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 Box constraints routine

Description

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

Usage

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 problemxmin and problemxmax 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

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

calcIGD

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).

constraint_none

References

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

constraint_none NULL constraint handling method for MOEA/D

Description

Construct the preference index matrix based only on performance values.

Usage

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

Arguments

В	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

 $[N \times (T+1)]$ matrix of preference indices. Each row i contains a permutation of $\{1, 2, ..., (T+1)\}$, where 1, ..., 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(xk), where f(xk) is the aggregation function value of the k-th solution being compared.

References

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

В	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 x (T+1)] matrix of preference indices. Each row i contains a permutation of {1, 2, ..., (T+1)}, where 1, ..., 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(xk) + beta * v(xk), where f(xk) is the aggregation function value of the k-th solution being compared, and v(xk) is its total constraint violation (calculated in evaluate_population()\$V\$v).

References

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

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 "violationbased 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 populationbased metaheuristics (see Section c(x) Criteria). This strategy essentially ranks points within for a given subproblem based on their aggregated function value $(f^{agg}(x|w_i))$ 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:

Violation	c(x) criterion	Rank using:
v(x) = 0	c(x) = *	f^{agg}(x w_i)
v(x)>0	lc(x) == TRUE	f^{agg}(x w_i)
v(x)>0	<pre>lc(x) == FALSE</pre>	v(x)

Points compared according to their $f^{agg}(x|w_i)$ values (i.e., feasible points and those for which c(x) = TRUE) are ranked first (i.e., receive ranks between 1 and n_{feas} , where n_{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 $(n_{feas} + 1)$ 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 $\{1, 2, ..., (T+1)\}$, where 1, ..., 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 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:

Method	ID	c(x)
Tournament Selection [Deb2000]	\$type = "ts"	I FALSE
Stochastic Ranking [Runarsson2000]	\$type = "sr"	<pre>lrunif() < pf</pre>
Violation Threshold [Asafuddoula2014]	\$type = "vt"	∣v(x) < eps_v^i

where $pf \in [0, 1]$ is a user-defined parameter for the "sr" method, and eps_v^i is subproblemdependent, 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 moead() parameter update\$UseArchive = TRUE, so that an external archive is built with the best feasible solutions found for each subproblem.

References

[Deb2000] K. Deb, "An efficient constraint handling method for genetic algorithm", Computer Methods in Applied Mechanics and Engineering 186(2–4):311–338, 2000.

[Runarsson2000] T. Runarsson, X. Yao, "Stochastic ranking for constrained evolutionary optimization", IEEE Transactions on Evolutionary Computation4(3):284–294, 2000.

[Asafuddoula2014] M. Asafuddoula, T. Ray, R. Sarker, K. Alam, "An adaptive constraint handling approach embedded MOEA/D," 2012 IEEE Congress on Evolutionary Computation (CEC).

[Campelo2017] F. Campelo, L.S. Batista, C. Aranha (2020): The MOEADr Package: A Component-Based Framework for Multiobjective Evolutionary Algorithms Based on Decomposition. Journal of Statistical Software doi:10.18637/jss.v092.i06

Description

Create a population for the MOEADr package

Usage

```
create_population(N, problem)
```

Arguments

Ν	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 $0 \le x_i \le 1, i = 1, ..., n_v$.

Value

A population matrix X for the MOEA/D.

References

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

decomposition_msld Problem Decomposition using Multi-layered Simplex-lattice Design

Description

Problem Decomposition using Multi-layered Simplex-lattice Design for MOEADr package

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 < τ_i ≤ 1, τ_i! = τ_j for all i! = 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 Dominance and Decomposition", IEEE Trans. Evol. Comp. 19(5):694-716, 2015. DOI: 10.1109/TEVC.2014.2373386

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

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

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): Ν m 1 Н 1 2 99 I 100 12 I 3 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

I. Das, J. Dennis (1998), "Normal Boundary Intersection - A New Method for Generating the Pareto Surface in Nonlinear Multicriteria Optimization Problems", SIAM J. Optim., 8(3), 631-657. DOI: 10.1137/S1052623496307510

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

Examples

```
decomp <- list(name = "sld", H = 99, .nobj = 2)
W <- decomposition_sld(decomp)</pre>
```

decomposition_uniform Problem Decomposition using Uniform Design

Description

Problem Decomposition using Uniform Design for MOEADr package

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 neigh- bors 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

R. Wang, T. Zhang, B. Guo, "An enhanced MOEA/D using uniform directions and a pre-organization procedure". Proc. IEEE Congress on Evolutionary Computation, Cancun, Mexico, 2013, pp. 2390–2397.

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

Examples

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

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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 dis- tance 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

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

evaluate_population Evaluate population

Description

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

Usage

evaluate_population(X, problem, nfe)

Arguments

Х	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

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

example_problem Example problem

Description

Example problem - minimization of shifted sphere and rastrigin functions.

Usage

```
example_problem(X)
```

Arguments

```
Х
```

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 Calculate weight vectors

Description

Calculates weight vectors for the MOEADr package

Usage

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

Arguments

decomp	List containing the decomposition method parameters. See moead() for details.
m	Number of objectives $(m \ge 2)$
	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

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

Examples

decomp <- list(name = "sld", H = 99)
W <- generate_weights(decomp, m = 2)</pre>

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get_constraint_methods

Print available constraint methods

Description

Prints the constraint handling methods available in the MOEADr package

Usage

```
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

```
get_constraint_methods()
```

get_decomposition_methods

Print available decomposition methods

Description

Prints the decomposition methods available in the MOEADr package

Usage

```
get_decomposition_methods()
```

Details

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

Value

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

Examples

```
get_decomposition_methods()
```

get_localsearch_methods

Print available local search 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 aggfunname 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\$localsearch\$type) and instructions for More Info about each method.

```
get_localsearch_methods()
```

get_scalarization_methods

Print available scalarization methods

Description

Prints the scalarization methods available in the MOEADr package

Usage

```
get_scalarization_methods()
```

Details

This routine prints the names of the scalarization methods available in the MOEADr package, to be used as the aggfunne 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

```
get_scalarization_methods()
```

get_stop_criteria Print available stop criteria

Description

Prints the stop criteria available in the MOEADr package

Usage

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.

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 updatename 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 <i>incum-</i> <i>bent solutions</i> , generated by evaluate_population()
В	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 Sec- tion 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

B. Chen, W. Zeng, Y. Lin, D. Zhang, "A new local search-based multiobjective optimization algorithm", IEEE Trans. Evolutionary Computation 19(1):50-73, 2015.

F. Campelo, L.S. Batista, C. Aranha (2020): The MOEADr Package: A Component-Based Framework for Multiobjective Evolutionary Algorithms Based on Decomposition. Journal of Statistical

ls_tpqa

Software doi:10.18637/jss.v092.i06

ls_tpqa

Three-point quadratic approximation local search

Description

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

Usage

```
ls_tpqa(
 Xt,
 Yt,
 W,
 Β,
 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()).
В	Neighborhood matrix, generated by define_neighborhood().
Vt	List object containing information about the constraint violations of the <i>incum-</i> <i>bent solutions</i> , 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 Sec- tion 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)

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

Y. Tan, Y. Jiao, H. Li, X. Wang, "A modification to MOEA/D-DE for multiobjective optimization problems with complicated Pareto sets", Information Sciences 213(1):14-38, 2012.

Y.-C. Jiao, C. Dang, Y. Leung, Y. Hao, "A modification to the new version of the prices algorithm for continuous global optimization problems", J. Global Optimization 36(4):609-626, 2006.

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

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

End(Not run)

moead

MOEA/D

Description

MOEA/D implementation in R

Usage

```
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 reg- ular 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\$showevery, defining the period of echoing (in iterations). \$showevery must be a positive integer.

References

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

```
## 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</pre>
                    = "problem.sr",
               xmin
                        = rep(-1, 30),
               xmax
                       = rep(1, 30),
               m
                        = 2)
      decomp
neighbors <- list(name</pre>
               Т
                       = 20,
               delta.p = 1)
                       = "wt")
aggfun <- list(name
variation <- list(list(name = "sbx",</pre>
                   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")</pre>
```

```
constraint<- list(name</pre>
                             = "none")
stopcrit <- list(list(name = "maxiter",</pre>
                    maxiter = 50))
                                         # <-- maxiter = 200 in the original
showpars <- list(show.iters = "dots",</pre>
                  showevery = 10)
seed
          <- 42
## Run MOEA/D
out1 <- moead(preset = NULL,</pre>
              problem, decomp, aggfun, neighbors, variation, update,
              constraint, scaling, stopcrit, showpars, seed)
## Examine the output:
summary(out1)
## Alternatively, the standard MOEA/D could also be set up using the
## preset_moead() function. The code below runs the original MOEA/D with
## exactly the same configurations as in Zhang and Li (2007).
## Not run:
 out2 <- moead(preset = preset_moead("original"),</pre>
                problem = problem,
                showpars = showpars,
                        = 42)
                seed
 ## Examine the output:
 summary(out2)
 plot(out2, suppress.pause = TRUE)
## End(Not run)
# Rerun with MOEA/D-DE configuration and AWT scalarization
out3 <- moead(preset = preset_moead("moead.de"),</pre>
              problem = problem,
              aggfun = list(name = "awt"),
              stopcrit = list(list(name = "maxiter",
                                   maxiter = 50),
              seed
                      = seed)
plot(out3, suppress.pause = TRUE)
```

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

Arguments

bigZ	Matrix of scalarized performance values by neighborhood, generated by scalarize_values()
В	Neighborhood matrix, generated by define_neighborhood().
۷	List object containing information about the constraint violations of the <i>candi-</i> <i>date solutions</i> , generated by evaluate_population()
Vt	List object containing information about the constraint violations of the <i>incum-</i> <i>bent solutions</i> , generated by evaluate_population()
constraint	list containing the parameters defining the constraint handling method. See Sec- tion 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

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

perform_variation Run variation operators

Description

Sequentially apply variation operators for the MOEADr package

Usage

```
perform_variation(variation, X, iter, ...)
```

Arguments

variation	List vector containing the variation operators to be used. See moead() for de- tails.
Х	Population matrix of the MOEA/D (each row is a candidate solution).
iter	iterations counter of the moead() function.
	other parameters to be passed down to the individual variation operators (see documentation of the specific 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 get_variation_operators().

If the localsearch operator is included, it is executed whenever its conditions (period of occurrence or probability of occurrence) are verified. See variation_localsearch() for details.

Value

List object containing a modified population matrix X, a local search argument list 1s.arg, and the number of function evaluations used by the variation operators, var.nfe.

References

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

plot.moead plot.moead

Description

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

Usage

```
## 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,
```

```
suppress.pause = FALSE,
color.by.obj = 1
)
```

Arguments

х	list object of class <i>moead</i> (generated by moead())	
	other parameters to be passed down to specific plotting functions (currently un- used)	
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. De- faults to FALSE (show pause messages)	
color.by.obj	integer, determines which objective is used as the basis for coloring the parallel coordinates plot.	

References

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

preset_moead

Description

Generate a preset configuration for moead()].

Usage

```
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

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

print.moead

Description

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

print.moead

Usage

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

Arguments

х	list object of class <i>moead</i> (generated by moead())
	other parameters to be passed down to specific summary functions (currently unused)

References

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

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

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

Description

Perform Adjusted Weighted Tchebycheff Scalarization for the MOEADr package.

Usage

```
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

Y. Qi, X. Ma, F. Liu, L. Jiao, J. Sun, and J. Wu, "MOEA/D with adaptive weight adjustment," Evolutionary Computation, vol. 22, no. 2, pp. 231–264, 2013.

R. Wang, T. Zhang, and B. Guo, "An enhanced MOEA/D using uniform directions and a preorganization procedure," in IEEE Congress on Evolutionary Computation, Cancun, Mexico, 2013, pp. 2390–2397.

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

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_awt(Y, W, minP)</pre>
```

scalarization_ipbi Inverted Penalty-based Boundary Intersection Scalarization

Description

Perform inverted PBI Scalarization for the MOEADr package.

Usage

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

Arguments

Υ	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

H. Sato, "Inverted PBI in MOEA/D and its impact on the search performance on multi and manyobjective optimization." Proceedings of the 2014 Annual Conference on Genetic and Evolutionary Computation (GECCO), 2014.

H. Sato, "Analysis of inverted PBI and comparison with other scalarizing functions in decomposition based MOEAs." Journal of Heuristics 21(6):819-849, 2015

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scalarization_pbi

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

Examples

```
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)</pre>
```

scalarization_pbi	Penalty-based Boundary Intersection Scalarization
-------------------	---------------------------------------------------

Description

Perform PBI Scalarization for the MOEADr package.

Usage

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

Arguments

Υ	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

Q. Zhang and H. Li, "MOEA/D: A Multiobjective Evolutionary Algorithm Based on Decomposition", IEEE Trans. Evol. Comp. 11(6): 712-731, 2007.

H. Li, Q. Zhang, "Multiobjective Optimization Problems With Complicated Pareto Sets, MOEA/D and NSGA-II", IEEE. Trans. Evol. Comp. 12(2):284-302, 2009.

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

Examples

```
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)</pre>
```

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.

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scalarization_wt

Value

vector of scalarized performance values.

References

Q. Zhang and H. Li, "MOEA/D: A Multiobjective Evolutionary Algorithm Based on Decomposition", IEEE Trans. Evol. Comp. 11(6): 712-731, 2007.

H. Li, Q. Zhang, "Multiobjective Optimization Problems With Complicated Pareto Sets, MOEA/D and NSGA-II", IEEE. Trans. Evol. Comp. 12(2):284-302, 2009.

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

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)</pre>
```

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

Q. Zhang and H. Li, "MOEA/D: A Multiobjective Evolutionary Algorithm Based on Decomposition", IEEE Trans. Evol. Comp. 11(6): 712-731, 2007.

H. Li, Q. Zhang, "Multiobjective Optimization Problems With Complicated Pareto Sets, MOEA/D and NSGA-II", IEEE. Trans. Evol. Comp. 12(2):284-302, 2009.

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

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_wt(Y, W, minP)</pre>
```

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().
В	neighborhood matrix, generated by define_neighborhood().
aggfun	List containing the aggregation function parameters. See Section Scalar Aggregation Functions of the moead() documentation for details.

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

 $[(T+1) \times N]$ 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 Framework 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

Υ	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 minP^{**} and "nadir" point maxP^{*}.

References

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

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

```
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

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

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stop_maxiter

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

```
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

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

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

Description

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

Usage

```
## 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 <i>moead</i> (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	Np \times Nobj matrix containing a sample of the true Pareto-optimal front, for calculating IGD.

References

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

Examples

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

```
summary(out)
```

Unitary constraints routine unitary_constraints

Description

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

Usage

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

Arguments

Х	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 equal- ity 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.

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update_population Update population

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

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

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 candi- date solution.
Х	Matrix of candidate solutions
Xt	Matrix of incumbent solutions
Υ	Matrix of objective function values of X
Yt	Matrix of objective function values of Xt
۷	List object containing information about the constraint violations of the candi- date solutions, generated by evaluate_population()
Vt	List object containing information about the constraint violations of the incum- bent 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 Sec- tion 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 updt_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).

updt_restricted

References

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

updt_restricted Restricted Neighborhood Replacement Update for MOEA/D

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 can- didate solution.
Х	Matrix of candidate solutions
Xt	Matrix of incumbent solutions
Υ	Matrix of objective function values of X
Yt	Matrix of objective function values of Xt
٧	List object containing information about the constraint violations of the candi- date solutions, generated by evaluate_population()
Vt	List object containing information about the constraint violations of the incum- bent solutions, generated by evaluate_population()
sel.indx	matrix of selection indices, generated by order_neighborhood()
В	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

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

updt_standard Standard Neighborhood Replacement Update for MOEA/D

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

Х	Matrix of candidate solutions
Xt	Matrix of incumbent solutions
Υ	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 candi- date solutions, generated by evaluate_population()
Vt	List object containing information about the constraint violations of the incum- bent solutions, generated by evaluate_population()
sel.indx	matrix of selection indices, generated by order_neighborhood()
В	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).

variation_binrec

References

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

variation_binrec Binomial Recombination

Description

Binomial recombination implementation for the MOEA/D.

Usage

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

Arguments

Х	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

K. Price, R.M. Storn, J.A. Lampinen, "Differential Evolution: A Practical Approach to Global Optimization", Springer 2005

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

variation_diffmut Differential Mutation

Description

Differential Mutation implementation for the MOEA/D

Usage

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

Arguments

Х	Population matrix
Р	Matrix of selection probabilities (generated by define_neighborhood())
В	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

K. Price, R.M. Storn, J.A. Lampinen, "Differential Evolution: A Practical Approach to Global Optimization", Springer 2005

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

D. V. Arnold, "Weighted multirecombination evolution strategies," Theoretical Computer Science 361(1):18–37, 2006.

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.

Value

Either a matrix X1s 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 X1s 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

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

variation_none *Identity operator*

Description

Identity operator (no variation performed)

Usage

```
variation_none(X, ...)
```

Arguments

Х	Population matrix
	other parameters (included for compatibility with generic call)

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

Х	Population matrix
etam	mutation constant
pm	variable-wise probability of mutation (numeric value 0 <= pm <= 1, or use "n" for setting it as (1 / 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

K. Deb and S. Agrawal (1999). A Niched-Penalty Approach for Constraint Handling in Genetic Algorithms. In: Artificial Neural Nets and Genetic Algorithms, pp. 235-243, Springer.

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

Olaf Mersmann (2012). emoa: Evolutionary Multiobjective Optimization Algorithms. R package version 0.5-0.

http://CRAN.R-project.org/package=emoa

variation_sbx

Description

SBX implementation for the MOEA/D

Usage

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

Arguments

Х	Population matrix
Р	Matrix of probabilities of selection for variation (created by define_neighborhood()).
etax	spread constant
рс	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

Deb, K. and Agrawal, R. B. (1995) Simulated binary crossover for continuous search space. Complex Systems, 9 115-148

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

Olaf Mersmann (2012). emoa: Evolutionary Multiobjective Optimization Algorithms. R package version 0.5-0.

http://CRAN.R-project.org/package=emoa

variation_truncate Truncate

Description

Truncation variation operator

Usage

variation_truncate(X, ...)

Arguments

Х	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

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

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