{j=1}^{i} x_j \right)^2 + f_{bias}; \quad -500 \leq x_i \leq 500; \quad i = 1, 2, \ldots, n
\]

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

The Shifted Ackley is defined by:

\[
sackley = 20+\exp(1)-20 \exp \left( -0.2 \sqrt{\frac{1}{n} \sum_{i=1}^{n} z_i^2} \right) - \exp \left( \frac{1}{n} \sum_{i=1}^{n} \cos(2\pi z_i) \right) + f_{bias}, \quad z = x - o; \quad i = 1, 2, \ldots, n
\]

The Shifted Griewank is defined by:

\[
sgriewank = \frac{1}{4000} \sum_{i=1}^{n} z_i^2 - \prod_{i=1}^{n} \cos \left( \frac{z_i}{\sqrt{i}} \right) + 1 + f_{bias}, \quad z = x - o; \quad i = 1, 2, \ldots, n
\]

The Shifted Sphere is defined by:

\[
ssphere = \sum_{i=1}^{n} z_i^2 + f_{bias}, \quad z = x - o; \quad i = 1, 2, \ldots, n
\]

Value

Each test function returns a single numeric value corresponding to the function evaluated on the vector \(x\).
Author(s)
Mauricio Zambrano-Bigiarini, <mzb.devel@gmail.com>

References


Test functions for optimization needs: http://www.robertmarks.org/Classes/ENGR5358/Papers/functions.pdf

Web pages:


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


Sphere: https://www.sfu.ca/~ssurjano/spheredef.html


Ackley: https://www.sfu.ca/~ssurjano/ackley.html


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

See Also
hydroPSO
**Description**

Daily time series of precipitation, mean air temperature, potential evapotranspiration and streamflows for the catchment draining into the 'Trancura antes de Llafenco' streamflow station (Cod.BNA: 9414001, drainage area= 1415 km2), Araucania Region, Chile (Lat:-39.3333, Lon:-71.6667), with data from 01/Jan/1979 to 31/Dec/2016 (including some gaps).

**Usage**

data(Trancura9414001)

**Format**

data.frame with 5 columns:
- **Date**: character with the date (YYYY-MM-DD) for each daily observation.
- **P_mm**: Spatially-averaged mean daily values of precipitation computed based on the CR2met dataset, [mm/day].
- **Tmean_degC**: Spatially-averaged mean daily values of air temperature computed based on the CR2met dataset, [degree Celsius].
- **PET_mm**: Spatially-averaged mean daily values of precipitation computed based on the Hargreaves-Samani equation and daily maximum and minimum air temperatures obtained from the CR2met dataset, [mm/day].
- **Qobs_m3s**: Daily streamflows measured at the Trancura antes de Llafenco (9414001) station.

**Source**

Provided by Center for Climate and Resilience Research, Universidad de Chile, Santiago, Chile (http://www.cr2.cl at http://camels.cr2.cl/, last accessed [Feb 2020]). These data are intended to be used for research purposes only, being distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY.

**References**

Description

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

Usage

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

Arguments

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

Details

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

- **dirty.in** character, path to the directory storing the input files required for PSO, i.e. ‘ParamRanges.txt’ and ‘ParamFiles.txt’
- **dirty.out** character, path to the directory storing the output files generated by hydroPSO
- **digits** OPTIONAL. Only used when write2disk=TRUE
  - numeric, number of significant digits used for writing the outputs in scientific notation
- **gof.name** character, ONLY used for identifying the goodness-of-fit of each model run and writing it to the LH_0AT-gof.txt output file
**MinMax** character, indicates whether the optimum value for the analysed problem corresponds to the minimum or maximum of the the objective function. It is used to select the 'best' parameter set. Valid values are in: `c('min', 'max')`

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

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

**verbose** logical, if TRUE progress messages are printed

**Value**

A list of two elements:

- **gofs** numeric with the goodness-of-fit values corresponding to each one of the parameter sets provided in `par`
- **model.values** data.frame with the model outputs corresponding to each one of the parameter sets provided in `par`
- **best.param** numeric with the parameter values of the "best" parameter set found during the verification period
- **best.gof** numeric with the goodness-of-fit of the "best" parameter set found during the verification period

**Author(s)**

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

**See Also**

- [hydromod](#)

---

**wquantile**

**Weighted Quantiles**

**Description**

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

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

**Usage**

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

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

Author(s)

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See Also

- `wtd.quantile`

Examples

```r
# random matrix with 100 parameter sets (in rows) corresponding to 10 different parameters
params <- matrix(rnorm(1000), ncol=10, nrow=100)
colnames(params) <- paste("Param", 1:10, sep="")

# empirical CDFs for each one of the 10 parameters of x, with equal weight for # each one of the 100 parameter sets
wquantile(params, weights=rep(1,100), byrow=FALSE)
```
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