

Package ‘zoomgrid’

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Type Package

Title Grid Search Algorithm with a Zoom

Version 1.1.0

Description Implements a grid search algorithm with an adaptive zooming strategy for global optimisation problems with multiple local optima. The method recursively refines the search region around promising grid points, providing reliable initial values for subsequent optimisation procedures. The algorithm is computationally efficient in moderate- to high-dimensional settings.

Depends R (>= 4.0.0)

License GPL-3

Encoding UTF-8

RoxygenNote 7.3.3

URL <https://github.com/yukai-yang/zoomgrid>

BugReports <https://github.com/yukai-yang/zoomgrid/issues>

Imports cli

Suggests future, future.apply, knitr, rmarkdown

VignetteBuilder knitr

NeedsCompilation no

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`build_grid`*Build the grid for the grid search algorithm with a zoom.*

Description

This function builds the grid for the grid search algorithm with a zoom.

Usage

```
build_grid(...)
```

Arguments

`...` a sequence of vectors or lists containing the information about the grid to be built, see Usage and Details.

Details

The argument `...` is a sequence of vectors or lists containing the information about the grid to be built. Each element in the sequence is either a vector or a list taking one of the following forms

- `x`, if `x` is already a sequence of the grid points for the corresponding argument.
- `c(from=, to=, by=)`
- `c(from=, to=, length=)`
- `list(from=, to=, by=)`
- `list(from=, to=, length=)`

where

- `from`: the min of the argument of the target function
- `to`: the max of the argument of the target function
- `by`: the increment of the sequence
- `length`: desired length.

There are many different ways to organize the points on the grid for certain argument of the target function, the user can make them freely and input directly by `build_grid(x, ...)`. Notice that `x` does not need to be increasing, as the function will sort it. The design that `x` does not need to be increasing makes it convenient for the user to interpolate more points at some region without considering to sort it all the time.

When `by` is provided, the `length` will be ignored. So if the user want to specify the length, please do not use `by`.

The order of the sequence `...` matters as it represents the order of the corresponding arguments of the target function to be optimized.

Value

a new object of the class GRID with the grid ready for the grid search with a zoom.

The object contains the following components:

grid	the grid
size	number of points in the grid
npar	number of arguments or parameters

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See Also

[grid_search_check](#), [grid_search](#)

Examples

```
vx = 1:5
build_grid(vx, c(from=1, to=2, by=.2), list(from=3, to=4, length=5))
```

grid_search

Carry out the grid search algorithm with a zoom.

Description

This function carries out the grid search algorithm with a zoom.

Usage

```
grid_search(  
  FUN,  
  grid,  
  MoreArgs = NULL,  
  zoom = 0,  
  decay = 0.5,  
  num = 1,  
  parallel = FALSE,  
  cores = NULL,  
  silent = TRUE  
)
```

Arguments

<code>FUN</code>	the target function to be minimized.
<code>grid</code>	an object of class GRID created by <code>build_grid</code> .
<code>MoreArgs</code>	a named list of additional arguments to FUN, see <code>mapply</code> .
<code>zoom</code>	number of (additional) zoom-in layers, 0 by default.
<code>decay</code>	a number in (0, 1) controlling the decay of subgrid sizes.
<code>num</code>	number of points to return at each grid search, 1 by default.
<code>parallel</code>	a logical; if TRUE, parallel computation is used.
<code>cores</code>	an integer specifying the requested number of workers when <code>parallel = TRUE</code> . If NULL, the function uses 2 workers by default (subject to <code>future::availableCores()</code>).
<code>silent</code>	a logical indicating whether progress information is printed.

Details

The target function FUN to be minimized is a scalar real-valued function. Maximization can be achieved by multiplying -1 to the original function and then passing the new function to FUN.

The grid must be created by `build_grid`.

Any other invariant arguments to FUN can be specified in MoreArgs using a named list, see `mapply`.

The common grid search first builds a grid within a bounded region, evaluates FUN at each grid point, and returns the num points that yield the smallest values.

`zoom = 0` implies no zoom-in (a single grid search). Any integer `zoom > 0` applies additional zoom-in layers. With `zoom > 0`, the algorithm performs

$$n^0 + n^1 + n^2 + \dots + n^z$$

grid searches, where n is num and z is zoom. Consequently, the total number of returned points is

$$n^1 + n^2 + n^3 + \dots + n^{z+1}$$

.

At each zoom-in layer, the algorithm builds subgrids around the best points found in the previous layer. To limit the computational burden, the subgrid size is reduced by the decay rate decay. For each parameter, the number of points in the subgrid is $\max(\text{Int}(\text{decay} * N), 3)$, where N is the number of points in the original grid for that parameter.

Parallel computation can be enabled by setting `parallel = TRUE`. In that case, the function uses the **future** framework with `future::multisession` (cross-platform). The number of workers is determined as follows:

1. Let n be the value returned by `future::availableCores()`.
2. Let m be the user input cores. If `cores = NULL`, set $m = 2$.
3. The number of workers is $\min(m, n)$.

If `parallel = TRUE`, the packages **future** and **future.apply** must be installed.

The boolean `silent` controls whether progress information is printed to the console.

Value

a list with components:

par the approximate global minimizer
points all candidate points found by the grid search with zoom-in layers

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See Also

[build_grid](#), [grid_search_check](#)

Examples

```
# Rastrigin function
ndim = 2
nA = 10
Rastrigin <- function(vx) nA * ndim + sum(vx * vx - nA * cos(2 * pi * vx))

# Build a grid
bin = c(from = -5.12, to = 5.12, by = .5)
grid = build_grid(bin, bin)

# Serial computation
ret0 = grid_search(Rastrigin, grid, silent = FALSE)
ret0$par

# Finer grid
bin = c(from = -5.12, to = 5.12, by = .1)
grid = build_grid(bin, bin)

# Serial computation
ret1 = grid_search(Rastrigin, grid, silent = FALSE)
ret1$par

# Parallel computation (requires future and future.apply)
ret2 = grid_search(Rastrigin, grid, num = 2, parallel = TRUE, cores = 2, silent = FALSE)
ret2$par

# Grid search with zoom-in layers
ret3 = grid_search(Rastrigin, grid, zoom = 2, num = 2, parallel = TRUE, cores = 2, silent = FALSE)
ret3$par
```

grid_search_check	<i>Check the time consumed by running the grid search algorithm with a zoom.</i>
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Description

This function provides a quick runtime estimate for `grid_search` under the same settings. It performs two short pilot runs on smaller grids (with `zoom = 0`) and extrapolates the expected time for the full grid and the requested number of zoom-in layers.

Usage

```
grid_search_check(
  FUN,
  grid,
  MoreArgs = NULL,
  zoom = 0,
  decay = 0.5,
  num = 1,
  parallel = FALSE,
  cores = NULL,
  silent = TRUE
)
```

Arguments

<code>FUN</code>	the target function to be minimized.
<code>grid</code>	an object of class <code>GRID</code> created by <code>build_grid</code> .
<code>MoreArgs</code>	a named list of additional arguments to <code>FUN</code> , see <code>mapply</code> .
<code>zoom</code>	number of (additional) zoom-in layers, <code>0</code> by default.
<code>decay</code>	a number in $(0, 1)$ controlling the decay of subgrid sizes.
<code>num</code>	number of points to return at each grid search, <code>1</code> by default.
<code>parallel</code>	a logical; if <code>TRUE</code> , parallel computation is used.
<code>cores</code>	an integer specifying the requested number of workers when <code>parallel = TRUE</code> . If <code>NULL</code> , the function uses 2 workers by default (subject to <code>future::availableCores()</code>). The number of workers used is <code>min(cores, future::availableCores())</code> .
<code>silent</code>	a logical indicating whether progress information is printed.

Details

This is useful before launching a large run, for example on a compute server or under a batch system such as `SLURM`, where an approximate runtime is needed to request resources.

The boolean `silent` controls whether progress information is printed to the console. For details on the algorithm and the meaning of the arguments, see `grid_search`.

Value

a numeric value giving the estimated runtime in seconds.

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See Also

[build_grid](#), [grid_search](#)

Examples

```
# Rastrigin function
ndim <- 2
nA <- 10
Rastrigin <- function(vx) nA * ndim + sum(vx * vx - nA * cos(2 * pi * vx))

# Build a grid
bin <- c(from = -5.12, to = 5.12, by = .5)
grid <- build_grid(bin, bin)

# Estimate runtime (serial)
t_est <- grid_search_check(Rastrigin, grid, silent = FALSE)
t_est

# Finer grid
bin <- c(from = -5.12, to = 5.12, by = .1)
grid <- build_grid(bin, bin)

# Estimate runtime, then run the search
t_est <- grid_search_check(Rastrigin, grid, parallel = TRUE, cores = 2, silent = FALSE)
ret <- grid_search(Rastrigin, grid, parallel = TRUE, cores = 2, silent = FALSE)
```

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