Package 'metaheuristicOpt'

October 16, 2017

Title Metaheuristic for Optimization

Version 1.0.0

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Description An implementation of metaheuristic algorithms for continuous optimization. Currently, the package contains the implementations of the following algorithms: particle swarm optimization (Kennedy and Eberhart, 1995), ant lion optimizer (Mirjalili, 2015 <doi:10.1016/j.advengsoft.2015.01.010>), grey wolf optimizer (Mirjalili et al., 2014 <doi:10.1016/j.advengsoft.2013.12.007>), dragonfly algorithm (Mirjalili, 2015 <doi:10.1007/s00521-015-1920-1>), firefly algorithm (Yang, 2009 <doi:10.1007/978-3-642-04944-6_14>), genetic algorithm (Holland, 1992, ISBN:978-0262581110), grasshopper optimisation algorithm (Saremi et al., 2017 <doi:10.1016/j.advengsoft.2017.01.004>), harmony search algorithm (Mahdavi et al., 2007 <doi:10.1016/j.amc.2006.11.033>), moth flame optimizer (Mirjalili, 2015 <doi:10.1016/j.knosys.2015.07.006>, sine cosine algorithm (Mirjalili, 2016 <doi:10.1016/j.knosys.2015.12.022>) and whale optimization algorithm (Mirjalili and Lewis, 2016 <doi:10.1016/j.advengsoft.2016.01.008>).

Depends R (>= 3.4.0)

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NeedsCompilation no

RoxygenNote 6.0.1

Repository CRAN

Date/Publication 2017-10-16 12:15:04 UTC

R topics documented:

ALO *Optimization using Ant Lion Optimizer*

Description

This is the internal function that implements Ant Lion Optimizer Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
ALO(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar)
```

Arguments

`FUN`	an objective function or cost function,
`optimType`	a string value that represent the type of optimization. There are two option for this arguments: `"MIN"` and `"MAX"`. The default value is `"MIN"`, which the function will do minimization. Otherwise, you can use `"MAX"` for maximization problem.
`numVar`	a positive integer to determine the number variable.
`numPopulation`	a positive integer to determine the number population.
`maxIter`	a positive integer to determine the maximum number of iteration.
`rangeVar`	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define `rangeVar` as matrix (2×1).

Details

This algorithm was proposed by Mirjalili in 2015. The Ant Lion Optimizer (ALO) algorithm mimics the hunting mechanism of antlions in nature. Five main steps of hunting prey such as the random walk of ants, building traps, entrapment of ants in traps, catching preys, and re-building traps are implemented.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population of ants and antlions randomly, calculate the fitness of ants and antlions and find the best antlions as the elite (determined optimum).

- Update Ants Position: Select an antlion using Roulette Whell then update ants position based on random walk around selected antlion and elite. Furthermore, calculate the fitness of all ants.
- Replace an antlion with its corresponding ant, if it becomes fitter
- Update elite if an antlion becomes fitter than the elite
- Check termination criteria, if termination criterion is satisfied, return the elite as the optimal solution for given problem. Otherwise, back to Update Ants Position steps.

Value

`Vector [v1, v2, ..., vn]` where `n` is number variable and `vn` is value of `n-th` variable.

References

Seyedali Mirjalili, The Ant Lion Optimizer, Advances in Engineering Software, Volume 83, 2015, Pages 80-98, ISSN 0965-9978, https://doi.org/10.1016/j.advengsoft.2015.01.010

See Also

`metaOpt`

Examples

```
##################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Ant Lion Optimizer
resultALO <- ALO(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultALO)
```

DA *Optimization using Dragonfly Algorithm*

Description

This is the internal function that implements Dragonfly Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
DA(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar)
```

Arguments

`FUN`	an objective function or cost function,
`optimType`	a string value that represent the type of optimization. There are two option for this arguments: `"MIN"` and `"MAX"`. The default value is `"MIN"`, which the function will do minimization. Otherwise, you can use `"MAX"` for maximization problem.
`numVar`	a positive integer to determine the number variable.
`numPopulation`	a positive integer to determine the number population.
`maxIter`	a positive integer to determine the maximum number of iteration.
`rangeVar`	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define `rangeVar` as matrix (2×1).

Details

This algorithm was proposed by Mirjalili in 2016. The main inspiration of the DA algorithm originates from the static and dynamic swarming behaviours of dragonflies in nature. Two essential phases of optimization, exploration and exploitation, are designed by modelling the social interaction of dragonflies in navigating, searching for foods, and avoiding enemies when swarming dynamically or statistically.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population of dragonflies randomly, calculate the fitness of dragonflies and find the best dragonfly as food source and the worst dragonfly as enemy position.
- Calculating Behaviour Weight that affecting fly direction and distance. First, find the neighbouring dragonflies for each dragonfly then calculate the behaviour weight. The behaviour weight consist of separation, alignment, cohesion, attracted toward food sources and distraction from enemy. The neighbouring dragonfly determined by the neighbouring radius that increasing linearly for each iteration.

- Update the position each dragonfly using behaviour weight and the delta (same as velocity in PSO).
- Calculate the fitness and update food and enemy position
- Check termination criteria, if termination criterion is satisfied, return the food position as the optimal solution for given problem. Otherwise, back to Calculating Behaviour Weight steps.

Value

`Vector [v1, v2, ..., vn]` where `n` is number variable and `vn` is value of `n-th` variable.

References

Seyedali Mirjalili. 2015. Dragonfly algorithm: a new meta-heuristic optimization technique for solving single-objective, discrete, and multi-objective problems. Neural Comput. Appl. 27, 4 (May 2015), 1053-1073. DOI=https://doi.org/10.1007/s00521-015-1920-1

See Also

`metaOpt`

Examples

```
##################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Dragonfly Algorithm
resultDA <- DA(sphere, optimType="MIN", numVar, numPopulation=20,
                maxIter=100, rangeVar)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultDA)
```

FFA *Optimization using Firefly Algorithm*

Description

This is the internal function that implements Firefly Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
FFA(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar, B0 = 1, gamma = 1, alpha = 0.2)
```

Arguments

FUN	an objective function or cost function,
optimType	a string value that represent the type of optimization. There are two option for this arguments: "MIN" and "MAX". The default value is "MIN", which the function will do minimization. Otherwise, you can use "MAX" for maximization problem.
numVar	a positive integer to determine the number variable.
numPopulation	a positive integer to determine the number population.
maxIter	a positive integer to determine the maximum number of iteration.
rangeVar	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define rangeVar as matrix (2×1).
B0	a positive integer to determine the attractiveness firefly at r=0.
gamma	a positive integer to determine light absorption coefficient.
alpha	a positive integer to determine randomization parameter.

Details

This algorithm was proposed by Xin-She Yang in 2009. The firefly algorithm (FFA) mimics the behavior of fireflies, which use a kind of flashing light to communicate with other members of their species. Since the intensity of the light of a single firefly diminishes with increasing distance, the FFA is implicitly able to detect local solutions on its way to the best solution for a given objective function.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population of fireflies randomly, calculate the fitness of fireflies and assumes fitness values as Light Intensity.
- Update the firefly position based on the attractiveness. The firefly that have higher light intensity will tend to attract other fireflies. The attracted firefly will move based on the parameter that given by user.
- Calculate the fitness and update the best firefly position.
- Check termination criteria, if termination criterion is satisfied, return the best position as the optimal solution for given problem. Otherwise, back to Update firefly position steps.

Value

Vector [v1, v2, ..., vn] where n is number variable and vn is value of n-th variable.

References

X.-S. Yang, Firefly algorithms for multimodal optimization, in: Stochastic Algorithms: Foundations and Applications, SAGA 2009, Lecture Notes in Computer Sciences, Vol. 5792, pp. 169-178 (2009).

See Also

metaOpt

Examples

```
###################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
B0 <- 1
gamma <- 1
alpha <- 0.2
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Firefly Algorithm
resultFFA <- FFA(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar, B0, gamma, alpha)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultFFA)
```

GA *Optimization using Genetic Algorithm*

Description

This is the internal function that implements Genetic Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use metaOpt.

Usage

```
GA(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar, Pm = 0.1, Pc = 0.8)
```

Arguments

FUN	an objective function or cost function,
optimType	a string value that represent the type of optimization. There are two option for this arguments: "MIN" and "MAX". The default value is "MIN", which the function will do minimization. Otherwise, you can use "MAX" for maximization problem.
numVar	a positive integer to determine the number variable.
numPopulation	a positive integer to determine the number population.
maxIter	a positive integer to determine the maximum number of iteration.
rangeVar	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define rangeVar as matrix (2×1).
Pm	a positive integer to determine mutation probability.
Pc	a positive integer to determine crossover probability.

Details

Genetic algorithms (GA) were invented by John Holland in the 1960 and were developed by Holland and his students and colleagues at the University of Michigan in the 1960 and the 1970. GA are commonly used to generate high-quality solutions to optimization and search problems by relying on bio-inspired operators such as mutation, crossover and selection.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population randomly, calculate the fitness and save the best fitness as bestPopulation.
- Selection: Select set of individual parent for doing crossover. Number of parent determined by the crossover probability which defined by user. In this work, we use method called Roulette Whell Selection.
- Crossover: Doing crossover between two parent from Selection step. This step done by selecting two point randomly and switching the values between them.
- Mutation : All individu in population have a chance to mutate. When mutation occurs, we generate the random values to replace the old one.
- Calculate the fitness of each individual and update bestPopulation.
- Check termination criteria, if termination criterion is satisfied, return the bestPopulation as the optimal solution for given problem. Otherwise, back to Selection steps.

Value

Vector [v1, v2, ..., vn] where n is number variable and vn is value of n-th variable.

References

Holland, J. H. 1975. Adaptation in Natural and Artificial Systems. University of Michigan Press. (Second edition: MIT Press, 1992.)

Melanie Mitchell. 1998. An Introduction to Genetic Algorithms. MIT Press, Cambridge, MA, USA.

See Also

metaOpt

Examples

```
###################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
Pm <- 0.1
Pc <- 0.8
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Genetic Algorithm
resultGA <- GA(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar, Pm, Pc)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultGA)
```

GOA *Optimization using Grasshopper Optimisation Algorithm*

Description

This is the internal function that implements Grasshopper Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use metaOpt.

Usage

```
GOA(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar)
```

Arguments

FUN	an objective function or cost function,
optimType	a string value that represent the type of optimization. There are two option for this arguments: "MIN" and "MAX". The default value is "MIN", which the function will do minimization. Otherwise, you can use "MAX" for maximization problem.
numVar	a positive integer to determine the number variable.

numPopulation	a positive integer to determine the number population.
maxIter	a positive integer to determine the maximum number of iteration.
rangeVar	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define rangeVar as matrix (2×1).

Details

Grasshopper Optimisation Algorithm (GOA) was proposed by Mirjalili in 2017. The algorithm mathematically models and mimics the behaviour of grasshopper swarms in nature for solving optimisation problems.

Value

Vector [v1, v2, ..., vn] where n is number variable and vn is value of n-th variable.

References

Shahrzad Saremi, Seyedali Mirjalili, Andrew Lewis, Grasshopper Optimisation Algorithm: Theory and application, Advances in Engineering Software, Volume 105, March 2017, Pages 30-47, ISSN 0965-9978, https://doi.org/10.1016/j.advengsoft.2017.01.004

See Also

metaOpt

Examples

```
###################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Grrasshopper Optimisation Algorithm
resultGOA <- GOA(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultGOA)
```

GWO *Optimization using Grey Wolf Optimizer*

Description

This is the internal function that implements Grey Wolf Optimizer Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
GWO(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar)
```

Arguments

`FUN`	an objective function or cost function,
`optimType`	a string value that represent the type of optimization. There are two option for this arguments: `"MIN"` and `"MAX"`. The default value is `"MIN"`, which the function will do minimization. Otherwise, you can use `"MAX"` for maximization problem.
`numVar`	a positive integer to determine the number variable.
`numPopulation`	a positive integer to determine the number population.
`maxIter`	a positive integer to determine the maximum number of iteration.
`rangeVar`	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define `rangeVar` as matrix (2×1).

Details

This algorithm was proposed by Mirjalili in 2014, inspired by the behaviour of grey wolf (Canis lupus). The GWO algorithm mimics the leadership hierarchy and hunting mechanism of grey wolves in nature. Four types of grey wolves such as alpha, beta, delta, and omega are employed for simulating the leadership hierarchy. In addition, the three main steps of hunting, searching for prey, encircling prey, and attacking prey, are implemented.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population of grey wolf randomly, calculate their fitness and find the best wolf as alpha, second best as beta and third best as delta. The rest of wolf assumed as omega.
- Update Wolf Position: The position of the wolf is updated depending on the position of three wolfes (alpha, betha and delta).
- Replace the alpha, betha or delta if new position of wolf have better fitness.
- Check termination criteria, if termination criterion is satisfied, return the alpha as the optimal solution for given problem. Otherwise, back to Update Wolf Position steps.

Value

`Vector [v1, v2, ..., vn]` where `n` is number variable and `vn` is value of `n-th` variable.

References

Seyedali Mirjalili, Seyed Mohammad Mirjalili, Andrew Lewis, Grey Wolf Optimizer, Advances in Engineering Software, Volume 69, 2014, Pages 46-61, ISSN 0965-9978, https://doi.org/10.1016/j.advengsoft.2013.12.007

See Also

`metaOpt`

Examples

```
###################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Grey Wolf Optimizer
resultGWO <- GWO(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultGWO)
```

HS *Optimization using Harmony Search Algorithm*

Description

This is the internal function that implements Improved Harmony Search Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
HS(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar, PAR = 0.3, HMCR = 0.95, bandwith = 0.05)
```

Arguments

FUN	an objective function or cost function,
optimType	a string value that represent the type of optimization. There are two option for this arguments: "MIN" and "MAX". The default value is "MIN", which the function will do minimization. Otherwise, you can use "MAX" for maximization problem.
numVar	a positive integer to determine the number variable.
numPopulation	a positive integer to determine the number population.
maxIter	a positive integer to determine the maximum number of iteration.
rangeVar	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define rangeVar as matrix (2×1).
PAR	a positive integer to determine the value of Pinch Adjusting Ratio.
HMCR	a positive integer to determine the Harmony Memory Consideration Rate.
bandwith	a positive integer to determine the bandwith.

Details

Harmony Search (HS) was proposed by Geem, Zong Woo, Joong Hoon Kim, and G. V. Loganathan in 2001, mimicking the improvisation of music players. Furthermore, Improved Harmny Search (HS), proposed by Mahdavi, employs a method for generating new solution vectors that enhances accuracy and convergence rate of harmony search algorithm.

In order to find the optimal solution, the algorithm follow the following steps.

- Step 1. Initialized the problem and algorithm parameters
- Step 2. Initialize the Harmony Memory, creating the Harmony memory and give random rumber for each memory.
- Step 3. Improvise new Harmony, Generating new Harmony based on parameter defined by user
- Step 4. Update the Harmony Memory, If new harmony have better fitness than the worst harmony in Harmony Memory, then replace the worst harmony with new Harmony.
- Step 5. Check termination criteria, if termination criterion is satisfied, return the best Harmony as the optimal solution for given problem. Otherwise, back to Step 3.

Value

Vector [v1, v2, ..., vn] where n is number variable and vn is value of n-th variable.

References

Geem, Zong Woo, Joong Hoon Kim, and G. V. Loganathan (2001). "A new heuristic optimization algorithm: harmony search." Simulation 76.2: pp. 60-68.

M. Mahdavi, M. Fesanghary, E. Damangir, An improved harmony search algorithm for solving optimization problems, Applied Mathematics and Computation, Volume 188, Issue 2, 2007, Pages 1567-1579, ISSN 0096-3003, https://doi.org/10.1016/j.amc.2006.11.033

See Also

metaOpt

Examples

```
##################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)
PAR <- 0.3
HMCR <- 0.95
bandwith <- 0.05

## calculate the optimum solution using Harmony Search algorithm
resultHS <- HS(sphere, optimType="MIN", numVar, numPopulation=20,
                maxIter=100, rangeVar, PAR, HMCR, bandwith)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultHS)
```

`metaOpt` *metaOpt The main function to execute algorithms for getting optimal solutions*

Description

A main funtion to compute the optimal solution using a selected algorithm.

Usage

```
metaOpt(FUN, optimType = "MIN", algorithm = "PSO", numVar, rangeVar,
  control = list(), seed = NULL)
```

Arguments

`FUN`	an objective function or cost function,
`optimType`	a string value that represents the type of optimization. There are two options for this arguments: `"MIN"` and `"MAX"`. The default value is `"MIN"`, referring the minimization problem. Otherwise, you can use `"MAX"` for maximization problem.

`algorithm` a vector or single string value that represent the algorithm used to do optimization. There are currently eleven implemented algorithm:

- `"PSO"`: Particle Swarm Optimization. See `PSO`;
- `"ALO"`: Ant Lion Optimizer. See `ALO`;
- `"GWO"`: Grey Wolf Optimizer. See `GWO`
- `"DA"` : Dragonfly Algorithm. See `DA`
- `"FFA"`: Firefly Algorithm. See `FFA`
- `"GA"` : Genetic Algorithm. See `GA`
- `"GOA"`: Grasshopper Optimisation Algorithm. See `GOA`
- `"HS"`: Harmony Search Algorithm. See `HS`
- `"MFO"`: Moth Flame Optimizer. See `MFO`
- `"SCA"`: Sine Cosine Algorithm. See `SCA`
- `"WOA"`: Whale Optimization Algorithm. See `WOA`

`numVar` a positive integer to determine the number variables.

`rangeVar` a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define `rangeVar` as matrix (2×1).

`control` a list containing all arguments, depending on the algorithm to use. The following list are parameters required for each algorithm.

- `PSO`:
  `list(numPopulation, maxIter, Vmax, ci, cg, w)`
- `ALO`:
  `list(numPopulation, maxIter)`
- `GWO`:
  `list(numPopulation, maxIter)`
- `DA`:
  `list(numPopulation, maxIter)`
- `FFA`:
  `list(numPopulation, maxIter, B0, gamma, alpha)`
- `GA`:
  `list(numPopulation, maxIter, Pm, Pc)`
- `GOA`:
  `list(numPopulation, maxIter)`
- `HS`:
  `list(numPopulation, maxIter, PAR, HMCR, bandwith)`
- `MFO`:
  `list(numPopulation, maxIter)`
- `SCA`:
  `list(numPopulation, maxIter)`
- `WOA`:
  `list(numPopulation, maxIter)`

Description of the `control` Parameters

- numPopulation: a positive integer to determine the number population. The default value is 40.
- maxIter: a positive integer to determine the maximum number of iteration. The default value is 500.
- Vmax: a positive integer to determine the maximum velocity of particle. The default value is 2.
- ci: a positive integer to determine the individual cognitive. The default value is 1.49445.
- cg: a positive integer to determine the group cognitive. The default value is 1.49445.
- w: a positive integer to determine the inertia weight. The default value is 0.729.
- B0: a positive integer to determine the attractiveness firefly at r=0. The default value is 1.
- gamma: a positive integer to determine light absorption coefficient. The default value is 1.
- alpha: a positive integer to determine randomization parameter. The default value is 0.2.
- Pm: a positive integer to determine mutation probability. The default value is 0.1.
- Pc: a positive integer to determine crossover probability. The default value is 0.8.
- PAR: a positive integer to determine Pinch Adjusting Rate. The default value is 0.3.
- HMCR: a positive integer to determine Harmony Memory Considering Rate. The default value is 0.95.
- bandwith: a positive integer to determine distance bandwith. The default value is 0.05.

seed a number to determine the seed for RNG.

Details

This function makes accessible all algorithm that are implemented in this package. All of the algorithm use this function as interface to find the optimal solution, so users do not need to call other functions. In order to obtain good results, users need to adjust some parameters such as the objective function, optimum type, number variable or dimension, number populations, the maximal number of iterations, lower bound, upper bound, or other algorithm-dependent parameters which are collected in the control parameter.

Value

List that contain list of variable, optimum value and execution time.

Examples

```
##################################
## Optimizing the sphere function
```

```
## Define sphere function as an objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define control variable
control <- list(numPopulation=40, maxIter=100, Vmax=2, ci=1.49445, cg=1.49445, w=0.729)

numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## Define control variable
best.variable <- metaOpt(sphere, optimType="MIN", algorithm="PSO", numVar,
                         rangeVar, control)
```

MFO *Optimization using Moth Flame Optimizer*

Description

This is the internal function that implements Moth Flame Optimization Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
MFO(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar)
```

Arguments

`FUN`	an objective function or cost function,
`optimType`	a string value that represent the type of optimization. There are two option for this arguments: `"MIN"` and `"MAX"`. The default value is `"MIN"`, which the function will do minimization. Otherwise, you can use `"MAX"` for maximization problem.
`numVar`	a positive integer to determine the number variable.
`numPopulation`	a positive integer to determine the number population.
`maxIter`	a positive integer to determine the maximum number of iteration.
`rangeVar`	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define `rangeVar` as matrix (2×1).

Details

This algorithm was proposed by Mirjalili in 2015. The main inspiration of this optimizer is the navigation method of moths in nature called transverse orientation. Moths fly in night by maintaining a fixed angle with respect to the moon, a very effective mechanism for travelling in a straight line for long distances. However, these fancy insects are trapped in a useless/deadly spiral path around artificial lights.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population of moth randomly, calculate the fitness of moth and find the best moth as the best flame obtained so far The flame indicate the best position obtained by motion of moth. So in this step, position of flame will same with the position of moth.
- Update Moth Position: All moth move around the corresponding flame. In every iteration, the number flame is decreasing over the iteration. So at the end of iteration all moth will move around the best solution obtained so far.
- Replace a flame with the position of moth if a moth becomes fitter than flame
- Check termination criteria, if termination criterion is satisfied, return the best flame as the optimal solution for given problem. Otherwise, back to Update Moth Position steps.

Value

`Vector [v1, v2, ..., vn]` where `n` is number variable and `vn` is value of `n-th` variable.

References

Seyedali Mirjalili, Moth-flame optimization algorithm: A novel nature-inspired heuristic paradigm, Knowledge-Based Systems, Volume 89, 2015, Pages 228-249, ISSN 0950-7051, https://doi.org/10.1016/j.knosys.2015.07.00

See Also

`metaOpt`

Examples

```
##################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Moth Flame Optimizer
resultMFO <- MFO(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar)
```

```
## calculate the optimum value using sphere function
optimum.value <- sphere(resultMFO)
```

PSO *Optimization using Prticle Swarm Optimization*

Description

This is the internal function that implements Particle Swarm Optimization Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
PSO(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar, Vmax = 2, ci = 1.49445, cg = 1.49445, w = 0.729)
```

Arguments

`FUN`	an objective function or cost function,
`optimType`	a string value that represent the type of optimization. There are two option for this arguments: `"MIN"` and `"MAX"`. The default value is `"MIN"`, which the function will do minimization. Otherwise, you can use `"MAX"` for maximization problem.
`numVar`	a positive integer to determine the number variable.
`numPopulation`	a positive integer to determine the number population.
`maxIter`	a positive integer to determine the maximum number of iteration.
`rangeVar`	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define `rangeVar` as matrix (2×1).
`Vmax`	a positive integer to determine the maximum particle's velocity.
`ci`	a positive integer to determine individual cognitive.
`cg`	a positive integer to determine group cognitive.
`w`	a positive integer to determine inertia weight.

Details

This algorithm was proposed by Kennedy and Eberhart in 1995, inspired by the behaviour of the social animals/particles, like a flock of birds in a swarm. The inertia weight that proposed by Shi and Eberhart is used to increasing the performance of PSO.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population of particles and its corresponding velocity. Then, calculate the fitness of particles and find the best position as Global Best and Local Best.
- Update Velocity: Every particle move around search space with specific velocity. In every iteration, the velocity is depend on two things, Global best and Local best. Global best is the best position of particle obtained so far, and Local best is the best solution in current iteration.
- Update particle position. After calculating the new velocity, then the particle move around search with the new velocity.
- Update Global best and local best if the new particle become fitter.
- Check termination criteria, if termination criterion is satisfied, return the Global best as the optimal solution for given problem. Otherwise, back to Update Velocity steps.

Value

`Vector [v1, v2, ..., vn]` where `n` is number variable and `vn` is value of `n-th` variable.

References

Kennedy, J. and Eberhart, R. C. Particle swarm optimization. Proceedings of IEEE International Conference on Neural Networks, Piscataway, NJ. pp. 1942-1948, 1995

Shi, Y. and Eberhart, R. C. A modified particle swarm optimizer. Proceedings of the IEEE Congress on Evolutionary Computation (CEC 1998), Piscataway, NJ. pp. 69-73, 1998

See Also

`metaOpt`

Examples

```
##################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
Vmax <- 2
ci <- 1.5
cg <- 1.5
w <- 0.7
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Particle Swarm Optimization Algorithm
resultPSO <- PSO(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar, Vmax, ci, cg, w)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultPSO)
```

SCA *Optimization using Sine Cosine Algorithm*

Description

This is the internal function that implements Sine Cosine Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
SCA(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar)
```

Arguments

`FUN`	an objective function or cost function,
`optimType`	a string value that represent the type of optimization. There are two option for this arguments: `"MIN"` and `"MAX"`. The default value is `"MIN"`, which the function will do minimization. Otherwise, you can use `"MAX"` for maximization problem.
`numVar`	a positive integer to determine the number variable.
`numPopulation`	a positive integer to determine the number population.
`maxIter`	a positive integer to determine the maximum number of iteration.
`rangeVar`	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define `rangeVar` as matrix (2×1).

Details

This algorithm was proposed by Mirjalili in 2016. The SCA creates multiple initial random candidate solutions and requires them to fluctuate outwards or towards the best solution using a mathematical model based on sine and cosine functions. Several random and adaptive variables also are integrated to this algorithm to emphasize exploration and exploitation of the search space in different milestones of optimization.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population of candidate solution randomly, calculate the fitness of candidate solution and find the best candidate.
- Update Candidate Position: Update the position with the equation that represent the behaviour of sine and cosine function.
- Update the best candidate if there are candidate solution with better fitness.
- Check termination criteria, if termination criterion is satisfied, return the best candidate as the optimal solution for given problem. Otherwise, back to Update Candidate Position steps.

Value

`Vector [v1, v2, ..., vn]` where `n` is number variable and `vn` is value of `n-th` variable.

References

Seyedali Mirjalili, SCA: A Sine Cosine Algorithm for solving optimization problems, Knowledge-Based Systems, Volume 96, 2016, Pages 120-133, ISSN 0950-7051, https://doi.org/10.1016/j.knosys.2015.12.022

See Also

`metaOpt`

Examples

```
###################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Sine Cosine Algorithm
resultSCA <- SCA(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultSCA)
```

WOA *Optimization using Whale Optimization Algorithm*

Description

This is the internal function that implements Whale Optimization Algorithm. It is used to solve continuous optimization tasks. Users do not need to call it directly, but just use `metaOpt`.

Usage

```
WOA(FUN, optimType = "MIN", numVar, numPopulation = 40, maxIter = 500,
  rangeVar)
```

Arguments

FUN	an objective function or cost function,
optimType	a string value that represent the type of optimization. There are two option for this arguments: "MIN" and "MAX". The default value is "MIN", which the function will do minimization. Otherwise, you can use "MAX" for maximization problem.
numVar	a positive integer to determine the number variable.
numPopulation	a positive integer to determine the number population.
maxIter	a positive integer to determine the maximum number of iteration.
rangeVar	a matrix $(2 \times n)$ containing the range of variables, where n is the number of variables, and first and second rows are the lower bound (minimum) and upper bound (maximum) values, respectively. If all variable have equal upper bound, you can define rangeVar as matrix (2×1).

Details

This algorithm was proposed by Mirjalili in 2016, which mimics the social behavior of humpback whales. The algorithm is inspired by the bubble-net hunting strategy.

In order to find the optimal solution, the algorithm follow the following steps.

- Initialization: Initialize the first population of whale randomly, calculate the fitness of whale and find the best whale position as the best position obtained so far.
- Update Whale Position: Update the whale position using bubble-net hunting strategy. The whale position will depend on the best whale position obtained so far. Otherwise random whale choosen if the specific condition meet.
- Update the best position if there are new whale that have better fitness
- Check termination criteria, if termination criterion is satisfied, return the best position as the optimal solution for given problem. Otherwise, back to Update Whale Position steps.

Value

Vector [v1, v2, ..., vn] where n is number variable and vn is value of n-th variable.

References

Seyedali Mirjalili, Andrew Lewis, The Whale Optimization Algorithm, Advances in Engineering Software, Volume 95, 2016, Pages 51-67, ISSN 0965-9978, https://doi.org/10.1016/j.advengsoft.2016.01.008

See Also

metaOpt

Examples

```
##################################
## Optimizing the sphere function

# define sphere function as objective function
sphere <- function(X){
    return(sum(X^2))
}

## Define parameter
numVar <- 5
rangeVar <- matrix(c(-10,10), nrow=2)

## calculate the optimum solution using Ant Lion Optimizer
resultWOA <- WOA(sphere, optimType="MIN", numVar, numPopulation=20,
                 maxIter=100, rangeVar)

## calculate the optimum value using sphere function
optimum.value <- sphere(resultWOA)
```

Index