Package ‘rmoo’

October 14, 2022

Title Multi-Objective Optimization in R

Version 0.2.0

Description The ‘rmoo’ package is a framework for multi- and many-objective optimization, which allows researchers and users versatility in parameter configuration, as well as tools for analysis, replication and visualization of results. The ‘rmoo’ package was built as a fork of the ‘GA’ package by Luca Scrucca(2017) <DOI:10.32614/RJ-2017-008> and implementing the Non-Dominated Sorting Genetic Algorithms proposed by K. Deb's.

License GPL (>= 2)

Encoding UTF-8

Language es

LazyData true

RoxygenNote 7.2.1

Collate 'AllClasses.R' 'associate.R' 'crowding_distance.R' 'data.R'
   'generate_reference_points.R' 'geneticoperator.R'
   'get_fixed_rowsum_integer_matrix.R' 'miscfun.R' 'AllGenerics.R'
   'niching.R' 'non-dominated_fronts.R' 'nsga.R' 'nsga2.R'
   'nsga3.R' 'nsgaControl.R' 'performance_metrics.R'
   'reference_point_multi_layer.R' 'rmoo.R' 'rmoo_func.R'
   'sharing.R' 'update_points.R' 'zzz.R'

Imports stats, utils, graphics, methods, GA, grDevices, ggplot2,
   plotly

URL https://github.com/Evolutionary-Optimization-Laboratory/rmoo/

BugReports https://github.com/Evolutionary-Optimization-Laboratory/rmoo/issues/

Suggests testthat, covr, rgl, ecr, emoa, cdata, dplyr, reshape2

Depends R (>= 2.10)

NeedsCompilation no

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Repository  CRAN
Date/Publication  2022-09-24 02:20:02 UTC

R topics documented:

algorithm-class .......................................................... 3
associate ................................................................. 3
crowding_distance ....................................................... 4
generate_reference_points ........................................... 5
getCrowdingDistance ................................................... 6
getDummyFitness ......................................................... 6
getFitness ............................................................... 7
getMetrics ............................................................... 8
getPopulation ........................................................... 9
get_fixed_rowsum_integer_matrix .................................. 10
kroA100 ................................................................. 11
kroB100 ................................................................. 11
kroC100 ................................................................. 12
niching ................................................................. 12
non_dominated_fronts ................................................ 13
nsga ..................................................................... 14
nsga-class ............................................................. 17
nsga1-class ............................................................. 18
nsga2 ................................................................. 19
nsga2-class ............................................................. 22
nsga3 ................................................................. 23
nsga3-class ............................................................. 26
nsgaControl ............................................................. 27
nsgaMonitor ............................................................. 29
nsga_Crossover ........................................................ 30
nsga_Mutation ........................................................ 31
nsga_Population ....................................................... 32
nsga_Selection ........................................................ 33
numberOrNAOrMatrix-class ......................................... 34
performance_metrics .................................................. 34
plot ................................................................. 35
print ................................................................. 36
progress ............................................................... 37
reference_point_multi_layer ....................................... 38
rmoo_func ............................................................. 39
scale_reference_directions ......................................... 43
sharing ............................................................... 44
summary ............................................................. 45
update_points ......................................................... 46

Index  47
**Algorithm Class**

**Virtual Parent Class Algorithm**

**Description**

It will use when other algorithms are implemented. Equivalent to a Abstract class in other languages.

**Associate**

**Association Operation in Non-Dominated Genetic Algorithms III**

**Description**

Function that associates each member of the population with a reference point. The function calculates the perpendicular distance of each individual from each of the reference lines. This code section corresponds to Algorithm 3 of the referenced paper.

**Usage**

```python
associate_to_niches(object, utopian_epsilon = 0)
compute_perpendicular_distance(x, y)
compute_niche_count(n_niches, niche_of_individuals)
```

**Arguments**

- `object`
  - An object of class "nsga3".
- `utopian_epsilon`
  - The epsilon used for decrease the ideal point to get the utopian point.
- `x`
  - Individuals to calculate their niche.
- `y`
  - Reference points.
- `n_niches`
  - Number of reference points.
- `niche_of_individuals`
  - The niche count of individuals, except the last front.

**Value**

Returns a list with the niche count of individuals and the distances between them.

**Author(s)**

Francisco Benitez
**crowding_distance**

**Calculation of Crowding Distance**

**Description**

A Crowded-comparison approach.

**Usage**

`crowding_distance(object, nObj)`

**Arguments**

- `object, nObj` An object of class 'nsga2', usually resulting from a call to function nsga2. Fitness Function Objective Numbers

**Details**

The crowded-comparison operator guides the selection process at the various stages of the algorithm toward a uniformly spread-out Pareto-optimal front

**Value**

A vector with the crowding-distance between individuals of a population.

**Author(s)**

Francisco Benitez <benitezfj94@gmail.com>

**References**

generate_reference_points

Determination of Reference Points on a Hyper-Plane

Description
A implementation of Das and Dennis’s Reference Points Generation.

Usage

```r
generate_reference_points(m, h, scaling = NULL)
```

Arguments

- `m`, `h`, `scaling`
  Number of reference points 'h' in M-objective problems, and scaling that is the scale on which the points are distributed.

Details
The implemented Reference Point Generation is based on the Das and Dennis’s systematic approach that places points on a normalized hyper-plane which is equally inclined to all objective axes and has an intercept of one on each axis.

Value
A matrix with the reference points uniformly distributed.

Author(s)
Francisco Benitez <benitezfj94@gmail.com>

References


See Also

- `non-dominated_fronts()` and `get_fixed_rowsum_integer_matrix()`
getCrowdingDistance

Accessor methods to the crowding distance for NSGA-II results

Description
Accessor methods to the crowding distance for NSGA-II results

Usage
getCrowdingDistance(obj)

## S4 method for signature 'nsga2'
getCrowdingDistance(obj)

Arguments
obj an object resulting from the execution of NSGA-II algorithm

Value
Returns a vector with the crowding distances of class nsga2. See nsga2 for a description of available slots information.

Author(s)
Francisco Benitez <benitezfj94@gmail.com>

Examples
# Where 'out' is an object resulting from the execution of the NSGA-II algorithm.
#
# getCrowdingDistance(out)
#

getDummyFitness

Accessor methods to the dummy fitness for NSGA-I results

Description
Accessor methods to the dummy fitness for NSGA-I results

Usage
getDummyFitness(obj)

## S4 method for signature 'nsga1'
getDummyFitness(obj)
getFitness

Arguments

obj an object resulting from the execution of NSGA-I algorithm

Value

Returns a matrix with the dummy fitness of class nsga1. See nsga1 for a description of available slots information.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

Examples

# Where 'out' is an object resulting from the execution of the NSGA-I algorithm.
#
# getDummyFitness(out)
#

getFitness

Accessor methods to the fitness for rmoo results

Description

Accessor methods to the fitness for rmoo results

Usage

getFitness(obj)

Arguments

obj an object resulting from the execution of NSGA-I, NSGA-II or NSGA-III algorithm

Value

Prints the resulting fitness and when the result of the method-call is assigned to a variable, the fitness is stored as a data frame. See nsga1 nsga2, nsga3 for a description of available slots information.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>
Examples

# Where 'out' is an object resulting from the execution of the rmoo.
#
# fitness_result <- getFitness(out)
#
# fitness_result

getMetrics
Accessor methods to the metrics evaluated during execution

Description

Accessor methods to the metrics evaluated during execution

Usage

getMetrics(obj)

## S4 method for signature 'nsga'
getMetrics(obj)

Arguments

obj an object resulting from the execution of NSGA-I, NSGA-II or NSGA-III algorithm. During the execution of the performance metrics must be evaluated.

Value

A dataframe with performance metrics evaluated iteration by iteration.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

Examples

# Where 'out' is an object resulting from the execution of the rmoo.
#
# metrics_result <- getMetrics(out)
#
# metrics_result
getPopulation

Accessor methods to the population for rmoo results

Description

Accessor methods to the population for rmoo results

Usage

getPopulation(obj)

## S4 method for signature 'nsga'
getPopulation(obj)

## S4 method for signature 'nsga'
getFitness(obj)

Arguments

obj an object resulting from the execution of NSGA-I, NSGA-II or NSGA-III algorithm

Value

Prints the resulting population and when the result of the method-call is assigned to a variable, the population is stored as a data frame. See nsga1, nsga2, nsga3 for a description of available slots information.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

Examples

# Where 'out' is an object resulting from the execution of rmoo.
#
# population_result <- getPopulation(out)
# # population_result
get_fixed_rowsum_integer_matrix

Determine the division points on the hyperplane

Description

Implementation of the recursive function in Generation of Reference points of Das and Dennis.

Usage

get_fixed_rowsum_integer_matrix(m, h)

Arguments

m, h

Number of reference points ‘h’ in M-objective problems

Details

The implemented Reference Point Generation is based on the Das and Dennis’s systematic approach that places points on a normalized hyper-plane which is equally inclined to all objective axes and has an intercept of one on each axis.

Value

A matrix with the reference points uniformly distributed.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

References


See Also

non_dominated_fronts() and generate_reference_points()
**Description**

A dataset containing the coord and section of 100 cities

**Usage**

krOA100

**Format**

A data frame with 100 rows and 2 variables:

- **COORD**  City Coordinates
- **SECTION**  City Section

**References**


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**Description**

A dataset containing the coord and section of 100 cities

**Usage**

krOB100

**Format**

A data frame with 100 rows and 2 variables:

- **COORD**  City Coordinates
- **SECTION**  City Section

**References**

**kroC100**

**Description**
A dataset containing the coord and section of 100 cities

**Usage**
kroC100

**Format**
A data frame with 100 rows and 2 variables:
- **COORD** City Coordinates
- **SECTION** City Section

**References**

---

**niching**

**Niche-Preservation Operation**

**Description**
Generation of niche, by associating reference points to population members

**Usage**
niching(pop, n_remaining, niche_count, niche_of_individuals, dist_to_niche)

**Arguments**
- **pop** Last Front Population
- **n_remaining** Number of points to choose
- **niche_count** Niche count of individuals with the reference point
- **niche_of_individuals** Count of the closest reference point to the last front objective values
- **dist_to_niche** Distance between closest reference point to last front objective values

**Details**
Niching procedure is an algorithms proposed by K. Deb and H. Jain in 2013.
non_dominated_fronts

Value

Returns the association of reference points to each individual in the population.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

References


See Also

associate_to_niches(), PerformScalarizing()

non_dominated_fronts  Calculate of Non-Dominated Front

Description

A fast approach for calculate Non-Dominated Fronts.

Usage

non_dominated_fronts(object)

Arguments

object An object of class 'nsga', usually resulting from a call to function nsga, nsga2 and nsga3.

Details

Function to determine the non-dominated fronts of a population and the aptitude value.

Value

A list with 'non-dominated fronts' and 'occupied positions' on the fronts.
Author(s)
Francisco Benitez <benitezfj94@gmail.com>

References

See Also
nsga(), nsga2() and nsga3()

NSGA: Non-Dominated Sorting in Genetic Algorithms

Description
Minimization of a fitness function using Non-Dominated Genetic algorithms (NSGA). Local search using general-purpose optimisation algorithms can be applied stochastically to exploit interesting regions.

Usage
nsga(
  type = c("binary", "real-valued", "permutation"),
  fitness,
  ..., 
  lower,
  upper,
  nBits,
  population = nsgaControl(type)$population,
  selection = nsgaControl(type)$selection,
  crossover = nsgaControl(type)$crossover,
  mutation = nsgaControl(type)$mutation,
  popSize = 50,
  nObj = ncol(fitness(matrix(10000, ncol = 100, nrow = 100))),
  dshare,
  pcrossover = 0.8,
  pmutation = 0.1,
  maxiter = 100,
  run = maxiter,
  maxFitness = Inf,
  names = NULL,
  suggestions = NULL,
  monitor = if (interactive()) nsgaMonitor else FALSE,
  summary = FALSE,
seed = NULL
)

**Arguments**

- `type`: the type of genetic algorithm to be run depending on the nature of decision variables. Possible values are:
  - "binary" for binary representations of decision variables.
  - "real-valued" for optimization problems where the decision variables are floating-point representations of real numbers.
  - "permutation" for problems that involves reordering of a list of objects.

- `fitness`: the fitness function, any allowable R function which takes as input an individual string representing a potential solution, and returns a numerical value describing its “fitness”.

- `...`: additional arguments to be passed to the fitness function. This allows to write fitness functions that keep some variables fixed during the search.

- `lower`: a vector of length equal to the decision variables providing the lower bounds of the search space in case of real-valued or permutation encoded optimizations.

- `upper`: a vector of length equal to the decision variables providing the upper bounds of the search space in case of real-valued or permutation encoded optimizations.

- `nBits`: a value specifying the number of bits to be used in binary encoded optimizations.

- `population`: an R function for randomly generating an initial population. See `nsga_Population()` for available functions.

- `selection`: an R function performing selection, i.e. a function which generates a new population of individuals from the current population probabilistically according to individual fitness. See `nsga_Selection()` for available functions.

- `crossover`: an R function performing crossover, i.e. a function which forms offsprings by combining part of the genetic information from their parents. See `nsga_Crossover()` for available functions.

- `mutation`: an R function performing mutation, i.e. a function which randomly alters the values of some genes in a parent chromosome. See `nsga_Mutation()` for available functions.

- `popSize`: the population size.

- `nObj`: number of objective in the fitness function.

- `dshare`: the maximum phenotypic distance allowed between any two individuals to become members of a niche.

- `pcrossover`: the probability of crossover between pairs of chromosomes. Typically this is a large value and by default is set to 0.8.

- `pmutation`: the probability of mutation in a parent chromosome. Usually mutation occurs with a small probability, and by default is set to 0.1.

- `maxiter`: the maximum number of iterations to run before the NSGA search is halted.

- `run`: the number of consecutive generations without any improvement in the best fitness value before the NSGA is stopped.
maxFitness = the upper bound on the fitness function after that the NSGA search is interrupted.

names = a vector of character strings providing the names of decision variables.

suggestions = a matrix of solutions strings to be included in the initial population. If provided the number of columns must match the number of decision variables.

monitor = a logical or an R function which takes as input the current state of the nsga-class object and show the evolution of the search. By default, for interactive sessions the function nsgaMonitor prints the average and best fitness values at each iteration. If set to plot these information are plotted on a graphical device. Other functions can be written by the user and supplied as argument. In non interactive sessions, by default monitor = FALSE so any output is suppressed.

summary = If there will be a summary generation after generation.

seed = an integer value containing the random number generator state. This argument can be used to replicate the results of a NSGA search. Note that if parallel computing is required, the doRNG package must be installed.

Details

The Non-dominated genetic algorithms is a meta-heuristic proposed by N. Srinivas and K. Deb in 1994. The purpose of the algorithms is to find an efficient way to optimize multi-objectives functions (two or more).

Value

Returns an object of class nsga1-class. See nsga1 for a description of available slots information.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

References


See Also

nsga2(), nsga3()

Examples

#Example
#Two Objectives - Real Valued
zdt1 <- function (x) {
  if (is.null(dim(x))) {
    x <- matrix(x, nrow = 1)
  }
}
n <- ncol(x)
g <- 1 + rowSums(x[, 2:n, drop = FALSE]) * 9/(n - 1)
return(cbind(x[, 1], g * (1 - sqrt(x[, 1]/g))))
}

# Not run:
## Not run:
result <- nsga(type = "real-valued",
    fitness = zdt1,
    lower = c(0,0),
    upper = c(1,1),
    popSize = 100,
    dshare = 1,
    monitor = FALSE,
    maxiter = 500)
## End(Not run)

nsga-class

Virtual Class 'nsga'

Description

The 'nsga' class is the parent superclass of the nsga1, nsga2, and nsga3 classes

Slots

call an object of class 'call' representing the matched call.
type a character string specifying the type of genetic algorithm used.
lower a vector providing for each decision variable the lower bounds of the search space in case of real-valued or permutation encoded optimisations.
upper a vector providing for each decision variable the upper bounds of the search space in case of real-valued or permutation encoded optimizations.
nBits a value specifying the number of bits to be used in binary encoded optimizations.
names a vector of character strings providing the names of decision variables (optional).
popSize the population size.
front Rank of individuals on the non-dominated front.
f Front of individuals on the non-dominated front.
iter the actual (or final) iteration of NSGA search.
run the number of consecutive generations without any improvement in the best fitness value before the NSGA is stopped.
maxiter the maximum number of iterations to run before the NSGA search is halted.
suggestions a matrix of user provided solutions and included in the initial population.
population the current (or final) population.

crossover the crossover probability.

mutation the mutation probability.

fitness the values of fitness function for the current (or final) population.

summary a matrix of summary statistics for fitness values at each iteration (along the rows).

fitnessValue the best fitness value at the final iteration.

solution the value(s) of the decision variables giving the best fitness at the final iteration.

Objects from the Class

Since it is a virtual Class, no objects may be created from it.

Examples

showClass('nsga')
Description

Minimization of a fitness function using non-dominated sorting genetic algorithms - II (NSGA-IIs). Multiobjective evolutionary algorithms

Usage

```r
nsga2(
    type = c("binary", "real-valued", "permutation"),
    fitness,
    ..., lower, upper, nBits,
    population = nsgaControl(type)$population,
    selection = nsgaControl(type)$selection,
    crossover = nsgaControl(type)$crossover,
    mutation = nsgaControl(type)$mutation,
    popSize = 50,
    nObj = ncol(fitness(matrix(10000, ncol = 100, nrow = 100))),
    pCrossover = 0.8,
    pMutation = 0.1,
    maxiter = 100,
    run = maxiter,
    maxFitness = Inf,
    names = NULL,
    suggestions = NULL,
    monitor = if (interactive()) nsgaMonitor else FALSE,
    summary = FALSE,
    seed = NULL
)
```

Arguments

- **type**: the type of genetic algorithm to be run depending on the nature of decision variables. Possible values are:
  - 'binary' for binary representations of decision variables.
  - 'real-valued' for optimization problems where the decision variables are floating-point representations of real numbers.
  - 'permutation' for problems that involve reordering of a list of objects.
- **fitness**: the fitness function, any allowable R function which takes as input an individual string representing a potential solution, and returns a numerical value describing its 'fitness'.
... additional arguments to be passed to the fitness function. This allows to write
fitness functions that keep some variables fixed during the search
lower a vector of length equal to the decision variables providing the lower bounds of
the search space in case of real-valued or permutation encoded optimizations.
upper a vector of length equal to the decision variables providing the upper bounds of
the search space in case of real-valued or permutation encoded optimizations.
nBits a value specifying the number of bits to be used in binary encoded optimizations
population an R function for randomly generating an initial population. See nsga_Population()
for available functions.
selection an R function performing selection, i.e. a function which generates a new pop-
ulation of individuals from the current population probabilistically according to
individual fitness. See nsga_Selection() for available functions.
crossover an R function performing crossover, i.e. a function which forms offsprings by
combining part of the genetic information from their parents. See nsga_Crossover() for
available functions.
mutation an R function performing mutation, i.e. a function which randomly alters the
values of some genes in a parent chromosome. See nsga_Mutation() for available
functions.
popSize the population size.
nObj number of objective in the fitness function.
pCrossover the probability of crossover between pairs of chromosomes. Typically this is a
large value and by default is set to 0.8.
pMutation the probability of mutation in a parent chromosome. Usually mutation occurs
with a small probability, and by default is set to 0.1.
mMaxIter the maximum number of iterations to run before the NSGA search is halted.
run the number of consecutive generations without any improvement in the best
fitness value before the NSGA is stopped
maxFitness the upper bound on the fitness function after that the NSGA search is interrupted.
names a vector of character strings providing the names of decision variables.
suggestions a matrix of solutions strings to be included in the initial population. If provided
the number of columns must match the number of decision variables.
monitor a logical or an R function which takes as input the current state of the nsga-
class object and show the evolution of the search. By default, for interactive
sessions the function nsgaMonitor prints the average and best fitness values at
each iteration. If set to plot these information are plotted on a graphical device.
Other functions can be written by the user and supplied as argument. In non
interactive sessions, by default monitor = FALSE so any output is suppressed.
summary If there will be a summary generation after generation.
seed an integer value containing the random number generator state. This argument
can be used to replicate the results of a NSGA search. Note that if parallel
computing is required, the doRNG package must be installed.
Details

The Non-dominated genetic algorithms II is a meta-heuristic proposed by K. Deb, A. Pratap, S. Agarwal and T. Meyarivan in 2002. The purpose of the algorithms is to find an efficient way to optimize multi-objectives functions (two or more).

Value

Returns an object of class nsga2-class. See nsga2 for a description of available slots information.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

References


See Also

nsga(), nsga3()

Examples

#Example
#Two Objectives - Real Valued
zdt1 <- function (x) {
  if (is.null(dim(x))) {
    x <- matrix(x, nrow = 1)
  }
  n <- ncol(x)
  g <- 1 + rowSums(x[, 2:n, drop = FALSE]) * 9/(n - 1)
  return(cbind(x[, 1], g * (1 - sqrt(x[, 1]/g))))
}

#Not run:
## Not run:
result <- nsga2(type = "real-valued",
                fitness = zdt1,
                lower = c(0,0),
                upper = c(1,1),
                popSize = 100,
                monitor = FALSE,
                maxiter = 500)

## End(Not run)

#Example 2
#Three Objectives - Real Valued

dtlz1 <- function (x, nobj = 3){
  if (is.null(dim(x))) {
    x <- matrix(x, 1)
  }
  n <- ncol(x)
  y <- matrix(x[, 1:(nobj - 1)], nrow(x))
  z <- matrix(x[, nobj:n], nrow(x))
  g <- 100 * (n - nobj + 1 + rowSums((z - 0.5)^2 - cos(20 * pi * (z - 0.5))))
  tmp <- t(apply(y, 1, cumprod))
  tmp <- cbind(t(apply(tmp, 1, rev)), 1)
  tmp2 <- cbind(1, t(apply(1 - y, 1, rev)))
  f <- tmp * tmp2 * 0.5 * (1 + g)
  return(f)
}

#Not run:
## Not run:
result <- nsga2(type = "real-valued",
  fitness = dtlz1,
  lower = c(0,0,0), upper = c(1,1,1),
  popSize = 92,
  monitor = FALSE,
  maxiter = 500)
## End(Not run)

nsga2-class

Class 'nsga2'

Description

The class 'nsga2' is instantiated within the execution of rmoo and will be returned as a result of it. All data generated during execution will be stored in it.

Slots

crowdingDistance Crowding-comparison approach to estimate of the perimeter of the cuboid formed by using the nearest neighbors as the vertices.

Examples

showClass('nsga2')
Description

Minimization of a fitness function using non-dominated sorting genetic algorithms - III (NSGA-III). Multiobjective evolutionary algorithms

Usage

```r
nsga3(
  type = c("binary", "real-valued", "permutation"),
  fitness,
  ..., 
  lower,
  upper,
  nBits,
  population = nsgaControl(type)$population,
  selection = nsgaControl(type)$selection,
  crossover = nsgaControl(type)$crossover,
  mutation = nsgaControl(type)$mutation,
  popSize = 50,
  nObj = ncol(fitness(matrix(10000, ncol = 100, nrow = 100))),
  n_partitions,
  pcrossover = 0.8,
  pmutation = 0.1,
  reference_dirs = generate_reference_points,
  maxiter = 100,
  run = maxiter,
  maxFitness = Inf,
  names = NULL,
  suggestions = NULL,
  monitor = if (interactive()) nsgaMonitor else FALSE,
  summary = FALSE,
  seed = NULL
)
```

Arguments

- **type**: the type of genetic algorithm to be run depending on the nature of decision variables. Possible values are:
  - "binary" for binary representations of decision variables.
  - "real-valued" for optimization problems where the decision variables are floating-point representations of real numbers.
  - "permutation" for problems that involves reordering of a list of objects.
fitness: The fitness function, any allowable R function which takes as input an individual string representing a potential solution, and returns a numerical value describing its “fitness”.

... additional arguments to be passed to the fitness function. This allows to write fitness functions that keep some variables fixed during the search.

lower: a vector of length equal to the decision variables providing the lower bounds of the search space in case of real-valued or permutation encoded optimizations.

upper: a vector of length equal to the decision variables providing the upper bounds of the search space in case of real-valued or permutation encoded optimizations.

nBits: a value specifying the number of bits to be used in binary encoded optimizations.

population: an R function for randomly generating an initial population. See *nsga_Population()* for available functions.

selection: an R function performing selection, i.e. a function which generates a new population of individuals from the current population probabilistically according to individual fitness. See *nsga_Selection()* for available functions.

crossover: an R function performing crossover, i.e. a function which forms offsprings by combining part of the genetic information from their parents. See *nsga_Crossover()* for available functions.

mutation: an R function performing mutation, i.e. a function which randomly alters the values of some genes in a parent chromosome. See *nsga_Mutation()* for available functions.

popSize: the population size.

nObj: number of objective in the fitness function.

decisions: partition number of generated reference points.

pcrossover: the probability of crossover between pairs of chromosomes. Typically this is a large value and by default is set to 0.8.

pmutation: the probability of mutation in a parent chromosome. Usually mutation occurs with a small probability, and by default is set to 0.1.

reference_dirs: Function to generate reference points using Das and Dennis approach or matrix with supplied reference points.

maxiter: the maximum number of iterations to run before the NSGA search is halted.

run: the number of consecutive generations without any improvement in the best fitness value before the NSGA is stopped.

maxFitness: the upper bound on the fitness function after that the NSGA search is interrupted.
	names: a vector of character strings providing the names of decision variables.

suggestions: a matrix of solutions strings to be included in the initial population. If provided the number of columns must match the number of decision variables.

monitor: a logical or an R function which takes as input the current state of the nsga-class object and show the evolution of the search. By default, for interactive sessions the function nsgaMonitor prints the average and best fitness values at each iteration. If set to plot these information are plotted on a graphical device. Other functions can be written by the user and supplied as argument. In non interactive sessions, by default monitor = FALSE so any output is suppressed.
summary  If there will be a summary generation after generation.
seed   an integer value containing the random number generator state. This argument can be used to replicate the results of a NSGA search. Note that if parallel computing is required, the doRNG package must be installed.

Details
The Non-dominated genetic algorithms III is a meta-heuristic proposed by K. Deb and H. Jain in 2013. The purpose of the algorithms is to find an efficient way to optimize multi-objectives functions (more than three).

Value
Returns an object of class nsga3-class. See nsga3 for a description of available slots information.

Author(s)
Francisco Benitez <benitezfj94@gmail.com>

References

See Also
nsga(), nsga2()

Examples
#Example 1
#Two Objectives - Real Valued
zdt1 <- function (x) {
  if (is.null(dim(x))) {
    x <- matrix(x, nrow = 1)
  }
  n <- ncol(x)
  g <- 1 + rowSums(x[, 2:n, drop = FALSE]) * 9/(n - 1)
  return(cbind(x[, 1], g * (1 - sqrt(x[, 1]/g))))
}
#Not run
## Not run:
result <- nsga3(type = "real-valued",
  fitness = zdt1,
  lower = c(0,0),
  upper = c(1,1),
  seed = 25,
  summary = TRUE)
# Not run
## Example 2

Three Objectives - Real Valued

dtlz1 <- function (x, nobj = 3){
  if (is.null(dim(x))) {
    x <- matrix(x, 1)
  }
  n <- ncol(x)
  y <- matrix(x[, 1:(nobj - 1)], nrow(x))
  z <- matrix(x[, nobj:n], nrow(x))
  g <- 100 * (n - nobj + 1 + rowSums((z - 0.5)^2 - cos(20 * pi * (z - 0.5))))
  tmp <- t(apply(y, 1, cumprod))
  tmp <- cbind(t(apply(tmp, 1, rev)), 1)
  tmp2 <- cbind(1, t(apply(1 - y, 1, rev)))
  f <- tmp * tmp2 * 0.5 * (1 + g)
  return(f)
}

# Not Run

## Not run:
result <- nsga3(type = "real-valued",
                 fitness = dtlz1,
                 lower = c(0,0,0),
                 upper = c(1,1,1),
                 popSize = 92,
                 n_partitions = 12,
                 monitor = FALSE,
                 maxiter = 500)

## End(Not run)

---

### nsga3-class

**Class ’nsga3’**

**Description**

The class ’nsga3’ is instantiated within the execution of rmoo and will be returned as a result of it. All data generated during execution will be stored in it.

**Slots**

- **ideal_point** Nadir point estimate used as lower bound in normalization.
- **worst_point** Worst point generated over generations.
smin Index used to obtain the extreme points.

extreme_points are selected using the ASF in the \(\text{PerformScalarizing()}\). Necessary in the
nadir point generation.

worst_of_population The worst individuals generated by objectives in the current generation.

worst_of_front The worst individuals in the first front generated by objectives in the current
generation.

nadir_point Nadir point estimate used as upper bound in normalization.

reference_points NSGA-III uses a predefined set of reference points to ensure diversity in ob-
tained solutions. The chosen reference points can be predefined in structured manner or sup-
plied by the user. We use the Das and Dennis procedure.

Examples

```r
showClass('nsga3')
```

---

**nsgaControl**

A function for setting or retrieving defaults non-dominated genetic op-
erators

**Description**

Default settings for non-dominated genetic operators used in the 'rmoo' package.

**Usage**

```r
nsgaControl(...)```

**Arguments**

`...` no arguments, a single character vector, or a named list with components.

**Details**

If the function is called with no arguments returns the current default settings, i.e., a list with the
following default components:

- "binary"
  - population = "nsgabin_Population"
  - selection = "nsgabin_tourSelection"
  - crossover = "nsgabin_spCrossover"
  - mutation = "nsgabin_raMutation"

- "real-valued"
  - population = "nsgareal_Population"
  - selection = "nsgareal_tourSelection"
  - crossover = "nsgareal_sbxCrossover"
nsgaControl

- mutation = "nsgareal_polMutation"

- permutation
  - population = "nsgaperm_Population"
  - selection = "nsgaperm_tourSelection"
  - crossover = "nsgaperm_oxCrossover"
  - mutation = "nsgaperm_simMutation"

- "eps" = the tolerance value used by the package functions. By default set at \( \sqrt{\text{.Machine$double\_eps}} \).

The function may be called with a single string specifying the name of the component. In this case the function returns the current default settings.

To change the default values, a named component must be followed by a single value (in case of "eps") or a list of component(s) specifying the name of the function for a genetic operator. See the Examples section.

Value

If the argument list is empty the function returns the current list of values. If the argument list is not empty, the returned list is invisible.

Note

The parameter values set via a call to this function will remain in effect for the rest of the session, affecting the subsequent behaviour of the functions for which the given parameters are relevant.

Author(s)

Francisco Benitez

References


See Also

nsga(), nsga2() and nsga3()

Examples

# get and save defaults
defaultControl <- nsgaControl()
print(defaultControl)

# get current defaults only for real-valued search
nsgaControl("real-valued")

# set defaults for selection operator of real-valued search
nsgaControl("real-valued" = list(selection = "nsgareal_lrSelection"))

# set defaults for selection and crossover operators of real-valued search
nsgaControl("real-valued" = list(selection = "nsgareal_lrSelection", crossover = "nsgaperm_oxCrossover"))
nsgaMonitor

```r
nsgaControl("real-valued")
# restore defaults
nsgaControl(defaultControl)
nsgaControl()
```

---

**nsgaMonitor**  
*Monitor non-dominated genetic algorithm evolution*

**Description**

Functions to plotting fitness values at each iteration of a search for the ‘rmoo’ package.

**Usage**

```r
nsgaMonitor(object, number_objectives, ...)
```

**Arguments**

- `object`  
an object of class `nsga`, `nsga2` or `nsga3`, usually resulting from a call to function `nsga`, `nsga2` or `nsga3`, respectively.
- `number_objectives`  
numbers of objective values of the function to evaluate.
- `...`  
further arguments passed to or from other methods.

**Value**

These functions plot the fitness values of the current step of the `nsga3` on the console.  
By default, `nsgaMonitor` is called in interactive sessions by `nsga`, `nsga2`, or `nsga3`.  
The function can be modified by the user to plot or print the values it considers by iteration.

**Author(s)**

Francisco Benitez

**References**


**See Also**

`nsga()`, `nsga2()` and `nsga3()`
nsga_Crossover  

_Crossover operators in non-dominated genetic algorithms_

**Description**

Functions implementing crossover non-dominated genetic operator.

**Usage**

```r
nsga_spCrossover(object, parents)
nsgabin_spCrossover(object, parents)
nsgareal_spCrossover(object, parents)
nsgareal_sbxCrossover(object, parents, nc = 20)
nsgaperm_oxCrossover(object, parents)
```

**Arguments**

- `object`: An object of class "nsga", "nsga2" and "nsga3", usually resulting from a call to function `nsga`, `nsga2` and `nsga3`.
- `parents`: A two-rows matrix of values indexing the parents from the current population.
- `nc`: Parameters of non-dominated genetic operators.

**Value**

Return a list with two elements:

- `children`: a matrix of dimension 2 times the number of decision variables containing the generated offsprings;
- `fitness`: a vector of length 2 containing the fitness values for the offsprings. A value NA is returned if an offspring is different (which is usually the case) from the two parents.

**Author(s)**

Francisco Benitez

**References**


**See Also**

`nsga()`, `nsga2()` and `nsga3()`
Mutation operators in non-dominated genetic algorithms

Description

Functions implementing mutation non-dominated genetic operator.

Usage

nsgabin_raMutation(object, parent)
nsgareal_raMutation(object, parent)
nsgareal_polMutation(object, parent, nm = 0.20)
nsgaperm_simMutation(object, parent)

Arguments

object An object of class "nsga", "nsga2" or "nsga3" usually resulting from a call to function nsga, nsga2, nsga3.
parent A vector of values for the parent from the current population where mutation should occur.
NM Parameters of genetic operators.

Value

Return a vector of values containing the mutated string.

Author(s)

Francisco Benitez

References

**nsga_Population**

Population initialization in non-dominated genetic algorithms

**Description**

Functions for creating a random initial population to be used in non-dominated genetic algorithms.

**Usage**

```r
nsgabin_Population(object)
nsgareal_Population(object)
nsgaperm_Population(object)
```

**Arguments**

- `object`: An object of class `nsga-class, nsga2-class or nsga3-class`.

**Details**

- `nsgabin_Population` generates a random population of `object@nBits` binary values;
- `nsgareal_Population` generates a random (uniform) population of real values in the range `[object@lower, object@upper]`;
- `nsgaperm_Population` generates a random (uniform) population of integer values in the range `[object@lower, object@upper]`.

**Value**

Return a matrix of dimension `object@popSize` times the number of decision variables.

**Author(s)**

Francisco Benitez

**References**


**See Also**

`nsga, nsga2` and `nsga3`
Description

Functions implementing selection non-dominated genetic operator.

Usage

nsga_lrSelection(object, r, q)
nsga_tourSelection(object, k = 3, ...)
nsgabin_lrSelection(object, r, q)
nsgabin_tourSelection(object, k = 3, ...)
nsgareal_lrSelection(object, r, q)
nsgareal_tourSelection(object, k = 3, ...)
nsgaperm_lrSelection(object, r, q)
nsgaperm_tourSelection(object, k = 3, ...)

Arguments

- **object**: An object of class "nsga", "nsga2" or "nsga3", usually resulting from a call to function `nsga`, `nsga2` or `nsga3`.
- **r**: A tuning parameter for the specific selection operator.
- **q**: A tuning parameter for the specific selection operator.
- **k**: A tuning parameter for the specific selection operator.
- **...**: Further arguments passed to or from other methods.

Value

Return a list with two elements:

- **population**: a matrix of dimension `object@popSize` times the number of decision variables containing the selected individuals or strings;
- **fitness**: a vector of length `object@popSize` containing the fitness values for the selected individuals.

Author(s)

Francisco Benitez

References

numberOrNAOrMatrix-class

Virtual Class 'numberOrNAOrMatrix' - Simple Class for subassignment Values

Description
The class 'numberOrNAOrMatrix' is a simple class union (setClassUnion()) of 'numeric', 'logical', 'logical' and 'matrix'.

Objects from the Class
Since it is a virtual Class, no objects may be created from it.

Examples
showClass('numberOrNAOrMatrix')

performance_metrics

Objective Values performance metrics

Description
Functions to evaluate the quality of the results obtained by the algorithms, evaluating their diversity and convergence, providing or not some parameters to compare.

Usage
generational_distance(fitness, reference_points)

Arguments
fitness Objective values generated by the algorithm.
reference_points Optimal points to achieve.

Value
A vector with the measurement parameter.

Author(s)
Francisco Benitez
References

plot

Methods for Function 'plot' in Package 'rmoo'

Description
Method used to visualize the fitness of the individuals during the execution of the algorithms.

Usage
plot(x, y, ...)

## S4 method for signature 'nsga,missing'
plot(x, y = "missing", type = c("scatter", "pcp", "heatmap", "polar"), ...)

## S4 method for signature 'nsgal,missing'
plot(x, y = "missing", type = c("scatter", "pcp", "heatmap", "polar"), ...)

## S4 method for signature 'nsga2,missing'
plot(x, y = "missing", type = c("scatter", "pcp", "heatmap", "polar"), ...)

## S4 method for signature 'nsga3,missing'
plot(x, y = "missing", type = c("scatter", "pcp", "heatmap", "polar"), ...)

Arguments
x, y  Objects of either class nsga1, nsga2, or nsga3.
...   other arguments passed on to methods
"optimal" An argument passed to the "scatter" plot. A matrix of dimension equal to the fitness with which they are compared. This value can only be compared in 2 and 3 dimensional "scatter" plots.
"individual" An argument passed to the "heatmap" and "polar" plots. A vector that represents the fitness of the individuals to be displayed.
type   Type of graph to draw, the graphs can be of the type "scatter", "pcp", "heatmap", or "polar"

Details
The following plots are available:
- "Scatter Plot"
- "Parallel Coordinate Plot"
- "Heat Map"
- "Polar Coordinate"
**Value**

A graph of the evaluated type.

**Author(s)**

Francisco Benitez <benitezfj94@gmail.com>

**Examples**

```r
# Where 'out' is an object of class nsga1, nsga2, or nsga3.
# The plot method will by default plot a scatter plot.
#
# plot(out)
#
# The Parallel Coordinate Plot will be plotted if "pcp" is passed as a parameter to "type".
#
# plot(out, type="pcp")
#
# A heat map plot will be plotted if "heatmap" is passed as a parameter to "type"
# and a vector with the individuals to plot to "individual"
#
# plot(out, type = "heatmap", individual = c(1:5))
#
# A polar coordinate plot will be plotted if "polar" is passed as a parameter to "type"
# and a vector with the individuals to plot to "individual"
#
# plot(out, type = "polar", individual = c(1:5))
```

---

**Description**

Method used to print the slots and relevant values of the object.

**Usage**

```r
print(x, ...)
```

```r
## S4 method for signature 'nsga'
print(x, ...)
```

```r
## S4 method for signature 'nsga1'
print(x, ...)
```

```r
## S4 method for signature 'nsga3'
print(x, ...)
```
**Arguments**

- `x` Objects of either class `nsga1`, `nsga2`, or `nsga3`.
- `...` other arguments passed on to methods

**Value**

Print the slots and relevant values of the object.

**Author(s)**

Francisco Benitez <benitezfj94@gmail.com>

**Examples**

```r
# Where 'out' is an object of class nsga1, nsga2, or nsga3
#
# print(out)
```

**Description**

Method used to save the progress of the evaluation results, similar to the summary method. Passing additional arguments to the progress method evaluates performance metrics per iteration. This method cannot be called outside of `rmoo` execution.

**Usage**

```r
progress(object, ...)
```

```r
## S4 method for signature 'nsga'
progress(object, ...)
```

```r
## S4 method for signature 'nsga1'
progress(object, ...)
```

```r
## S4 method for signature 'nsga2'
progress(object, ...)
```

```r
## S4 method for signature 'nsga3'
progress(object, ...)
```
Arguments

object

Objects of either class nsga1, nsga2, or nsga3.

... other arguments passed on to methods. Passing "reference_dirs" as arguments will evaluate the performance metrics Hypervolumen, Generational Distance, and Inverse Generational Distance.

Value

A list of length equal to the number of iterations, where the progress made during execution is saved.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

Examples

# Where 'out' is an object of class nsga1, nsga2, or nsga3, and callArgs are # the additional arguments passed when calling the rmoo function, for the # evaluation of performance metrics, reference points are expected to be passed # as an argument to reference_dirs.
#
# progress(object, callArgs)
#

reference_point_multi_layer

_Determination of Multi-layer Reference Points_

Description

A implementation of Multi-layer Reference Points Generation.

Usage

reference_point_multi_layer(...)
**Value**

A matrix with the multi-layer reference points

**Author(s)**

Francisco Benitez <benitezfj94@gmail.com>

**References**


**See Also**

`generate_reference_points()` and `get_fixed_rowsum_integer_matrix()`

---

**rmoo_func**

*R Multi-Objective Optimization Main Function*

**Description**

Main function of rmoo, based on the parameters it will call the different algorithms implemented in the package. Optimization algorithms will minimize a fitness function. For more details of the algorithms see `nsga()`, `nsga2()`, `nsga3()`.

**Usage**

```
rmoo(...)  
```

**Arguments**

```
...  
```

argument in which all the values necessary for the configuration will be passed as parameters. The user is encouraged to see the documentations of `nsga()`, `nsga2()`, `nsga3()` in which the necessary parameters for each algorithm are cited, in addition, the chosen strategy to execute must be passed as an argument. This can be seen more clearly in the examples.
Details

Multi- and Many-Optimization of a fitness function using Non-dominated Sorting Genetic Algorithms. The algorithms currently implemented by rmoo are: NSGA-I, NSGA-II and NSGA-III.

The original Non-dominated Sorting Genetic Algorithms (NSGA-I) is a meta-heuristic proposed by N. Srinivas and K. Deb in 1994. The purpose of the algorithms is to find an efficient way to optimize multi-objectives functions (two or more).

The Non-dominated genetic algorithms II (NSGA-II) is a meta-heuristic proposed by K. Deb, A. Pratap, S. Agarwal and T. Meyarivan in 2002. The purpose of the algorithms is to find an efficient way to optimize multi-objectives functions (two or more).

The Non-dominated genetic algorithms III (NSGA-III) is a meta-heuristic proposed by K. Deb and H. Jain in 2013. The purpose of the algorithms is to find an efficient way to optimize multi-objectives functions (more than three).

Value

Returns an object of class ga-class, nsga1-class, nsga2-class or nsga3-class. See nsga1, nsga2, nsga3 for a description of available slots information.

Author(s)

Francisco Benitez <benitezfj94@gmail.com>

References


See Also

nsga(), nsga2(), nsga3()

Examples

#Example 1
#Two Objectives - Real Valued
zdt1 <- function (x,...) {
  if (is.null(dim(x))) {
    x <- matrix(x, nrow = 1)
  }
}
n <- ncol(x)
g <- 1 + rowSums(x[, 2:n, drop = FALSE]) * 9/(n - 1)
return(cbind(x[, 1], g * (1 - sqrt(x[, 1]/g))))

# Not run:
## Not run:
result <- rmoo(type = "real-valued",
fitness = zdt1,
strategy = "NSGA-I",
lower = c(0,0),
upper = c(1,1),
popSize = 100,
dshare = 1,
monitor = FALSE,
maxiter = 500)

# Example 2
# Three Objectives - Real Valued
dtlz1 <- function (x, nobj = 3, ...){
  if (is.null(dim(x))) {
    x <- matrix(x, 1)
  }
  n <- ncol(x)
y <- matrix(x[, 1:(nobj - 1)], nrow(x))
z <- matrix(x[, nobj:n], nrow(x))
g <- 100 * (n - nobj + 1 + rowSums((z - 0.5)^2 - cos(20 * pi * (z - 0.5))))
tmp <- t(apply(y, 1, cumprod))
tmp <- cbind(t(apply(tmp, 1, rev)), 1)
tmp2 <- cbind(1, t(apply(1 - y, 1, rev)))
f <- tmp * tmp2 * 0.5 * (1 + g)
return(f)
}

# Not run:
## Not run:
result <- rmoo(type = "real-valued",
fitness = dtlz1,
strategy = "NSGA-II",
lower = c(0,0,0),
upper = c(1,1,1),
popSize = 92,
dshare = 1,
monitor = FALSE,
maxiter = 500)

## End(Not run)

# Example 3
# Two Objectives - Real Valued
zdt1 <- function (x, ...) {
  if (is.null(dim(x))) {
    x <- matrix(x, 1)
  }
  n <- ncol(x)
y <- matrix(x[, 1:(nobj - 1)], nrow(x))
z <- matrix(x[, nobj:n], nrow(x))
g <- 100 * (n - nobj + 1 + rowSums((z - 0.5)^2 - cos(20 * pi * (z - 0.5))))
tmp <- t(apply(y, 1, cumprod))
tmp <- cbind(t(apply(tmp, 1, rev)), 1)
tmp2 <- cbind(1, t(apply(1 - y, 1, rev)))
f <- tmp * tmp2 * 0.5 * (1 + g)
return(f)
}
x <- matrix(x, nrow = 1)
}
n <- ncol(x)
g <- 1 + rowSums(x[, 2:n], drop = FALSE) * 9/(n - 1)
return(cbind(x[, 1], g * (1 - sqrt(x[, 1]/g))))
}

# Not run
## Not run:
result <- rmoo(type = "real-valued",
               fitness = zdt1,
               strategy = "NSGA-III",
               lower = c(0,0),
               upper = c(1,1),
               popSize = 100,
               n_partitions = 100,
               monitor = FALSE,
               maxiter = 500)

## End(Not run)

# Example 4
# Three Objectives - Real Valued
dtlz1 <- function (x, nobj = 3, ...){
  if (is.null(dim(x))) {
    x <- matrix(x, 1)
  }
n <- ncol(x)
y <- matrix(x[, 1:(nobj - 1)], nrow(x))
z <- matrix(x[, nobj:n], nrow(x))
g <- 100 * (n - nobj + 1 + rowSums((z - 0.5)^2 - cos(20 * pi * (z - 0.5))))
tmp <- t(apply(y, 1, cumprod))
tmp <- cbind(t(apply(tmp, 1, rev)), 1)
tmp2 <- cbind(1, t(apply(1 - y, 1, rev)))
f <- tmp * tmp2 * 0.5 * (1 + g)
return(f)
}

# Not Run
## Not run:
result <- rmoo(type = "real-valued",
               fitness = dtlz1,
               strategy = "NSGA-III",
               lower = c(0,0,0),
               upper = c(1,1,1),
               popSize = 92,
               n_partitions = 12,
               monitor = FALSE,
               maxiter = 500)

## End(Not run)
# Example 5

# Single Objective - Real Valued

```r
f <- function(x, ...) (x^2+x)*cos(x)
```

```r
# Not Run
## Not run:
result <- rmoo(type = "real-valued",
               fitness = f,
               strategy = "GA",
               lower = -20,
               upper = 20,
               maxiter = 100)
## End(Not run)
```

---

**scale_reference_directions**

*Scale Reference Points*

---

**Description**

A implementation of Das and Dennis’s Reference Points Generation.

**Usage**

```r
scale_reference_directions(ref_dirs, scaling)
```

**Arguments**

```r
ref_dirs, scaling
```

where `ref_dirs` are the reference points generated and `scaling` are the scale on which the points are distributed.

**Details**

The implemented Reference Point Generation is based on the Das and Dennis’s systematic approach that places points on a normalized hyper-plane which is equally inclined to all objective axes and has an intercept of one on each axis.

**Value**

A matrix with rescaled reference points uniformly distributed.

**Author(s)**

Francisco Benitez <benitezfj94@gmail.com>
### References


### See Also

`generate_reference_points()` and `get_fixed_rowsum_integer_matrix()`

---

**sharing**

**Calculation of Dummy Fitness**

---

**Description**

Calculate of sharing distance and dummy fitness

**Usage**

```r
sharing(object)
```

**Arguments**

- `object` : An object of class 'nsga', usually resulting from a call to function nsga. Fitness Function Objective Numbers.

**Details**

The sharing distance operator guides the selection process at the various stages of the algorithm toward a uniformly spread-out Pareto-optimal front

**Value**

A vector with the dummy fitness.

**Author(s)**

Francisco Benitez <benitezfj94@gmail.com>

**References**


### See Also

`non-dominated_fronts()`
Methods for Function 'summary' in Package 'rmoo'

Description
Method used to summarize the results of the evaluations, passing additional arguments in the summary method the performance metrics is evaluated.

Usage

summary(object, ...)

## S4 method for signature 'nsga'
summary(object, ...)

## S4 method for signature 'nsga1'
summary(object, ...)

## S4 method for signature 'nsga2'
summary(object, ...)

## S4 method for signature 'nsga3'
summary(object, ...)

Arguments

object
Objects of either class nsga1, nsga2, or nsga3.

...
other arguments passed on to methods. Passing "reference_dirs" as arguments will evaluate the performance metrics Hypervolume, Generational Distance, and Inverse Generational Distance.

Value
A summary of the values resulting from the execution of an algorithm.

Author(s)
Francisco Benitez <benitezfj94@gmail.com>

Examples

# Where 'out' is an object of class nsga1, nsga2, or nsga3
#
# summary(out)
#
# For the evaluation of the metrics, pass the reference point
#
# ref_points <- generate_reference_points(3,12)
update_points

Adaptive normalization of population members

Description

Functions to scalarize the members of the population to locate them in a normalized hyperplane, finding the ideal point, nadir point, worst point and the extreme points.

Usage

UpdateIdealPoint(object, nObj)
UpdateWorstPoint(object, nObj)
PerformScalarizing(population, fitness, smin, extreme_points, ideal_point)
get_nadir_point(object)

Arguments

object     An object of class "nsga3".
nObj       numbers of objective values of the function to evaluate.
population individuals of the population until last front.
fitness    objective values of the population until last front.
smin       Achievement Escalation Function Index.
extreme_points Extreme points of the previous generation to upgrade.
ideal_point Ideal point of the current generation to translate objectives.

Value

Return scalarized objective values in a normalized hyperplane.

Author(s)

Francisco Benitez

References


# Index

* datasets
  - kroA100, 11
  - kroB100, 11
  - kroC100, 12

algorithm-class, 3
associate, 3
associate_to_niches (associate), 3
associate_to_niches(), 13

calculate_niche_count (associate), 3
calculate_perpendicular_distance (associate), 3
crowding_distance, 4
generate_reference_points, 5
generate_reference_points(), 10, 39, 44
generational_distance
  (performance_metrics), 34
generate_nadir_point (update_points), 46
calculateCrowdingDistance, 6
calculateCrowdingDistance, nsga2-method
  (getCrowdingDistance), 6
generateDummyFitness, 6
generateDummyFitness, nsga1-method
  (generateDummyFitness), 6
generateFitness, 7
generateFitness, nsga, nsga-method
  (getPopulation), 9
generateFitness, nsga-method (getPopulation), 9
generateMetrics, 8
generateMetrics, nsga, nsga-method
  (generateMetrics), 8
generateMetrics, nsga-method (generateMetrics), 8
generatePopulation, 9

getPopulation, nsga, nsga-method
  (getPopulation), 9
generatePopulation, nsga-method
  (getPopulation), 9

tkroA100, 11
tkroB100, 11
tkroC100, 12
	niching, 12
non_dominated_fronts, 13
non_dominated_fronts(), 4, 5, 10, 44
nsga, 14, 29–33
nsga(), 14, 21, 25, 28–30, 34, 39, 40
nsga-class, 17
nsga1, 7, 9, 16, 17, 35, 37, 38, 40, 45
nsga1-class, 18
nsga2, 6, 7, 9, 17, 19, 21, 29–33, 35, 37, 38,
  40, 45
nsga2(), 14, 16, 25, 28–30, 34, 39, 40
nsga2-class, 22
nsga3, 7, 9, 17, 23, 25, 29–33, 35, 37, 38, 40,
  45
nsga3(), 14, 16, 21, 28–30, 34, 39, 40
nsga3-class, 26
nsga_Crossover, 30
nsga_Crossover(), 15, 20, 24
nsga_lrSelection (nsga_Selection), 33
nsga_Mutation, 31
nsga_Mutation(), 15, 20, 24
nsga_Population, 32
nsga_Population(), 15, 20, 24
nsga_Selection, 33
nsga_Selection(), 15, 20, 24
nsga_spCrossover (nsga_Crossover), 30
nsga_tourSelection (nsga_Selection), 33
nsgabin_lrSelection (nsga_Selection), 33
nsgabin_Population (nsga_Population), 32
nsgabin_raMutation (nsga_Mutation), 31
nsgabin_spCrossover (nsga_Crossover), 30

47
nsgabin_tourSelection (nsga_Selection), 33
nsgaControl, 27
nsgaMonitor, 29
nsgaperm_lrSelection (nsga_Selection), 33
nsgaperm_oxCrossover (nsga_Crossover), 30
nsgaperm_Population (nsga_Population), 32
nsgaperm_simMutation (nsga_Mutation), 31
nsgaperm_tourSelection (nsga_Selection), 33
nsgareal_lrSelection (nsga_Selection), 33
nsgareal_polMutation (nsga_Mutation), 31
nsgareal_Population (nsga_Population), 32
nsgareal_raMutation (nsga_Mutation), 31
nsgareal_sbxCrossover (nsga_Crossover), 30
nsgareal_tourSelection (nsga_Selection), 33
numberOrNAOrMatrix-class, 34
performance_metrics, 34
PerformScalarizing (update_points), 46
PerformScalarizing(), 13, 27
plot, 35
plot, nsga, missing (plot), 35
plot, nsga, missing-method (plot), 35
plot, nsga1, missing-method (plot), 35
plot, nsga1-method (plot), 35
plot, nsga2, missing-method (plot), 35
plot, nsga2-method (plot), 35
plot, nsga3, missing-method (plot), 35
plot, nsga3-method (plot), 35
print, 36
print, nsga, missing-method (print), 36
print, nsga-method (print), 36
print, nsga1-method (print), 36
print, nsga3-method (print), 36
progress, 37
progress, nsga, nsga-method (progress), 37
progress, nsga1-method (progress), 37
progress, nsga2-method (progress), 37
progress, nsga3-method (progress), 37
reference_point_multi_layer, 38
rmoo (rmoo_func), 39
rmoo-func, rmoo-function (rmoo_func), 39
rmoo_func, 39
scale_reference_directions, 43
setClassUnion(), 34
sharing, 44
summary, 45
summary, nsga, nsga-method (summary), 45
summary, nsga-method (summary), 45
summary, nsga1-method (summary), 45
summary, nsga2-method (summary), 45
summary, nsga3-method (summary), 45
update_points, 46
UpdateIdealPoint (update_points), 46
UpdateWorstPoint (update_points), 46