

Package ‘optimizeR’

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Title Unified Framework for Numerical Optimizer

Version 0.1.1

Description Provides a unified framework for numerical optimizer,
particularly for inputs and outputs.

License GPL (>= 3)

Encoding UTF-8

RoxygenNote 7.2.1

Imports lifecycle

Suggests knitr, rmarkdown, testthat (>= 3.0.0), pracma, R.utils

Config/testthat/edition 3

URL <https://github.com/loelschlaeger/optimizeR>

BugReports <https://github.com/loelschlaeger/optimizeR/issues>

Depends R (>= 4.0.0)

NeedsCompilation no

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R topics documented:

set_optimizer 2

Index 4

<code>set_optimizer</code>	<i>Specify numerical optimizer</i>
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Description

Use this function to specify the framework for a numerical optimizer.

Usage

```
set_optimizer(
  opt,
  f,
  p,
  v,
  z,
  ...,
  out_ign = character(),
  test_par = list(validate = TRUE, f_test = f_ackley, npar = 2, add = list(), init_rest =
    list(lower = -1, upper = 1), init_digits = 2, opt_checks = 10, opt_checks_time = 1)
)
```

Arguments

<code>opt</code>	An object of class <code>function</code> , a numerical optimizer. <ul style="list-style-type: none">• It must have an input <code>f</code> for a function, which is optimized over its first argument.• It must have an input <code>p</code> for the initial parameter values.• It must have a <code>...</code> argument for additional parameters to <code>f</code>.• The output must be a named list, including the optimal function value (named <code>v</code>) and parameter vector (named <code>z</code>).
<code>f</code>	The name of the function input of <code>opt</code> .
<code>p</code>	The name of the starting parameter values input of <code>opt</code> .
<code>v</code>	The name of the optimal function value in the output list of <code>opt</code> .
<code>z</code>	The name of the optimal parameter vector in the output list of <code>opt</code> .
<code>...</code>	Additional arguments to be passed to the optimizer. Without specifications, the default values of the optimizer are used.
<code>out_ign</code>	A character vector of element names in the output of <code>opt</code> that are not saved. The elements <code>v</code> and <code>z</code> are added automatically to <code>out_ign</code> , because they are saved separately, see the output documentation of optimizeR .
<code>test_par</code>	A list of test parameters for an <code>optimizer</code> object: <ul style="list-style-type: none">• <code>validate</code>, a boolean, set to TRUE (FALSE) to (not) validate the <code>optimizer</code> object. Per default, <code>validate = TRUE</code>.• <code>f_test</code>, a function to be optimized. Per default, <code>f_test = fackley</code>.

- `npar`, the length of the first argument of `f_test`, i.e. the argument over which `f_test` is optimized.
- `add`, a list of additional arguments to `f_test`.
- `init_rest`, a list of two elements, `lower` and `upper`, with lower and upper limits, respectively, for test initial values for the optimization of `f_test` with `opt`. Can be single values (for joint limits) or numeric vectors of length `npar` (for individual limits). Per default, `lower = -1` and `upper = 1`.
- `init_digits`, the number of decimal places for the test initial values. Per default, `init_digits = 2`.
- `opt_checks`, the number of checks for `opt` with random initial values (that fulfill the `init_rest` restrictions). Per default, `opt_checks = 10`.
- `opt_check_time`, the maximum number of seconds for a single check for `opt`. A check is considered to be successful, if no error occurred within `opt_check_time` seconds.

Format

The format of an `optimizer` object is documented in [new_optimizer](#).

Value

An object of class `optimizer`.

See Also

`set_optimizer_nlm()` and `set_optimizer_optim()`, two wrappers for the `nlm` and `optim` optimizer.

Examples

```
set_optimizer(  
  opt = pracma::nelder_mead,  
  f = "fn",  
  p = "x0",  
  v = "fmin",  
  z = "xmin",  
  tol = 1e-6  
)
```

Index

* **specification**
 set_optimizer, [2](#)

 new_optimizer, [3](#)
 nlm, [3](#)

 optim, [3](#)
 optimizeR, [2](#)

 set_optimizer, [2](#)
 set_optimizer_nlm(), [3](#)
 set_optimizer_optim(), [3](#)