

Package ‘neighbours’

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Type Package

Title Neighbourhood Functions for Local-Search Algorithms

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Maintainer Enrico Schumann <es@enricoschumann.net>

Description Neighbourhood functions are key components of local-search algorithms such as Simulated Annealing or Threshold Accepting. These functions take a solution and return a slightly-modified copy of it, i.e. a neighbour. The package provides a function `neighbourfun()` that constructs such neighbourhood functions, based on parameters such as admissible ranges for elements in a solution. Supported are numeric and logical solutions. The algorithms were originally created for portfolio-optimisation applications, but can be used for other models as well. Several recipes for neighbour computations are taken from “Numerical Methods and Optimization in Finance” by M. Gilli, D. Maringer and E. Schumann (2019, ISBN:978-0128150658).

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URL <http://enricoschumann.net/R/packages/neighbours/> ,
<https://sr.ht/~enricoschumann/neighbours/> ,
<https://github.com/enricoschumann/neighbours>

Suggests NMOF, quadprog, tinytest

NeedsCompilation no

Author Enrico Schumann [aut, cre] (<<https://orcid.org/0000-0001-7601-6576>>)

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compare_vectors	<i>Compare Vectors</i>
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Description

Compare numeric or logical vectors.

Usage

```
compare_vectors(..., sep = "", diff.char = "|")
```

Arguments

...	vectors of the same length
sep	a string
diff.char	a single character

Details

The function compares vectors with one another. The main purpose is to print a useful representation of differences (and return differences, usually invisibly).

The function is still experimental and will likely change.

Value

depends on how the function is called; typically a list

Author(s)

Enrico Schumann

See Also

[neighbourfun](#)

Examples

```
x <- runif(5) > 0.5
nb <- neighbourfun(type = "logical")

compare_vectors(x, nb(x))
## 01010
## |
## 00010
## The vectors differ in 1 place.

nb <- neighbourfun(type = "logical", stepsize = 2)
compare_vectors(x, nb(x))
## 01010
## | |
## 11011
## The vectors differ in 2 places.
```

neighbourfun

Neighbourhood Functions

Description

Create neighbourhood functions, including constraints.

Usage

```
neighbourfun(min = 0, max = 1, kmin = NULL, kmax = NULL,
             stepsize, sum = TRUE, random = TRUE, update = FALSE,
             type = "numeric", active = TRUE, length = NULL,
             A = NULL, ...)
```

```
neighborfun (min = 0, max = 1, kmin = NULL, kmax = NULL,
             stepsize, sum = TRUE, random = TRUE, update = FALSE,
             type = "numeric", active = TRUE, length = NULL,
             A = NULL, ...)
```

Arguments

min	a numeric vector. A scalar is recycled to length, if specified.
max	a numeric vector. A scalar is recycled to length, if specified.
kmin	NULL or integer: the minimum number of TRUE values in logical vectors
kmax	NULL or integer: the maximum number of TRUE values in logical vectors
stepsize	numeric. For numeric neighbourhoods, the (average) stepsize. For logical neighbourhoods, the number of elements that are changed.
sum	logical or numeric. If specified and of length 1, only zero-sum changes will be applied to a numeric vector (i.e. the sum over all elements in a solution remains unchanged).

random	logical. Should the stepsize be random or fixed?
active	a vector: either the positions of elements that may be changed, or a logical vector. The default is a length-one logical vector, which means that all elements may be changed.
update	either logical (the default FALSE) or a string, specifying the type of updating. Currently supported is "Ax", in which case the matrix A must be specified. See Examples.
A	a numeric matrix
type	string: either "numeric", "logical" or "permute"
length	integer: the length of a vector
...	other arguments

Details

The function returns a closure with arguments `x` and `...`, which can be used for local-search algorithms.

Three types of solution vectors are supported:

`numeric` a neighbour is created by adding or subtracting typically small numbers to random elements of a solution

`logical` `TRUE` and `FALSE` values are switched

`permute` elements of `x` are exchanged. Works with atomic and generic vectors (aka lists).

`neighborfun` is an alias for `neighbourfun`.

Value

A function (closure) with arguments `x` and `...`

Note on algorithms

There are different strategies to implement constraints in local-search algorithms, and ultimately only experiments show which strategy works well for a given problem class. The algorithms used by `neighbourfun` always require a feasible initial solution, and then remain within the space of feasible solutions. See Gilli et al. (2019), Section 12.5, for a brief discussion.

Author(s)

Maintainer: Enrico Schumann <es@enricoschumann.net>

References

- Gilli, M., Maringer, D. and Schumann, E. (2019) *Numerical Methods and Optimization in Finance*. 2nd edition. Elsevier.
<https://www.elsevier.com/books/numerical-methods-and-optimization-in-finance/gilli/978-0-12-815065-8>
- Schumann, E. (2019) Financial Optimisation with R (NMOF Manual).
<http://enricoschumann.net/NMOF.htm#NMOFmanual>

See Also

implementations of algorithms of the local-search family, such as Simulated Annealing ([SAopt](#) in **NMOF**) or Threshold Accepting ([TAopt](#) in **NMOF**)

Examples

```
## a LOGICAL neighbourhood
x <- logical(8)
x[1:3] <- TRUE

N <- neighbourfun(type = "logical", kmin = 3, kmax = 3)

cat(ifelse(x, "o", "."), " | initial solution ",
     sep = "", fill = TRUE)
for (i in 1:5) {
  x <- N(x)
  cat(ifelse(x, "o", "."), sep = "", fill = TRUE)
}
## ooo..... | initial solution
## oo....o.
## o...o.o.
## o.o.o...
## oo..o...
## oo....o.

## UPDATING a numeric neighbourhood
## the vector 'x' is used in the product 'Ax'
A <- array(rnorm(100*25), dim = c(100, 25))
N <- neighbourfun(type = "numeric",
                 stepsize = 0.05,
                 update = "Ax",
                 A = A)
x <- rep(1/25, 25)
attr(x, "Ax") <- A %*% x
for (i in 1:10)
  x <- N(x, A)

all.equal(A %*% x, attr(x, "Ax"))

## a PERMUTATION neighbourhood
x <- 1:5

N <- neighbourfun(type = "permute")
N(x)
## [1] 1 2 5 4 3
##      ^  ^
N <- neighbourfun(type = "permute", stepsize = 5)
```

```
N(x)

## 'x' is not restricted to integers
x <- letters[1:5]
N(x)

## a useful way to STORE/SPECIFY PARAMETERS, e.g. in config files
settings <- list(type = "numeric",
                 min = 0.0,
                 max = 0.2)
do.call(neighbourfun, settings)
```

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