Package ‘MOEADr’

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Type Package

Title Component-Wise MOEA/D Implementation

Description Modular implementation of Multiobjective Evolutionary Algorithms based on Decomposition (MOEA/D) [Zhang and Li (2007), <DOI:10.1109/TEVC.2007.892759>] for quick assembling and testing of new algorithmic components, as well as easy replication of published MOEA/D proposals. The full framework is documented in a paper published in the Journal of Statistical Software [<doi:10.18637/jss.v092.i06>].

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**box_constraints**

**Description**
Calculates the constraint values and violations when only box constraints are present.

**Usage**

```r
box_constraints(X, ...)
```

**Arguments**

- `X` Population matrix of the MOEA/D (each row is a candidate solution). If `NULL` the function searches for `X` in the calling environment.
- `...` other parameters (unused, included for compatibility with generic call)

**Details**

This routine calculates the constraint values and violations for a population matrix in the MOEA/D. Each row of the matrix is considered as a candidate solution. This routine expects the candidate solutions to be standardized, i.e., that the variable limits given in `problem$xmin` and `problem$xmax` are mapped to 0 and 1, respectively.

**Value**

List objective containing a matrix of constraint values `Cmatrix`, a matrix of individual constraint violations `Vmatrix`, and a vector of total constraint violations `v`.

**References**

### calcIGD

**Inverted Generational Distance**

**Description**

Calculate IGD

**Usage**

```
calcIGD(Y, Yref)
```

**Arguments**

- `Y` Matrix of points in the objective space
- `Yref` Matrix of Pareto-optimal reference points

**Value**

igd value (scalar)

---

### check_stop_criteria

**Stop criteria for MOEA/D**

**Description**

Verifies stop criteria for the MOEADr package.

**Usage**

```
check_stop_criteria(stopcrit, call.env)
```

**Arguments**

- `stopcrit` list containing the parameters defining the stop handling method. See Section Stop Criteria of the `moead()` documentation for details.
- `call.env` List vector containing the stop criteria to be used. See `moead()` for details.

**Details**

This routine is intended to be used internally by `moead()`, and should not be called directly by the user.

**Value**

Flag `keep.running`, indicating whether the algorithm should continue (`TRUE`) or terminate (`FALSE`).
References

Description
Construct the preference index matrix based only on performance values.

Usage
constraint_none(B, bigZ, bigV, ...)

Arguments
B          Matrix of neighborhoods (generated by define_neighborhood(...))
bigZ       Matrix of scalarized objective values for each neighborhood and the incumbent solution (generated by scalarize_values)
bigV       Matrix of violation values for each neighborhood and the incumbent solution
...        other parameters (unused, included for compatibility with generic call)

Details
This function ignores the violation values when constructing the preference index matrix, using only the scalarized performance values.

Value
[ N x (T+1) ] matrix of preference indices. Each row $i$ contains a permutation of \( \{1, 2, \ldots, (T+1)\} \), where 1, $\ldots$, T correspond to the solutions contained in the neighborhood of the $i$-th subproblem, $B[i, :]$, and $T+1$ corresponds to the incumbent solution for that subproblem. The order of the permutation is defined by the increasing values of $f(x_k)$, where $f(x_k)$ is the aggregation function value of the $k$-th solution being compared.

References
constraint_penalty "Penalty" constraint handling method for MOEA/D

Description

Uses the Penalty Function constraint handling method to generate a preference index for the MOEADr framework.

Usage

constraint_penalty(B, bigZ, bigV, beta, ...)

Arguments

B Matrix of neighborhoods (generated by define_neighborhood()$B)
bigZ Matrix of scalarized objective values for each neighborhood and the incumbent solution (generated by scalarize_values())
bigV Matrix of violation values for each neighborhood and the incumbent solution (generated in order_neighborhood())
beta Penalization constant (non-negative value)
... other parameters (unused, included for compatibility with generic call)

Details

This function calculates the preference index of a set of neighborhoods based on the "penalty" constraint handling method. Please see order_neighborhood() for more information on the preference index matrix.

Value

$[N \times (T+1)]$ matrix of preference indices. Each row $i$ contains a permutation of $\{1, 2, \ldots, (T+1)\}$, where $1, \ldots, T$ correspond to the solutions contained in the neighborhood of the $i$-th subproblem, $B[i, \cdot]$, and $T+1$ corresponds to the incumbent solution for that subproblem. The order of the permutation is defined by the increasing values of $f(x_k) + \beta \times v(x_k)$, where $f(x_k)$ is the aggregation function value of the $k$-th solution being compared, and $v(x_k)$ is its total constraint violation (calculated in evaluate_population()$V$v).

References

"Violation-based Ranking" constraint handling method for MOEA/D

Description

Uses the Violation-based Ranking handling method to generate a preference index for the MOEADr framework.

Usage

constraint_vbr(bigZ, bigV, type = c("ts", "sr", "vt"), pf = NULL, ...)

Arguments

- **bigZ**: Matrix of scalarized objective values for each neighborhood and the incumbent solution (generated by `scalarize_values()`)
- **bigV**: Matrix of violation values for each neighborhood and the incumbent solution (generated in `order_neighborhood()`)
- **type**: type of \( c(x) \) function to use (see \( c(x) \) Criteria for details).
- **pf**: probability parameter for type = "sr" (ignored in other modes).
- **...**: other parameters (unused, included for compatibility with generic call)

Details

This function calculates the preference index of a set of neighborhoods based on the "violation-based ranking" (VBR) constraint handling method. Please see `order_neighborhood()` for more information on the preference index matrix.

The VBR strategy generalizes some well-known methods for handling constraints in population-based metaheuristics (see Section \( c(x) \) Criteria). This strategy essentially ranks points within for a given subproblem based on their aggregated function value \( f^\text{agg}(x|w_i) \) or their total constraint violation \( v(x) \). Specific variations of this strategy differ on the criteria for using one or the other.

The value used for ranking a given point \( x \) can be summarized as:

<table>
<thead>
<tr>
<th>Violation</th>
<th>( c(x) ) criterion</th>
<th>Rank using:</th>
</tr>
</thead>
<tbody>
<tr>
<td>( v(x) = 0 )</td>
<td>( c(x) = * )</td>
<td>( f^\text{agg}(x</td>
</tr>
<tr>
<td>( v(x) &gt; 0 )</td>
<td>( c(x) == \text{TRUE} )</td>
<td>( f^\text{agg}(x</td>
</tr>
<tr>
<td>( v(x) &gt; 0 )</td>
<td>( c(x) == \text{FALSE} )</td>
<td>( v(x) )</td>
</tr>
</tbody>
</table>

Points compared according to their \( f^\text{agg}(x|w_i) \) values (i.e., feasible points and those for which \( c(x) = \text{TRUE} \)) are ranked first (i.e., receive ranks between 1 and \( n_\text{feas} \)), where \( n_\text{feas} \) is the number of feasible points in the \( i \)-th neighborhood), with points that are compared according to their \( v(x) \) values receiving ranks between \( (n_\text{feas} + 1) \) and \( T + 1 \) (\( T \) being the size of the neighborhood. The +1 comes from including the incumbent solution in the comparison).
Value

\[ N \times (T+1) \] matrix of preference indices. Each row \( i \) contains a permutation of \( \{1, 2, \ldots, (T+1)\} \), where \( 1, \ldots, T \) correspond to the solutions contained in the neighborhood of the \( i \)-th subproblem, \( B[i, \cdot] \), and \( T+1 \) corresponds to the incumbent solution for that subproblem. The order of the permutation is defined by the specific strategy defined by the input variable type).

c(x) Criteria

Specific variations of the VBR differ on how the criterion \( c(x) \) is implemented. Three variants are currently implemented in the MOEADr package:

<table>
<thead>
<tr>
<th>Method</th>
<th>ID</th>
<th>( c(x) )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Tournament Selection [Deb2000]</td>
<td>$type = &quot;ts&quot;</td>
<td>\text{FALSE}</td>
</tr>
<tr>
<td>Stochastic Ranking [Runarsson2000]</td>
<td>$type = &quot;sr&quot;</td>
<td>runif() &lt; pf</td>
</tr>
<tr>
<td>Violation Threshold [Asafuddoula2014]</td>
<td>$type = &quot;vt&quot;</td>
<td>( v(x) &lt; \text{eps}_v^i )</td>
</tr>
</tbody>
</table>

where \( pf \in [0, 1] \) is a user-defined parameter for the "sr" method, and \( \text{eps}_v^i \) is subproblem-dependent, adaptive quantity calculated internally in the routine (see [Asafuddoula2014] and [Campelo2017] for details).

Using an External Archive

For types "sr" and "vt", it is possible for the algorithm to lose feasible solutions during its update step, since there is a non-zero probability of unfeasible solutions replacing feasible ones. In these cases, it is recommended to set the \text{moead()} parameter update$UseArchive = \text{TRUE} \), so that an external archive is built with the best feasible solutions found for each subproblem.

References


create_population(N, problem)

Arguments

N               population size
problem         list of named problem parameters. See Section Problem Description of the moead() documentation for details.

Details

This routine creates a population matrix for the MOEA/D. Currently only a multivariate uniform distribution is implemented. All points are created within the standardized space $0 \leq x_i \leq 1, i = 1, \ldots, n_v$.

Value

A population matrix $X$ for the MOEA/D.

References


Examples

```r
ex.problem <- list(name = "example_problem",
                   xmin = rep(-1, 5),
                   xmax = rep(1, 5),
                   m       = 2)
X <- create_population(20, ex.problem)
```
Usage

decomposition_msld(decomp, ...)

Arguments

decomp: list containing the relevant decomposition parameters. Besides decomp$name = "msld", this method requires the definition of the following key-value pairs in decomp:

- decomp$H: array of positive integers representing the H values to be used by the SLD decomposition at each layer (see decomposition_sld() for details).
- decomp$tau: array of scale multipliers for each layer, $0 < \tau_i \leq 1$, $\tau_i \neq \tau_j$ for all $i \neq j$. Must have the same length as decomp$H$.
- decomp$.nobj: integer value, decomp$.nobj > 1. Number of objectives of the problem.

... other parameters (included for compatibility with generic call)

Details

This routine calculates the weight vectors for the MOEA/D using the Multi-layered Simplex-lattice Design.

References

K. Li et al. (2014), "An Evolutionary Many-Objective Optimization Algorithm Based on Domi-

F. Campelo, L.S. Batista, C. Aranha (2020): The MOEADr Package: A Component-Based Frame-
work for Multiobjective Evolutionary Algorithms Based on Decomposition. Journal of Statistical
Software doi:10.18637/jss.v092.i06

Examples

decomp <- list(name = "msld", H = c(5, 3), tau = c(.9, .5), .nobj = 4)
W <- decomposition_msld(decomp)

______________________________

decomposition_sld          Problem Decomposition using Simplex-lattice Design
______________________________

Description

Problem Decomposition using Simplex-lattice Design for MOEADr package

Usage

decomposition_sld(decomp, ...)

Arguments

decomp

- list containing the relevant decomposition parameters. Besides `decomp$name = "sld"`, this method requires the definition of the following key-value pairs:

  • `decomp$H`, decomposition constant. Suggested values for `decomp$H` are (use with caution):

    | m | H | N |
    |---|---|---|
    | 2 | 99 | 100 |
    | 3 | 12 | 91  |
    | 5 | 6  | 210 |

  It is important to highlight that the number of vectors generated (N) must be greater than the number of neighbors declared in `neighbors$T` (see `moead()` for details).

  • `decomp$.nobj`: integer value, `decomp$.nobj > 1`. Number of objectives of the problem.

  ... other parameters (included for compatibility with generic call)

Details

This routine calculates the weight vectors for the MOEA/D using the Simplex-lattice Design.

References


Examples

decomp <- list(name = "sld", H = 99, .nobj = 2)
W <- decomposition_sld(decomp)
Usage

decomposition_uniform(decomp, ...)

Arguments

decomp: list containing the relevant decomposition parameters. Besides decomp$name = "uniform", this method requires the definition of the following key-value pairs:

- decomp$N, number of subproblems to generate. It is important to highlight that the number of subproblems must be greater than the number of neighbors declared in neighbors$T (see moead() for details).
- decomp$.nobj: integer value, decomp$.nobj > 1. Number of objectives of the problem.

...other parameters (included for compatibility with generic call)

Details

This routine calculates the weight vectors for the MOEA/D using the Uniform Design:

References


Examples

decomp <- list(name = "uniform", N = 50, .nobj = 3)
W <- decomposition_uniform(decomp)

---

define_neighborhood Calculate neighborhood relations

Description

Calculates neighborhood relations for the MOEADr package

Usage

define_neighborhood(neighbors, v.matrix, iter)
**Arguments**

- **neighbors**: List containing the decomposition method parameters. This list must contain the following key-value pairs:
  - **neighbors$name**: type of neighborhood to use. The following types are currently available:
    - **neighbors$name = "lambda"**: defines the neighborhood using the distance matrix for the weight vectors. The calculation is performed only once for the entire run.
    - **neighbors$name = "x"**: defines the neighborhood using the distance matrix for the incumbent solution associated with each subproblem. In this case the calculation is performed at each iteration.
  - **neighbors$T**: Neighborhood size. The value of **neighbors$T** must be smaller than the number of subproblems.
  - **neighbors$delta.p**: Probability of sampling from the neighborhood when performing variation. Must be a scalar value between 0 and 1.
- **v.matrix**: matrix of vectors to be used for defining the neighborhoods.
- **iter**: iteration counter of the MOEA/D

**Details**

This routine calculates the neighborhood relations for the MOEA/D.

**Warning**: this routine may access (but not directly modify) variables from the calling environment.

**Value**

List containing the matrix of selection probabilities ($P$) and the matrix of neighborhoods ($B$).

**References**


---

**evaluate_population** Evaluate population

**Description**

Evaluate a population matrix on the objective functions for the MOEADr package

**Usage**

```r
evaluate_population(X, problem, nfe)
```
Arguments

X Population matrix of the MOEA/D (each row is a candidate solution).

problem list of named problem parameters. See Section Problem Description of the moead() documentation for details.

nfe counter of function evaluations from the moead() routine.

Details

This routine evaluates a population matrix for the MOEA/D. Each row of the matrix is considered as a candidate solution. This routine expects the candidate solutions to be standardized, i.e., that the variable limits given in problem$xmin and problem$xmax are mapped to 0 and 1, respectively.

Value

List object containing the matrix of objective function values, a list object containing information about the constraint violations (a matrix of constraint values Cmatrix, a matrix of constraint violations Vmatrix, and a vector of total violations v), and the updated counter nfe.

References


Examples

```r
ex.problem <- list(name = "example_problem",
                   xmin = rep(-1, 5),
                   xmax = rep(1, 5),
                   m = 2)
X <- create_population(20, ex.problem)
Y <- evaluate_population(X, ex.problem, nfe = 0)
```

Description

Example problem - minimization of shifted sphere and rastrigin functions.

Usage

```r
example_problem(X)
```
find_nondominated_points

Arguments

X population matrix (see moead() for details)

Value

Matrix of objective function values

find_nondominated_points

Find non-dominated points

Description

Non-dominated point finding for minimization problems

Usage

find_nondominated_points(Y)

Arguments

Y row matrix of points in the space of objectives.

Details

Non-dominated point finding, based on portions of function fastNonDominatedSorting from package NSGA2R (https://CRAN.R-project.org/package=nsga2R)

Value

logical vector of length nrow(Y) indicating the nondominated points as TRUE.

Examples

Y <- matrix(runif(200), ncol = 2)
nd <- find_nondominated_points(Y)
plot(Y[, 1], Y[, 2], type = "p", pch = 20, las = 1)
points(Y[nd, 1], Y[nd, 2], type = "p", pch = 16, col = 2, cex = 1.5)
generate_weights  

Description

Calculates weight vectors for the MOEA/D package

Usage

```r
generate_weights(decomp, m, ...)  
```

Arguments

- `decomp` List containing the decomposition method parameters. See `moead()` for details.
- `m` Number of objectives \( m \geq 2 \)
- `...` other parameters (included for compatibility with generic call)

Details

This routine calculates the weight vectors for the MOEA/D. The list of available methods for generating the weights, as well as information about their specific parameters, can be generated using `get_decomposition_methods()`.

Value

Weight matrix \( W \)

References


Examples

```r
decomp <- list(name = "sld", H = 99)  
W <- generate_weights(decomp, m = 2)  
```
**get_constraint_methods**

*Print available constraint methods*

**Description**
Prints the constraint handling methods available in the MOEADr package

**Usage**
```r
get_constraint_methods()
```

**Details**
This routine prints the names of the constraint handling methods available in the MOEADr package, to be used as the `constraint$name` parameter in the `moead(...)` call. Instructions for obtaining more info on each operator are also returned.

**Value**
Formatted data frame containing reference name (for `constraint$name`) and instructions for More Info about each method.

**Examples**
```r
get_constraint_methods()
```

---

**get_decomposition_methods**

*Print available decomposition methods*

**Description**
Prints the decomposition methods available in the MOEADr package

**Usage**
```r
get_decomposition_methods()
```

**Details**
This routine prints the names of the decomposition methods available in the MOEADr package, to be used as the `decomp$name` parameter in the `moead(...)` call. Instructions for obtaining more info on each operator are also returned.
get_localsearch_methods

Description

Prints the local search methods available in the MOEADr package.

Usage

get_localsearch_methods()

Details

This routine prints the names of the local search methods available in the MOEADr package, to be used as the \texttt{aggfun$name} parameter in the \texttt{moead(\ldots)} call. Instructions for obtaining more info on each operator are also returned.

Value

Formatted data frame containing reference name (for \texttt{decomp$name}) and instructions for More Info about each method.

Examples

get_localsearch_methods()
**get_scalarization_methods**

*Print available scalarization methods*

### Description

Prints the scalarization methods available in the MOEADr package.

### Usage

```r
get_scalarization_methods()
```

### Details

This routine prints the names of the scalarization methods available in the MOEADr package, to be used as the `aggfun$name` parameter in the `moead(...)` call. Instructions for obtaining more info on each operator are also returned.

### Value

Formatted data frame containing reference name (for `aggfun$name`) and instructions for More Info about each method.

### Examples

```r
get_scalarization_methods()
```

---

**get_stop_criteria**

*Print available stop criteria*

### Description

Prints the stop criteria available in the MOEADr package.

### Usage

```r
get_stop_criteria()
```

### Details

This routine prints the names of the stop criteria available in the MOEADr package, to be used as the `stopcrit[[i]]$name` parameter in the `moead(...)` call. Instructions for obtaining more info on each criterion are also returned.
get_update_methods

Value

Formatted data frame containing reference name (for stopcrit[[i]]$name) and instructions for More Info about each criterion.

Examples

get_stop_criteria()

---

get_update_methods  *Print available update methods*

Description

Prints the update methods available in the MOEADr package

Usage

get_update_methods()

Details

This routine prints the names of the update methods available in the MOEADr package, to be used as the update$name parameter in the moead(...) call. Instructions for obtaining more info on each operator are also returned.

Value

Formatted data frame containing reference name (for update$name) and instructions for More Info about each method.

Examples

get_update_methods()
get_variation_operators

Print available variation operators

Description

Prints the variation operators available in the MOEADr package

Usage

get_variation_operators()

Details

This routine prints the names of the variation operators available in the MOEADr package, to be used as the variation$name parameter in the moead(...) call. Instructions for obtaining more info on each operator are also returned.

Value

Formatted data frame containing reference name (for variation$name) and instructions for More Info about each operator.

Examples

get_variation_operators()

ls_dvls  Differential vector-based local search

Description

Differential vector-based local search (DVLS) implementation for the MOEA/D

Usage

ls_dvls(
  Xt,
  Yt,
  Vt,
  B,
  W,
  which.x,
  trunc.x,
  problem,
scaling,
aggfun,
constraint,
...)

Arguments

Xt  Matrix of incumbent solutions
Yt  Matrix of objective function values for Xt
Vt  List object containing information about the constraint violations of the incumbent solutions, generated by `evaluate_population()`
B   Neighborhood matrix, generated by `define_neighborhood()`.
W   matrix of weights (generated by `generate_weights()`).
which.x  logical vector indicating which subproblems should undergo local search
trunc.x  logical flag indicating whether candidate solutions generated by local search should be truncated to the variable limits of the problem.
problem  list of named problem parameters. See Section Problem Description of the `moead()` documentation for details.
scaling  list containing the scaling parameters (see `moead()` for details).
aggfun  List containing the aggregation function parameters. See Section Scalar Aggregation Functions of the `moead()` documentation for details.
constraint  list containing the parameters defining the constraint handling method. See Section Constraint Handling of the `moead()` documentation for details.
...  other parameters (included for compatibility with generic call)

Details

This routine implements the differential vector-based local search for the MOEADr package. Check the references for details.

This routine is intended to be used internally by `variation_localsearch()`, and should not be called directly by the user.

Value

List object with fields `X` (matrix containing the modified points, with points that did not undergo local search indicated as NA) and `nfe` (integer value informing how many additional function evaluations were performed).

References


ls_tpqa

Three-point quadratic approximation local search

Description

Three-point quadratic approximation (TPQA) local search implementation for the MOEA/D

Usage

```r
ls_tpqa(
  Xt,  
  Yt,  
  W,  
  B,  
  Vt,  
  scaling,  
  aggfun,  
  constraint,  
  epsilon = 1e-06,  
  which.x,  
  ...  
)
```

Arguments

- **Xt**: Matrix of incumbent solutions
- **Yt**: Matrix of objective function values for Xt
- **W**: matrix of weights (generated by `generate_weights()`).
- **B**: Neighborhood matrix, generated by `define_neighborhood()`.
- **Vt**: List object containing information about the constraint violations of the incumbent solutions, generated by `evaluate_population()`.
- **scaling**: list containing the scaling parameters (see `moead()` for details).
- **aggfun**: List containing the aggregation function parameters. See Section Scalar Aggregation Functions of the `moead()` documentation for details.
- **constraint**: list containing the parameters defining the constraint handling method. See Section Constraint Handling of the `moead()` documentation for details.
- **epsilon**: threshold for using the quadratic approximation value
- **which.x**: logical vector indicating which subproblems should undergo local search
- **...**: other parameters (included for compatibility with generic call)
make_vectorized_smoof

Details

This routine implements the 3-point quadratic approximation local search for the MOEADr package. Check the references for details.

This routine is intended to be used internally by variation_localsearch(), and should not be called directly by the user.

Value

Matrix $X'$ containing the modified population

References


---

make_vectorized_smoof  Make vectorized smoof function

Description

Make a vectorized version of test functions available in package "smoof".

Usage

make_vectorized_smoof(prob.name, ...)

Arguments

prob.name  name of the problem to build

...  other parameters passed to each specific function

Details

This routine builds MOEADr-compliant versions of the classic multiobjective test functions available in package smoof. The most commonly used ones are:

- prob.name = ZDT1, ..., ZDT6, in which case the function requires additional parameter dimensions (positive integer)
• prob.name = DTLZ1, ..., DTLZ7, in which case the function requires additional parameters dimensions (positive integer), n.objectives (= 2 or 3) and, for DTLZ4, alpha (positive integer, defaults to 100).
• prob.name = UF, in which case the function requires additional parameters dimensions (positive integer) and id (= 1, ..., 10).

Examples

```r
## Not run:
library(smoof)
DTLZ2 <- make_vectorized_smoof(prob.name = "DTLZ2",
                               dimensions = 10,
                               n.objectives = 2)
DTLZ2(X = matrix(runif(100), ncol = 10))
## End(Not run)
```

---

**Description**

MOEA/D implementation in R

**Usage**

```r
moead(
  preset = NULL,
  problem = NULL,
  decomp = NULL,
  aggfun = NULL,
  neighbors = NULL,
  variation = NULL,
  update = NULL,
  constraint = NULL,
  scaling = NULL,
  stopcrit = NULL,
  showpars = NULL,
  seed = NULL,
  ...
)
```

**Arguments**

- **preset** List object containing preset values for one or more of the other parameters of the moead function. Values provided in the preset list will override any other value provided. Presets should be generated by the `preset_moead()` function.
problem List containing the problem parameters. See Problem Description for details.
decomp List containing the decomposition method parameters See Decomposition methods for details.
aggfun List containing the aggregation function parameters See Scalarization methods for details.
neighbors List containing the decomposition method parameters See Neighborhood strategies for details.
variation List containing the variation operator parameters See Variation operators for details.
update List containing the population update parameters See Update strategies for details.
constraint List containing the constraint handing parameters See Constraint operators for details.
scaling List containing the objective scaling parameters See Objective scaling for details.
stopcrit list containing the stop criteria parameters. See Stop criteria for details.
showpars list containing the echoing behavior parameters. See print_progress() for details.
seed seed for the pseudorandom number generator. Defaults to NULL, in which case as.integer(Sys.time()) is used for the definition.
...

Other parameters (useful for development and debugging, not necessary in regular use)

Details
Component-wise implementation of the Multiobjective Evolutionary Algorithm based on decomposition - MOEA/D.

Value
List object of class moead containing:

• information on the final population (X), its objective values (Y) and constraint information list (V) (see evaluate_population() for details);
• Archive population list containing its corresponding X, Y and V fields (only if update$UseArchive = TRUE).
• Estimates of the ideal and nadir points, calculated for the final population;
• Number of function evaluations, iterations, and total execution time;
• Random seed employed in the run, for reproducibility

Problem Description
The problem parameter consists of a list with all necessary definitions for the multiobjective optimization problem to be solved. problem must contain at least the following fields:
• `problem$name`: name of the problem instance function, that is, a routine that calculates \( Y = f(X) \);
• `problem$xmin`: vector of lower bounds of each variable
• `problem$xmax`: vector of upper bounds of each variable
• `problem$m`: integer indicating the number of objectives

Besides these fields, `problem` should contain any other relevant inputs for the routine listed in `$name`. `problem` may also contain the (optional) field `problem$constraints`, which is a list object containing information about the problem constraints. If present, this list must have the following fields:

• `problem$constraints$name` - (required) name of the function that calculates the constraint values (see below for details)
• `problem$constraints$epsilon` - (optional) a small non-negative value indicating the tolerance to be considered for equality constraints. Defaults to zero.

Besides these fields, `problem$constraint` should contain any other relevant inputs for the routine listed in `problem$constraint$name`.

Detailed instructions for defining the routines for calculating the objective and constraint functions are provided in the vignette *Defining Problems in the MOEADr Package*. Check that documentation for details.

**Decomposition Methods**

The `decomp` parameter is a list that defines the method to be used for the generation of the weight vectors. `decomp` must have at least the `$name` parameter. Currently available methods can be verified using `get_decomposition_methods()`. Check `generate_weights()` and the information provided by `get_decomposition_methods()` for more details.

**Neighborhood Strategies**

The `neighbors` parameter is a list that defines the method for defining the neighborhood relations among subproblems. `neighbors` must have at least three parameters:

• `neighbors$name`, name of the strategy used to define the neighborhoods. Currently available methods are: - `$name = "lambda"`: uses the distances between weight vectors. The calculation is performed only once for the entire run, since the weight vectors are assumed static. - `$name = "x"`: uses the distances between the incumbent solutions associated with each subproblem. In this case the calculation is performed at each iteration, since incumbent solutions may change.
• `neighbors$T`: defines the neighborhood size. This parameter must receive a value smaller than the number of subproblems defined for the MOEA/D.
• `neighbors$delta.p`: parameter that defines the probability of sampling from the neighborhood when performing variation.

Check `define_neighborhood()` for more details.
Variation Operators

The `variation` parameter consists of a list vector, in which each sublist defines a variation operator to be used as part of the variation block. Each sublist must have at least a field `$name`, containing the name of the `i`-th variation operator to be applied. Use `get_variation_operators()` to generate a list of available operators, and consult the vignette Variation Stack in the MOEADr Package for more details.

Scalar Aggregation Functions

The `aggfun` parameter is a list that defines the scalar aggregation function to be used. `aggfun` must have at least the `$name` parameter. Currently available methods can be verified using `get_scalarization_methods()`. Check `scalarize_values()` and the information provided by `get_scalarization_methods()` for more details.

Update Methods

The `update` parameter is a list that defines the population update strategy to be used. `update` must have at least the `$name` parameter. Currently available methods can be verified using `get_update_methods()`. Check `update_population()` and the information provided by `get_update_methods()` for more details.

Another (optional) field of the `update` parameter is `update$UseArchive`, which is a binary flag defining whether the algorithm should keep an external solution archive (`TRUE`) or not (`FALSE`). Since it adds to the computational burden and memory requirements of the algorithm, the use of an archive population is recommended only in the case of constrained problems with constraint handling method that can occasionally accept unfeasible solutions, leading to the potential loss of feasible efficient solutions for certain subproblems (e.g., `constraint_vbr()` with type = "sr" or "vt").

Constraint Handling Methods

The `constraint` parameter is a list that defines the constraint-handling technique to be used. `constraint` must have at least the `$name` parameter. Currently available methods can be verified using `get_constraint_methods()`. Check `update_population()` and the information provided by `get_constraint_methods()` for more details.

Objective Scaling

Objective scaling refers to the re-scaling of the objective values at each iteration, which is generally considered to prevent problems arising from differently-scaled objective functions. `scaling` is a list that must have at least the `$name` parameter. Currently available options are `$name = "none"`, which does not perform any scaling, and `$name = "simple"`, which performs a simple linear scaling of the objectives to the interval $[0, 1]$.

Stop Criteria

The `stopcrit` parameter consists of a list vector, in which each sublist defines a termination criterion to be used for the MOEA/D. Each sublist must have at least a field `$name`, containing the name of the `i`-th criterion to be verified. The iterative cycle of the MOEA/D is terminated whenever any
criterion is met. Use `get_stop_criteria()` to generate a list of available criteria, and check the information provided by that function for more details.

Echoing Options

The `showpars` parameter is a list that defines the echoing options of the MOEA/D. `showpars` must contain two fields:

- `showpars$show.iters`, defining the type of echoing output. `$show.iters` can be set as "none", "numbers", or "dots".
- `showpars$show.every`, defining the period of echoing (in iterations). `$show.every` must be a positive integer.

References


Examples

```r
## Prepare a test problem composed of minimization of the (shifted)
## sphere and Rastrigin functions
sphere <- function(x){sum((x + seq_along(x) * 0.1)^2)}
rastringin <- function(x){
x.shift <- x - seq_along(x) * 0.1
sum(x.shift^2 - 10 * cos(2 * pi * x.shift) + 10)}
problem.sr <- function(X){
t(apply(X, MARGIN = 1,
   FUN = function(X){c(sphere(X), rastringin(X))}))}

## Set the input parameters for the moead() routine
## This reproduces the Original MOEA/D of Zhang and Li (2007)
## (with a few changes in the computational budget, to make it run faster)
problem <- list(name = "problem.sr",
xmin = rep(-1, 30),
xmax = rep(1, 30),
m = 2)
decomp <- list(name = "SLD", H = 49) # <--- H = 99 in the original
neighbors <- list(name = "lambda",
   T = 20,
   delta.p = 1)
aggfun <- list(name = "wt")
variation <- list(list(name = "sbx",
   etax = 20, pc = 1),
   list(name = "polymut",
   etam = 20, pm = 0.1),
   list(name = "truncate"))
update <- list(name = "standard", UseArchive = FALSE)
scaling <- list(name = "none")
```
order_neighborhood

Order Neighborhood for MOEA/D

Description

Calculates the ordering of competing solutions for each subproblem in the MOEA/D, based on their scalarized performance and violation values.

Usage

order_neighborhood(bigZ, B, V, Vt, constraint)
**perform_variation**  
Run variation operators

**Description**  
Sequentially apply variation operators for the MOEADr package

**Usage**  
perform_variation(variation, X, iter, ...)

**Arguments**
- **bigZ**: Matrix of scalarized performance values by neighborhood, generated by `scalarize_values()`.  
- **B**: Neighborhood matrix, generated by `define_neighborhood()`.  
- **V**: List object containing information about the constraint violations of the candidate solutions, generated by `evaluate_population()`.  
- **Vt**: List object containing information about the constraint violations of the incumbent solutions, generated by `evaluate_population()`.  
- **constraint**: list containing the parameters defining the constraint handling method. See Section Constraint Handling of the `moead()` documentation for details.

**Details**
This routine receives a matrix of scalarized performance values (returned by `scalarize_values()`), a neighborhood matrix, and the list of violation values for the candidate and incumbent populations. It calculates the preference order of the candidates for each neighborhood based on the performance values and constraint handling method.

The list of available constraint handling methods can be generated using `get_constraint_methods()`.

**Value**
\[[N \times (T+1)]\] matrix of preference indexes. Each row contains the T indexes of the candidate solutions in the neighborhood of a given subproblem, plus a value (column T+1) for the incumbent solution of that subproblem, in an order defined by the constraint handling method specified in `moead.env$constraint`.

**References**
Arguments

variation List vector containing the variation operators to be used. See \texttt{moead()} for details.
X Population matrix of the MOEA/D (each row is a candidate solution).
iter iterations counter of the \texttt{moead()} function.
... other parameters to be passed down to the individual variation operators (see documentation of the specific \texttt{variation\_xyz()} functions for details)

Details

This routine performs the variation block for the MOEA/D. The list of available variation operators can be generated using \texttt{get\_variation\_operators()}. If the \texttt{local\_search} operator is included, it is executed whenever its conditions (period of occurrence or probability of occurrence) are verified. See \texttt{variation\_local\_search()} for details.

Value

List object containing a modified population matrix \(X\), a local search argument list \texttt{ls.arg}, and the number of function evaluations used by the variation operators, \texttt{var.nfe}.

References


---

\textbf{plot.moead} \textbf{plot.moead}

Description

S3 method for plotting \textit{moead} objects (the output of \texttt{moead()}).

Usage

\begin{verbatim}
## S3 method for class 'moead'
plot(
x, ...
useArchive = FALSE,
feasible.only = TRUE,
viol.threshold = 1e-06,
nondominated.only = TRUE,
plot.weights = FALSE,
which.objectives = NULL,
\end{verbatim}
Arguments

- **x**: list object of class `moead` (generated by `moead()`)
- **...**: other parameters to be passed down to specific plotting functions (currently unused)
- **useArchive**: logical flag to use information from `x$Archive`. Only used if `x$Archive` is not NULL.
- **feasible.only**: logical flag to use only feasible points in the plots.
- **viol.threshold**: threshold of tolerated constraint violation, used to determine feasibility if `feasible.only` == TRUE.
- **nondominated.only**: logical flag to use only nondominated points in the plots.
- **plot.weights**: logical flag to plot the weight vectors for 2 and 3-objective problems.
- **which.objectives**: integer vector of which objectives to plot. Defaults to NULL (use all objectives)
- **suppress.pause**: logical flag to prevent pause messages from being show after every image. Defaults to FALSE (show pause messages)
- **color.by.obj**: integer, determines which objective is used as the basis for coloring the parallel coordinates plot.

References


Examples

```r
problem.1 <- list(name = "example_problem", 
                   xmin = rep(-1,30),
                   xmax = rep(1,30),
                   m = 2)
out <- moead(preset = preset_moead("original2"), 
             problem = problem.1, 
             stopcrit = list(list(name = "maxiter", 
                                  maxiter = 100)),
             showpars = list(show.iters = "dots", 
                             showevery = 10))
plot(out, suppress.pause = TRUE)
```
Description

Generate a preset configuration for moead().

Usage

```r
preset_moead(name = NULL)
```

Arguments

- `name` name of the preset to be generated. Use `preset_moead()` to obtain the list of available options.

Details

This function returns a list of configuration presets taken from the literature to be used with the `moead()` function in package MOEADr.

Use these configurations as a starting point. We strongly recommend that you play around with the particular configurations (see example).

Value

List object containing the preset, to be used as an input to `moead()`; or, if `name == NULL` (the default), returns a logical flag invisibly.

References


Examples

```r
# Generate list of available presets
preset_moead(name = NULL)

## Not run:
library(smoof) # < Install package smoof if needed
ZDT1 <- make_vectorized_smoof(prob.name = "ZDT1",
                               dimensions = 30)
problem <- list(name = "ZDT1",
                xmin = rep(0, 30),
                xmax = rep(1, 30),
                ...)
```
print.moead

# Get preset configuration for original MOEA/D
configuration <- preset_moead("original")

# Modify whatever you fancy:
stopcrit <- list(list(name = "maxiter", maxiter = 50))
showpars <- list(show.iters = "dots", showevery = 10)
seed <- 42

output <- moead(problem = problem,
                 preset = configuration,
                 showpars = showpars,
                 stopcrit = stopcrit,
                 seed = seed)

## End(Not run)

print.moead

Description

S3 method for printing moead objects (the output of moead()).

Usage

## S3 method for class 'moead'
print(x, ...)

Arguments

x

list object of class moead (generated by moead())

...

other parameters to be passed down to specific summary functions (currently unused)

References

Examples

```r
problem.1 <- list(name = "example_problem",
                   xmin = rep(-1,30),
                   xmax = rep(1,30),
                   m = 2)
out <- moead(preset = preset_moead("original2"),
             problem = problem.1,
             stopcrit = list(list(name = "maxiter",
                                  maxiter = 100)),
             showpars = list(show.iters = "dots",
                              showevery = 10))
print(out)
```

print_progress

Print progress of MOEA/D

Description

Echoes progress of MOEA/D to the terminal for the MOEADr package

Usage

```
print_progress(iter.times, showpars)
```

Arguments

- **iter.times**: vector of iteration times of the `moead()` routine.
- **showpars**: list object containing parameters that control the printed output of `moead()`. Parameter `showpars` can have the following key-value pairs:
  - `$show.iters`: type of output ("dots", "numbers", or "none"). If not present in `showpars`, it defaults to "numbers";
  - `$showevery`: positive integer that determines how frequently the routine echoes something to the terminal. If not present in `showpars`, it defaults to 10.

References

**Description**

Perform Adjusted Weighted Tchebycheff Scalarization for the MOEADr package.

**Usage**

```r
scalarization_awt(Y, W, minP, eps = 1e-16, ...)
```

**Arguments**

- `Y`: matrix of objective function values
- `W`: matrix of weights.
- `minP`: numeric vector containing estimated ideal point
- `eps`: tolerance value for avoiding divisions by zero.
- `...`: other parameters (included for compatibility with generic call)

**Details**

This routine calculates the scalarized performance values for the MOEA/D using the Adjusted Weighted Tchebycheff method.

**Value**

Vector of scalarized performance values.

**References**


Examples

```r
W <- generate_weights(decomp = list(name = "sld", H = 19), m = 2)
Y <- matrix(runif(40), ncol = 2)
minP <- apply(Y, 2, min)
Z <- scalarization_awt(Y, W, minP)
```

---

**scalarization_ipbi**  
*Inverted Penalty-based Boundary Intersection Scalarization*

**Description**

Perform inverted PBI Scalarization for the MOEADr package.

**Usage**

```r
scalarization_ipbi(Y, W, maxP, aggfun, eps = 1e-16, ...)
```

**Arguments**

- `Y`  
  matrix of objective function values
- `W`  
  matrix of weights.
- `maxP`  
  numeric vector containing estimated ideal point
- `aggfun`  
  list containing parameters for the aggregation function. Must contain the non-negative numeric constant `aggfun$theta`.
- `eps`  
  tolerance value for avoiding divisions by zero.
- `...`  
  other parameters (included for compatibility with generic call)

**Details**

This routine calculates the scalarized performance values for the MOEA/D using the inverted PBI method.

**Value**

Vector of scalarized performance values.

**References**


Examples

```r
W <- generate_weights(decomp = list(name = "sld", H = 19), m = 2)
Y <- matrix(runif(40), ncol = 2)
minP <- apply(Y, 2, min)
aggfun <- aggfun <- list(name = "ipbi", theta = 5)
Z <- scalarization_ipbi(Y, W, minP, aggfun)
```

### scalarization_pbi

**Penalty-based Boundary Intersection Scalarization**

**Description**

Perform PBI Scalarization for the MOEADr package.

**Usage**

```r
scalarization_pbi(Y, W, minP, aggfun, eps = 1e-16, 
```

**Arguments**

- **Y** matrix of objective function values
- **W** matrix of weights.
- **minP** numeric vector containing estimated ideal point
- **aggfun** list containing parameters for the aggregation function. Must contain the non-negative numeric constant `aggfun$theta`.
- **eps** tolerance value for avoiding divisions by zero.
- **...** other parameters (included for compatibility with generic call)

**Details**

This routine calculates the scalarized performance values for the MOEA/D using the PBI method.

**Value**

Vector of scalarized performance values.
References


Examples

\begin{verbatim}
W <- generate_weights(decomp = list(name = "sld", H = 19), m = 2)
Y <- matrix(runif(40), ncol = 2)
minP <- apply(Y, 2, min)
aggfun <- aggfun <- list(name = "pbi", theta = 5)
Z <- scalarization_pbi(Y, W, minP, aggfun)
\end{verbatim}

scalarization_ws

Weighted Sum Scalarization

Description

Perform Weighted Sum Scalarization for the MOEADr package.

Usage

scalarization_ws(Y, W, minP, eps = 1e-16, ...)

Arguments

Y matrix of objective function values
W matrix of weights.
minP numeric vector containing estimated ideal point
eps tolerance value for avoiding divisions by zero.
... other parameters (included for compatibility with generic call)

Details

This routine calculates the scalarized performance values for the MOEA/D using the Weighted Sum method.
Value

vector of scalarized performance values.

References


Examples

W <- generate_weights(decomp = list(name = "sld", H = 19), m = 2)
Y <- matrix(runif(40), ncol = 2)
minP <- apply(Y, 2, min)
Z <- scalarization_ws(Y, W, minP)

---

scalarization_wt

Weighted Tchebycheff Scalarization

Description

Perform Weighted Tchebycheff Scalarization for the MOEADr package.

Usage

scalarization_wt(Y, W, minP, eps = 1e-16, ...)

Arguments

Y matrix of objective function values
W matrix of weights.
minP numeric vector containing estimated ideal point
eps tolerance value for avoiding divisions by zero.
... other parameters (included for compatibility with generic call)

Details

This routine calculates the scalarized performance values for the MOEA/D using the Weighted Tchebycheff method.
Value

Vector of scalarized performance values.

References


Examples

```r
W <- generate_weights(decomp = list(name = "sld", H = 19), m = 2)
Y <- matrix(runif(40), ncol = 2)
minP <- apply(Y, 2, min)
Z <- scalarization_wt(Y, W, minP)
```

**scalarize_values**  
Scalarize values for MOEA/D

Description

Perform scalarization for the MOEADr package.

Usage

`scalarize_values(normYs, W, B, aggfun)`

Arguments

- `normYs` List generated by `scale_objectives()`, containing two matrices of scaled objective values (`normYs$Y` and `normYs$Yt`) and two vectors, containing the current estimates of the ideal (`normYs$minP`) and nadir (`normYs$maxP`) points. See `scale_objectives()` for details.
- `W` matrix of weights, generated by `generate_weights()`.
- `B` neighborhood matrix, generated by `define_neighborhood()`.
- `aggfun` List containing the aggregation function parameters. See Section Scalar Aggregation Functions of the `moead()` documentation for details.
scale_objectives

Details
This routine calculates the scalarized performance values for the MOEA/D.
The list of available scalarization methods can be generated using get_scalarization_methods()

Value
[ (T+1) x N ] matrix of scalarized performance values. Each column contains the T scalarized
performances of the candidate solutions in the neighborhood of a given subproblem, plus the
scalarized performance value for the incumbent solution for that subproblem.

References
F. Campelo, L.S. Batista, C. Aranha (2020): The MOEADr Package: A Component-Based Frame-
work for Multiobjective Evolutionary Algorithms Based on Decomposition. Journal of Statistical
Software doi:10.18637/jss.v092.i06

scale_objectives Scaling of the objective function values

Description
Performs scaling of the objective function values for the MOEADr package

Usage
scale_objectives(Y, Yt, scaling, eps = 1e-16, ...)

Arguments
Y matrix of objective function values for the incumbent solutions
Yt matrix of objective function values for the candidate solutions
scaling list containing the scaling parameters (see moead() for details).
eps tolerance value for avoiding divisions by zero.
... other parameters (included for compatibility with generic call)

Details
This routine scales the matrices of objective function values for the current (Yt) and candidate (Y)
solutions. The following methods are currently available:

• scaling$name = "none": no scaling
• scaling$name = "simple": simple linear scaling between estimated ideal and nadir points,
calculated from the available points in Y and Yt at each iteration.
**Value**

List object containing scaled objective function value matrices Y and Yt, as well as estimates of the "ideal" point \( \text{minP} \) and "nadir" point \( \text{maxP}' \).

**References**


---

### stop_maxeval

**Stop criterion: maximum number of evaluations**

**Description**

Verifies stop criterion "maximum number of evaluations" for the MOEADr package. For internal use only, not to be called directly by the user.

**Usage**

```r
stop_maxeval(stopcrit, nfe, ...)
```

**Arguments**

- `stopcrit` list containing the parameters defining the stop handling method. See Section Constraint Handling of the `moead()` documentation for details.
- `nfe` evaluations counter of `moead()`.
- `...` other parameters (included for compatibility with generic call)

**Details**

When this stop criterion is used, one element of the `stopcrit` parameter (see `moead()`) must have the following structure:

- `stopcrit$name = "maxeval"
- `stopcrit$maxeval`, containing a positive integer representing the desired maximum number of evaluations.

**Value**

boolean value: TRUE if this criterion has been met, FALSE otherwise.

**References**

**stop_maxiter**

---

**Stop criterion: maximum number of iterations**

Description

Verifies stop criterion "maximum number of iterations" for the MOEADr package. For internal use only, not to be called directly by the user.

Usage

```r
stop_maxiter(stopcrit, iter, ...)
```

Arguments

- `stopcrit`: list containing the parameters defining the stop handling method. See Section Constraint Handling of the `moead()` documentation for details.
- `iter`: iterations counter of `moead()`.
- `...`: other parameters (included for compatibility with generic call)

Details

When this stop criterion is used, one element of the `stopcrit` parameter (see `moead()`) must have the following structure:

- `stopcrit$name = "maxiter"
- `stopcrit$maxiter`, containing a positive integer representing the desired maximum number of iterations.

Value

boolean value: TRUE if this criterion has been met, FALSE otherwise.

References

**stop_maxtime**

---

**Description**

Verifies stop criterion "run time limit" for the MOEADr package. For internal use only, not to be called directly by the user.

**Usage**

`stop_maxtime(stopcrit, iter.times, ...)`

**Arguments**

- `stopcrit` list containing the parameters defining the stop handling method. See Section Constraint Handling of the `moead()` documentation for details.
- `iter.times` vector containing the times spent by each iteration of the `moead()` routine, up to the current one.
- `...` other parameters (included for compatibility with generic call)

**Details**

When this stop criterion is used, one element of the `stopcrit` parameter (see `moead()`) must have the following structure:

- `stopcrit$name = "maxtime"
- `stopcrit$maxtime`, containing a positive integer representing the desired time limit (in seconds).

**Value**

boolean value: TRUE if this criterion has been met, FALSE otherwise.

**Warning**

This function uses `Sys.time()` for verifying the total run time, i.e., it counts wall-clock time, not CPU time.

**References**

Description

S3 method for summarizing *moead* objects (the output of *moead()*).

Usage

```r
## S3 method for class 'moead'
summary(
  object,
  ...,
  useArchive = FALSE,
  viol.threshold = 1e-06,
  ndigits = 3,
  ref.point = NULL,
  ref.front = NULL
)
```

Arguments

- **object**: list object of class *moead* (generated by *moead()*)
- **...**: other parameters to be passed down to specific summary functions (currently unused)
- **useArchive**: logical flag to use information from *object$Archive*. Only used if *object$Archive* is not NULL.
- **viol.threshold**: threshold of tolerated constraint violation, used to determine feasibility of points in *object*.
- **ndigits**: number of decimal places to use for the ideal and nadir estimates
- **ref.point**: reference point for calculating the dominated hypervolume (only if package *emoa* is available). If NULL the estimated nadir point is used instead.
- **ref.front**: \(N_p \times N_{obj}\) matrix containing a sample of the true Pareto-optimal front, for calculating IGD.

References

Examples

```r
problem.1 <- list(name = "example_problem",
                  xmin = rep(-1,30),
                  xmax = rep(1,30),
                  m = 2)
out <- moead(preset = preset_moead("original2"),
             problem = problem.1,
             stopcrit = list(list(name = "maxiter",
                                  maxiter = 100)),
             showpars = list(show.iters = "dots",
                             showevery = 10))
summary(out)
```

unitary_constraints

*Unitary constraints routine*

Description

Calculates the constraint values and violations when only unitary constraints (i.e., the sum of all variables equals one) are present.

Usage

```r
unitary_constraints(X, epsilon = 0, ...)
```

Arguments

- `X` Population matrix of the MOEA/D (each row is a candidate solution). If `NULL` the function searches for `X` in the calling environment.
- `epsilon` small non-negative value indicating the tolerance to be considered for the equality constraint. Defaults to zero.
- `...` other parameters (unused, included for compatibility with generic call)

Details

This routine calculates the constraint values and violations for a population matrix in the MOEA/D. Each row of the matrix is considered as a candidate solution. This routine expects the candidate solutions to be standardized, i.e., that the variable limits given in `problem$xmin` and `problem$xmax` are mapped to 0 and 1, respectively.

Value

List objective containing a matrix of constraint values `Cmatrix`, a matrix of individual constraint violations `Vmatrix`, and a vector of total constraint violations `v`. 
Description

Selection and population update procedures for the MOEA/D

Usage

update_population(update, ...)

Arguments

update
List containing the population update parameters. See Section Update Strategies of the moead() documentation for details.

... other parameters to be passed down to the specific updt_xyz() routines.

Details

This update routine is intended to be used internally by the main moead() function, and should not be called directly by the user. The list of available update methods can be generated using get_update_methods().

Value

List object containing the updated values of the population matrix X, objective function matrix Y, and constraint values list V, as well as an updated Archive list containing its corresponding components X, Y and V.

References


updt_best

Best Neighborhood Replacement Update for MOEA/D

Description

Population update using the best neighborhood replacement method for the MOEADr package.

Usage

updt_best(update, X, Xt, Y, Yt, V, Vt, normYs, W, BP, constraint, aggfun, ...)
Arguments

update List containing the population update parameters. See Section Update Strategies of the moead() documentation for details. update must have the following key-value pairs:

- update$Tr: positive integer, neighborhood size for the update operation
- update$nr: positive integer, maximum number of copies of a given candidate solution.

X Matrix of candidate solutions
Xt Matrix of incumbent solutions
Y Matrix of objective function values of X
Yt Matrix of objective function values of Xt
V List object containing information about the constraint violations of the candidate solutions, generated by evaluate_population()
Vt List object containing information about the constraint violations of the incumbent solutions, generated by evaluate_population()

normYs List generated by scale_objectives(), containing two matrices of scaled objective values (normYs$Y and normYs$Yt) and two vectors, containing the current estimates of the ideal (normYs$minP) and nadir (normYs$maxP) points. See scale_objectives() for details.
W matrix of weights, generated by generate_weights().
BP Neighborhood list, generated by define_neighborhood().
constraint list containing the parameters defining the constraint handling method. See Section Constraint Handling of the moead() documentation for details.
aggfun List containing the aggregation function parameters. See Section Scalar Aggregation Functions of the moead() documentation for details.

... other parameters (included for compatibility with generic call)

Details

The Best Neighborhood Replacement method consists of three steps:

- For each subproblem i, the best candidate solution $x_j$ from the entire population is determined.
- The neighborhood of subproblem i is replaced by the neighborhood of subproblem j. The size of this neighborhood is given by a parameter Tr.
- The Restricted replacement (see updrt_restricted()) is then applied using this new neighborhood.

This update routine is intended to be used internally by the main moead() function, and should not be called directly by the user.

Value

List object containing the update population matrix (X), and its corresponding matrix of objective function values (Y) and constraint value list (V).
References

Description
Population update using the restricted neighborhood replacement method for the MOEADr package.

Usage
updt_restricted(update, X, Xt, Y, Yt, V, Vt, sel.indx, B, ...)

Arguments
update List containing the population update parameters. See Section Update Strategies of the moead() documentation for details. update must contain a field update$nr, a positive integer that determines the maximum number of copies of each candidate solution.
X Matrix of candidate solutions
Xt Matrix of incumbent solutions
Y Matrix of objective function values of X
Yt Matrix of objective function values of Xt
V List object containing information about the constraint violations of the candidate solutions, generated by evaluate_population()
Vt List object containing information about the constraint violations of the incumbent solutions, generated by evaluate_population()
sel.indx matrix of selection indices, generated by order_neighborhood()
B Neighborhood matrix, generated by define_neighborhood().
... other parameters (included for compatibility with generic call)

Details
The restricted neighborhood replacement method behaves like the "standard" replacement method, except that each individual can only be selected up to nr times. After this limit has been reached, the next best individual in the same neighborhood is selected.

This update routine is intended to be used internally by the main moead() function, and should not be called directly by the user.
Value

List object containing the update population matrix (X), and its corresponding matrix of objective function values (Y) and constraint value list (V).

References


Description

Population update using the standard neighborhood replacement method for the MOEADr package.

Usage

updt_standard(X, Xt, Y, Yt, V, Vt, sel.indx, B, ...)

Arguments

X Matrix of candidate solutions
X Matrix of incumbent solutions
Y Matrix of objective function values of X
Yt Matrix of objective function values of Xt
V List object containing information about the constraint violations of the candidate solutions, generated by evaluate_population()
Vt List object containing information about the constraint violations of the incumbent solutions, generated by evaluate_population()
sel.indx matrix of selection indices, generated by order_neighborhood()
B Neighborhood matrix, generated by define_neighborhood().
... other parameters (included for compatibility with generic call)

Details

This routine executes the standard neighborhood replacement operation to update the population matrix of the MOEA/D. This update routine is intended to be used internally by the main moead() function, and should not be called directly by the user.

Value

List object containing the update population matrix (X), and its corresponding matrix of objective function values (Y) and constraint value list (V).
References


variation_binrec  Binomial Recombination

Description

Binomial recombination implementation for the MOEA/D.

Usage

variation_binrec(X, Xt, rho, ...)

Arguments

X          Population matrix
Xt         Original population matrix
rho        mutation probability
...        other parameters (included for compatibility with generic call)

Details

This variation operator only works if at least one other variation operator is performed prior to its execution, otherwise it becomes an identity operator (returns an unchanged matrix X).

Value

Matrix X' containing the recombined population

References


**variation_diffmut**  
**Differential Mutation**

**Description**
Differential Mutation implementation for the MOEA/D

**Usage**
```
variation_diffmut(X, P, B, Phi = NULL, basis = "rand", ...)
```

**Arguments**
- `X`: Population matrix
- `P`: Matrix of selection probabilities (generated by `define_neighborhood()`)
- `B`: Matrix of neighborhoods (generated by `define_neighborhood()`)
- `Phi`: Mutation parameter. Either a scalar numeric constant, or NULL for randomly chosen between 0 and 1 (independently sampled for each operation).
- `basis`: how to select the basis vector. Currently supported methods are:
  - `basis = "rand"`, for using a randomly sampled vector from the population;
  - `basis = "mean"`, for using the mean point of the neighborhood;
  - `basis = "wgi"`, for using the the weighted mean point of the neighborhood.
- `...`: other parameters to be passed down to specific options of basis vector generation (e.g., `Y, Yt, W, scaling` and `aggfun`, required when `basis = "wgi"`).

**Details**
This function generalizes many variations of the Differential Mutation operator with general form:
```
u = x_basis + Phi(x_a - x_b)
```
Where `u` is the new candidate vector, `Phi != 0` is a real number, and `x_basis, x_a` and `x_b` are distinct vectors.

This routine is intended to be used internally by `perform_variation()`, and should not be called directly by the user.

**Value**
Matrix X’ containing the mutated population
References


variation_localsearch  Local search Operators

Description

Local search operators for the MOEA/D

Usage

variation_localsearch(...)

Arguments

...  arguments to be passed down to the specific ls_xyz() functions. A list of available local search methods can be generated by get_localsearch_methods(). Consult the documentation of the specific functions for details.

Details

This routine calls the local search operator for the MOEADr package, as part of the call to perform_variation(). This operator requires its entry in the variation stack (see Section Variation Operators of moead()) to contain the following fields:

- name = "localsearch"
- type (see get_localsearch_methods() for details)
- gamma.ls (optional): probability of application of local search to a given subproblem at any given iteration (numeric between 0 and 1)
- tau.ls (optional): period of application of local search to each subproblem (positive integer)
- trunc.x (optional): logical flag for truncating the results of the local search operator to the limits defined by problem$xmin, problem$xmax (logical). Defaults to TRUE.

Whenever local search is triggered for a given subproblem, it cancels all other variation operators for that subproblem and is executed directly on the incumbent solution.

This routine is intended to be used internally by perform_variation(), and should not be called directly by the user.
Variation 

Either a matrix Xls containing the modified points (points that did not undergo local search are indicated as NA in this output matrix), or a list object containing the Xls matrix and an integer nfe, informing how many additional function evaluations were performed by the local search operator. The specific output is defined by the ls_xyz() method used.

References


variation_none | Identity operator

Description

Identity operator (no variation performed)

Usage

variation_none(X, ...)

Arguments

<table>
<thead>
<tr>
<th>X</th>
<th>Population matrix</th>
</tr>
</thead>
<tbody>
<tr>
<td>...</td>
<td>other parameters (included for compatibility with generic call)</td>
</tr>
</tbody>
</table>

Details

Performs the identity operator (no variation). This routine is included to simplify the use of automated tuning / design tools such as Iterated Racing.

Value

Input matrix X
variation_polymut

Polynomial mutation

Description
Polynomial mutation implementation for the MOEA/D

Usage
variation_polymut(X, etam, pm, eps = 1e-06, ...)

Arguments
- **X**: Population matrix
- **etam**: mutation constant
- **pm**: variable-wise probability of mutation (numeric value $0 \leq pm \leq 1$, or use "n" for setting it as $(1 / \text{problem dimension})$.)
- **eps**: small constant used to prevent divisions by zero
- **...**: other parameters (included for compatibility with generic call)

Details
This R implementation of the Polynomial Mutation reproduces the C code implementation available in the R package `emoa` 0.5-0, by Olaf Mersmann. The differences between the present version and the original one are:

- The operator is performed on the variables scaled to the $[0, 1]$ interval, which simplifies the calculations.
- Calculations are vectorized over variables, which also simplifies the implementation.

Value
Matrix $X'$ containing the mutated population

References


Olaf Mersmann (2012). emoa: Evolutionary Multiobjective Optimization Algorithms. R package version 0.5-0.
http://CRAN.R-project.org/package=emoa
variation_sbx

Simulated binary crossover

Description

SBX implementation for the MOEA/D

Usage

variation_sbx(X, P, etax, pc = 1, eps = 1e-06, ...)

Arguments

X Population matrix
P Matrix of probabilities of selection for variation (created by define_neighborhood()).
etax spread constant
pc variable-wise probability of recombination
eps smallest difference considered for recombination
... other parameters (included for compatibility with generic call)

Details

This R implementation of the Simulated Binary Crossover reproduces the C code implementation available in the R package emoa 0.5-0, by Olaf Mersmann. The differences between the present version and the original one are:

- The operator is performed on the variables scaled to the [0, 1] interval, which simplifies the calculations.
- Calculations are vectorized over variables, which also simplifies the implementation.

Value

Matrix X' containing the recombined population

References


Olaf Mersmann (2012). emoa: Evolutionary Multiobjective Optimization Algorithms. R package version 0.5-0.
http://CRAN.R-project.org/package=emoa
variation_truncate

---

**variation_truncate**  *Truncate*

---

**Description**

Truncation variation operator

**Usage**

variation_truncate(X, ...)

**Arguments**

- **X**  
  Population matrix

- **...**  
  other parameters (included for compatibility with generic call)

**Details**

Truncate the solution matrix X to the $[0, 1]$ interval.

**Value**

Truncated matrix $X'$.

**References**

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