Package ‘MEIGOR’

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Type Package
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R topics documented:

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Description

A global optimization package containing several algorithms such as a scatter search implementation and variable neighborhood search (plus cooperative multicore/multimachine implementations of these) and dynamic hill climbing.

Details

Package: MEIGOR
Type: Package
Version: 0.99.0
Date: 2012-09-10
License: GPLv3
LazyLoad: yes

Author(s)

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References


See Also

essR

---

**Description**

essR attempts to solve problems of the form:

\[
\text{min } F(x) \text{ subject to:}\\
x \text{ ceq}(x) = 0 \text{ (equality constraints) }\\x_L \leq x \leq x_U \text{ (inequality constraints) }\\x_L \leq x \leq x_U \text{ (bounds on the decision variables) }
\]

Constraint functions, if applicable, must be declared in the same script as the objective function as a second output argument, e.g.:

```
myfunction <- function(x){
calculate fx - scalar containing the objective function value
calculate gx - vector (or empty) containing the constraints values
return(list(fx,gx))
}
```

**Details**

- **Package:** MEIGOR
- **Type:** Package
- **Version:** 0.99.6
- **Date:** 2012-02-04
- **License:** GPL-3
- **LazyLoad:** yes

**Author(s)**

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**References**

CeSSR


See Also

essR

BayesFit

Description

BayesFit

CeSSR

Global optimization algorithm for MINLPs based on Scatter Search using a Cooperative Strategy

Description

CeSSR attempts to solve problems of the form:

\[
\min f(x, p_1, p_2, ..., p_n)
\]

subject to:

\[
c_e = 0
\]

\[
c_L \leq c(x) \leq c_U
\]

\[
x_L \leq x \leq x_U
\]

Usage

CeSSR(problem, opts, max_eval = Inf, max_time = Inf, n_iter, is_parallel = TRUE, type = "SOCKS", global_save_list = NULL, ...)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>problem</td>
<td>List containing problem settings.</td>
</tr>
<tr>
<td>opts</td>
<td>A list of n_threads lists containing options for each cooperative instance of essR.</td>
</tr>
<tr>
<td>max_eval</td>
<td>Maximum number of evaluations. Default is Inf.</td>
</tr>
<tr>
<td>max_time</td>
<td>Maximum time, default is Inf.</td>
</tr>
<tr>
<td>n_iter</td>
<td>Number of cooperative iterations. Default is 0 which is the same as running multiple single thread (as many as n_cpus) optimization runs.</td>
</tr>
<tr>
<td>is_parallel</td>
<td>Default is TRUE. Sometimes this it is useful to use as FALSE for debugging.</td>
</tr>
<tr>
<td>type</td>
<td>Choose between &quot;SOCKS&quot; and &quot;MPI&quot;. Default is &quot;SOCKS&quot; (socket-connection). If you are using &quot;SOCKS&quot; option and you want to run multiple cpus in different machines you must specify the adress of each machine in hosts. &quot;MPI&quot; mode requires you to have Rmpi installed.</td>
</tr>
<tr>
<td>global_save_list</td>
<td>Specify the names of global variables to be exported.</td>
</tr>
<tr>
<td>...</td>
<td>Additional variables.</td>
</tr>
</tbody>
</table>
CeSSR

Details

Check essR documentation for more information about the input arguments.

Value

f_mean Vector with size of n_iter+1 containing the mean value of the objective function in each iteration.

f_sd Vector with size of n_iter+1 containing the standard deviation value of the objective function in each iteration.

fbest Vector with size of n_iter+1 containing the best value of the objective function in each iteration.

iteration_res A list containing the results from every eSSR instance initialized. It follows the format: results$iteration_res[[iteration+1]][[thread_number]]. See also essR

numeval Vector with size of n_iter+1 containing the number objective function evaluations at the end of each iteration.

time Vector with size of n_iter+1 containing the time spent at the end of an iteration.

x_sd A list containing the standard deviation of decision each variable at the end of an iteration. It follows the format: results$iteration_res[[iteration+1]][[thread_number]]

xbest A list containing the best set of decision variables found and the end of each iteration.

See Also

essR

Examples

rosen10<-function(x){
f<-0;
n=length(x);
for (i in 1:(n-1)){
f <- f + 100*(x[i]^2 - x[i+1])^2 + (x[i]-1)^2;
}
return(f)
}
nvar=20;
problem<-list(f=rosen10, x_L=rep(-1000,nvar), x_U=rep(1000,nvar));

#Set 1 nodes and 2 cpu's per node
n_nodes=1;
n_cpus_per_node=3;

#Set different values for dim_refset, bal and n2 for each of the 10 cpu's to be used
dim1 = 23; bal1 = 0; n2_1 = 0;
dim2 = 33; bal2 = 0; n2_2 = 0;
dim3 = 46; bal3 = 0; n2_3 = 2;
dim4 = 56; bal4 = 0; n2_4 = 4;
dim5 = 72; bal5 = 0.25; n2_5 = 7;
dim6 = 72; bal6 = 0.25; n2_6 = 10;
dim7 = 88; bal7 = 0.25; n2_7 = 15;
dim8 = 101; bal8 = 0.5; n2_8 = 20;
dim9 = 111; bal9 = 0.25; n2_9 = 50;
dim10 = 123; bal10 = 0.25; n2_10 = 100;

opts_dim=c(dim1,dim2,dim3,dim4,dim5,dim6,dim7,dim8,dim9,dim10);
opts_bal=c(bal1,bal2,bal3,bal4,bal5,bal6,bal7,bal8,bal9,bal10);
opts_n2=c(n2_1,n2_2,n2_3,n2_4,n2_5,n2_6,n2_7,n2_8,n2_9,n2_10);
D=10;

#Initialize counter and options
counter=0;
opts=list();
hosts=c();
for(i in 1:n_nodes){
  for(j in 1:n_cpus_per_node){
    counter=counter+1;
    #Set the name of every thread
    if(i<10)hosts=c(hosts,paste("/quotesingle.Var node0/quotesingle.Var",i,sep=""));
    if(i>=10 && i<100)hosts=c(hosts,paste("/quotesingle.Var node/quotesingle.Var",i,sep=""));
    opts[[counter]]=list();
    #Set specific options for each thread
    opts[[counter]]$local_balance = opts_bal[counter];
    opts[[counter]]$dim_refset = opts_dim[counter];
    opts[[counter]]$local_n2 = opts_n2[counter];
    #Set common options for each thread
    opts[[counter]]$maxeval = 10000;
    opts[[counter]]$local_solver = "dhc";
    #Options not set will take default values for every thread
  }
}

#Set the address of each machine, defined inside the 'for' loop
opts$hosts=c(c('/quotesingle.Var localhost','/quotesingle.Var localhost','/quotesingle.Var localhost'));

#Do not define the additional options for cooperative methods (e.g., ce_maxtime, ce_isparallel, etc..)
#They will take their default values
opts$ce_niter=2;
opts$ce_type="SOCKS";
opts$ce_isparallel=TRUE;

#Call the solver
Results<-MEIGO(problem,opts,algorithm="CeSSR")

CeVNSR

Global optimization algorithm for MINLPs based on VNS using a Cooperative Strategy
CeVNSR

Description
Solves optimization problems with integer variables. Using several cooperative instances of VNS.

Usage
CeVNSR( problem, opts, max_eval = Inf, max_time = Inf, 
n_iter = 1, is_parallel = TRUE, type = "SOCKS", 
global_save_list = NULL, ...)

Arguments
problem List containing problem settings.
opts A list of n_threads lists containing options for each cooperative instance of essR.
max_eval Maximum number of evaluations. Default is Inf.
max_time Maximum time, default is Inf.
n_iter Number of cooperative iterations. Default is 0 which is the same as running multiple single thread (as many as n_cpus) optimization runs.
is_parallel Default is TRUE. Sometimes this it is useful to use as FALSE for debugging.
type Choose between "SOCKS" and "MPI". Default is "SOCKS" (socket-connection). If you are using "SOCKS" option and you want to run multiple cpus in different machines you must specify the adress of each machine in hosts. "MPI" mode requires you to have Rmpi installed.
global_save_list Specify the names of global variables to be exported.
... Additional variables.

Details
problem[[ith_thread]]=VNS_problem; opts[[ith_thread]]=VNS_opts;
VNS_problem and VNS_opts correspond to lists as seen in the rvnds_hamming documentation.

Value
f_mean Vector with size of n_iter+1 containing the mean value of the objective function in each iteration.
f_sd Vector with size of n_iter+1 containing the standard deviation value of the objective function in each iteration.
fbest Vector with size of n_iter+1 containing the best value of the objective function in each iteration.
iteration_res A list containing the results from every VNS instance initialized. It follows the format: results$iteration_res[[iteration+1]][[thread_number]].
umeval Vector with size of n_iter+1 containing the number objective function evaluations at the end of each iteration.
time Vector with size of n_iter+1 containing the time spent at the end of an iteration.
x_sd A list containing the standard deviation of decision each variable at the end of an iteration. It follows the format: results$iteration_res[[iteration+1]][[thread_number]]
xbest A list containing the best set of decision variables found and the end of each iteration.
See Also

rvnds_hamming MEIGO

Examples

```r
rosen10<-function(x){
  f<-0;
  n=length(x);
  for (i in 1:(n-1)){
    f <- f + 100*(x[i]^2 - x[i+1])^2 + (x[i]-1)^2;
  }
  return(f)
}

nvar=20;
problem<-list(f=rosen10, x_L=rep(-1000,nvar), x_U=rep(1000,nvar))

opts=list();
opts[[1]]=list(use_local=1,aggr=1,local_search=1,decomp=1,maxdist=0.8,maxeval=2000);
opts[[2]]=list(use_local=1,aggr=0,local_search=2,decomp=0,maxdist=0.5,maxeval=2000);
opts[[3]]=list(use_local=1,aggr=0,local_search=2,decomp=0,maxdist=0.5,maxeval=2000);
opts[[4]]=list(use_local=1,aggr=0,local_search=2,decomp=0,maxdist=0.5,maxeval=2000);

opts$hosts=c('localhost','localhost','localhost','localhost');

opts$ce_niter=2;
opts$ce_type="SOCKS";
opts$ce_isparallel= TRUE;

Results=MEIGO(problem,opts, algorithm="CeVNSR");
```

---

cnolist  

A CNOlist from CellNOptR package

Description

A CNOlist from CellNOptR to use with provided examples

---

cur_params  

Current values of all model parameters

Description

For a given set of values for the parameters to be estimated, this method returns an array containing the actual (not log-transformed) values of all model parameters, not just those to be estimated, in the same order as specified in the model. This is helpful when simulating the model at a given position in parameter space.
cur_params

Usage

cur_params(output, options, position = NULL)

Arguments

options list with entries as explained below. Options set – defines the problem and sets some parameters to control the MCMC algorithm. model: List of model parameters - to estimate. The parameter objects must each have a ‘value’ attribute containing the parameter’s numerical value. estimate_params: list. List of parameters to estimate, all of which must also be listed in 'options$model$parameters'. initial_values: list of float, optional. Starting values for parameters to estimate. If omitted, will use the nominal values from 'options$model$parameters' step_fn: callable f(output), optional. User callback, called on every MCMC iteration. likelihood_fn: callable f(output, position). User likelihood function. prior_fn: callable f(output, position), optional. User prior function. If omitted, a flat prior will be used. nsteps: int. Number of MCMC iterations to perform. use_hessian: logical, optional. Wheter to use the Hessian to guide the walk. Defaults to FALSE. rtol: float or list of float, optional. Relative tolerance for ode solver. atol: float or list of float, optional. Absolute tolerance for ode solver. norm_step_size: float, optional. MCMC step size. Defaults to a reasonable value. hessian_period: int, optional. Number of MCMC steps between Hessian recalcuations. Defaults to a reasonable but fairly large value, as Hessian calculation is expensive. hessian_scale: float, optional. Scaling factor used in generating Hessian-guided steps. Defaults to a reasonable value. sigma_adj_interval: int, optional. How often to adjust ‘output$sig_value’ while annealing to meet ‘accept_rate_target’. Defaults to a reasonable value. Length of initial "burn-in" annealing period. Defaults to 10 *nsteps", or if 'use_hessian' is TRUE, to 'hessian_period' (i.e. anneal until first hessian is calculated) T_init: float, optional. Initial temperature for annealing. Defaults to a reasonabe value. accept_rate_target: float, optional. Desired acceptance rate during annealing. Defaults to a reasonable value. If 'sigma_adj_interval' above, ‘sigma_max": float, optional. Maximum value for ‘output$sig_value’.


The MCMC algorithm dynamically tunes this to maintain the acceptance rate specified in `options$accept_rate_target`. iter: int. Current MCMC step number. start_iter: int. Starting MCMC step number. ode_options: list. Options for the ODE integrator, currently just 'rtol' for relative tolerance and 'atol' for absolute tolerance. initial_prior: float. Starting prior value, i.e. the value at 'initial_position'. initial_likelihood: float. Starting likelihood value, i.e. the value at 'initial_position'. initial_posterior: float. Starting posterior value, i.e. the value at 'initial_position'. accept_prior: float. Current prior value i.e. the value at 'position'. accept_likelihood: float. Current likelihood value i.e. the value at 'position'. accept_posterior: float. Current posterior value i.e. the value at 'position'. test_prior: float. Prior value at 'test_position'. test_likelihood: float. Likelihood value at 'test_position'. test_posterior: float. Posterior value at 'test_position'. hessian: array of float. Current hessian of the posterior landscape. Size is 'num_estimate' x 'num_estimate'. positions: array of float. Trace of all proposed moves. Size is 'num_estimate' x 'nsteps'. priors: array of float. Trace of all priors corresponding to 'positions'. Length is 'nsteps'. likelihoods: array of float. Trace of all likelihoods corresponding to 'positions'. Length is 'nsteps'. posteriors: array of float. Trace of all posteriors corresponding to 'positions'. Length is 'nsteps'. alphas: array of float. Trace of 'alpha' parameter and calculated values. Length is 'nsteps'. sigmas: array of float. Trace of 'sigma' parameter and calculated values. Length is 'nsteps'. delta_posteriors: array of float. Trace of 'delta_posterior' parameter and calculated values. Length is 'nsteps'. ts: array of float. Trace of 'T' parameter and calculated values. Length is 'nsteps'. accepts: logical array. Trace of whether each proposed move was accepted or not. Length is 'nsteps'. rejects: logical array. Trace of whether each proposed move was rejected or not. Length is 'nsteps'. hessians: array of float. Trace of all hessians. Size is 'num_estimate' x 'num_estimate' x 'num_hessians' where 'num_hessians' is the actual number of hessians to be calculated.

position list of float, optional. log10 of the values of the parameters being estimated. If omitted, 'output$position' (the most recent accepted output move) will be used. The model's nominal values will be used for all parameters *not* being estimated, regardless.

Value

A list of the values of all model parameters.

Examples

data("simpleExample", package="MEIGOR")
initial_pars = createLBodeContPars(model, LB_n=1, LB_k=0.1, LB_tau=0.01, UB_n=5, UB_k=0.9, UB_tau=10, random=TRUE)
simData = plotLBodeFitness(cnolist, model, initial_pars, reltol=1e-05, atol=1e-03, maxStepSize=0.01)

f_bayesFit <- function(position, params=initial_pars, exp_var=opts$exp_var) {
  # convert from log
  params$parValues = 10^position
  ysim = getLBodeDataSim(cnolist=cnolist, model=model, ode_parameters=params)
data_as_vec = unlist(cnolist$valueSignals)
sim_as_vec = unlist(ysim)$valueSignals
  # set nan (NAs) to 0
  sim_as_vec[is.na(sim_as_vec)] = 0
}
sim_as_vec[is.nan(sim_as_vec)]= 0
return(sum((data_as_vec-sim_as_vec)^2/(2*exp_var^2)))

prior_mean = log10(initial_pars$parValues)
prior_var = 10

opts <- list("model"=NULL, "estimate_params"=NULL,"initial_values"=NULL,  
"tspan"=NULL, "step_fn"=NULL, "likelihood_fn"=NULL,  
"prior_fn"=NULL, "nsteps"=NULL, "use_hessian"=FALSE,  
"rtol"=NULL, "atol"=NULL, "norm_step_size"=0.75,  
"hessian_period"=25000, "hessian_scale"=0.005,  
"sigma_adj_interval"=NULL, "anneal_length"=NULL,  
"T_init"=10, "accept_rate_target"=0.3, "sigma_max"=1,  
"sigma_min"=0.25, "sigma_step"=0.125, "thermo_temp"=1, "seed"=NULL)

opts$nsteps = 2000
opts$likelihood_fn = f_bayesFit
opts$use_hessian = TRUE
opts$hessian_period = opts$nsteps/10
opts$model = list(parameters=list(name=initial_pars$parNames,  
value=initial_pars$parValues))

opts$estimate_params = initial_pars$parValues

res = runBayesFit(opts)

initial_pars$parValues = cur_params(output=res, options=opts)

dhc

Local search algorithm within eSS

Description

Local search algorithm within eSS

Note

For internal use of MEIGOR.

esssR

Global optimization algorithm for MINLPs based on Scatter Search

Description

essR attempts to solve problems of the form:

\[ \min f(x, p_1, p_2, ..., p_n) \]

subject to:

\[ c_e = 0 \]

\[ c_L \leq c(x) \leq c_U \]

\[ x_L \leq x \leq x_U \]
Usage

essR(problem, opts = list(maxeval = NULL, maxtime = NULL), ...)

Arguments

problem List containing problem definition.
opts List containing options (if set as opts <- numeric(0) default options will be loaded).
... Additional variables passed to the objective function

Details

Problem definition:

problem$f: Name of the file containing the objective function (String).
problem$x_L: Lower bounds of decision variables (vector).
problem$x_U: Upper bounds of decision variables (vector).
problem$x_0: Initial point(s) (optional; vector or matrix).
problem$f_0: Function values of initial point(s) (optional). These values MUST correspond to feasible points.

NOTE: The dimension of f_0 and x_0 may be different. For example, if we want to introduce 5 initial points but we only know the values for 3 of them, x_0 would have 5 rows whereas f_0 would have only 3 elements. In this example, it is mandatory that the first 3 rows of x_0 correspond to the values of f_0.

Fill the following fields if your problem has non-linear constraints:

problem$neq: Number of equality constraints (Integer; do not define it if there are no equality constraints).
problem$c_L: Lower bounds of nonlinear inequality constraints (vector).
problem$c_U: Upper bounds of nonlinear inequality constraints (vector).
problem$sint_var: Number of integer variables (Integer).
problem$bin_var: Number of binary variables (Integer).
problem$vtr: Objective function value to be reached (optional).

User options:

opts$maxeval: Maximum number of function evaluations (Default 1000).
opts$maxtime: Maximum CPU time in seconds (Default 60).
opts$iterprint: Print each iteration on screen: 0-Deactivated; 1-Activated (Default 1).
opts$plot: Plots convergence curves: 0-Deactivated; 1-Plot curves on line; 2-Plot final results (Default 0).
opts$weight: Weight that multiplies the penalty term added to the objective function in constrained problems (Default 1e6).
opts$log_var: Indexes of the variables which will be used to generate diverse solutions in different orders of magnitude (vector).
opts$tolc: Maximum absolute violation of the constraints (Default 1e-5).
opts$prob_bound: Probability (0-1) of biasing the search towards the bounds (Default 0.5).
opts$inter_save: Saves results in a mat file in intermediate iterations. Useful for very long runs (Binary; Default = 0).

Global options:
opts$dim_refset: Number of elements in Refset (Integer; automatically calculated).
opts$ndiverse: Number of solutions generated by the diversificator (Default 10*nvar).
opts$combination: Type of combination of Refset elements (Default 1); 1: hyper-rectangles; 2: linear combinations.

Local options:
opts$local_solver: Choose local solver 0: Local search deactivated (Default), "NM", "BFGS", "CG", "LBFGSB", "SA", "SOLNP".
opts$local_tol: Level of tolerance in local search.
opts$local_iterprint: Print each iteration of local solver on screen (Binary; default = 0).
opts$local_n1: Number of iterations before applying local search for the 1st time (Default 1).
opts$local_n2: Minimum number of iterations in the global phase between 2 local calls (Default 10).
opts$local_balance: Balances between quality (=0) and diversity (=1) for choosing initial points for the local search (default 0.5).
opts$local_finish: Applies local search to the best solution found once the optimization if finished (same values as opts.local_solver).
opts$local_bestx: When activated (i.e. =1) only applies local search to the best solution found to date, ignoring filters (Default=0).

Value

<table>
<thead>
<tr>
<th>Name</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>fbest</td>
<td>Best objective function value found after the optimization</td>
</tr>
<tr>
<td>xbest</td>
<td>Vector providing the best function value</td>
</tr>
<tr>
<td>cpu_time</td>
<td>Time in seconds consumed in the optimization</td>
</tr>
<tr>
<td>f</td>
<td>Vector containing the best objective function value after each iteration</td>
</tr>
<tr>
<td>x</td>
<td>Matrix containing the best vector after each iteration</td>
</tr>
<tr>
<td>time</td>
<td>Vector containing the cpu time consumed after each iteration</td>
</tr>
<tr>
<td>neval</td>
<td>Vector containing the number of function evaluations after each iteration</td>
</tr>
<tr>
<td>numeval</td>
<td>Number of function evaluations</td>
</tr>
<tr>
<td>local_solutions</td>
<td>Local solutions found by the local solver (in rows)</td>
</tr>
<tr>
<td>local_solutions_values</td>
<td>Function values of the local solutions</td>
</tr>
</tbody>
</table>

end_crit

<table>
<thead>
<tr>
<th>Code</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Maximal number of function evaluations achieved</td>
</tr>
<tr>
<td>2</td>
<td>Maximum allowed CPU Time achieved</td>
</tr>
<tr>
<td>3</td>
<td>Value to reach achieved</td>
</tr>
</tbody>
</table>

Note

R code of the eSS optimization code from: Process Engineering Group IIM-CSIC.

Constraint functions, if applicable, must be declared in the same script as the objective function as a second output argument, e.g.:

```R
myfunction <- function(x){
calculate fx - scalar containing the objective function value
```
calculate gx - vector (or empty) containing the constraints values
return(list(fx,gx))

Author(s)

Jose Egea

References

If you use essR and publish the results, please cite the following papers:


Examples

#1 Unconstrained problem

ex1 <- function(x){
return(y)
}

#global optimum
#x*=[0.0898, -0.7127];
# or
#x*=[-0.0898, 0.7127];
# f(x*)=-1.03163;

#========================= PROBLEM SPECIFICATIONS ===========================
problem<-list(f="ex1",x_L=rep(-1,2),x_U=rep(1,2))
#========================= END OF PROBLEM SPECIFICATIONS =====================

Results<-essR(problem,opts);

#2 Constrained problem

ex2<-function(x){
F=-x[1]-x[2];
g<-rep(0,2);
return(list(F=F,g=g))
}

# global optimum
#x*=[2.32952, 3.17849];
#f(x*)=-5.50801
#3 Constrained problem with equality constraints

```r
ex3<-function(x,k1,k2,k3,k4){
  f=-x[4];
  #Equality constraints
  g<-rep(0,5);
  g[2]=x[1]-1+k1*x[1]*x[5];
  g[4]=x[3]+x[1]-1+k3*x[3]*x[5];
  #Inequality constraint
  g[5]=x[5]^0.5+x[6]^0.5;
  return(list(f=f,g=g));
}
```

#global optimum
#x*=[0.77152
# 0.516994
# 0.204189
# 0.388811
# 3.0355
# 5.0973];
#
#f(x*)= -0.388811;

#4 Mixed integer problem

```r
ex4<-function(x){
  g<-rep(0,3);
```
ith_essR

\[
\]

return(list(F=F, g=g));
}

# global optimum
#x*=[2.23607, 0, 1, 0];
#f(x*)=-40.9575;

#================================ PROBLEM SPECIFICATIONS ===========================
problem<-list(f="ex4", x_L=rep(0,4), x_U=rep(10,4), x_0=c(3,4,5,1), int_var=3, c_L=rep(-Inf,3), c_U=c(8,10,5))
opts<-list(maxtime=2)
#================================ END OF PROBLEM SPECIFICATIONS ======================

Results<-essR(problem,opts);

---

**Description**

Multistart function for eSS

**Note**

For internal use of CNORode.

---

**eucl_dist**

Computes the euclidean distance between the rows of two different matrices

**Description**

This functions is used internally by essR to compute the euclidean distance between the rows of two different matrices. The matrices must have the same number of columns.

**Note**

For internal use of MEIGOR.

---

**ith_essR**

Auxiliary function to perform parallel runs

**Description**

Auxiliary function to perform parallel runs

**Note**

For internal use of MEIGOR.
ith_VNSR

Auxiliary function to perform parallel runs

Description

Auxiliary function to perform parallel runs

Note

For internal use of MEIGOR.

MEIGO

MEIGO main function

Description

Wrapper around the different optimisation methods

Usage

MEIGO(problem, opts, algorithm, ...)

Arguments

- problem: List containing problem settings.
- opts: A list of n_threads lists containing options for each cooperative instance of essR.
- algorithm: One of VNS, ESS, MULTISTART, CESSR, CEVNSR. Check the documentation of each algorithm for more information.
- ...: Additional input arguments.

See Also

essR rvnds_hamming CeVNSR CeSSR

Examples

# global optimum

# x*=[0.0898, -0.7127];
# or
# x*=[-0.0898, 0.7127];
#
# f(x*)= -1.03163;

ex1 <- function(x){
return(y)
}

#================================ PROBLEM SPECIFICATIONS ================
model

Description
A model from CellNoptR to use with provided examples

nls_fobj

Auxiliary function to evaluate constraints

Description
Auxiliary function to evaluate constraints

Note
For internal use of MEIGOR.

optim_fobj

Gateway function to evaluate the objective function when the local solvers are invoked.

Description
This function is used internally by essR to evaluate the objective function when the local solvers are invoked.

Note
For internal use of MEIGOR.

paramsOpt

Optimal parameters for simulation with CNORode

Description
Optimal parameters for simulation with CNORode. Use with provided examples
runBayesFit

Running the BayesFit optimisation

Description

"runBayesFit" defines the prior function and runs the BayesFit estimation

Usage

runBayesFit(opts)

Arguments

opts list with entries as explained below. Options set – defines the problem and sets some parameters to control the MCMC algorithm. model: List of model parameters - to estimate. The parameter objects must each have a 'value' attribute containing the parameter's numerical value. estimate_params: list. List of parameters to estimate, all of which must also be listed in 'options$model$parameters'. initial_values: list of float, optional. Starting values for parameters to estimate. If omitted, will use the nominal values from 'options$model$parameters'. step_fn: callable f(output), optional. User callback, called on every MCMC iteration. likelihood_fn: callable f(output, position). User likelihood function. prior_fn: callable f(output, position), optional. User prior function. If omitted, a flat prior will be used. nsteps: int. Number of MCMC iterations to perform. use_hessian: logical, optional. Whether to use the Hessian to guide the walk. Defaults to FALSE. rtol: float or list of float, optional. Relative tolerance for ode solver. atol: float or list of float, optional. Absolute tolerance for ode solver. norm_step_size: float, optional. MCMC step size. Defaults to a reasonable value. hessian_period: int, optional. Number of MCMC steps between Hessian recalculation. Defaults to a reasonable but fairly large value, as Hessian calculation is expensive. hessian_scale: float, optional. Scaling factor used in generating Hessian-guided steps. Defaults to a reasonable value. sigma_adj_interval: int, optional. How often to adjust 'output$sig_value' while annealing to meet 'accept_rate_target'. Defaults to a reasonable value. anneal_length: int, optional. Length of initial "burn-in" annealing period. Defaults to 10 'nsteps', or if 'use_hessian' is TRUE, to 'hessian_period' (i.e. anneal until first hessian is calculated) T_init: float, optional. Initial temperature for annealing. Defaults to a reasonable value. accept_rate_target: float, optional. Desired acceptance rate during annealing. Defaults to a reasonable value. See also 'sigma_adj_interval' above. sigma_max: float, optional. Maximum value for 'output$ssig_value'. Defaults to a reasonable value. sigma_min: float, optional. Minimum value for 'output$ssig_value'. Defaults to a reasonable value. sigma_step: float, optional. Increment for 'output$ssig_value' adjustments. Defaults to a reasonable value. To eliminate adaptive step size, set sigma_step to 1. thermo_temp: float in the range [0,1], optional. Temperature for thermodynamic integration support. Used to scale likelihood when calculating the posterior value. Defaults to 1, i.e. no effect.

Value

The output after the optimisation is finished - a list with entries as explained in 'Arguments'.
data("simpleExample", package="MEIGOR")
initial_pars = createLBodeContPars(model, LB_n=1, LB_k=0.1, LB_tau=0.01, UB_n=5, UB_k=0.9, UB_tau=10, random=TRUE)
simData = plotLBodeFitness(cnolist, model, initial_pars, reltol=1e-05, atol=1e-03, maxStepSize=0.01)

f_bayesFit <- function(position, params=initial_pars, exp_var=opts$exp_var) {
  # convert from log
  params$parValues = 10^position
  ysim = getLBodeDataSim(cnolist=cnolist, model=model,
                        ode_parameters=params)
  data_as_vec = unlist(cnolist$valueSignals)
  sim_as_vec = unlist(ysim)
  # set nan (NAs) to 0
  sim_as_vec[is.na(sim_as_vec)] = 0
  sim_as_vec[is.nan(sim_as_vec)] = 0
  return(sum((data_as_vec-sim_as_vec)^2/(2*exp_var^2)))
}
prior_mean = log10(initial_pars$parValues)
prior_var = 10

opts <- list("model"=NULL, "estimate_params"=NULL,"initial_values"=NULL,
              "tspan"=NULL, "step_fn"=NULL, "likelihood_fn"=NULL,
              "prior_fn"=NULL, "nsteps"=NULL, "use_hessian"=FALSE,
              "rtol"=NULL, "atol"=NULL, "norm_step_size"=0.75,
              "hessian_period"=25000, "hessian_scale"=0.085,
              "sigma_adj_interval"=NULL, "anneal_length"=NULL,
              "T_init"=10, "accept_rate_target"=0.3, "sigma_max"=1,
              "sigma_min"=0.25, "sigma_step"=0.125, "thermo_temp"=1, "seed"=NULL)

opts$nsteps = 2000
opts$likelihood_fn = f_bayesFit
opts$use_hessian = TRUE
opts$hessian_period = opts$nsteps/10
opts$model = list(parameters=list(name=initial_pars$parNames, value=initial_pars$parValues))

opts$estimate_params = initial_pars$parValues
opts$exp_var = 0.01

res = runBayesFit(opts)

initial_pars$parValues = cur_params(output=res, options=opts)

rvnds_hamming

---

### Description

VNS Kernel function

### Usage

rvnds_hamming(problem, opts, ...)

---
Arguments

problem List containing problem settings definition.

opts List containing options (if set as opts <- numeric(0) default options will be

... Additional variables passed to the objective function

Details

problem$f: Name of the file containing the objective function (String).
problem$x_L: Lower bounds of decision variables (vector).
problem$x_U: Upper bounds of decision variables (vector).
problem$x_0: Initial point(s) (optional; vector or matrix).
problem$f_0: Function values of initial point(s) (optional). These values MUST correspond to fea-
sible points.

User options:

opts$maxeval: Maximum number of function evaluations (Default 1000).
opts$maxtime: Maximum CPU time in seconds (Default 60).
opts$maxdist: Percentage of the problem dimension which will be perturbed in the furthest neigh-
borhood (varies between 0 and 1, default is 0.5).
opts$use_local: Uses local search (1) or not (0). The default is 1.

The following options only apply when the local search is activated:

opts$use_aggr: Aggressive search. The local search is only applied when the best solution has been
improved (1=aggressive search, 0=non-aggressive search, default:0).
opts$local search type: Applies a first (=1) or a best (=2) improvement scheme for the local search
(Default: 1).
opts$decomp: Decompose the local search (=1) using only the variables perturbed in the global

Value

fbest Best objective function value found after the optimization
xbest Vector providing the best function value
cpu_time Time in seconds consumed in the optimization
func Vector containing the best objective function value after each iteration
x Matrix containing the best vector after each iteration
time Vector containing the cpu time consumed after each iteration
neval Vector containing the number of function evaluations after each iteration
numeval Number of function evaluations

Examples

rosen10<-function(x){
f<-0;
n=length(x);
for (i in 1:(n-1)){
\[
f \leftarrow f + 100 \times (x[i]^2 - x[i+1])^2 + (x[i]-1)^2;
\]
return(f)
}

nvar<10;

problem<-list(f="rosen10", x_L=rep(-5,nvar), x_U=rep(1,nvar))

opts<-list(maxeval=2000, maxtime=3600*69, use_local=1, aggr=0, local_search_type=1, decomp=1, maxdist=0.5)

algorithm<-"VNS";

Results<-MEIGO(problem,opts,algorithm);

---

### rvnds_local

**Description**

Local search in VNS

**Note**

For internal use of MEIGOR.

---

### solnp_eq

**Description**

This function is used by essR to evaluate the equality constraints when solnp is invoked as local solver

**Note**

For internal use of MEIGOR.

---

### solnp_fobj

**Description**

This function is used internally by essR to evaluate the objective function when solnp is invoked as local solver

**Note**

For internal use of MEIGOR.
solnp_ineq

**Description**

This function is used internally by essR to evaluate the inequality constraints when solnp is invoked as local solver.

**Note**

For internal use of MEIGOR.

ssm_beyond

**Description**

This function is used internally by essR to expand the search direction when a good offspring solution has been found.

**Note**

For internal use of MEIGOR.

ssm_defaults

**Description**

This function is used internally essR to set default options.

**Note**

For internal use of MEIGOR.

ssm_evalfc

**Description**

This function is used internally by essR to evaluate the objective function.

**Note**

For internal use of MEIGOR.
**ssm_isdif2**  
*Calculates relative errors between two vectors*

**Description**
This function is used internally by essR to calculate relative errors between two vectors.

**Note**
For internal use of MEIGOR.

---

**ssm_localsolver**  
*Configure local solver*

**Description**
Sets the different options and parameters for the local solvers invoked by essR.

**Note**
For internal use of MEIGOR.

---

**ssm_optset**  
*Assigns values to the options defined by the user*

**Description**
This function is used internally by essR for assigning values to the options defined by the user.

**Note**
For internal use of MEIGOR.

---

**ssm_penalty_function**  
*Calculates the penalized objective function in constrained problems*

**Description**
This function is used internally by essR to calculate the penalized objective function in constrained problems.

**Note**
For internal use of MEIGOR.
ssm_round_int

Rounds variables declared as integer of binary

Description
This function is used internally by essR to round variables declared as integer of binary.

Note
For internal use of MEIGOR.

vns_defaults
Default options for VNS

Description
Default options for VNS

Usage
vns_defaults(...)

Arguments
...

vns_optset
Set VNS options

Description
Set VNS options

Note
For internal use of MEIGOR.
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