

# Package ‘Rcgmin’

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**Type** Package

**Title** Conjugate Gradient Minimization of Nonlinear Functions with Box Constraints

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**Description** Conjugate gradient minimization of nonlinear functions with box constraints using Dai/Yuan update.

**Depends** optextras

**Suggests** numDeriv

**License** GPL (>= 2)

**NeedsCompilation** no

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**Repository** CRAN

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Rcgmin *An R implementation of a nonlinear conjugate gradient algorithm with the Dai / Yuan update and restart. Based on Nash (1979) Algorithm 22 for its main structure.*

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**Description**

The purpose of Rcgmin is to minimize an unconstrained or bounds (box) and mask constrained function of many parameters by a nonlinear conjugate gradients method. This code is entirely in R to allow users to explore and understand the method. It also allows bounds (or box) constraints and masks (equality constraints) to be imposed on parameters.

Rcgmin is a wrapper that calls Rcgminu for unconstrained problems, else Rcgminb.

**Usage**

```
Rcgmin(par, fn, gr, lower, upper, bdmsk, control = list(), ...)
```

**Arguments**

par	A numeric vector of starting estimates.
fn	A function that returns the value of the objective at the supplied set of parameters par using auxiliary data in .... The first argument of fn must be par.
gr	<p>A function that returns the gradient of the objective at the supplied set of parameters par using auxiliary data in .... The first argument of fn must be par. This function returns the gradient as a numeric vector.</p> <p>If gr is not provided or is NULL, then the simple forward gradient code grfwd from package optextras is used. However, we recommend carefully coded and checked analytic derivatives for Rcgmin.</p> <p>The use of numerical gradients for Rcgmin is discouraged. First, the termination test uses a size measure on the gradient, and numerical gradient approximations can sometimes give results that are too large. Second, if there are bounds constraints, the step(s) taken to calculate the approximation to the derivative are NOT checked to see if they are out of bounds, and the function may be undefined at the evaluation point.</p> <p>There is also the option of using the routines grfwd, grback, grcentral or grnd from package optextras. The last of these calls the grad() function from package numDeriv. These are called by putting the name of the (numerical) gradient function in quotation marks, e.g.,</p> <pre>gr="grfwd"</pre> <p>to use the standard forward difference numerical approximation.</p> <p>Note that all but the grnd routine use a stepsize parameter that can be redefined in a special scratchpad storage variable deps. See package optextras. The default is <math>deps = 1e-07</math>. However, redefining this is discouraged unless you understand what you are doing.</p>
lower	A vector of lower bounds on the parameters.
upper	A vector of upper bounds on the parameters.
bdmsk	An indicator vector, having 1 for each parameter that is "free" or unconstrained, and 0 for any parameter that is fixed or MASKED for the duration of the optimization.
control	An optional list of control settings.
...	Further arguments to be passed to fn.

## Details

Functions `fn` must return a numeric value.

The control argument is a list.

**maxit** A limit on the number of iterations (default 500). Note that this is used to compute a quantity  $\text{maxfeval} \leftarrow \text{round}(\sqrt{n+1} * \text{maxit})$  where  $n$  is the number of parameters to be minimized.

**trace** Set 0 (default) for no output,  $>0$  for trace output (larger values imply more output).

**eps** Tolerance used to calculate numerical gradients. Default is  $1.0E-7$ . See source code for `Rcgmin` for details of application.

`dowarn = TRUE` if we want warnings generated by `optimx`. Default is `TRUE`.

`tol` Tolerance used in testing the size of the square of the gradient. Default is 0 on input, which uses a value of  $\text{tolgr} = \text{npar} * \text{npar} * \text{Machine}\$double.eps$  in testing if  $\text{crossprod}(g) \leq \text{tolgr} * (\text{abs}(fmin) + \text{offset})$ . If the user supplies a value for `tol` that is non-zero, then that value is used for `tolgr`.

`offset=100` is only alterable by changing the code. `fmin` is the current best value found for the function minimum value.

Note that the scale of the gradient means that tests for a small gradient can easily be mismatched to a given problem. The defaults in `Rcgmin` are a "best guess".

`checkgrad = TRUE` if we want gradient function checked against numerical approximations. Default is `FALSE`.

`checkbounds = TRUE` if we want bounds verified. Default is `TRUE`.

The source code `Rcgmin` for R is likely to remain a work in progress for some time, so users should watch the console output.

As of 2011-11-21 the following controls have been REMOVED

**usenumDeriv** There is now a choice of numerical gradient routines. See argument `gr`.

**maximize** To maximize `user_function`, supply a function that computes  $(-1) * \text{user\_function}$ . An alternative is to call `Rcgmin` via the package `optimx`, where the `MAXIMIZE` field of the `OPCON` structure in package `optimtools` is used.

## Value

A list with components:

<code>par</code>	The best set of parameters found.
<code>value</code>	The value of the objective at the best set of parameters found.
<code>counts</code>	A two-element integer vector giving the number of calls to <code>'fn'</code> and <code>'gr'</code> respectively. This excludes those calls needed to compute the Hessian, if requested, and any calls to <code>'fn'</code> to compute a finite-difference approximation to the gradient.
<code>convergence</code>	An integer code. <code>'0'</code> indicates successful convergence. <code>'1'</code> indicates that the function evaluation count <code>'maxfeval'</code> was reached. <code>'2'</code> indicates initial point is infeasible.
<code>message</code>	A character string giving any additional information returned by the optimizer, or <code>'NULL'</code> .

bdmsk            Returned index describing the status of bounds and masks at the proposed solution. Parameters for which bdmsk are 1 are unconstrained or "free", those with bdmsk 0 are masked i.e., fixed. For historical reasons, we indicate a parameter is at a lower bound using -3 or upper bound using -1.

## References

Dai, Y. H. and Y. Yuan (2001). An efficient hybrid conjugate gradient method for unconstrained optimization. *Annals of Operations Research* 103 (1-4), 33–47.

Nash JC (1979). *Compact Numerical Methods for Computers: Linear Algebra and Function Minimization*. Adam Hilger, Bristol. Second Edition, 1990, Bristol: Institute of Physics Publications.

Nash, J. C. and M. Walker-Smith (1987). *Nonlinear Parameter Estimation: An Integrated System in BASIC*. New York: Marcel Dekker. See <http://www.nashinfo.com/nlpe.htm> for a downloadable version of this plus some extras.

## See Also

[optim](#)

## Examples

```
#####
require(numDeriv)
## Rosenbrock Banana function
fr <- function(x) {
  x1 <- x[1]
  x2 <- x[2]
  100 * (x2 - x1 * x1)^2 + (1 - x1)^2
}
grr <- function(x) { ## Gradient of 'fr'
  x1 <- x[1]
  x2 <- x[2]
  c(-400 * x1 * (x2 - x1 * x1) - 2 * (1 - x1),
    200 * (x2 - x1 * x1))
}
grn<-function(x){
  gg<-grad(fr, x)
}
ansrosenbrock0 <- Rcgmin(fn=fr,gr=grn, par=c(1,2))
print(ansrosenbrock0) # use print to allow copy to separate file that
# can be called using source()
#####
# Simple bounds and masks test
bt.f<-function(x){
  sum(x*x)
}

bt.g<-function(x){
  gg<-2.0*x
}
n<-10
```

```

xx<-rep(0,n)
lower<-rep(0,n)
upper<-lower # to get arrays set
bdmsk<-rep(1,n)
bdmsk[(trunc(n/2)+1)]<-0
for (i in 1:n) {
  lower[i]<-1.0*(i-1)*(n-1)/n
  upper[i]<-1.0*i*(n+1)/n
}
xx<-0.5*(lower+upper)
ansbt<-Rcgmin(xx, bt.f, bt.g, lower, upper, bdmsk, control=list(trace=1))
print(ansbt)
#####
genrose.f<- function(x, gs=NULL){ # objective function
## One generalization of the Rosenbrock banana valley function (n parameters)
n <- length(x)
  if(is.null(gs)) { gs=100.0 }
fval<-1.0 + sum (gs*(x[1:(n-1)]^2 - x[2:n])^2 + (x[2:n] - 1)^2)
  return(fval)
}
genrose.g <- function(x, gs=NULL){
# vectorized gradient for genrose.f
# Ravi Varadhan 2009-04-03
n <- length(x)
  if(is.null(gs)) { gs=100.0 }
gg <- as.vector(rep(0, n))
tn <- 2:n
tn1 <- tn - 1
z1 <- x[tn] - x[tn1]^2
z2 <- 1 - x[tn]
gg[tn] <- 2 * (gs * z1 - z2)
gg[tn1] <- gg[tn1] - 4 * gs * x[tn1] * z1
gg
}

# analytic gradient test
xx<-rep(pi,10)
lower<-NULL
upper<-NULL
bdmsk<-NULL
genrosea<-Rcgmin(xx,genrose.f, genrose.g, gs=10)
genrosenn<-Rcgmin(xx,genrose.f, gs=10) # use local numerical gradient
cat("genrosea uses analytic gradient\n")
print(genrosea)
cat("genrosenn uses default gradient approximation\n")
print(genrosenn)
cat("timings B vs U\n")
lo<-rep(-100,10)
up<-rep(100,10)
bdmsk<-rep(1,10)
tb<-system.time(ab<-Rcgminb(xx,genrose.f, genrose.g, lower=lo, upper=up, bdmsk=bdmsk))[1]
tu<-system.time(au<-Rcgminu(xx,genrose.f, genrose.g))[1]
cat("times U=",tu," B=",tb,"\n")

```

```

cat("solution Rcgminu\n")
print(au)
cat("solution Rcgminb\n")
print(ab)
cat("diff fu-fb=", au$value-ab$value, "\n")
cat("max abs parameter diff = ", max(abs(au$par-ab$par)), "\n")
maxfn<-function(x) {
  n<-length(x)
  ss<-seq(1,n)
  f<-10-(crossprod(x-ss))^2
  f<-as.numeric(f)
  return(f)
}

gmaxfn<-function(x) {
  gg<-grad(maxfn, x)
}
negmaxfn<-function(x) {
  f<-(-1)*maxfn(x)
  return(f)
}
cat("test that maximize=TRUE works correctly\n")
n<-6
xx<-rep(1,n)
ansmax<-Rcgmin(xx,maxfn, control=list(maximize=TRUE,trace=1))
print(ansmax)
cat("using the negmax function should give same parameters\n")
ansnegmax<-Rcgmin(xx,negmaxfn, control=list(trace=1))
print(ansnegmax)
##### From Rvmin.Rd
cat("test bounds and masks\n")
nn<-4
startx<-rep(pi,nn)
lo<-rep(2,nn)
up<-rep(10,nn)
grbds1<-Rcgmin(startx,genrose.f, gr=genrose.g,lower=lo,upper=up)
print(grbds1)
cat("test lower bound only\n")
nn<-4
startx<-rep(pi,nn)
lo<-rep(2,nn)
grbds2<-Rcgmin(startx,genrose.f, gr=genrose.g,lower=lo)
print(grbds2)
cat("test lower bound single value only\n")
nn<-4
startx<-rep(pi,nn)
lo<-2
up<-rep(10,nn)
grbds3<-Rcgmin(startx,genrose.f, gr=genrose.g,lower=lo)
print(grbds3)
cat("test upper bound only\n")
nn<-4
startx<-rep(pi,nn)

```

```

lo<-rep(2,nn)
up<-rep(10,nn)
grbds4<-Rcgmin(startx,genrose.f, gr=genrose.g,upper=up)
print(grbds4)
cat("test upper bound single value only\n")
nn<-4
startx<-rep(pi,nn)
grbds5<-Rcgmin(startx,genrose.f, gr=genrose.g,upper=10)
print(grbds5)
cat("test masks only\n")
nn<-6
bd<-c(1,1,0,0,1,1)
startx<-rep(pi,nn)
grbds6<-Rcgmin(startx,genrose.f, gr=genrose.g,bdmsk=bd)
print(grbds6)
cat("test upper bound on first two elements only\n")
nn<-4
startx<-rep(pi,nn)
upper<-c(10,8, Inf, Inf)
grbds7<-Rcgmin(startx,genrose.f, gr=genrose.g,upper=upper)
print(grbds7)
cat("test lower bound on first two elements only\n")
nn<-4
startx<-rep(0,nn)
lower<-c(0,1.1, -Inf, -Inf)
grbds8<-Rcgmin(startx,genrose.f,genrose.g,lower=lower, control=list(maxit=2000))
print(grbds8)
cat("test n=1 problem using simple squares of parameter\n")
sqtst<-function(xx) {
  res<-sum((xx-2)*(xx-2))
}
gsqtst<-function(xx) {
  gg<-2*(xx-2)
}
##### One dimension test
nn<-1
startx<-rep(0,nn)
onepar<-Rcgmin(startx,sqtst, gr=gsqtst,control=list(trace=1))
print(onepar)
cat("Suppress warnings\n")
oneparnw<-Rcgmin(startx,sqtst, gr=gsqtst,control=list(dowarn=FALSE,trace=1))
print(oneparnw)

```

## Description

The purpose of Rcgminb is to minimize a bounds (box) and mask constrained function of many parameters by a nonlinear conjugate gradients method. This code is entirely in R to allow users to explore and understand the method. It allows bounds (or box) constraints and masks (equality constraints) to be imposed on parameters.

This code should be called through Rcgmin which selects Rcgminb or Rcgminu according to the presence of bounds and masks.

## Usage

```
Rcgminb(par, fn, gr, lower, upper, bdmsk, control = list(), ...)
```

## Arguments

par	A numeric vector of starting estimates.
fn	A function that returns the value of the objective at the supplied set of parameters par using auxiliary data in .... The first argument of fn must be par.
gr	A function that returns the gradient of the objective at the supplied set of parameters par using auxiliary data in .... The first argument of fn must be par. This function returns the gradient as a numeric vector. The use of numerical gradients for Rcgminb is <b>STRONGLY</b> discouraged.
lower	A vector of lower bounds on the parameters.
upper	A vector of upper bounds on the parameters.
bdmsk	An indicator vector, having 1 for each parameter that is "free" or unconstrained, and 0 for any parameter that is fixed or MASKED for the duration of the optimization.
control	An optional list of control settings.
...	Further arguments to be passed to fn.

## Details

Functions fn must return a numeric value.

The control argument is a list.

**maxit** A limit on the number of iterations (default 500). Note that this is used to compute a quantity  $\text{maxfeval} \leftarrow \text{round}(\sqrt{n+1}) \cdot \text{maxit}$  where n is the number of parameters to be minimized.

**trace** Set 0 (default) for no output, >0 for trace output (larger values imply more output).

**eps** Tolerance used to calculate numerical gradients. Default is 1.0E-7. See source code for Rcgminb for details of application.

dowarn = TRUE if we want warnings generated by optimx. Default is TRUE.

The source code Rcgminb for R is likely to remain a work in progress for some time, so users should watch the console output.

As of 2011-11-21 the following controls have been REMOVED



**useNumDeriv** There is now a choice of numerical gradient routines. See argument `gr`.

**maximize** To maximize `user_function`, supply a function that computes  $(-1)*user\_function$ . An alternative is to call `Rcgmin` via the package `optimx`.

## Value

A list with components:

<code>par</code>	The best set of parameters found.
<code>value</code>	The value of the objective at the best set of parameters found.
<code>counts</code>	A two-element integer vector giving the number of calls to <code>'fn'</code> and <code>'gr'</code> respectively. This excludes those calls needed to compute the Hessian, if requested, and any calls to <code>'fn'</code> to compute a finite-difference approximation to the gradient.
<code>convergence</code>	An integer code. <code>'0'</code> indicates successful convergence. <code>'1'</code> indicates that the function evaluation count <code>'maxfeval'</code> was reached. <code>'2'</code> indicates initial point is infeasible.
<code>message</code>	A character string giving any additional information returned by the optimizer, or <code>'NULL'</code> .
<code>bdmsk</code>	Returned index describing the status of bounds and masks at the proposed solution. Parameters for which <code>bdmsk</code> are 1 are unconstrained or "free", those with <code>bdmsk</code> 0 are masked i.e., fixed. For historical reasons, we indicate a parameter is at a lower bound using <code>-3</code> or upper bound using <code>-1</code> .

## References

See `Rcgmin` documentation. Note that bounds and masks were adapted from the work by Nash and Walker-Smith(1987).

## See Also

[optim](#)

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Rcgminu	<i>An R implementation of an unconstrained nonlinear conjugate gradient algorithm with the Dai / Yuan update and restart. Based on Nash (1979) Algorithm 22 for its main structure. CALL THIS VIA Rcgmin AND DO NOT USE DIRECTLY.</i>
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## Description

The purpose of `Rcgminu` is to minimize an unconstrained function of many parameters by a nonlinear conjugate gradients method. This code is entirely in R to allow users to explore and understand the method.

This code should be called through `Rcgmin` which selects `Rcgminb` or `Rcgminu` according to the presence of bounds and masks.

**Usage**

```
Rcgminu(par, fn, gr, control = list(), ...)
```

**Arguments**

par	A numeric vector of starting estimates.
fn	A function that returns the value of the objective at the supplied set of parameters par using auxiliary data in ... The first argument of fn must be par.
gr	A function that returns the gradient of the objective at the supplied set of parameters par using auxiliary data in ... The first argument of fn must be par. This function returns the gradient as a numeric vector. The use of numerical gradients for Rcgminu is <b>STRONGLY</b> discouraged.
control	An optional list of control settings.
...	Further arguments to be passed to fn.

**Details**

Functions fn must return a numeric value.

The control argument is a list.

**maxit** A limit on the number of iterations (default 500). Note that this is used to compute a quantity  $\text{maxfeval} < -\text{round}(\sqrt{n+1}) * \text{maxit}$  where n is the number of parameters to be minimized.

**trace** Set 0 (default) for no output, >0 for trace output (larger values imply more output).

**eps** Tolerance used to calculate numerical gradients. Default is 1.0E-7. See source code for Rcgminu for details of application.

dowarn = TRUE if we want warnings generated by optimx. Default is TRUE.

The source code Rcgminu for R is likely to remain a work in progress for some time, so users should watch the console output.

As of 2011-11-21 the following controls have been REMOVED

**usenumDeriv** There is now a choice of numerical gradient routines. See argument gr.

**maximize** To maximize user\_function, supply a function that computes  $(-1) * \text{user\_function}$ . An alternative is to call Rcgmin via the package optimx.

**Value**

A list with components:

par	The best set of parameters found.
value	The value of the objective at the best set of parameters found.
counts	A two-element integer vector giving the number of calls to 'fn' and 'gr' respectively. This excludes those calls needed to compute the Hessian, if requested, and any calls to 'fn' to compute a finite-difference approximation to the gradient.

convergence	An integer code. '0' indicates successful convergence. '1' indicates that the function evaluation count 'maxfeval' was reached. '2' indicates initial point is infeasible.
message	A character string giving any additional information returned by the optimizer, or 'NULL'.
bdmsk	Returned index describing the status of bounds and masks at the proposed solution. Parameters for which bdmsk are 1 are unconstrained or "free", those with bdmsk 0 are masked i.e., fixed. For historical reasons, we indicate a parameter is at a lower bound using -3 or upper bound using -1.

**References**

See Rcgmin documentation.

**See Also**

[optim](#)

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