

# Package ‘psoptim’

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**Title** Particle Swarm Optimization

**Depends** R (>= 2.0.0)

**Author** Krzysztof Ciupke [aut, cre]

**Maintainer** Krzysztof Ciupke <krzysztof.ciupke@polsl.pl>

**Description** Particle swarm optimization - a basic variant.

**License** GPL (>= 2.0)

**URL** <https://www.r-project.org>

**NeedsCompilation** no

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psoptim	<i>Particle Swarm OPTIMization</i>
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## Description

Particle swarm optimization. The maximum is searched.

## Usage

```
psoptim(FUN, n=100, max.loop=100, w=0.9, c1=0.2, c2=0.2,  
        xmin, xmax, vmax=c(4,4), seed=10, anim=TRUE)
```

**Arguments**

FUN	the optimized function with a vector as parameter
n	number of particles
max.loop	maximal number of iterations
w	inertia weight
c1	coefficient of the self-recognition component
c2	coefficient of the social component
xmin	vector of position constraints - minimal values
xmax	vector of position constraints - maximal values
vmax	vector of velocity constraints in each direction
seed	seed for random values
anim	logical; if TRUE (default), animation of the optimization process is shown

**Details**

The  $i$ -th particle velocity  $v$  in  $j$ -th direction is calculated in  $t$  iteration according to:

$$v[ij](t+1) = w*v[ij](t) + c1*r1*(xP[ij](t) - x[ij](t)) + c2*r2*(xS[j](t) - x[ij](t)).$$

where:  $r1$  and  $r2$  are random values,  $w$  is inertia weight,  $c1$  is a coefficient of the self-recognition component and  $c2$  is a coefficient of the social component.  $xP$  denotes so far best position of the particle and  $xS$  - the best position among the swarm.

The new position (coordinates) is calculated as:

$x[ij](t+1) = x[ij](t) + v[ij](t+1)$ . In the current version of the package, the function works without checking the correctness of the given arguments.

**Value**

A list with the two components:

`sol` solution, i.e. the best set of parameters found.

`val` the best fitness function found.

**Author(s)**

Krzysztof Ciupke, <krzysztof.ciupke at polsl.pl>

**References**

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Banks A, Vincent J, Anyakoha C. (2007) *A review of particle swarm optimization. Part I: background and development*. Natural Computing, vol. 6, No. 4, pp. 467-484.

Dorigo M, Stutzle T. (2004) *Ant Colony Optimization*, MIT Press.

Eberhart R, Yuhui S. (2001) *Particle swarm optimization: developments, applications and resources*, Congress on Evolutionary Computation. Seoul, Korea.

**Examples**

```
n <- 50
m.l <- 50
w <- 0.95
c1 <- 0.2
c2 <- 0.2
xmin <- c(-5.12, -5.12)
xmax <- c(5.12, 5.12)
vmax <- c(4, 4)

g <- function(x){
  -(20 + x[,1]^2 + x[,2]^2 - 10*(cos(2*pi*x[,1]) + cos(2*pi*x[,2])))
}

psoptim(FUN=g, n=n, max.loop=m.l, w=w, c1=c1, c2=c2,
        xmin=xmin, xmax=xmax, vmax=vmax, seed=5, anim=FALSE)
```

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