

# Optimization Toolbox

For Use with **MATLAB**®

- Computation
- Visualization
- Programming

User's Guide

*Version 3*



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### *Optimization Toolbox User's Guide*

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Dr. Zhang has published over 40 technical papers in the areas of interior-point methods for linear programming and computation mathematical programming.

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# Getting Started

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What Is the Optimization Toolbox?  
(p. 1-2)

Introduces the toolbox and describes the types of problems it is designed to solve.

Optimization Example (p. 1-3)

Presents an example that illustrates how to use the toolbox.

## What Is the Optimization Toolbox?

The Optimization Toolbox is a collection of functions that extend the capability of the MATLAB® numeric computing environment. The toolbox includes routines for many types of optimization including

- Unconstrained nonlinear minimization
- Constrained nonlinear minimization, including goal attainment problems, minimax problems, and semi-infinite minimization problems
- Quadratic and linear programming
- Nonlinear least squares and curve-fitting
- Nonlinear system of equation solving
- Constrained linear least squares
- Sparse and structured large-scale problems

All the toolbox functions are MATLAB M-files, made up of MATLAB statements that implement specialized optimization algorithms. You can view the MATLAB code for these functions using the statement

```
type function_name
```

You can extend the capabilities of the Optimization Toolbox by writing your own M-files, or by using the toolbox in combination with other toolboxes, or with MATLAB or Simulink®.

## Optimization Example

This section presents an example that illustrates how to solve an optimization problem using the toolbox function `lsqlin`, which solves linear least squares problems. This section covers the following topics:

- “The Problem” on page 1-3
- “Setting Up the Problem” on page 1-3
- “Finding the Solution” on page 1-5
- “More Examples” on page 1-5

### The Problem

The problem in this example is to find the point on the plane  $x_1 + 2x_2 + 4x_3 = 7$  that is closest to the origin. The easiest way to solve this problem is to minimize the square of the distance from a point  $x = (x_1, x_2, x_3)$  on the plane to the origin, which returns the same optimal point as minimizing the actual distance. Since the square of the distance from an arbitrary point  $(x_1, x_2, x_3)$  to the origin is  $x_1^2 + x_2^2 + x_3^2$ , you can describe the problem as follows:

$$\underset{x}{\text{minimize}} \quad f(x) = x_1^2 + x_2^2 + x_3^2$$

subject to the constraint

$$x_1 + 2x_2 + 4x_3 = 7$$

The function  $f(x)$  is called the *objective function* and  $x_1 + 2x_2 + 4x_3 = 7$  is an *equality constraint*. More complicated problems might contain other equality constraints, inequality constraints, and upper or lower bound constraints.

### Setting Up the Problem

This section shows how to set up the problem before applying the function `lsqlin`, which solves linear least squares problems of the form

$$\underset{x}{\text{minimize}} f(x) = \|Cx - d\|^2$$

where  $\|Cx - d\|^2$  is the norm of  $Cx - d$  squared, subject to the constraints

$$\begin{aligned} Ax &\leq b \\ Aeq \cdot x &= beq \end{aligned}$$

To set up the problem, you must create variables for the parameters  $C$ ,  $d$ ,  $A$ ,  $b$ ,  $Aeq$ , and  $beq$ . `lsqlin` accepts these variables as input arguments with the following syntax:

```
x = lsqlin(C, d, A, b, Aeq, beq)
```

To create the variables, do the following steps:

### Create Variables for the Objective Function

- 1 Since you want to minimize  $x_1^2 + x_2^2 + x_3^2 = \|x\|^2$ , you can set  $C$  to be the 3-by-3 identity matrix and  $d$  to be a 3-by-1 vector of zeros, so that  $Cx - d = x$ .

```
C = eye(3);  
d = zeros(3,1);
```

### Create Variables for the Constraints

- 2 Since this examples has no inequality constraints, you can set  $A$  and  $b$  to be empty matrices in the input arguments.

You can represent the equality constraint  $x_1 + 2x_2 + 4x_3 = 7$  in matrix form as

$$Aeq \cdot x = beq$$

where  $Aeq = [1 \ 2 \ 4]$  and  $beq = [7]$ . To create variables for  $Aeq$  and  $beq$ , enter

```
Aeq = [1 2 4];  
beq = [7];
```



## Finding the Solution

To solve the optimization problem, enter

```
[x, fval] =lsqlin(C, d, [], [], Aeq, beq)
```

lsqlin returns

```
x =  
    0.3333  
    0.6667  
    1.3333  
fval =  
    2.3333
```

The minimum occurs at the point  $x$  and  $fval$  is the square of the distance from  $x$  to the origin.

---

**Note** In this example, `lsqlin` issues a warning that it is switching from its default *large-scale* algorithm to its *medium-scale* algorithm. This message has no bearing on the result, so you can safely ignore it. “Using the Optimization Functions” on page 2-6 provides more information on large and medium-scale algorithms.

---

## More Examples

The following sections contain more examples of solving optimization problems:

- “Examples That Use Standard Algorithms” on page 2-9
- “Large-Scale Examples” on page 2-41



# Tutorial

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The Tutorial provides information on how to use the toolbox functions. It also provides examples for solving different optimization problems. It consists of these sections.

Introduction (p. 2-3)

Summarizes, in tabular form, the functions available for minimization, equation solving, and solving least-squares or data fitting problems. It also provides basic guidelines for using the optimization routines and introduces the algorithms and line-search strategies that are available for solving medium- and large-scale problems.

Examples That Use Standard Algorithms (p. 2-9)

Presents medium-scale algorithms through a selection of minimization examples. These examples include unconstrained and constrained problems, as well as problems with and without user-supplied gradients. This section also discusses maximization, greater-than-zero constraints, passing additional arguments, and multiobjective examples.

Large-Scale Examples (p. 2-41)	Presents large-scale algorithms through a selection of large-scale examples. These examples include specifying sparsity structures, and preconditioners, as well as unconstrained and constrained problems.
Default Options Settings (p. 2-79)	Describes the use of default options settings and tells you how to change them. It also tells you how to determine which options are used by a specified function, and provides examples of setting some commonly used options.
Displaying Iterative Output (p. 2-82)	Describes the iterative output that you can display in the Command Window.
Calling an Output Function Iteratively (p. 2-89)	Describes how to make an optimization function call an output function at each iteration.
Optimizing Anonymous Functions Instead of M-Files (p. 2-97)	Tells you how to represent a mathematical function at the command line by creating an anonymous function from a string expression.
Typical Problems and How to Deal with Them (p. 2-99)	Provides tips to help you improve solutions found using the optimization functions, improve efficiency of the algorithms, overcome common difficulties, and transform problems that are typically not in standard form.
Selected Bibliography (p. 2-103)	Lists published materials that support concepts implemented in the Optimization Toolbox.

## Introduction

Optimization is the process of finding the minimum or maximum of a function, usually called the *objective function*. The Optimization Toolbox consists of functions that perform minimization (or maximization) on general nonlinear functions. The toolbox also provides functions for nonlinear equation solving and least-squares (data-fitting) problems.

This introduction includes the following sections:

- “Problems Covered by the Toolbox” on page 2-3
- “Using the Optimization Functions” on page 2-6

### Problems Covered by the Toolbox

The following tables show the functions available for minimization, equation solving, binary integer programming problems, and solving least-squares or data-fitting problems.

#### Minimization

Type	Notation	Function
Scalar minimization	$\min_a f(a)$ such that $a_1 \leq a \leq a_2$	fminbnd
Unconstrained minimization	$\min_x f(x)$	fminunc, fminsearch
Linear programming	$\min_x f^T x$ such that $A \cdot x \leq b, Aeq \cdot x = beq, l \leq x \leq u$	linprog
Quadratic programming	$\min_x \frac{1}{2} x^T H x + f^T x$ such that $A \cdot x \leq b, Aeq \cdot x = beq, l \leq x \leq u$	quadprog
Constrained minimization	$\min_x f(x)$ such that $c(x) \leq 0, ceq(x) = 0$ $A \cdot x \leq b, Aeq \cdot x = beq, l \leq x \leq u$	fmincon

## Minimization (Continued)

Type	Notation	Function
Goal attainment	$\min_{x, \gamma} \gamma$ such that $F(x) - w\gamma \leq \text{goal}$ $c(x) \leq 0, \text{ ceq}(x) = 0$ $A \cdot x \leq b, \text{ Aeq} \cdot x = \text{beq}, l \leq x \leq u$	fgoalattain
Minimax	$\min_x \max \{F_i(x)\}$ such that $c(x) \leq 0, \text{ ceq}(x) = 0$ $A \cdot x \leq b, \text{ Aeq} \cdot x = \text{beq}, l \leq x \leq u$	fminimax
Semi-infinite minimization	$\min_x f(x)$ such that $K(x, w) \leq 0 \text{ for all } w$ $c(x) \leq 0, \text{ ceq}(x) = 0$ $A \cdot x \leq b, \text{ Aeq} \cdot x = \text{beq}, l \leq x \leq u$	fseminf
Binary integer programming	$\text{minimize } f \cdot x$ such that $A \cdot x \leq b$ $\text{Aeq} \cdot x = \text{beq}$ where the solution $x$ is required to be a binary integer vector — that is, its entries can only take on the values 0 or 1.	bintprog

## Equation Solving

Type	Notation	Function
Linear equations	$C \cdot x = d$ , $n$ equations, $n$ variables	\ (matrix left division)
Nonlinear equation of one variable	$f(a) = 0$	fzero
Nonlinear equations	$F(x) = 0$ , $n$ equations, $n$ variables	fsolve

## Least-Squares (Curve Fitting)

Type	Notation	Function
Linear Least-Squares	$\min_x \ C \cdot x - d\ _2^2$ , $m$ equations, $n$ variables	\ (matrix left division)
Nonnegative Linear-Least-Squares	$\min_x \ C \cdot x - d\ _2^2$ such that $x \geq 0$	lsqnonneg
Constrained Linear-Least-Squares	$\min_x \ C \cdot x - d\ _2^2$ such that $A \cdot x \leq b$ , $A_{eq} \cdot x = b_{eq}$ , $l \leq x \leq u$	lsqlin
Nonlinear Least-Squares	$\min_x \frac{1}{2} \ F(x)\ _2^2 = \frac{1}{2} \sum F_i(x)^2$ such that $l \leq x \leq u$	lsqnonlin
Nonlinear Curve Fitting	$\min_x \frac{1}{2} \ F(x, xdata) - ydata\ _2^2$ such that $l \leq x \leq u$	lsqcurvefit

## Using the Optimization Functions

This section provides some basic information about using the optimization functions.

### Defining the Objective Function

Many of the optimization functions require you to create a MATLAB function that computes the objective function. The function should accept vector inputs and return a scalar output of type double. There are two ways to create the objective function:

- Create an anonymous function at the command line. For example, to create an anonymous function for  $x^2$ , enter

```
square = @(x) x.^2;
```

You then call the optimization function with `square` as the first input argument. You can use this method if the objective function is relatively simple and you do not need to use it again in a future MATLAB session.

- Write an M-file for the function. For example, to write the function  $x^2$  as a M-file, open a new file in the MATLAB editor and enter the following code:

```
function y = square(x)
y = x.^2;
```

You can then call the optimization function with `@square` as the first input argument. The `@` sign creates a function handle for `square`. Use this method if the objective function is complicated or you plan to use it for more than one MATLAB session.

---

**Note** The functions in the Optimization Toolbox only accept inputs of type double, so the objective function must return a scalar output of type double.

---

### Maximizing Versus Minimizing

The optimization functions in the toolbox minimize the objective function. To maximize a function  $f$ , apply an optimization function to minimize  $-f$ . The



resulting point where the maximum of  $f$  occurs is also the point where the minimum of  $-f$  occurs.

## Changing Options

You can change the default options for an optimization function by passing in an options structure, which you create using the function `optimset`, as an input argument. See “Default Options Settings” on page 2-79 for more information.

## Supplying the Gradient

Many of the optimization functions use the gradient of the objective function to search for the minimum. You can write a function that computes the gradient and pass it to an optimization function using the options structure. “Constrained Example with Gradients” on page 2-15 provides an example of how to do this. Providing a gradient function improves the accuracy and speed of the optimization function. However, for some objective functions it might not be possible to provide a gradient function, in which case the optimization function calculates it using an adaptive finite-difference method.

## Medium- and Large-Scale Algorithms

This guide separates “medium-scale” algorithms from “large-scale” algorithms. Medium-scale is not a standard term and is used here only to distinguish these algorithms from the large-scale algorithms, which are designed to handle large-scale problems efficiently.

### Medium-Scale Algorithms

The Optimization Toolbox routines offer a choice of algorithms and line search strategies. The principal algorithms for unconstrained minimization are the Nelder-Mead simplex search method and the BFGS (Broyden, Fletcher, Goldfarb, and Shanno) quasi-Newton method. For constrained minimization, minimax, goal attainment, and semi-infinite optimization, variations of *sequential quadratic programming* (SQP) are used. Nonlinear least-squares problems use the Gauss-Newton and Levenberg-Marquardt methods. Nonlinear equation solving also uses the trust-region dogleg algorithm.

A choice of line search strategy is given for unconstrained minimization and nonlinear least-squares problems. The line search strategies use safeguarded cubic and quadratic interpolation and extrapolation methods.

### **Large-Scale Algorithms**

All the large-scale algorithms, except linear programming, are trust-region methods. Bound constrained problems are solved using reflective Newton methods. Equality constrained problems are solved using a projective preconditioned conjugate gradient iteration. You can use sparse iterative solvers or sparse direct solvers in solving the linear systems to determine the current step. Some choice of preconditioning in the iterative solvers is also available.

The linear programming method is a variant of Mehrotra's predictor-corrector algorithm, a primal-dual interior-point method.

## Examples That Use Standard Algorithms

This section presents the *medium-scale* (i.e., standard) algorithms through a tutorial. Examples similar to those in the first part of this tutorial (“Unconstrained Minimization Example” on page 2-10 through the “Equality Constrained Example” on page 2-17) can also be found in the tutorial walk-through demo, tutdemo. (From the MATLAB Help browser or the MathWorks Web site documentation, you can click the demo name to display the demo.)

---

**Note** Medium-scale is not a standard term and is used to differentiate these algorithms from the large-scale algorithms described in Chapter 4, “Large-Scale Algorithms”.

---

The tutorial uses the functions `fminunc`, `fmincon`, and `fsolve`. The other optimization routines, `fgoalattain`, `fminimax`, `lsqnonlin`, and `fseminf`, are used in a nearly identical manner, with differences only in the problem formulation and the termination criteria. The section “Multiobjective Examples” on page 2-28 discusses multiobjective optimization and gives several examples using `lsqnonlin`, `fminimax`, and `fgoalattain`, including how Simulink can be used in conjunction with the toolbox.

This section includes the following examples:

- “Unconstrained Minimization Example” on page 2-10
- “Nonlinear Inequality Constrained Example” on page 2-12
- “Constrained Example with Bounds” on page 2-13
- “Constrained Example with Gradients” on page 2-15
- “Gradient Check: Analytic Versus Numeric” on page 2-17
- “Equality Constrained Example” on page 2-17

It also discusses

- “Maximization” on page 2-19
- “Greater-Than-Zero Constraints” on page 2-19

- “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20
- “Nonlinear Equations with Analytic Jacobian” on page 2-24
- “Nonlinear Equations with Finite-Difference Jacobian” on page 2-27
- “Multiobjective Examples” on page 2-28

## Unconstrained Minimization Example

Consider the problem of finding a set of values  $[x_1, x_2]$  that solves

$$\underset{x}{\text{minimize}} \quad f(x) = e^{x_1}(4x_1^2 + 2x_2^2 + 4x_1x_2 + 2x_2 + 1) \quad (2-1)$$

To solve this two-dimensional problem, write an M-file that returns the function value. Then, invoke the unconstrained minimization routine `fminunc`.

### Step 1: Write an M-file `objfun.m`.

```
function f = objfun(x)
f = exp(x(1))*(4*x(1)^2+2*x(2)^2+4*x(1)*x(2)+2*x(2)+1);
```

### Step 2: Invoke one of the unconstrained optimization routines.

```
x0 = [-1,1];    % Starting guess
options = optimset('LargeScale','off');
[x,fval,exitflag,output] = fminunc(@objfun,x0,options)
```

After 40 function evaluations, this produces the solution

```
x =
    0.5000   -1.0000
```

The function at the solution `x` is returned in `fval`:

```
fval =
    3.6609e-015
```

The `exitflag` tells whether the algorithm converged. `exitflag = 1` means a local minimum was found.

```
exitflag =
    1
```

The output structure gives more details about the optimization. For `fminunc`, it includes the number of iterations in `iterations`, the number of function evaluations in `funcCount`, the final step-size in `stepsize`, a measure of first-order optimality (which in this unconstrained case is the infinity norm of the gradient at the solution) in `firstorderopt`, and the type of algorithm used in `algorithm`:

```
output =
    iterations: 8
    funcCount: 66
    stepsize: 1
    firstorderopt: 1.2284e-007
    algorithm: 'medium-scale: Quasi-Newton line search'
    message: [1x85 char]
```

When more than one local minimum exists, the initial guess for the vector  $[x_1, x_2]$  affects both the number of function evaluations and the value of the solution point. In the preceding example, `x0` is initialized to `[-1, 1]`.

The variable `options` can be passed to `fminunc` to change characteristics of the optimization algorithm, as in

```
x = fminunc(@objfun,x0,options);
```

`options` is a structure that contains values for termination tolerances and algorithm choices. An `options` structure can be created using the `optimset` function:

```
options = optimset('LargeScale','off');
```

In this example, we have turned off the default selection of the large-scale algorithm and so the medium-scale algorithm is used. Other options include controlling the amount of command line display during the optimization iteration, the tolerances for the termination criteria, whether a user-supplied gradient or Jacobian is to be used, and the maximum number of iterations or

function evaluations. See `optimset`, the individual optimization functions, and “Optimization Options” on page 5-11 for more options and information.

## Nonlinear Inequality Constrained Example

If inequality constraints are added to Equation 2-1, the resulting problem can be solved by the `fmincon` function. For example, find  $x$  that solves

$$\underset{x}{\text{minimize}} \quad f(x) = e^{x_1}(4x_1^2 + 2x_2^2 + 4x_1x_2 + 2x_2 + 1) \quad (2-2)$$

subject to the constraints

$$\begin{aligned} x_1x_2 - x_1 - x_2 &\leq -1.5 \\ x_1x_2 &\geq -10 \end{aligned}$$

Because neither of the constraints is linear, you cannot pass the constraints to `fmincon` at the command line. Instead you can create a second M-file, `confun.m`, that returns the value at both constraints at the current  $x$  in a vector  $c$ . The constrained optimizer, `fmincon`, is then invoked. Because `fmincon` expects the constraints to be written in the form  $c(x) \leq 0$ , you must rewrite your constraints in the form

$$\begin{aligned} x_1x_2 - x_1 - x_2 + 1.5 &\leq 0 \\ -x_1x_2 - 10 &\leq 0 \end{aligned} \quad (2-3)$$

### Step 1: Write an M-file `confun.m` for the constraints.

```
function [c, ceq] = confun(x)
% Nonlinear inequality constraints
c = [1.5 + x(1)*x(2) - x(1) - x(2);
     -x(1)*x(2) - 10];
% Nonlinear equality constraints
ceq = [];
```

### Step 2: Invoke constrained optimization routine.

```
x0 = [-1,1]; % Make a starting guess at the solution
```

```
options = optimset('LargeScale','off');
[x, fval] = ...
fmincon(@objfun,x0,[],[],[],[],[],[],@confun,options)
```

After 38 function calls, the solution  $x$  produced with function value  $fval$  is

```
x =
   -9.5474   1.0474
fval =
    0.0236
```

You can evaluate the constraints at the solution by entering

```
[c,ceq] = confun(x)
```

This returns very small numbers close to zero, such as

```
c =
   1.0e-007 *
   -0.9032
    0.9032

ceq =
   []
```

Note that both constraint values are, to within a small tolerance, less than or equal to zero; that is,  $x$  satisfies  $c(x) \leq 0$ .

## Constrained Example with Bounds

The variables in  $x$  can be restricted to certain limits by specifying simple bound constraints to the constrained optimizer function. For `fmincon`, the command

```
x = fmincon(@objfun,x0,[],[],[],[],lb,ub,@confun,options);
```

limits  $x$  to be within the range  $lb \leq x \leq ub$ .

To restrict  $x$  in Equation 2-2 to be greater than zero (i.e.,  $x_1 \geq 0$ ,  $x_2 \geq 0$ ), use the commands

```
x0 = [-1,1];           % Make a starting guess at the solution
lb = [0,0];           % Set lower bounds
ub = [ ];             % No upper bounds
options = optimset('LargeScale','off');
[x,fval] = ...
    fmincon(@objfun,x0,[],[],[],[],lb,ub,@confun,options)
[c, ceq] = confun(x)
```

Note that to pass in the lower bounds as the seventh argument to `fmincon`, you must specify values for the third through sixth arguments. In this example, we specified `[]` for these arguments since there are no linear inequalities or linear equalities.

After 13 function evaluations, the solution produced is

```
x =
    0    1.5000
fval =
    8.5000
c =
    0
   -10
ceq =
    []
```

When `lb` or `ub` contains fewer elements than `x`, only the first corresponding elements in `x` are bounded. Alternatively, if only some of the variables are bounded, then use `-inf` in `lb` for unbounded below variables and `inf` in `ub` for unbounded above variables. For example,

```
lb = [-inf 0];
ub = [10 inf];
```

bounds  $x_1 \leq 10$ ,  $0 \leq x_2$ ,  $x_1$  has no lower bound and  $x_2$  has no upper bound). Using `inf` and `-inf` give better numerical results than using a very large positive number or a very large negative number to imply lack of bounds.

Note that the number of function evaluations to find the solution is reduced because we further restricted the search space. Fewer function evaluations are usually taken when a problem has more constraints and bound limitations



because the optimization makes better decisions regarding step size and regions of feasibility than in the unconstrained case. It is, therefore, good practice to bound and constrain problems, where possible, to promote fast convergence to a solution.

## Constrained Example with Gradients

Ordinarily the medium-scale minimization routines use numerical gradients calculated by finite-difference approximation. This procedure systematically perturbs each of the variables in order to calculate function and constraint partial derivatives. Alternatively, you can provide a function to compute partial derivatives analytically. Typically, the problem is solved more accurately and efficiently if such a function is provided.

To solve Equation 2-2 using analytically determined gradients, do the following.

### Step 1: Write an M-file for the objective function and gradient.

```
function [f,G] = objfungrad(x)
f = exp(x(1))*(4*x(1)^2+2*x(2)^2+4*x(1)*x(2)+2*x(2)+1);
% Gradient of the objective function
t = exp(x(1))*(4*x(1)^2+2*x(2)^2+4*x(1)*x(2)+2*x(2)+1);
G = [ t + exp(x(1)) * (8*x(1) + 4*x(2)),
      exp(x(1))*(4*x(1)+4*x(2)+2)];
```

### Step 2: Write an M-file for the nonlinear constraints and the gradients of the nonlinear constraints.

```
function [c,ceq,DC,DCEq] = confungrad(x)
c(1) = 1.5 + x(1) * x(2) - x(1) - x(2); %Inequality constraints
c(2) = -x(1) * x(2)-10;
% Gradient of the constraints
DC= [x(2)-1, -x(2);
      x(1)-1, -x(1)];
% No nonlinear equality constraints
ceq=[];
DCEq = [ ];
```

G contains the partial derivatives of the objective function,  $f$ , returned by `objfungrad(x)`, with respect to each of the elements in  $x$ :

$$\frac{\partial f}{\partial x} = \begin{bmatrix} e^{x_1}(4x_1^2 + 2x_2^2 + 4x_1x_2 + 2x_2 + 1) + e^{x_1}(8x_1 + 4x_2) \\ e^{x_1}(4x_1 + 4x_2 + 2) \end{bmatrix} \quad (2-4)$$

The columns of DC contain the partial derivatives for each respective constraint (i.e., the  $i$ th column of DC is the partial derivative of the  $i$ th constraint with respect to  $x$ ). So in the above example, DC is

$$\begin{bmatrix} \frac{\partial c_1}{\partial x_1} & \frac{\partial c_2}{\partial x_1} \\ \frac{\partial c_1}{\partial x_2} & \frac{\partial c_2}{\partial x_2} \end{bmatrix} = \begin{bmatrix} x_2 - 1 & -x_2 \\ x_1 - 1 & -x_1 \end{bmatrix} \quad (2-5)$$

Since you are providing the gradient of the objective in `objfungrad.m` and the gradient of the constraints in `confungrad.m`, you *must* tell `fmincon` that these M-files contain this additional information. Use `optimset` to turn the options `GradObj` and `GradConstr` to 'on' in the example's existing options structure:

```
options = optimset(options, 'GradObj', 'on', 'GradConstr', 'on');
```

If you do not set these options to 'on' in the options structure, `fmincon` does not use the analytic gradients.

The arguments `lb` and `ub` place lower and upper bounds on the independent variables in  $x$ . In this example, there are no bound constraints and so they are both set to `[]`.

### Step 3: Invoke constrained optimization routine.

```
x0 = [-1,1]; % Starting guess
options = optimset('LargeScale','off');
```

```

options = optimset(options,'GradObj','on','GradConstr','on');
lb = [ ]; ub = [ ]; % No upper or lower bounds
[x,fval] = fmincon(@objfungrad,x0,[],[],[],[],lb,ub,...
    @confungrad,options)
[c,ceq] = confungrad(x) % Check the constraint values at x

```

After 20 function evaluations, the solution produced is

```

x =
   -9.5474    1.0474
fval =
    0.0236
c =
   1.0e-14 *
    0.1110
   -0.1776
ceq =
    []

```

## Gradient Check: Analytic Versus Numeric

When analytically determined gradients are provided, you can compare the supplied gradients with a set calculated by finite-difference evaluation. This is particularly useful for detecting mistakes in either the objective function or the gradient function formulation.

If you want such gradient checks, set the `DerivativeCheck` option to `'on'` using `optimset`:

```
options = optimset(options,'DerivativeCheck','on');
```

The first cycle of the optimization checks the analytically determined gradients (of the objective function and, if they exist, the nonlinear constraints). If they do not match the finite-differencing gradients within a given tolerance, a warning message indicates the discrepancy and gives the option to abort the optimization or to continue.

## Equality Constrained Example

For routines that permit equality constraints, nonlinear equality constraints must be computed in the M-file with the nonlinear inequality constraints. For

linear equalities, the coefficients of the equalities are passed in through the matrix  $Aeq$  and the right-hand-side vector  $beq$ .

For example, if you have the nonlinear equality constraint  $x_1^2 + x_2 = 1$  and the nonlinear inequality constraint  $x_1 x_2 \geq -10$ , rewrite them as

$$\begin{aligned}x_1^2 + x_2 - 1 &= 0 \\ -x_1 x_2 - 10 &\leq 0\end{aligned}$$

and then solve the problem using the following steps.

### Step 1: Write an M-file `objfun.m`.

```
function f = objfun(x)
f = exp(x(1))*(4*x(1)^2+2*x(2)^2+4*x(1)*x(2)+2*x(2)+1);
```

### Step 2: Write an M-file `confuneq.m` for the nonlinear constraints.

```
function [c, ceq] = confuneq(x)
% Nonlinear inequality constraints
c = -x(1)*x(2) - 10;
% Nonlinear equality constraints
ceq = x(1)^2 + x(2) - 1;
```

### Step 3: Invoke constrained optimization routine.

```
x0 = [-1,1]; % Make a starting guess at the solution
options = optimset('LargeScale','off');
[x,fval] = fmincon(@objfun,x0,[],[],[],[],[],[],...
    @confuneq,options)
[c,ceq] = confuneq(x) % Check the constraint values at x
```

After 21 function evaluations, the solution produced is

```

x =
    -0.7529    0.4332
fval =
    1.5093
c =
    -9.6739
ceq =
    4.0684e-010

```

Note that `ceq` is equal to 0 within the default tolerance on the constraints of  $1.0e-006$  and that `c` is less than or equal to zero as desired.

## Maximization

The optimization functions `fminbnd`, `fminsearch`, `fminunc`, `fmincon`, `fgoalattain`, `fminimax`, `lsqcurvefit`, and `lsqnonlin` all perform minimization of the objective function  $f(x)$ . Maximization is achieved by supplying the routines with minus  $f(x)$ – $f(x)$ . Similarly, to achieve maximization for `quadprog` supply `-H` and `-f`, and for `linprog` supply `-f`.

## Greater-Than-Zero Constraints

The Optimization Toolbox assumes that nonlinear inequality constraints are of the form  $C_i(x) \leq 0$ . Greater-than-zero constraints are expressed as less-than-zero constraints by multiplying them by `-1`. For example, a constraint of the form  $C_i(x) \geq 0$  is equivalent to the constraint  $(-C_i(x)) \leq 0$ ; a constraint of the form  $C_i(x) \geq b$  is equivalent to the constraint  $(-C_i(x) + b) \leq 0$ .

## Parameterizing Your Function as a Nested Functions

As an alternative to writing your function as an anonymous function, you can write a single M-file that

- Accepts the additional parameters to your function as inputs.
- Invokes the optimization function.
- Contains your function as a nested function.

The following example illustrates how to write an M-file to find zeros of the  $x^3 + bx + c$ , for different values of the coefficients `b` and `c`.

```
function y = findzero(b, c, x0)

options = optimset('Display', 'off'); % Turn off Display
y = fsolve(@poly, x0, options);

function y = poly(x) % Compute the polynomial.
y = x^3 + b*x + c;
end
end
```

The main function, `findzero`, does two things:

- Invokes the function `fzero` to find a zero of the polynomial.
- Computes the polynomial in a nested function, `poly`, which is called by `fzero`.

You can call `findzero` with any values of the coefficients `b` and `c`, which are then automatically passed to `poly` because it is a nested function.

As an example, to find a zero of the polynomial with `b = 2` and `c = 3.5`, using the starting point `x0 = 0`, call `findzero` as follows.

```
x = findzero(2, 3.5, 0)
```

This returns the zero

```
x =
    -1.0945
```

## **Avoiding Global Variables via Anonymous and Nested Functions**

The optimization functions in the toolbox use several types of functions that you define, including

- The objective function
- The constraint functions (for `fmincon`, `fseminf`, `fgoalattain`, and `fminimax`)

- The Hessian and Jacobian multiply functions, `HessMult` and `JacobMult` respectively, for the large-scale `fmincon`, `fminunc`, `lsqnonlin`, `lsqcurvefit` and `fsolve`
- An output function

Sometimes these functions might require some additional parameters besides the independent variable. There are two ways to provide these additional parameters to the function:

- Parameterize your function and then create a function handle to an anonymous function that calls your function. This is explained in “Parameterizing Your Function Using an Anonymous Function” on page 2-21
- Write your function as a nested function within an outer function that calls the solver. This method has the additional advantage that you can share variables between your functions, as explained in “Parameterizing Your Function as a Nested Functions” on page 2-19.

### Parameterizing Your Function Using an Anonymous Function

As an example, suppose you want to find the zeros of the function `ellipj` using `fsolve`. `fsolve` expects the objective function to take one input argument, but the `ellipj` function takes two, `u` and `m`. You can see this function by typing

```
type ellipj
```

You are solving for the variable `u`, while `m` is simply a second parameter to specify which Jacobi elliptic function. To look for a zero near `u0 = 3` for `m = 0.5`, you can create a function handle to an anonymous function that captures the current value of `m` from the workspace. Then, when the solver `fsolve` calls this function handle, the parameter `m` exists and `ellipj` will be called with two arguments. You pass this function handle to `fsolve` with the following commands.

```
u0 = 3;
m = 0.5;
options = optimset('Display','off'); % Turn off Display
x = fsolve(@(u) ellipj(u,m), u0, options)

x =
```

3.7081

### Sharing Variables Using Nested Functions

The preceding example uses an existing function `ellipj` that has more arguments than would be passed by `fsolve`. If you are writing your own function, you can use the technique above, or you might find it more convenient to use a nested function. Nested functions have the additional advantage that you can share variables between them. For example, suppose you want to minimize an objective function, subject to an additional nonlinear constraint that the objective function should never exceed a certain value. To avoid having to recompute the objective function value in the constraint function, you can use a nested function. The following code illustrates this.

```
function [x,fval] = runsharedvalues(a,b,c,d,lower)

objval = []; % Initialize shared variable
x0 = [-1,1]; % Make a starting guess at the solution
options = optimset('LargeScale','off');
[x, fval] =
fmincon(@objfun,x0,[],[],[],[],[],[],[],@constrfun,options);

function f = objfun(x)
% Nonlinear objective function
% Variable objval shared with objfun and runsharedvalues
objval = exp(x(1))*(a*x(1)^2+b*x(2)^2+c*x(1)*x(2)+d*x(2)+1);
f = objval;
end

function [c,ceq] = constrfun(x)
% Nonlinear inequality constraints
% Variable objval shared with objfun and runsharedvalues
c(1) = - objval + lower;
c(2:3) = [1.5 + x(1)*x(2) - x(1) - x(2); -x(1)*x(2) - 10];
% Nonlinear equality constraints
ceq = [];

end
end
```



Now you can run the objective with different values for a, b, c, and d and the first nonlinear constraint will ensure you always find the minimum of the objective where the objective never goes below the value of lower.

```
[x, fval ] = runsharedvalues(-4, 2, 4, 2, 1)
```

```
Optimization terminated: first-order optimality measure less
than options.TolFun and maximum constraint violation is less
than options.TolCon.
```

```
Active inequalities (to within options.TolCon = 1e-006):
```

```
  lower      upper   ineqlin  ineqnonlin
                                1
```

```
x =
```

```
   -0.6507    1.3030
```

```
fval =
```

```
    1
```

```
[x,fval] = runsharedvalues(4, 2, 4, 2, 0.5)
```

```
Optimization terminated: first-order optimality measure less
than options.TolFun and maximum constraint violation is less
than options.TolCon.
```

```
Active inequalities (to within options.TolCon = 1e-006):
```

```
  lower      upper   ineqlin  ineqnonlin
                                1
```

```
x =
```

```
   -4.9790    1.9664
```

```
fval =
```

```
    0.5000
```

You can see another example of sharing variables via nested functions in “Simulink Example Using fminimax” on page 2-34.

## Nonlinear Equations with Analytic Jacobian

This example demonstrates the use of the default medium-scale `fsolve` algorithm. It is intended for problems where

- The system of nonlinear equations is square, i.e., the number of equations equals the number of unknowns.
- There exists a solution  $x$  such that  $F(x) = 0$ .

The example uses `fsolve` to obtain the minimum of the banana (or Rosenbrock) function by deriving and then solving an equivalent system of nonlinear equations. The Rosenbrock function, which has a minimum at  $F(x) = 0$ , is a common test problem in optimization. It has a high degree of nonlinearity and converges extremely slowly if you try to use steepest descent type methods. It is given by

$$f(x) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2$$

First generalize this function to an  $n$ -dimensional function, for any positive, even value of  $n$ :

$$f(x) = \sum_{i=1}^{n/2} 100(x_{2i} - x_{2i-1}^2)^2 + (1 - x_{2i-1})^2$$

This function is referred to as the generalized Rosenbrock function. It consists of  $n$  squared terms involving  $n$  unknowns.

Before you can use `fsolve` to find the values of  $x$  such that  $F(x) = 0$ , i.e., obtain the minimum of the generalized Rosenbrock function, you must rewrite the function as the following equivalent system of nonlinear equations:

$$\begin{aligned}
 F(1) &= 1 - x_1 \\
 F(2) &= 10(x_2 - x_1^2) \\
 F(3) &= 1 - x_3 \\
 F(4) &= 10(x_4 - x_3^2) \\
 &\vdots \\
 F(n-1) &= 1 - x_{n-1} \\
 F(n) &= 10(x_n - x_{n-1}^2)
 \end{aligned}$$

This system is square, and you can use `fsolve` to solve it. As the example demonstrates, this system has a unique solution given by  $x_i = 1, i = 1, \dots, n$ .

**Step 1: Write an M-file `bananaobj.m` to compute the objective function values and the Jacobian.**

```

function [F,J] = bananaobj(x);
% Evaluate the vector function and the Jacobian matrix for
% the system of nonlinear equations derived from the general
% n-dimensional Rosenbrock function.
% Get the problem size
n = length(x);
if n == 0, error('Input vector, x, is empty.');
```

```

end
if mod(n,2) ~= 0,
    error('Input vector, x, must have an even number of
components.');
```

```

end
% Evaluate the vector function
odds = 1:2:n;
evens = 2:2:n;
F = zeros(n,1);
F(odds,1) = 1-x(odds);
F(evens,1) = 10.*(x(evens)-x(odds).^2);
% Evaluate the Jacobian matrix if nargout > 1
if nargout > 1
    c = -ones(n/2,1);    C = sparse(odds,odds,c,n,n);
```

```

d = 10*ones(n/2,1); D = sparse(evens,evens,d,n,n);
e = -20.*x(odds); E = sparse(evens,odds,e,n,n);
J = C + D + E;
end

```

### Step 2: Call the solve routine for the system of equations.

```

n = 64;
x0(1:n,1) = -1.9;
x0(2:2:n,1) = 2;
options=optimset('Display','iter','Jacobian','on');
[x,F,exitflag,output,JAC] = fsolve(@bananaobj,x0,options);

```

Use the starting point  $x(i) = -1.9$  for the odd indices, and  $x(i) = 2$  for the even indices. Accept the `fsolve` default 'off' for the LargeScale option, and the default medium-scale nonlinear equation algorithm 'dogleg'. Then set Jacobian to 'on' to use the Jacobian defined in `bananaobj.m`. The `fsolve` function generates the following output:

Iteration	Func-count	f(x)	Norm of step	First-order optimality	Trust-region radius
0	1	4281.92		615	1
1	2	1546.86	1	329	1
2	3	112.552	2.5	34.8	2.5
3	4	106.24	6.25	34.1	6.25
4	5	106.24	6.25	34.1	6.25
5	6	51.3854	1.5625	6.39	1.56
6	7	51.3854	3.90625	6.39	3.91
7	8	43.8722	0.976562	2.19	0.977
8	9	37.0713	2.44141	6.27	2.44
9	10	37.0713	2.44141	6.27	2.44
10	11	26.2485	0.610352	1.52	0.61
11	12	20.6649	1.52588	4.63	1.53
12	13	17.2558	1.52588	6.97	1.53
13	14	8.48582	1.52588	4.69	1.53
14	15	4.08398	1.52588	3.77	1.53
15	16	1.77589	1.52588	3.56	1.53
16	17	0.692381	1.52588	3.31	1.53
17	18	0.109777	1.16206	1.66	1.53

```

18          19          0  0.0468565          0          1.53
Optimization terminated successfully:
First-order optimality is less than options.TolFun

```

## Nonlinear Equations with Finite-Difference Jacobian

In the preceding example, the function `bananaobj` evaluates  $F$  and computes the Jacobian  $J$ . What if the code to compute the Jacobian is not available? By default, if you do not indicate that the Jacobian can be computed in the objective function (by setting the Jacobian option in `options` to `'on'`), `fsolve`, `lsqnonlin`, and `lsqcurvefit` instead use finite differencing to approximate the Jacobian. This is the default Jacobian option. You can select finite differencing by setting `Jacobian` to `'off'` using `optimset`.

This example uses `bananaobj` from the preceding example as the objective function, but sets `Jacobian` to `'off'` so that `fsolve` approximates the Jacobian and ignores the second `bananaobj` output. It accepts the `fsolve` default `'off'` for the `LargeScale` option, and the default nonlinear equation medium-scale algorithm `'dogleg'`:

```

n = 64;
x0(1:n,1) = -1.9;
x0(2:2:n,1) = 2;
options=optimset('Display','iter','Jacobian','off');
[x,F,exitflag,output,JAC] = fsolve(@bananaobj,x0,options);

```

The example produces the following output:

Iteration	Func-count	f(x)	Norm of step	First-order optimality	Trust-region radius
0	65	4281.92		615	1
1	130	1546.86	1	329	1
2	195	112.552	2.5	34.8	2.5
3	260	106.24	6.25	34.1	6.25
4	261	106.24	6.25	34.1	6.25
5	326	51.3854	1.5625	6.39	1.56
6	327	51.3854	3.90625	6.39	3.91
7	392	43.8722	0.976562	2.19	0.977
8	457	37.0713	2.44141	6.27	2.44
9	458	37.0713	2.44141	6.27	2.44
10	523	26.2485	0.610352	1.52	0.61

11	588	20.6649	1.52588	4.63	1.53
12	653	17.2558	1.52588	6.97	1.53
13	718	8.48582	1.52588	4.69	1.53
14	783	4.08398	1.52588	3.77	1.53
15	848	1.77589	1.52588	3.56	1.53
16	913	0.692381	1.52588	3.31	1.53
17	978	0.109777	1.16206	1.66	1.53
18	1043	0	0.0468565	0	1.53

Optimization terminated successfully:

First-order optimality is less than options.TolFun

The finite-difference version of this example requires the same number of iterations to converge as the analytic Jacobian version in the preceding example. It is generally the case that both versions converge at about the same rate in terms of iterations. However, the finite-difference version requires many additional function evaluations. The cost of these extra evaluations might or might not be significant, depending on the particular problem.

## Multiobjective Examples

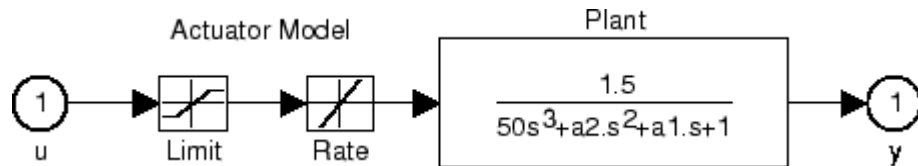
The previous examples involved problems with a single objective function. This section shows how to solve problems with multiobjective functions using `lsqnonlin`, `fminimax`, and `fgoalattain`. The first two examples show how to optimize parameters in a Simulink model.

This section presents the following examples:

- “Simulink Example Using `lsqnonlin`” on page 2-28
- “Simulink Example Using `fminimax`” on page 2-34
- “Signal Processing Example” on page 2-37

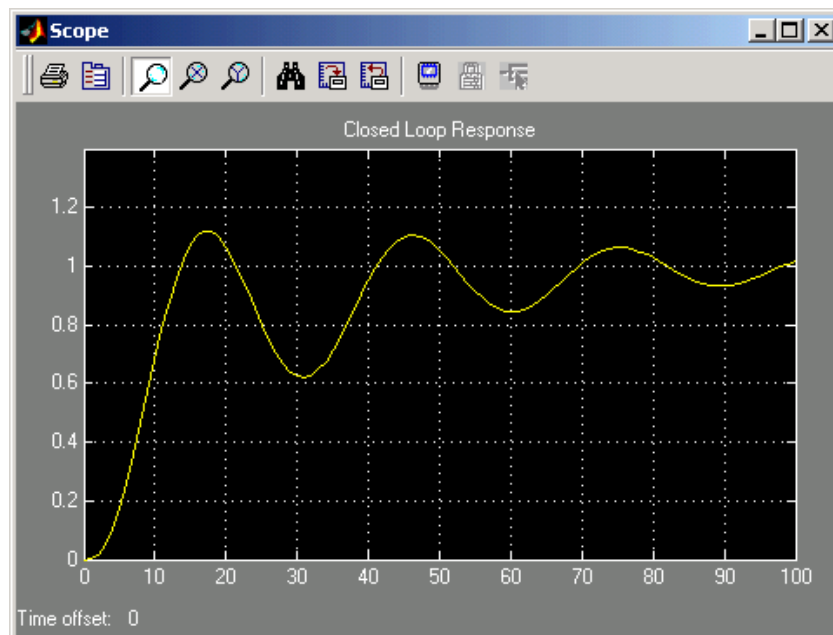
### Simulink Example Using `lsqnonlin`

Suppose that you want to optimize the control parameters in the Simulink model `optsim.mdl`. (This model can be found in the Optimization Toolbox `optim` directory. Note that Simulink must be installed on your system to load this model.) The model includes a nonlinear process plant modeled as a Simulink block diagram shown in Plant with Actuator Saturation on page 2-29.



### Plant with Actuator Saturation

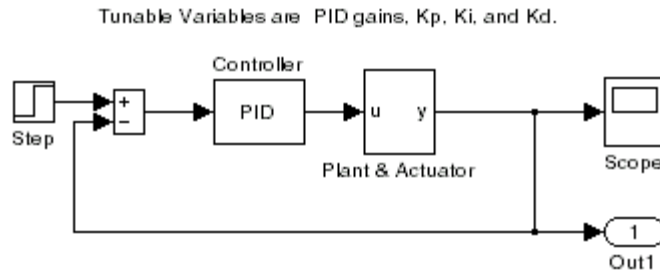
The plant is an under-damped third-order model with actuator limits. The actuator limits are a saturation limit and a slew rate limit. The actuator saturation limit cuts off input values greater than 2 units or less than -2 units. The slew rate limit of the actuator is 0.8 units/sec. The closed-loop response of the system to a step input is shown in Closed-Loop Response on page 2-29. You can see this response by opening the model (type `optsim` at the command line or click the model name), and selecting **Start** from the **Simulation** menu. The response plots to the scope.



### Closed-Loop Response

The problem is to design a feedback control loop that tracks a unit step input to the system. The closed-loop plant is entered in terms of the blocks where

the plant and actuator have been placed in a hierarchical Subsystem block. A Scope block displays output trajectories during the design process. See Closed-Loop Model on page 2-30.



### Closed-Loop Model

One way to solve this problem is to minimize the error between the output and the input signal. The variables are the parameters of the Proportional Integral Derivative (PID) controller. If you only need to minimize the error at one time unit, it would be a single objective function. But the goal is to minimize the error for all time steps from 0 to 100, thus producing a multiobjective function (one function for each time step).

The routine `lsqnonlin` is used to perform a least-squares fit on the tracking of the output. The tracking is performed via an M-file function `tracklsq`, which returns the error signal `yout`, the output computed by calling `sim`, minus the input signal `1`. The code for `tracklsq`, shown below, is contained in the file `runtracklsq.m`, which is included in the Optimization Toolbox.

The function `runtracklsq` sets up all the needed values and then calls `lsqnonlin` with the objective function `tracklsq`, which is nested inside `runtracklsq`. The variable options passed to `lsqnonlin` defines the criteria and display characteristics. In this case you ask for output, use the medium-scale algorithm, and give termination tolerances for the step and objective function on the order of 0.001.

To run the simulation in the model `optsim`, the variables `Kp`, `Ki`, `Kd`, `a1`, and `a2` (`a1` and `a2` are variables in the Plant block) must all be defined. `Kp`, `Ki`, and `Kd` are the variables to be optimized. The function `tracklsq` is nested inside



`runtracklsq` so that the variables `a1` and `a2` are shared between the two functions. The variables `a1` and `a2` are initialized in `runtracklsq`.

The objective function `tracklsq` must run the simulation. The simulation can be run either in the base workspace or the current workspace, that is, the workspace of the function calling `sim`, which in this case is the workspace of `tracklsq`. In this example, the `simset` command is used to tell `sim` to run the simulation in the current workspace by setting `'SrcWorkspace'` to `'Current'`. You can also choose a solver for `sim` using the `simset` function. The simulation is performed using a fixed-step fifth-order method to 100 seconds.

When the simulation is completed, the variables `tout`, `xout`, and `yout` are now in the current workspace (that is, the workspace of `tracklsq`). The `Output` block in the block diagram model puts `yout` into the current workspace at the end of the simulation.

The following is the code for `runtracklsq`.

```
function [Kp,Ki,Kd] = runtracklsq
% RUNTRACKLSQ demonstrates using LSQNONLIN with Simulink.

optsim                % Load the model
pid0 = [0.63 0.0504 1.9688]; % Set initial values
a1 = 3; a2 = 43;        % Initialize plant variables in model
options = optimset('LargeScale','off','Display','iter',...
    'TolX',0.001,'TolFun',0.001);
pid = lsqnonlin(@tracklsq, pid0, [], [], options);
Kp = pid(1); Ki = pid(2); Kd = pid(3);

function F = tracklsq(pid)
% Track the output of optsim to a signal of 1

% Variables a1 and a2 are needed by the model optsim.
% They are shared with RUNTRACKLSQ so do not need to be
% redefined here.
Kp = pid(1);
Ki = pid(2);
Kd = pid(3);

% Compute function value
```

```
simopt = simset('solver','ode5','SrcWorkspace','Current');
% Initialize sim options
[tout,xout,yout] = sim('optsim',[0 100],simopt);
F = yout-1;

end
end
```

When you run `runtracklsq`, the optimization gives the solution for the proportional, integral, and derivative ( $K_p$ ,  $K_i$ ,  $K_d$ ) gains of the controller after 64 function evaluations.

```
[Kp, Ki, Kd] = runtracklsq
```

Iteration	Func-count	Residual	Step-size	Directional derivative	Lambda
0	4	8.66531			
1	18	5.21604	85.4	-0.00836	6.92469
2	25	4.53699	1	-0.107	0.0403059
3	32	4.47316	0.973	-0.00209	0.0134348
4	40	4.46854	2.45	9.72e-005	0.00676229
5	47	4.46575	0.415	-0.00266	0.00338115
6	48	4.46526	1	-0.000999	0.00184785

```
Optimization terminated: directional derivative along
search direction less than TolFun and infinity-norm of
gradient less than 10*(TolFun+TolX).
```

```
Kp =
```

```
3.0956
```

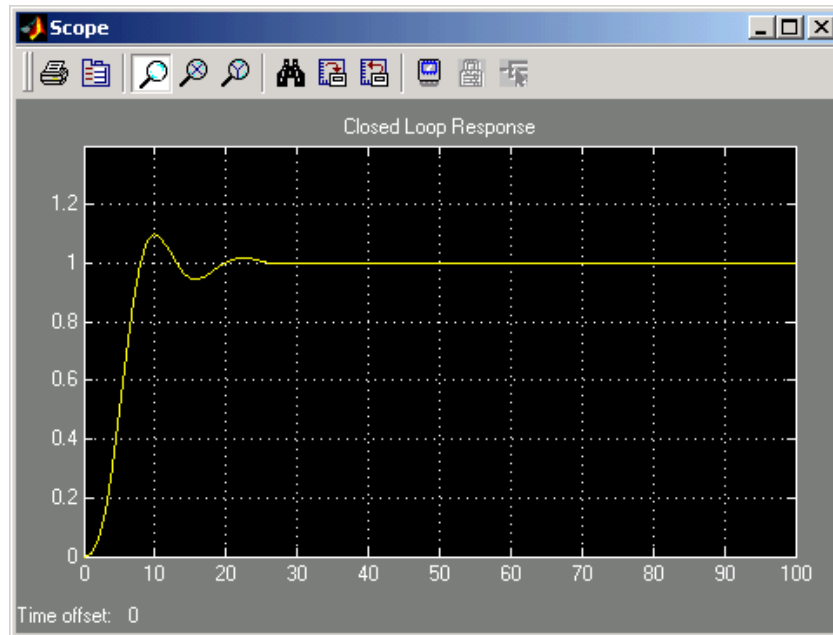
```
Ki =
```

```
0.1466
```

```
Kd =
```

```
14.1378
```

The resulting closed-loop step response is shown in Closed-Loop Response Using lsqnonlin on page 2-33.



### Closed-Loop Response Using lsqnonlin

**Note** The call to `sim` results in a call to one of the Simulink ordinary differential equation (ODE) solvers. A choice must be made about the type of solver to use. From the optimization point of view, a fixed-step solver is the best choice if that is sufficient to solve the ODE. However, in the case of a stiff system, a variable-step method might be required to solve the ODE.

The numerical solution produced by a variable-step solver, however, is not a smooth function of parameters, because of step-size control mechanisms. This lack of smoothness can prevent the optimization routine from converging. The lack of smoothness is not introduced when a fixed-step solver is used. (For a further explanation, see [1].)

The Nonlinear Control Design Blockset is recommended for solving multiobjective optimization problems in conjunction with variable-step solvers in Simulink. It provides a special numeric gradient computation that works with Simulink and avoids introducing a problem of lack of smoothness.

## Simulink Example Using fminimax

Another approach to optimizing the control parameters in the Simulink model shown in Plant with Actuator Saturation on page 2-29 is to use the `fminimax` function. In this case, rather than minimizing the error between the output and the input signal, you minimize the maximum value of the output at any time  $t$  between 0 and 100.

The code for this example, shown below, is contained in the function `runtrackmm`, in which the objective function is simply the output `yout` returned by the `sim` command. But minimizing the maximum output at all time steps might force the output to be far below unity for some time steps. To keep the output above 0.95 after the first 20 seconds, the constraint function `trackmmcon` contains the constraint `yout >= 0.95` from  $t=20$  to  $t=100$ . Because constraints must be in the form `g <= 0`, the constraint in the function is `g = -yout(20:100)+.95`.

Both `trackmmobj` and `trackmmcon` use the result `yout` from `sim`, calculated from the current PID values. The nonlinear constraint function is always called immediately after the objective function in `fmincon`, `fminimax`, `fgoalattain`, and `fseminf` with the same values. This way you can avoid calling the simulation twice by using nested functions so that the value of `yout` can be shared between the objective and constraint functions as long as it is initialized in `runtrackmm`.

The following is the code for `runtrackmm`.

```
function [Kp, Ki, Kd] = runtrackmm
% Copyright 1990-2004 The MathWorks, Inc.
% $Revision: 1.1.4.13.2.1 $ $Date: 2005/08/09 18:51:27 $

    optsim
    pid0 = [0.63 0.0504 1.9688];
    % a1, a2, yout are shared with TRACKMMOBJ and TRACKMMCON
    a1 = 3; a2 = 43; % Initialize plant variables in model
    yout = []; % Give yout an initial value
    options = optimset('Display','iter',...
        'TolX',0.001,'TolFun',0.001);
    pid = fminimax(@trackmmobj,pid0,[],[],[],[],[],[],...
        @trackmmcon,options);
    Kp = pid(1); Ki = pid(2); Kd = pid(3);
```

```

function F = trackmmobj(pid)
    % Track the output of optsim to a signal of 1
    % Variables a1 and a2 are shared with RUNTRACKMM.
    % Variable yout is shared with RUNTRACKMM and
    % RUNTRACKMMCON.

    Kp = pid(1);
    Ki = pid(2);
    Kd = pid(3);

    % Compute function value
    opt = simset('solver','ode5','SrcWorkspace','Current');
    [tout,xout,yout] = sim('optsim',[0 100],opt);
    F = yout;
end

function [c,ceq] = trackmmcon(pid)
    % Track the output of optsim to a signal of 1
    % Variable yout is shared with RUNTRACKMM and
    % TRACKMMOBJ

    % Compute constraints.
    % We know objective function TRACKMMOBJ is called before
    % this
    % constraint function and so yout is current.
    c = -yout(20:100)+.95;
    ceq=[];
end
end

```

When you run the code, it returns the following results.

```
[Kp,Ki,Kd] = runtrackmm
```

Iter	F-count	Max {F,constraints}	Step-size	Directional derivative	Procedure
0	5	1.11982			
1	11	1.264	1	1.18	
2	17	1.055	1	-0.172	

```

3    23    1.004    1    -0.0128    Hessian modified twice
4    29    0.9997    1    3.48e-005    Hessian modified
5    35    0.9996    1    -1.36e-006    Hessian modified twice

```

Optimization terminated: Search direction less than 2\*options.TolX  
and maximum constraint violation is less than options.TolCon.

Active inequalities (to within options.TolCon = 1e-006):

```

lower    upper    ineqlin    ineqnonlin
          1
          14
          182

```

Kp =

0.5894

Ki =

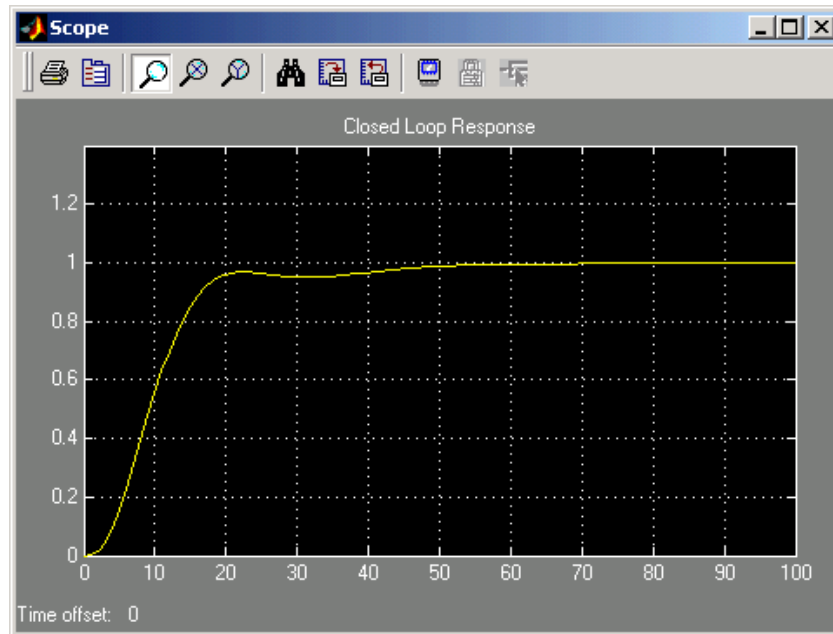
0.0605

Kd =

5.5295

The last value shown in the MAX{F, constraints} column of the output shows that the maximum value for all the time steps is 0.9996. The closed loop response with this result is shown in the following Closed-Loop Response Using fminimax on page 2-37.

This solution differs from the solution `lsqnonlin` because you are solving different problem formulations.



**Closed-Loop Response Using `fminimax`**

### Signal Processing Example

Consider designing a linear-phase Finite Impulse Response (FIR) filter. The problem is to design a lowpass filter with magnitude one at all frequencies between 0 and 0.1 Hz and magnitude zero between 0.15 and 0.5 Hz.

The frequency response  $H(f)$  for such a filter is defined by

$$\begin{aligned}
 H(f) &= \sum_{n=0}^{2M} h(n)e^{-j2\pi fn} \\
 &= A(f)e^{-j2\pi fM} \\
 A(f) &= \sum_{n=0}^{M-1} a(n)\cos(2\pi fn)
 \end{aligned} \tag{2-6}$$

where  $A(f)$  is the magnitude of the frequency response. One solution is to apply a goal attainment method to the magnitude of the frequency response. Given a function that computes the magnitude, the function `fgoalattain` will attempt to vary the magnitude coefficients  $a(n)$  until the magnitude response matches the desired response within some tolerance. The function that computes the magnitude response is given in `filtmin.m`. This function takes `a`, the magnitude function coefficients, and `w`, the discretization of the frequency domain we are interested in.

To set up a goal attainment problem, you must specify the goal and weights for the problem. For frequencies between 0 and 0.1, the goal is one. For frequencies between 0.15 and 0.5, the goal is zero. Frequencies between 0.1 and 0.15 are not specified, so no goals or weights are needed in this range.

This information is stored in the variable `goal` passed to `fgoalattain`. The length of `goal` is the same as the length returned by the function `filtmin`. So that the goals are equally satisfied, usually weight would be set to `abs(goal)`. However, since some of the goals are zero, the effect of using `weight=abs(goal)` will force the objectives with weight 0 to be satisfied as hard constraints, and the objectives with weight 1 possibly to be underattained (see “Goal Attainment Method” on page 3-47). Because all the goals are close in magnitude, using a weight of unity for all goals will give them equal priority. (Using `abs(goal)` for the weights is more important when the magnitude of `goal` differs more significantly.) Also, setting

```
options = optimset('GoalsExactAchieve',length(goal));
```

specifies that each objective should be as near as possible to its goal value (neither greater nor less than).



**Step 1: Write an M-file filtmin.m.**

```
function y = filtmin(a,w)
n = length(a);
y = cos(w*(0:n-1)*2*pi)*a ;
```

**Step 2: Invoke optimization routine.**

```
% Plot with initial coefficients
a0 = ones(15,1);
incr = 50;
w = linspace(0,0.5,incr);

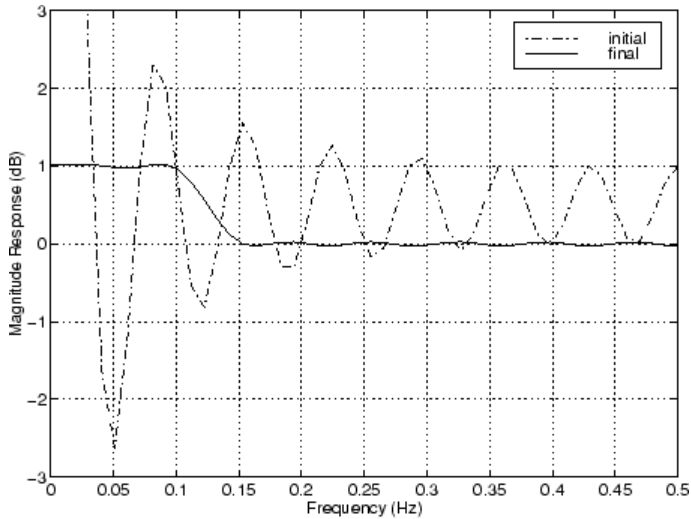
y0 = filtmin(a0,w);
clf, plot(w,y0,'r');
drawnow;

% Set up the goal attainment problem
w1 = linspace(0,0.1,incr) ;
w2 = linspace(0.15,0.5,incr);
w0 = [w1 w2];
goal = [1.0*ones(1,length(w1)) zeros(1,length(w2))];
weight = ones(size(goal));

% Call fgoalattain
options = optimset('GoalsExactAchieve',length(goal));
[a,fval,attainfactor,exitflag]=fgoalattain(@(x) filtmin(x,w0)...
    a0,goal,weight,[],[],[],[],[],[],[],[],options);

% Plot with the optimized (final) coefficients
y = filtmin(a,w);
hold on, plot(w,y,'r')
axis([0 0.5 -3 3])
xlabel('Frequency (Hz)')
ylabel('Magnitude Response (dB)')
legend('initial', 'final')
grid on
```

Compare the magnitude response computed with the initial coefficients and the final coefficients (Magnitude Response with Initial and Final Magnitude Coefficients on page 2-40). Note that you could use the `firpm` function in the Signal Processing Toolbox to design this filter.



**Magnitude Response with Initial and Final Magnitude Coefficients**

## Large-Scale Examples

Some of the optimization functions include algorithms for continuous optimization problems especially targeted to large problems with sparsity or structure. The main large-scale algorithms are iterative, i.e., a sequence of approximate solutions is generated. In each iteration a linear system is (approximately) solved. The linear systems are solved using the sparse matrix capabilities of MATLAB and a variety of sparse linear solution techniques, both iterative and direct.

Generally speaking, the large-scale optimization methods preserve structure and sparsity, using exact derivative information wherever possible. To solve the large-scale problems efficiently, some problem formulations are restricted (such as only solving overdetermined linear or nonlinear systems), or require additional information (e.g., the nonlinear minimization algorithm requires that the gradient be computed in the user-supplied function).

This section summarizes the kinds of problems covered by large-scale methods and provides these examples:

- “Nonlinear Equations with Jacobian” on page 2-45
- “Nonlinear Equations with Jacobian Sparsity Pattern” on page 2-48
- “Nonlinear Least-Squares with Full Jacobian Sparsity Pattern” on page 2-50
- “Nonlinear Minimization with Gradient and Hessian” on page 2-52
- “Nonlinear Minimization with Gradient and Hessian Sparsity Pattern” on page 2-54
- “Nonlinear Minimization with Bound Constraints and Banded Preconditioner” on page 2-56
- “Nonlinear Minimization with Equality Constraints” on page 2-60
- “Nonlinear Minimization with a Dense but Structured Hessian and Equality Constraints” on page 2-62
- “Quadratic Minimization with Bound Constraints” on page 2-66
- “Quadratic Minimization with a Dense but Structured Hessian” on page 2-68

- “Linear Least-Squares with Bound Constraints” on page 2-74
- “Linear Programming with Equalities and Inequalities” on page 2-75
- “Linear Programming with Dense Columns in the Equalities” on page 2-76

## Problems Covered by Large-Scale Methods

This section describes how to formulate problems for functions that use large-scale methods. It is important to keep in mind that there are some restrictions on the types of problems covered by large-scale methods. For example, the function `fmincon` cannot use large-scale methods when the feasible region is defined by either of the following:

- Nonlinear equality or inequality constraints
- Both upper- or lower-bound constraints and equality constraints

When a function is unable to solve a problem using large-scale methods, it reverts to medium-scale methods.

## Formulating Problems with Large-Scale Methods

The following table summarizes how to set up problems for large-scale methods and provide the necessary input for the optimization functions. For each function, the second column of the table describes how to formulate the problem and the third column describes what additional information is needed for the large-scale algorithms. For `fminunc` and `fmincon`, the gradient must be computed along with the objective in the user-supplied function (the gradient is not required for the medium-scale algorithms).

Since these methods can also be used on small- to medium-scale problems that are not necessarily sparse, the last column of the table emphasizes what conditions are needed for large-scale problems to run efficiently without exceeding your computer system’s memory capabilities, e.g., the linear constraint matrices should be sparse. For smaller problems the conditions in the last column are unnecessary.

---

**Note** The following table lists the functions in order of increasing problem complexity.

---

Several examples, which follow this table, clarify the contents of the table.

### Large-Scale Problem Coverage and Requirements

Function	Problem Formulations	Additional Information Needed	For Large Problems
fminunc	$\min_x f(x)$	Must provide gradient for $f(x)$ in fun.	<ul style="list-style-type: none"> <li>• Provide sparsity structure of the Hessian, or compute the Hessian in fun.</li> <li>• The Hessian should be sparse.</li> </ul>
fmincon	<ul style="list-style-type: none"> <li>• <math>\min_x f(x)</math> such that <math>l \leq x \leq u</math> where <math>l &lt; u</math></li> <li>• <math>\min_x f(x)</math> such that <math>A_{eq} \cdot x = b_{eq}</math>, and <math>A_{eq}</math> is an <math>m</math>-by-<math>n</math> matrix where <math>m \leq n</math>.</li> </ul>	Must provide gradient for $f(x)$ in fun.	<ul style="list-style-type: none"> <li>• Provide sparsity structure of the Hessian or compute the Hessian in fun.</li> <li>• The Hessian should be sparse.</li> <li>• <math>A_{eq}</math> should be sparse.</li> </ul>
lsqnonlin	<ul style="list-style-type: none"> <li>• <math>\min_x \frac{1}{2} \ F(x)\ _2^2 = \frac{1}{2} \sum_i F_i(x)^2</math></li> <li>• <math>\min_x \frac{1}{2} \ F(x)\ _2^2 = \frac{1}{2} \sum_i F_i(x)^2</math></li> </ul> <p>such that <math>l \leq x \leq u</math> where <math>l &lt; u</math></p> <p><math>F(x)</math> must be overdetermined (have at least as many equations as variables).</p>	None	<ul style="list-style-type: none"> <li>• Provide sparsity structure of the Jacobian or compute the Jacobian in fun.</li> <li>• The Jacobian should be sparse.</li> </ul>

**Large-Scale Problem Coverage and Requirements (Continued)**

Function	Problem Formulations	Additional Information Needed	For Large Problems
lsqcurvefit	<ul style="list-style-type: none"> <li>• <math>\min_x \frac{1}{2} \ F(x, xdata) - ydata\ _2^2</math></li> <li>• <math>\min_x \frac{1}{2} \ F(x, xdata) - ydata\ _2^2</math> such that <math>l \leq x \leq u</math> where <math>l &lt; u</math></li> </ul> <p><math>F(x, xdata)</math> must be overdetermined (have at least as many equations as variables).</p>	None	<ul style="list-style-type: none"> <li>• Provide sparsity structure of the Jacobian or compute the Jacobian in fun.</li> <li>• The Jacobian should be sparse.</li> </ul>
fsolve	<p><math>F(x) = 0</math></p> <p><math>F(x)</math> must have the same number of equations as variables.</p>	None	<ul style="list-style-type: none"> <li>• Provide sparsity structure of the Jacobian or compute the Jacobian in fun.</li> <li>• The Jacobian should be sparse.</li> </ul>
lsqlin	<p><math>\min_x \ C \cdot x - d\ _2^2</math></p> <p>such that <math>l \leq x \leq u</math> where <math>l &lt; u</math></p> <p><math>C</math> is an m-by-n matrix where <math>m \geq n</math>, i.e., the problem must be overdetermined.</p>	None	$C$ should be sparse.

## Large-Scale Problem Coverage and Requirements (Continued)

Function	Problem Formulations	Additional Information Needed	For Large Problems
linprog	$\min_x f^T x$ <p>such that <math>A \cdot x \leq b</math> and  <math>A_{eq} \cdot x = b_{eq}</math>, where <math>l \leq x \leq u</math></p>	None	$A$ and $A_{eq}$ should be sparse.
quadprog	<ul style="list-style-type: none"> <li> <math display="block">\min_x \frac{1}{2} x^T H x + f^T x</math> <p>such that <math>l \leq x \leq u</math> where <math>l &lt; u</math></p> </li> <li> <math display="block">\min_x \frac{1}{2} x^T H x + f^T x</math> <p>such that <math>A_{eq} \cdot x = b_{eq}</math>, and  <math>A_{eq}</math> is an m-by-n matrix  where <math>m \leq n</math>.</p> </li> </ul>	None	<ul style="list-style-type: none"> <li><math>H</math> should be sparse.</li> <li><math>A_{eq}</math> should be sparse.</li> </ul>

In the following examples, many of the M-file functions are available in the Optimization Toolbox `optim` directory. Most of these do not have a fixed problem size, i.e., the size of your starting point `xstart` determines the size problem that is computed. If your computer system cannot handle the size suggested in the examples below, use a smaller-dimension start point to run the problems. If the problems have upper or lower bounds or equalities, you must adjust the size of those vectors or matrices as well.

### Nonlinear Equations with Jacobian

Consider the problem of finding a solution to a system of nonlinear equations whose Jacobian is sparse. The dimension of the problem in this example is 1000. The goal is to find  $x$  such that  $F(x) = 0$ . Assuming  $n = 1000$ , the nonlinear equations are

$$F(1) = 3x_1 - 2x_1^2 - 2x_2 + 1$$

$$F(i) = 3x_i - 2x_i^2 - x_{i-1} - 2x_{i+1} + 1$$

$$F(n) = 3x_n - 2x_n^2 - x_{n-1} + 1$$

To solve a large nonlinear system of equations,  $F(x) = 0$ , use the large-scale method available in `fsolve`.

**Step 1: Write an M-file `nlsf1.m` that computes the objective function values and the Jacobian.**

```
function [F,J] = nlsf1(x);
% Evaluate the vector function
n = length(x);
F = zeros(n,1);
i = 2:(n-1);
F(i) = (3-2*x(i)).*x(i)-x(i-1)-2*x(i+1)+ 1;
F(n) = (3-2*x(n)).*x(n)-x(n-1) + 1;
F(1) = (3-2*x(1)).*x(1)-2*x(2) + 1;
% Evaluate the Jacobian if nargout > 1
if nargout > 1
    d = -4*x + 3*ones(n,1); D = sparse(1:n,1:n,d,n,n);
    c = -2*ones(n-1,1); C = sparse(1:n-1,2:n,c,n,n);
    e = -ones(n-1,1); E = sparse(2:n,1:n-1,e,n,n);
    J = C + D + E;
end
```

**Step 2: Call the solve routine for the system of equations.**

```
xstart = -ones(1000,1);
fun = @nlsf1;
options =
optimset('Display','iter','LargeScale','on','Jacobian','on');
[x,fval,exitflag,output] = fsolve(fun,xstart,options);
```

A starting point is given as well as the function name. The default method for `fsolve` is medium-scale, so it is necessary to specify 'LargeScale' as 'on' in



the options argument. Setting the Display option to 'iter' causes fsolve to display the output at each iteration. Setting Jacobian to 'on', causes fsolve to use the Jacobian information available in nlsf1.m.

The commands display this output:

Iteration	Func-count	f(x)	Norm of First-order step	CG- optimality	CG- Iterations
1	2	1011	1	19	0
2	3	16.1942	7.91898	2.35	3
3	4	0.0228027	1.33142	0.291	3
4	5	0.000103359	0.0433329	0.0201	4
5	6	7.3792e-007	0.0022606	0.000946	4
6	7	4.02299e-010	0.000268381	4.12e-005	5

Optimization terminated successfully:

Relative function value changing by less than OPTIONS.TolFun

A linear system is (approximately) solved in each major iteration using the preconditioned conjugate gradient method. The default value for PrecondBandWidth is 0 in options, so a diagonal preconditioner is used. (PrecondBandWidth specifies the bandwidth of the preconditioning matrix. A bandwidth of 0 means there is only one diagonal in the matrix.)

From the first-order optimality values, fast linear convergence occurs. The number of conjugate gradient (CG) iterations required per major iteration is low, at most five for a problem of 1000 dimensions, implying that the linear systems are not very difficult to solve in this case (though more work is required as convergence progresses).

It is possible to override the default choice of preconditioner (diagonal) by choosing a banded preconditioner through the use of the option PrecondBandWidth. If you want to use a tridiagonal preconditioner, i.e., a preconditioning matrix with three diagonals (or bandwidth of one), set PrecondBandWidth to the value 1:

```
options = optimset('Display','iter','Jacobian','on',...
                  'LargeScale','on','PrecondBandWidth',1);
[x,fval,exitflag,output] = fsolve(fun,xstart,options);
```

In this case the output is

Iteration	Func-count	f(x)	Norm of First-order step optimality	CG- Iterations
1	2	1011	1	0
2	3	16.0839	7.92496	1
3	4	0.0458181	1.3279	1
4	5	0.000101184	0.0631898	2
5	6	3.16615e-007	0.00273698	2
6	7	9.72481e-010	0.00018111	2

Optimization terminated successfully:

Relative function value changing by less than OPTIONS.TolFun

Note that although the same number of iterations takes place, the number of PCG iterations has dropped, so less work is being done per iteration. See “Preconditioned Conjugate Gradients” on page 4-6.

## Nonlinear Equations with Jacobian Sparsity Pattern

In the preceding example, the function `nlsf1` computes the Jacobian  $J$ , a sparse matrix, along with the evaluation of  $F$ . What if the code to compute the Jacobian is not available? By default, if you do not indicate that the Jacobian can be computed in `nlsf1` (by setting the Jacobian option in `options` to `'on'`), `fsolve`, `lsqnonlin`, and `lsqcurvefit` instead uses finite differencing to approximate the Jacobian.

In order for this finite differencing to be as efficient as possible, you should supply the sparsity pattern of the Jacobian, by setting `JacobPattern` to `'on'` in `options`. That is, supply a sparse matrix `Jstr` whose nonzero entries correspond to nonzeros of the Jacobian for all  $x$ . Indeed, the nonzeros of `Jstr` can correspond to a superset of the nonzero locations of  $J$ ; however, in general the computational cost of the sparse finite-difference procedure will increase with the number of nonzeros of `Jstr`.

Providing the sparsity pattern can drastically reduce the time needed to compute the finite differencing on large problems. If the sparsity pattern is not provided (and the Jacobian is not computed in the objective function either) then, in this problem `nlsfs1`, the finite-differencing code attempts to compute all 1000-by-1000 entries in the Jacobian. But in this case there are only 2998 nonzeros, substantially less than the 1,000,000 possible nonzeros the finite-differencing code attempts to compute. In other words, this problem is solvable if you provide the sparsity pattern. If not, most computers run out

of memory when the full dense finite-differencing is attempted. On most small problems, it is not essential to provide the sparsity structure.

Suppose the sparse matrix `Jstr`, computed previously, has been saved in file `nlsdat1.mat`. The following driver calls `fsolve` applied to `nlsf1a`, which is the same as `nlsf1` except that only the function values are returned; sparse finite-differencing is used to estimate the sparse Jacobian matrix as needed.

### Step 1: Write an M-file `nlsf1a.m` that computes the objective function values.

```
function F = nlsf1a(x);
% Evaluate the vector function
n = length(x);
F = zeros(n,1);
i = 2:(n-1);
F(i) = (3-2*x(i)).*x(i)-x(i-1)-2*x(i+1) + 1;
F(n) = (3-2*x(n)).*x(n)-x(n-1) + 1;
F(1) = (3-2*x(1)).*x(1)-2*x(2) + 1;
```

### Step 2: Call the system of equations solve routine.

```
xstart = -ones(1000,1);
fun = @nlsf1a;
load nlsdat1 % Get Jstr
options = optimset('Display','iter','JacobPattern',Jstr,...
    'LargeScale','on','PrecondBandWidth',1);
[x,fval,exitflag,output] = fsolve(fun,xstart,options);
```

In this case, the output displayed is

Iteration	Func-count	f(x)	Norm of First-order step optimality	CG- Iterations
1	6	1011	1 19	0
2	11	16.0839	7.92496 1.92	1
3	16	0.0458181	1.3279 0.579	1
4	21	0.000101184	0.0631898 0.0203	2
5	26	3.16615e-007	0.00273698 0.00079	2

```

6          31      9.72482e-010  0.00018111  5.82e-005      2
Optimization terminated successfully:
Relative function value changing by less than OPTIONS.TolFun

```

Alternatively, it is possible to choose a sparse direct linear solver (i.e., a sparse QR factorization) by indicating a "complete" preconditioner. I.e., if you set `PrecondBandWidth` to `Inf`, then a sparse direct linear solver is used instead of a preconditioned conjugate gradient iteration:

```

xstart = -ones(1000,1);
fun = @nlsf1a;
load nlsdat1 % Get Jstr
options = optimset('Display','iter','JacobPattern',Jstr,...
                  'LargeScale','on','PrecondBandWidth',inf);
[x,fval,exitflag,output] = fsolve(fun,xstart,options);

```

and the resulting display is

Iteration	Func-count	f(x)	Norm of First-order step	CG-optimality	CG-Iterations
1	6	1011	1	19	0
2	11	15.9018	7.92421	1.89	1
3	16	0.0128163	1.32542	0.0746	1
4	21	1.73538e-008	0.0397925	0.000196	1
5	26	1.13169e-018	4.55544e-005	2.76e-009	1

```

Optimization terminated successfully:
Relative function value changing by less than OPTIONS.TolFun

```

When the sparse direct solvers are used, the CG iteration is 1 for that (major) iteration, as shown in the output under CG-Iterations. Notice that the final optimality and  $f(x)$  value (which for `fsolve`,  $f(x)$ , is the sum of the squares of the function values) are closer to zero than using the PCG method, which is often the case.

## Nonlinear Least-Squares with Full Jacobian Sparsity Pattern

The large-scale methods in `lsqnonlin`, `lsqcurvefit`, and `fsolve` can be used with small- to medium-scale problems without computing the Jacobian in `fun` or providing the Jacobian sparsity pattern. (This example also applies to the

case of using `fmincon` or `fminunc` without computing the Hessian or supplying the Hessian sparsity pattern.) How small is small- to medium-scale? No absolute answer is available, as it depends on the amount of virtual memory available in your computer system configuration.

Suppose your problem has  $m$  equations and  $n$  unknowns. If the command `J = sparse(ones(m,n))` causes an Out of memory error on your machine, then this is certainly too large a problem. If it does not result in an error, the problem might still be too large, but you can only find out by running it and seeing if MATLAB is able to run within the amount of virtual memory available on your system.

Let's say you have a small problem with 10 equations and 2 unknowns, such as finding  $x$  that minimizes

$$\sum_{k=1}^{10} (2 + 2k - e^{kx_1} - e^{kx_2})^2$$

starting at the point  $x = [0.3, 0.4]$ .

Because `lsqnonlin` assumes that the sum of squares is not explicitly formed in the user function, the function passed to `lsqnonlin` should instead compute the vector valued function

$$F_k(x) = 2 + 2k - e^{kx_1} - e^{kx_2}$$

for  $k = 1$  to 10 (that is,  $F$  should have  $k$  components).

### Step 1: Write an M-file `myfun.m` that computes the objective function values.

```
function F = myfun(x)
k = 1:10;
F = 2 + 2*k - exp(k*x(1)) - exp(k*x(2));
```

**Step 2: Call the nonlinear least-squares routine.**

```
x0 = [0.3 0.4]           % Starting guess
[x,resnorm] = lsqnonlin(@myfun,x0) % Invoke optimizer
```

Because the Jacobian is not computed in `myfun.m`, and no Jacobian sparsity pattern is provided by the `JacobPattern` option in `options`, `lsqnonlin` calls the large-scale method with `JacobPattern` set to `Jstr = sparse(ones(10,2))`. This is the default for `lsqnonlin`. Note that the Jacobian option in `options` is set to 'off' by default.

When the finite-differencing routine is called the first time, it detects that `Jstr` is actually a dense matrix, i.e., that no speed benefit is derived from storing it as a sparse matrix. From then on the finite-differencing routine uses `Jstr = ones(10,2)` (a full matrix) for the optimization computations.

After about 24 function evaluations, this example gives the solution

```
x =
    0.2578    0.2578
resnorm % Residual or sum of squares
resnorm =
    124.3622
```

Most computer systems can handle much larger full problems, say into the 100's of equations and variables. But *if* there is some sparsity structure in the Jacobian (or Hessian) that can be taken advantage of, the large-scale methods will always run faster if this information is provided.

**Nonlinear Minimization with Gradient and Hessian**

This example involves solving a nonlinear minimization problem with a tridiagonal Hessian matrix  $H(x)$  first computed explicitly, and then by providing the Hessian's sparsity structure for the finite-differencing routine.

The problem is to find  $x$  to minimize

$$f(x) = \sum_{i=1}^{n-1} \left[ (x_i^2)^{(x_{i+1}^2+1)} + (x_{i+1}^2)^{(x_i^2+1)} \right]$$

(2-7)

where  $n = 1000$ .

**Step 1: Write an M-file `brownfgh.m` that computes the objective function, the gradient of the objective, and the sparse tridiagonal Hessian matrix.**

This file is rather long and is not included here. You can view the code with the command

```
type brownfgh
```

Because `brownfgh` computes the gradient and Hessian values as well as the objective function, you need to use `optimset` to indicate that this information is available in `brownfgh`, using the `GradObj` and `Hessian` options.

**Step 2: Call a nonlinear minimization routine with a starting point `xstart`.**

```
n = 1000;
xstart = -ones(n,1);
xstart(2:2:n,1) = 1;
options = optimset('GradObj','on','Hessian','on');
[x,fval,exitflag,output] = fminunc(@brownfgh,xstart,options);
```

This 1000 variable problem is solved in about 7 iterations and 7 conjugate gradient iterations with a positive `exitflag` indicating convergence. The final function value and measure of optimality at the solution `x` are both close to zero. For `fminunc`, the first order optimality is the infinity norm of the gradient of the function, which is zero at a local minimum:

```
exitflag =
    1
fval =
    2.8709e-017
output.iterations

ans =
```

```

7
output.cgiterations

ans =

7
output.firstorderopt

ans =

4.7948e-010

```

## Nonlinear Minimization with Gradient and Hessian Sparsity Pattern

Next, solve the same problem but the Hessian matrix is now approximated by sparse finite differences instead of explicit computation. To use the large-scale method in `fminunc`, you *must* compute the gradient in `fun`; it is *not* optional as in the medium-scale method.

The M-file function `brownfg` computes the objective function and gradient.

### Step 1: Write an M-file `brownfg.m` that computes the objective function and the gradient of the objective.

```

function [f,g] = brownfg(x)
% BROWNFG Nonlinear minimization test problem
%
% Evaluate the function
n=length(x); y=zeros(n,1);
i=1:(n-1);
y(i)=(x(i).^2).^(x(i+1).^2+1) + ...
      (x(i+1).^2).^(x(i).^2+1);
f=sum(y);
% Evaluate the gradient if nargout > 1
if nargout > 1
    i=1:(n-1); g = zeros(n,1);
    g(i) = 2*(x(i+1).^2+1).*x(i).* ...
          ((x(i).^2).^(x(i+1).^2))+ ...

```



```

                2*x(i).*((x(i+1).^2).^(x(i).^2+1)).* ...
                log(x(i+1).^2);
g(i+1) = g(i+1) + ...
                2*x(i+1).*((x(i).^2).^(x(i+1).^2+1)).* ...
                log(x(i).^2) + ...
                2*(x(i).^2+1).*x(i+1).* ...
                ((x(i+1).^2).^(x(i).^2));
end

```

To allow efficient computation of the sparse finite-difference approximation of the Hessian matrix  $H(x)$ , the sparsity structure of  $H$  must be predetermined. In this case assume this structure, `Hstr`, a sparse matrix, is available in file `brownhstr.mat`. Using the `spy` command you can see that `Hstr` is indeed sparse (only 2998 nonzeros). Use `optimset` to set the `HessPattern` option to `Hstr`. When a problem as large as this has obvious sparsity structure, not setting the `HessPattern` option requires a huge amount of unnecessary memory and computation because `fminunc` attempts to use finite differencing on a full Hessian matrix of one million nonzero entries.

You must also set the `GradObj` option to 'on' using `optimset`, since the gradient is computed in `brownfg.m`. Then execute `fminunc` as shown in Step 2.

## Step 2: Call a nonlinear minimization routine with a starting point `xstart`.

```

fun = @brownfg;
load brownhstr           % Get Hstr, structure of the Hessian
spy(Hstr)                % View the sparsity structure of Hstr
n = 1000;
xstart = -ones(n,1);
xstart(2:2:n,1) = 1;
options = optimset('GradObj','on','HessPattern',Hstr);
[x,fval,exitflag,output] = fminunc(fun,xstart,options);

```

This 1000-variable problem is solved in eight iterations and seven conjugate gradient iterations with a positive `exitflag` indicating convergence. The final function value and measure of optimality at the solution `x` are both close to zero (for `fminunc`, the first-order optimality is the infinity norm of the gradient of the function, which is zero at a local minimum):

```
exitflag =  
    1  
fval =  
  
    7.4739e-017  
output.iterations  
ans =  
    7  
output.cgiterations  
ans =  
    7  
output.firstorderopt  
ans =  
    7.9822e-010
```

## Nonlinear Minimization with Bound Constraints and Banded Preconditioner

The goal in this problem is to minimize the nonlinear function

$$f(x) = 1 + \sum_{i=1}^n |(3 - 2x_i)x_i - x_{i-1} - x_{i+1} + 1|^p + \sum_{i=1}^{\frac{n}{2}} |x_i + x_{i+n/2}|^p$$

such that  $-10.0 \leq x_i \leq 10.0$ , where  $n$  is 800 ( $n$  should be a multiple of 4),  $p = 7/3$ , and  $x_0 = x_{n+1} = 0$ .

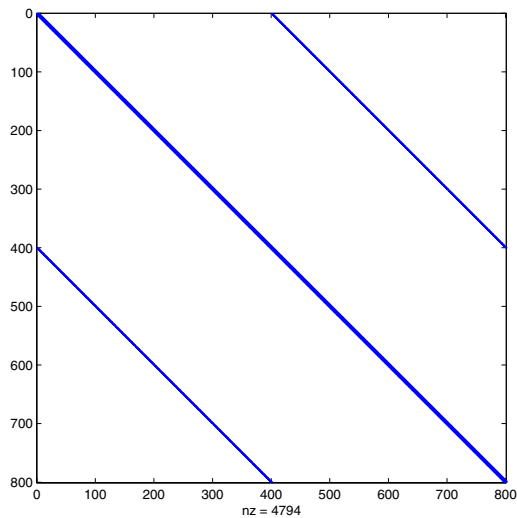
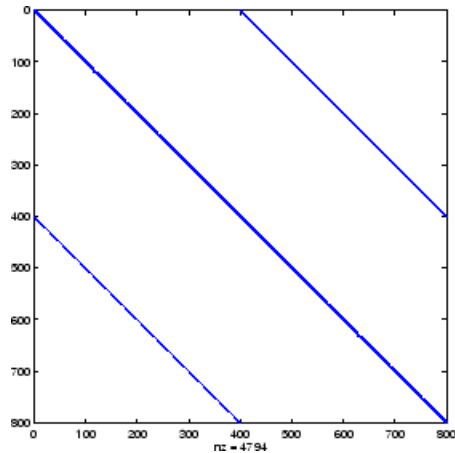
### Step 1: Write an M-file `tbroyfg.m` that computes the objective function and the gradient of the objective

The M-file function `tbroyfg.m` computes the function value and gradient. This file is long and is not included here. You can see the code for this function using the command

```
type tbroyfg
```

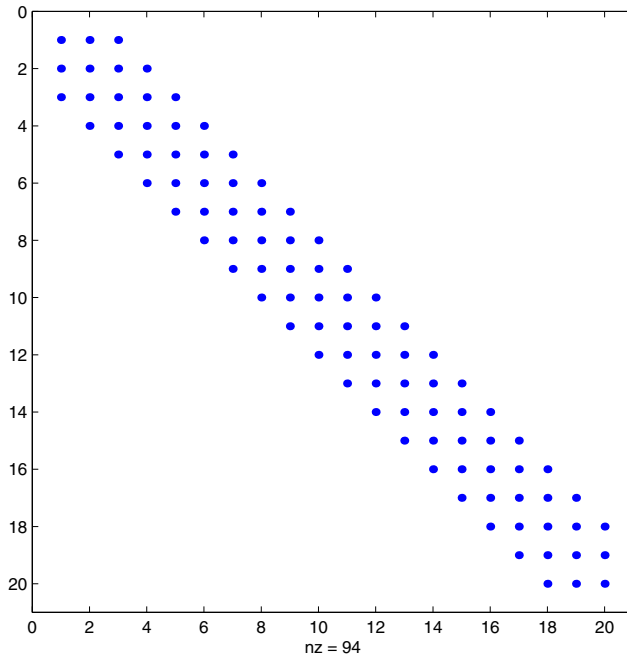
The sparsity pattern of the Hessian matrix has been predetermined and stored in the file `tbroyhstr.mat`. The sparsity structure for the Hessian of this problem is banded, as you can see in the following spy plot.

```
load tbroyhstr
spy(Hstr)
```



In this plot, the center stripe is itself a five-banded matrix. The following plot shows the matrix more clearly:

```
spy(Hstr(1:20,1:20))
```



Use `optimset` to set the `HessPattern` parameter to `Hstr`. When a problem as large as this has obvious sparsity structure, not setting the `HessPattern` parameter requires a huge amount of unnecessary memory and computation. This is because `fmincon` attempts to use finite differencing on a full Hessian matrix of 640,000 nonzero entries.

You must also set the `GradObj` parameter to `'on'` using `optimset`, since the gradient is computed in `tbroyfg.m`. Then execute `fmincon` as shown in Step 2.

## Step 2: Call a nonlinear minimization routine with a starting point `xstart`.

```

fun = @tbroyfg;
load tbroyhstr           % Get Hstr, structure of the Hessian
n = 800;
xstart = -ones(n,1); xstart(2:2:n) = 1;
lb = -10*ones(n,1); ub = -lb;
options = optimset('GradObj','on','HessPattern',Hstr);
[x,fval,exitflag,output] = ...
    fmincon(fun,xstart,[],[],[],[],lb,ub,[],options);

```

After eight iterations, the `exitflag`, `fval`, and output values are

```

exitflag =
     1
fval =
    270.4790
output =
    iterations: 8
    funcCount: 8
    cgiterations: 18
    firstorderopt: 0.0163
    algorithm: 'large-scale: trust-region reflective Newton'

```

For bound constrained problems, the first-order optimality is the infinity norm of  $v \cdot g$ , where  $v$  is defined as in “Box Constraints” on page 4-9, and  $g$  is the gradient.

Because of the five-banded center stripe, you can improve the solution by using a five-banded preconditioner instead of the default diagonal preconditioner. Using the `optimset` function, reset the `PrecondBandWidth` parameter to 2 and solve the problem again. (The bandwidth is the number of upper (or lower) diagonals, not counting the main diagonal.)

```

fun = @tbroyfg;
load tbroyhstr           % Get Hstr, structure of the Hessian
n = 800;
xstart = -ones(n,1); xstart(2:2:n,1) = 1;
lb = -10*ones(n,1); ub = -lb;

```

```
options = optimset('GradObj','on','HessPattern',Hstr, ...
                  'PrecondBandWidth',2);
[x,fval,exitflag,output] = ...
    fmincon(fun,xstart,[],[],[],[],lb,ub,[],options);
```

The number of iterations actually goes up by two; however the total number of CG iterations drops from 18 to 15. The first-order optimality measure is reduced by a factor of  $1e-3$ :

```
exitflag =
    1
fval =
    2.7048e+002
output =
    iterations: 10
    funcCount: 10
    cgiterations: 15
    firstorderopt: 7.5339e-005
    algorithm: 'large-scale: trust-region reflective Newton'
```

## Nonlinear Minimization with Equality Constraints

The large-scale method for `fmincon` can handle equality constraints if no other constraints exist. Suppose you want to minimize the same objective as in Equation 2-7, which is coded in the function `brownfgh.m`, where  $n = 1000$ , such that  $A_{eq} \cdot x = b_{eq}$  for  $A_{eq}$  that has 100 equations (so  $A_{eq}$  is a 100-by-1000 matrix).

### Step 1: Write an M-file `brownfgh.m` that computes the objective function, the gradient of the objective, and the sparse tridiagonal Hessian matrix.

As before, this file is rather long and is not included here. You can view the code with the command

```
type brownfgh
```

Because `brownfgh` computes the gradient and Hessian values as well as the objective function, you need to use `optimset` to indicate that this information is available in `brownfgh`, using the `GradObj` and `Hessian` options.

The sparse matrix `Aeq` and vector `beq` are available in the file `browneq.mat`:

```
load browneq
```

The linear constraint system is 100-by-1000, has unstructured sparsity (use `spy(Aeq)` to view the sparsity structure), and is not too badly ill-conditioned:

```
condest(Aeq*Aeq')
ans =
    2.9310e+006
```

## Step 2: Call a nonlinear minimization routine with a starting point `xstart`.

```
fun = @brownfgh;
load browneq          % Get Aeq and beq, the linear equalities
n = 1000;
xstart = -ones(n,1); xstart(2:2:n) = 1;
options = optimset('GradObj','on','Hessian','on', ...
                  'PrecondBandWidth', inf);
[x,fval,exitflag,output] = ...
    fmincon(fun,xstart,[],[],Aeq,beq,[],[],[],options);
```

Setting the option `PrecondBandWidth` to `inf` causes a sparse direct solver to be used instead of preconditioned conjugate gradients.

The `exitflag` value of 3 indicates that the algorithm terminated because the change in the objective function value was less than the specified tolerance `TolFun`. The final function value is given by `fval`.

```
exitflag =

     3
fval =

    205.9313
output =

    iterations: 16
```

```

funcCount: 17
cgiterations: 20
firstorderopt: 7.3575e-005
algorithm: 'large-scale: projected trust-region Newton'
message: [1x86 char]

```

The linear equalities are satisfied at  $x$ .

```
norm(Aeq*x-beq)
```

```
ans =
```

```
1.1885e-012
```

## Nonlinear Minimization with a Dense but Structured Hessian and Equality Constraints

The `fmincon` and `fminunc` large-scale methods can solve problems where the Hessian is dense but structured. For these problems, `fmincon` and `fminunc` do not compute  $H^*Y$  with the Hessian  $H$  directly, as they do for medium-scale problems and for large-scale problems with sparse  $H$ , because forming  $H$  would be memory-intensive. Instead, you must provide `fmincon` or `fminunc` with a function that, given a matrix  $Y$  and information about  $H$ , computes  $W = H^*Y$ .

In this example, the objective function is nonlinear and linear equalities exist so `fmincon` is used. The objective function has the structure

$$f(x) = \hat{f}(x) - \frac{1}{2}x^T V V^T x$$

where  $V$  is a 1000-by-2 matrix. The Hessian of  $f$  is dense, but the Hessian of  $\hat{f}$  is sparse. If the Hessian of  $\hat{f}$  is  $\hat{H}$ , then  $H$ , the Hessian of  $f$ , is

$$H = \hat{H} - V V^T$$

To avoid excessive memory usage that could happen by working with  $H$  directly, the example provides a Hessian multiply function, `hmf1eq1`. This function, when passed a matrix  $Y$ , uses sparse matrices `Hinfo`, which corresponds to  $\hat{H}$ , and  $V$  to compute the Hessian matrix product



$$W = H*Y = (\text{Hinfo} - V*V')*Y$$

In this example, the Hessian multiply function needs  $\hat{H}$  and  $V$  to compute the Hessian matrix product.  $V$  is a constant, so you can capture  $V$  in a function handle to an anonymous function.

However,  $\hat{H}$  is not a constant and must be computed at the current  $x$ . You can do this by computing  $\hat{H}$  in the objective function and returning  $\hat{H}$  as `Hinfo` in the third output argument. By using `optimset` to set the 'Hessian' options to 'on', `fmincon` knows to get the `Hinfo` value from the objective function and pass it to the Hessian multiply function `hmf1eq1`.

### **Step 1: Write an M-file `brownvv.m` that computes the objective function, the gradient, and the sparse part of the Hessian.**

The example passes `brownvv` to `fmincon` as the objective function. The `brownvv.m` file is long and is not included here. You can view the code with the command

```
type brownvv
```

Because `brownvv` computes the gradient and part of the Hessian as well as the objective function, the example (Step 3) uses `optimset` to set the `GradObj` and `Hessian` options to 'on'.

### **Step 2: Write a function to compute Hessian-matrix products for $H$ given a matrix $Y$ .**

Now, define a function `hmf1eq1` that uses `Hinfo`, which is computed in `brownvv`, and  $V$ , which you can capture in a function handle to an anonymous function, to compute the Hessian matrix product  $W$  where  $W = H*Y = (\text{Hinfo} - V*V')*Y$ . This function must have the form

$$W = \text{hmf1eq1}(\text{Hinfo}, Y)$$

The first argument must be the same as the third argument returned by the objective function `brownvv`. The second argument to the Hessian multiply function is the matrix  $Y$  (of  $W = H*Y$ ).

Because `fmincon` expects the second argument `Y` to be used to form the Hessian matrix product, `Y` is always a matrix with `n` rows where `n` is the number of dimensions in the problem. The number of columns in `Y` can vary. Finally, you can use a function handle to an anonymous function to capture `V`, so `V` can be the third argument to `'hmfleqq'`.

```
function W = hmfleq1(Hinfo,Y,V);
%HMFLQ1 Hessian-matrix product function for BROWNVV objective.
% W = hmfleq1(Hinfo,Y,V) computes W = (Hinfo-V*V')*Y
% where Hinfo is a sparse matrix computed by BROWNVV
% and V is a 2 column matrix.
W = Hinfo*Y - V*(V'*Y);
```

---

**Note** The function `hmfleq1` is available in the Optimization Toolbox as the M-file `hmfleq1.m`.

---

### **Step 3: Call a nonlinear minimization routine with a starting point and linear equality constraints.**

Load the problem parameter, `V`, and the sparse equality constraint matrices, `Aeq` and `beq`, from `fleq1.mat`, which is available in the Optimization Toolbox. Use `optimset` to set the `GradObj` and `Hessian` options to `'on'` and to set the `HessMult` option to a function handle that points to `hmfleq1`. Call `fmincon` with objective function `brownvv` and with `V` as an additional parameter:

```
function [fval, exitflag, output, x] = runfleq1
% RUNFLEQ1 demonstrates 'HessMult' option for FMINCON with linear
% equalities.

% Copyright 1984-2004 The MathWorks, Inc.
% $Revision: 1.1.4.13.2.1 $ $Date: 2005/08/09 18:51:27 $

problem = load('fleq1'); % Get V, Aeq, beq
V = problem.V; Aeq = problem.Aeq; beq = problem.beq;
n = 1000; % problem dimension
xstart = -ones(n,1); xstart(2:2:n,1) = ones(length(2:2:n),1);
% starting point
options = optimset('GradObj','on','Hessian','on','HessMult',...
```

```
@(Hinfo,Y)hmfleq1(Hinfo,Y,V) , 'Display', 'iter', 'TolFun', 1e-9);
[x,fval,exitflag,output] = fmincon(@(x)brownvv(x,V),...
xstart,[],[],Aeq,beq,[],[], [], options);
```

---

**Note** Type `[fval,exitflag,output,x] = runfleq1;` to run the preceding code. This command displays the values for `fval`, `exitflag`, and `output`, as well as the following iterative display.

---

Because the iterative display was set using `optimset`, the results displayed are

Iteration	f(x)	Norm of step	First-order optimality	CG-iterations
1	1997.07	1	555	0
2	1072.56	6.31716	377	1
3	480.232	8.19554	159	2
4	136.861	10.3015	59.5	2
5	44.3708	9.04697	16.3	2
6	44.3708	100	16.3	2
7	44.3708	25	16.3	0
8	-8.90967	6.25	28.5	0
9	-318.486	12.5	107	1
10	-318.486	12.5	107	1
11	-415.445	3.125	73.9	0
12	-561.688	3.125	47.4	2
13	-785.326	6.25	126	3
14	-785.326	4.30584	126	5
15	-804.414	1.07646	26.9	0
16	-822.399	2.16965	2.8	3
17	-823.173	0.40754	1.34	3
18	-823.241	0.154885	0.555	3
19	-823.246	0.0518407	0.214	5
20	-823.246	0.00977601	0.00724	6

Optimization terminated successfully:

Relative function value changing by less than `OPTIONS.TolFun`

Convergence is rapid for a problem of this size with the PCG iteration cost increasing modestly as the optimization progresses. Feasibility of the equality constraints is maintained at the solution

```
norm(Aeq*x-beq)
```

```
ans =
```

```
1.9854e-013
```

## Preconditioning

In this example, `fmincon` cannot use `H` to compute a preconditioner because `H` only exists implicitly. Instead of `H`, `fmincon` uses `Hinfo`, the third argument returned by `brownvv`, to compute a preconditioner. `Hinfo` is a good choice because it is the same size as `H` and approximates `H` to some degree. If `Hinfo` were not the same size as `H`, `fmincon` would compute a preconditioner based on some diagonal scaling matrices determined from the algorithm. Typically, this would not perform as well.

## Quadratic Minimization with Bound Constraints

To minimize a large-scale quadratic with upper and lower bounds, you can use the `quadprog` function.

The problem stored in the MAT-file `qpbox1.mat` is a positive definite quadratic, and the Hessian matrix `H` is tridiagonal, subject to upper (`ub`) and lower (`lb`) bounds.

### Step 1: Load the Hessian and define `f`, `lb`, `ub`.

```
load qpbox1 % Get H
lb = zeros(400,1); lb(400) = -inf;
ub = 0.9*ones(400,1); ub(400) = inf;
f = zeros(400,1); f([1 400]) = -2;
```

## Step 2: Call a quadratic minimization routine with a starting point `xstart`.

```
xstart = 0.5*ones(400,1);
[x,fval,exitflag,output] = ...
    quadprog(H,f,[],[],[],[],lb,ub,xstart);
```

Looking at the resulting values of `exitflag` and `output`,

```
exitflag =
     3
output =
    iterations: 20
    algorithm: 'large-scale: reflective trust-region'
    firstorderopt: 9.6206e-006
    cgiterations: 1834
    message: [1x206 char]
```

you can see that while convergence occurred in 20 iterations, the high number of CG iterations indicates that the cost of the linear system solve is high. In light of this cost, one strategy would be to limit the number of CG iterations per optimization iteration. The default number is the dimension of the problem divided by two, 200 for this problem. Suppose you limit it to 50 using the `MaxPCGIter` flag in options:

```
options = optimset('MaxPCGIter',50);
[x,fval,exitflag,output] = ...
    quadprog(H,f,[],[],[],[],lb,ub,xstart,options);
```

This time convergence still occurs and the total number of CG iterations (1547) has dropped:

```
exitflag =
     3
output =
    iterations: 36
    algorithm: 'large-scale: reflective trust-region'
    firstorderopt: 2.3821e-005
    cgiterations: 1547
    message: [1x206 char]
```

A second strategy would be to use a direct solver at each iteration by setting the `PrecondBandWidth` option to `inf`:

```
options = optimset('PrecondBandWidth',inf);
[x,fval,exitflag,output] = ...
    quadprog(H,f,[],[],[],[],lb,ub,xstart,options);
```

Now the number of iterations has dropped to 10:

```
exitflag =
     3
output =
    iterations: 10
    algorithm: 'large-scale: reflective trust-region'
 firstorderopt: 1.2319e-006
  cgiterations: 9
    message: [1x206 char]
```

Using a direct solve at each iteration usually causes the number of iterations to decrease, but often takes more time per iteration. For this problem, the tradeoff is beneficial, as the time for `quadprog` to solve the problem decreases by a factor of 10.

## Quadratic Minimization with a Dense but Structured Hessian

The `quadprog` large-scale method can also solve large problems where the Hessian is dense but structured. For these problems, `quadprog` does not compute  $H*Y$  with the Hessian  $H$  directly, as it does for medium-scale problems and for large-scale problems with sparse  $H$ , because forming  $H$  would be memory-intensive. Instead, you must provide `quadprog` with a function that, given a matrix  $Y$  and information about  $H$ , computes  $W = H*Y$ .

In this example, the Hessian matrix  $H$  has the structure  $H = B + A*A'$  where  $B$  is a sparse 512-by-512 symmetric matrix, and  $A$  is a 512-by-10 sparse matrix composed of a number of dense columns. To avoid excessive memory usage that could happen by working with  $H$  directly because  $H$  is dense, the example provides a Hessian multiply function, `qpbox4mult`. This function, when passed a matrix  $Y$ , uses sparse matrices  $A$  and  $B$  to compute the Hessian matrix product  $W = H*Y = (B + A*A')*Y$ .

In this example, the matrices A and B need to be provided to the Hessian multiply function `qpbox4mult`. You can pass one matrix as the first argument to `quadprog`, which is passed to the Hessian multiply function. You can use a nested function to provide the value of the second matrix.

### Step 1: Decide what part of H to pass to `quadprog` as the first argument.

Either A, or B can be passed as the first argument to `quadprog`. The example chooses to pass B as the first argument because this results in a better preconditioner (see “Preconditioning” on page 2-72).

```
quadprog(B,f,[],[],[],[],l,u,xstart,options)
```

### Step 2: Write a function to compute Hessian-matrix products for H.

Now, define a function `rungpbox4t` that

- Contains a nested function `qpbox4mult` that uses A and B to compute the Hessian matrix product W where  $W = H*Y = (B + A*A')*Y$ . The nested function must have the form

```
W = qpbox4mult(Hinfo,Y,...)
```

The first two arguments `Hinfo` and `Y` are required.

- Loads the problem parameters from `qpbox4.mat`.
- Uses `optimset` to set the `HessMult` option to a function handle that points to `qpbox4mult`.
- Calls `quadprog` with B as the first argument.

The first argument to the nested function `qpbox4mult` must be the same as the first argument passed to `quadprog`, which in this case is the matrix B.

The second argument to `qpbox4mult` is the matrix Y (of  $W = H*Y$ ). Because `quadprog` expects Y to be used to form the Hessian matrix product, Y is always a matrix with n rows where n is the number of dimensions in the problem.

The number of columns in  $Y$  can vary. The function `qpbox4mult` is nested so that the value of the matrix  $A$  comes from the outer function.

```
function [fval, exitflag, output, x] = runqpbox4
% RUNQPBOX4 demonstrates 'HessMult' option for QUADPROG with
% bounds.

% Copyright 1984-2004 The MathWorks, Inc.
% $Revision: 1.1.4.13.2.1 $ $Date: 2005/08/09 18:51:27 $

problem = load('qpbox4'); % Get xstart, u, l, B, A, f
xstart = problem.xstart; u = problem.u; l = problem.l;
B = problem.B; A = problem.A; f = problem.f;
mtxmpy = @qpbox4mult; % function handle to qpbox4mult nested
% subfunction

% Choose the HessMult option
options = optimset('HessMult',mtxmpy);

% Pass B to qpbox4mult via the Hinfo argument. Also, B will be
% used in computing a preconditioner for PCG.
[x, fval, exitflag, output] = ...
quadprog(B,f,[],[],[],[],l,u,xstart,options);

function W = qpbox4mult(B,Y);
%QPBOX4MULT Hessian matrix product with dense
%structured Hessian.
% W = qpbox4mult(B,Y) computes  $W = (B + A'A')*Y$  where
% INPUT:
% B - sparse square matrix (512 by 512)
% Y - vector (or matrix) to be multiplied by
% B + A'A.
% VARIABLES from outer function runqpbox4:
% A - sparse matrix with 512 rows and 10 columns.
%
% OUTPUT:
% W - The product  $(B + A'A')*Y$ .
%
% Order multiplies to avoid forming  $A'A'$ ,
```



```
        % which is large and dense
        W = B*Y + A*(A'*Y);
    end

end
```

### **Step 3: Call a quadratic minimization routine with a starting point.**

To call the quadratic minimizing routine contained in `runqpbox4`, enter

```
[fval,exitflag,output] = runqpbox4
```

to run the preceding code and display the values for `fval`, `exitflag`, and `output`. The results are

```
Optimization terminated: relative function value changing by less
  than sqrt(OPTIONS.TolFun), no negative curvature detected in
current
  trust region model and the rate of progress (change in f(x)) is
slow.
```

```
fval =

-1.0538e+003
```

```
exitflag =
```

```
3
```

```
output =
```

```
iterations: 18
algorithm: 'large-scale: reflective trust-region'
firstorderopt: 0.0028
cgiterations: 50
message: [1x206 char]
```

After 18 iterations with a total of 30 PCG iterations, the function value is reduced to

```
fval =  
      -1.0538e+003
```

and the first-order optimality is

```
output.firstorderopt =  
      0.0043
```

## Preconditioning

In this example, `quadprog` cannot use `H` to compute a preconditioner because `H` only exists implicitly. Instead, `quadprog` uses `B`, the argument passed in instead of `H`, to compute a preconditioner. `B` is a good choice because it is the same size as `H` and approximates `H` to some degree. If `B` were not the same size as `H`, `quadprog` would compute a preconditioner based on some diagonal scaling matrices determined from the algorithm. Typically, this would not perform as well.

Because the preconditioner is more approximate than when `H` is available explicitly, adjusting the `TolPcg` parameter to a somewhat smaller value might be required. This example is the same as the previous one, but reduces `TolPcg` from the default 0.1 to 0.01.

```
function [fval, exitflag, output, x] = runqpbox4prec  
% RUNQPBOX4PREC demonstrates 'HessMult' option for QUADPROG with  
% bounds.  
  
% Copyright 1984-2004 The MathWorks, Inc.  
% $Revision: 1.1.4.13.2.1 $ $Date: 2005/08/09 18:51:27 $  
  
problem = load('qpbox4'); % Get xstart, u, l, B, A, f  
xstart = problem.xstart; u = problem.u; l = problem.l;  
B = problem.B; A = problem.A; f = problem.f;  
mtxmpy = @qpbox4mult; % function handle to qpbox4mult nested  
subfunction
```

```

% Choose the HessMult option
% Override the TolPCG option
options = optimset('HessMult',mtxmpy,'TolPcg',0.01);

% Pass B to qpbox4mult via the H argument. Also, B will be used in
% computing a preconditioner for PCG.
% A is passed as an additional argument after 'options'
[x, fval, exitflag, output] =
quadprog(B,f,[],[],[],[],l,u,xstart,options);

function W = qpbox4mult(B,Y);
    %QPBOX4MULT Hessian matrix product with dense structured
    %Hessian.
    % W = qpbox4mult(B,Y) computes  $W = (B + A*A')*Y$  where
    % INPUT:
    %     B - sparse square matrix (512 by 512)
    %     Y - vector (or matrix) to be multiplied by  $B + A'*A$ .
    % VARIABLES from outer function runqpbox4:
    %     A - sparse matrix with 512 rows and 10 columns.
    %
    % OUTPUT:
    %     W - The product  $(B + A*A')*Y$ .
    %

    % Order multiplies to avoid forming  $A*A'$ ,
    % which is large and dense
    W = B*Y + A*(A'*Y);
end

end

```

Now, enter

```
[fval,exitflag,output] = runqpbox4prec
```

to run the preceding code. After 18 iterations and 50 PCG iterations, the function value has the same value to five significant digits

```
fval =
-1.0538e+003
```

but the first-order optimality is further reduced.

```
output.firstorderopt =  
0.0028
```

---

**Note** Decreasing TolPcg too much can substantially increase the number of PCG iterations.

---

## Linear Least-Squares with Bound Constraints

Many situations give rise to sparse linear least-squares problems, often with bounds on the variables. The next problem requires that the variables be nonnegative. This problem comes from fitting a function approximation to a piecewise linear spline. Specifically, particles are scattered on the unit square. The function to be approximated is evaluated at these points, and a piecewise linear spline approximation is constructed under the condition that (linear) coefficients are not negative. There are 2000 equations to fit on 400 variables:

```
load particle    % Get C, d  
lb = zeros(400,1);  
[x,resnorm,residual,exitflag,output] = ...  
    lsqlin(C,d,[],[],[],[],lb);
```

The default diagonal preconditioning works fairly well:

```
exitflag =  
    1  
resnorm =  
    22.5794  
output =  
    algorithm: 'large-scale: trust-region reflective Newton'  
    firstorderopt: 2.7870e-005  
    iterations: 10  
    cgiterations: 42
```

For bound constrained problems, the first-order optimality is the infinity norm of  $v \cdot g$ , where  $v$  is defined as in “Box Constraints” on page 4-9, and  $g$  is the gradient.

You can improve (decrease) the first-order optimality by using a sparse QR factorization in each iteration. To do this, set PrecondBandWidth to inf.

```
options = optimset('PrecondBandWidth',inf);
[x,resnorm,residual,exitflag,output] = ...
    lsqlin(C,d,[],[],[],[],lb,[],[],options);
```

The number of iterations and the first-order optimality both decrease:

```
exitflag =
    1
resnorm =
    22.5794
output =
    algorithm: 'large-scale: trust-region reflective Newton'
    firstorderopt: 5.5907e-015
    iterations: 12
    cgiterations: 11
```

## Linear Programming with Equalities and Inequalities

The problem is

$$\min f^T x \quad \text{such that} \quad \begin{array}{l} A_{eq} \cdot x = b_{eq} \\ A \cdot x \leq b \\ x \geq 0 \end{array}$$

and you can load the matrices and vectors A, Aeq, b, beq, f, and the lower bounds lb into the MATLAB workspace with

```
load sc50b
```

This problem in sc50b.mat has 48 variables, 30 inequalities, and 20 equalities.

You can use linprog to solve the problem:

```
[x,fval,exitflag,output] = ...
    linprog(f,A,b,Aeq,beq,lb,[],[],optimset('Display','iter'));
```

Because the iterative display was set using optimset, the results displayed are

Residuals:	Primal	Dual	Duality	Total
	Infeas	Infeas	Gap	Rel
	A*x-b	A'*y+z-f	x'*z	Error
-----	-----	-----	-----	-----
Iter 0:	1.50e+003	2.19e+001	1.91e+004	1.00e+002
Iter 1:	1.15e+002	2.94e-015	3.62e+003	9.90e-001
Iter 2:	1.16e-012	2.21e-015	4.32e+002	9.48e-001
Iter 3:	3.23e-012	5.16e-015	7.78e+001	6.88e-001
Iter 4:	5.78e-011	7.61e-016	2.38e+001	2.69e-001
Iter 5:	9.31e-011	1.84e-015	5.05e+000	6.89e-002
Iter 6:	2.96e-011	1.62e-016	1.64e-001	2.34e-003
Iter 7:	1.51e-011	2.74e-016	1.09e-005	1.55e-007
Iter 8:	1.51e-012	2.37e-016	1.09e-011	1.51e-013

Optimization terminated successfully.

For this problem, the large-scale linear programming algorithm quickly reduces the scaled residuals below the default tolerance of  $1e-08$ .

The `exitflag` value is positive, telling you `linprog` converged. You can also get the final function value in `fval` and the number of iterations in `output.iterations`:

```

exitflag =
     1
fval =
    -70.0000
output =
    iterations: 8
    cgiterations: 0
    algorithm: 'lipsol'

```

## Linear Programming with Dense Columns in the Equalities

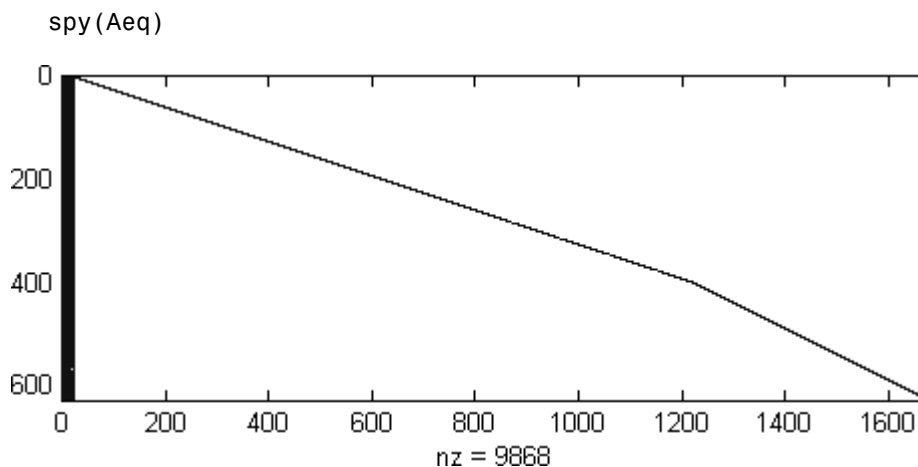
The problem is

$$\min f^T x \quad \text{such that} \quad \begin{aligned} A_{eq} \cdot x &= b_{eq} \\ lb &\leq x \leq ub \end{aligned}$$

and you can load the matrices and vectors `Aeq`, `beq`, `f`, `lb`, and `ub` into the MATLAB workspace with

```
load densecolumns
```

The problem in `densecolumns.mat` has 1677 variables and 627 equalities with lower bounds on all the variables, and upper bounds on 399 of the variables. The equality matrix `Aeq` has dense columns among its first 25 columns, which is easy to see with a spy plot:



You can use `linprog` to solve the problem:

```
[x,fval,exitflag,output] = ...
    linprog(f,[],[],Aeq,beq,lb,ub,[],optimset('Display','iter'));
```

Because the iterative display was set using `optimset`, the results displayed are

Residuals:	Primal Infeas $A*x-b$	Dual Infeas $A'*y+z-w-f$	Upper Bounds $\{x\}+s-ub$	Duality Gap $x'*z+s'*w$	Total Rel Error
Iter 0:	1.67e+003	8.11e+002	1.35e+003	5.30e+006	2.92e+001
Iter 1:	1.37e+002	1.33e+002	1.11e+002	1.27e+006	2.48e+000
Iter 2:	3.56e+001	2.38e+001	2.89e+001	3.42e+005	1.99e+000

```
Iter 3: 4.86e+000 8.88e+000 3.94e+000 1.40e+005 1.89e+000
Iter 4: 4.24e-001 5.89e-001 3.44e-001 1.91e+004 8.41e-001
Iter 5: 1.23e-001 2.02e-001 9.97e-002 8.41e+003 5.79e-001
Iter 6: 3.98e-002 7.91e-002 3.23e-002 4.05e+003 3.52e-001
Iter 7: 7.25e-003 3.83e-002 5.88e-003 1.85e+003 1.85e-001
Iter 8: 1.47e-003 1.34e-002 1.19e-003 8.12e+002 8.52e-002
Iter 9: 2.52e-004 3.39e-003 2.04e-004 2.78e+002 2.99e-002
Iter 10: 3.46e-005 1.08e-003 2.81e-005 1.09e+002 1.18e-002
Iter 11: 6.95e-007 1.53e-012 5.64e-007 1.48e+001 1.62e-003
Iter 12: 1.04e-006 2.26e-012 3.18e-008 8.32e-001 9.09e-005
Iter 13: 3.08e-006 1.23e-012 3.86e-009 7.26e-002 7.94e-006
Iter 14: 3.75e-007 1.09e-012 6.53e-012 1.11e-003 1.21e-007
Iter 15: 5.21e-008 1.30e-012 3.27e-013 8.62e-008 9.15e-010
```

Optimization terminated successfully.

You can see the returned values of `exitflag`, `fval`, and `output`:

```
exitflag =
    1
fval =
    9.1464e+003
output =
    iterations: 15
    cgiterations: 225
    algorithm: 'lipsol'
```

This time the number of PCG iterations (in `output.cgiterations`) is nonzero because the dense columns in `Aeq` are detected. Instead of using a sparse Cholesky factorization, `linprog` tries to use the Sherman-Morrison formula to solve a linear system involving `Aeq*Aeq'`. If the Sherman-Morrison formula does not give a satisfactory residual, a PCG iteration is used. See the “Main Algorithm” on page 4-14 section in “Large-Scale Linear Programming” on page 4-14.



## Default Options Settings

The options structure contains options used in the optimization routines. If, on the first call to an optimization routine, the options structure is not provided, or is empty, a set of default options is generated. Some of the default options values are calculated using factors based on problem size, such as `MaxFunEvals`. Some options are dependent on the specific optimization routines and are documented on those function reference pages (See “Main Algorithm” on page 4-14).

“Optimization Options” on page 5-11 provides an overview of all the options in the options structure.

### Changing the Default Settings

The function `optimset` creates or updates an options structure to pass to the various optimization functions. The arguments to the `optimset` function are option name and option value pairs, such as `TolX` and `1e-4`. Any unspecified properties have default values. You need to type only enough leading characters to define the option name uniquely. Case is ignored for option names. For option values that are strings, however, case and the exact string are necessary.

`help optimset` provides information that defines the different options and describes how to use them.

Here are some examples of the use of `optimset`.

### Returning All Options

`optimset` returns all the options that can be set with typical values and default values.

### Determining Options Used by a Function

The options structure defines the options that can be used by the functions provided by the toolbox. Because functions do not use all the options, it can be useful to find which options are used by a particular function.

To determine which options structure fields are used by a function, pass the name of the function (in this example, `fmincon`) to `optimset`.

```
optimset('fmincon')
```

or

```
optimset fmincon
```

This statement returns a structure. Fields not used by the function have empty values (`[]`); fields used by the function are set to their default values for the given function.

### **Displaying Output**

To display output at each iteration, enter

```
options = optimset('Display', 'iter');
```

This command sets the value of the `Display` option to `'iter'`, which causes the toolbox to display output at each iteration. You can also turn off any output display (`'off'`), display output only at termination (`'final'`), or display output only if the problem fails to converge (`'notify'`).

### **Running Medium-Scale Optimization**

For all functions that support medium- and large-scale optimization problems except `fsolve`, the default is for the function to use the large-scale algorithm. To use the medium-scale algorithm, enter

```
options = optimset('LargeScale', 'off');
```

For `fsolve`, the default is the medium-scale algorithm. To use the large-scale algorithm, enter

```
options = optimset('LargeScale', 'on');
```

### **Setting More Than One Option**

You can specify multiple options with one call to `optimset`. For example, to reset the output option and the tolerance on  $x$ , enter

```
options = optimset('Display', 'iter', 'TolX', 1e-6);
```

### **Updating an options Structure**

To update an existing options structure, call `optimset` and pass options as the first argument:

```
options = optimset(options, 'Display', 'iter', 'TolX', 1e-6);
```

### **Retrieving Option Values**

Use the `optimget` function to get option values from an options structure. For example, to get the current display option, enter

```
verbosity = optimget(options, 'Display');
```

## Displaying Iterative Output

When you set 'Display' to 'iter' in options, the optimization functions display iterative output in the Command Window. This output, which provides information about the progress of the algorithm, is displayed in columns with descriptive headings. For example, if you run `fminunc` with 'Display' set to 'iter', the output headings are

```

Iteration  Func-count      f(x)      Step-size      Gradient's
                    infinity-norm

```

The following sections list the output headings and describe the information displayed below them:

- “Most Common Output Headings” on page 2-82
- “Function-Specific Output Headings” on page 2-83

---

**Note** An optimization function does not return all of the output headings, described in the following tables, each time you call it. Which output headings are returned depends on the algorithm the optimization function uses for a particular problem.

---

### Most Common Output Headings

The following table lists some common output headings of iterative output.

Output Heading	Information Displayed
Iteration or Iter	Iteration number
Func-count or F-count	Number of function evaluations
x	Current point for the algorithm
f(x)	Current function value. For <code>fsolve</code> , <code>lsqnonlin</code> , and <code>lsqcurvefit</code> , sum of squares of the current function values

<b>Output Heading</b>	<b>Information Displayed</b>
Step-size	Step size in the current search direction
Norm of step	Norm of the current step

## Function-Specific Output Headings

The following sections describe output headings of iterative output whose meaning is specific to the optimization function you are using.

- “bintprog” on page 2-83
- “fminsearch” on page 2-84
- “fzero and fminbnd” on page 2-84
- “fminunc” on page 2-85
- “fsolve” on page 2-85
- “fgoalattain, fmincon, fminimax, fseminf” on page 2-86
- “linprog” on page 2-87
- “lsqnonlin and lsqcurvefit” on page 2-87

### bintprog

The following table describes the output headings specific to bintprog.

<b>Output Heading</b>	<b>Information Displayed</b>
Explored nodes	Cumulative number of explored nodes
Obj of LP relaxation	Objective function value of the linear programming (LP) relaxation problem
Obj of best integer point	Objective function value of the best integer point found so far. This is an upper bound for the final objective function value.
Unexplored nodes	Number of nodes that have been set up but not yet explored

Output Heading	Information Displayed
Best lower bound on obj	Objective function value of LP relaxation problem that gives the best current lower bound on the final objective function value
Relative gap between bounds	$\frac{100(b - a)}{ b  + 1}$ <p>where</p> <ul style="list-style-type: none"> <li>• <math>b</math> is the objective function value of the best integer point.</li> <li>• <math>a</math> is the best lower bound on the objective function value.</li> </ul>

### fminsearch

The following table describes the output headings specific to fminsearch.

Output Heading	Information Displayed
min f(x)	Minimum function value in the current simplex
Procedure	Simplex procedure at the current iteration. Procedures include initial, expand, reflect, shrink, contract inside, and contract outside.

### fzero and fminbnd

The following table describes the output headings specific to fzero and fminbnd.

<b>Output Heading</b>	<b>Information Displayed</b>
Procedure	Procedure at the current operation. Procedures for fzero: <ul style="list-style-type: none"> <li>• initial (initial point)</li> <li>• search (search for an interval containing a zero)</li> <li>• bisection (bisection search)</li> <li>• interpolation</li> </ul> Operations for fminbnd: <ul style="list-style-type: none"> <li>• initial</li> <li>• golden (golden section search)</li> <li>• parabolic (parabolic interpolation)</li> </ul>

### **fminunc**

The following table describes the output headings specific to fminunc.

<b>Output Heading</b>	<b>Information Displayed</b>
First-order optimality	Infinity norm of the current gradient
CG-iterations	Number of conjugate gradient iterations taken by the current (optimization) iteration (see “Preconditioned Conjugate Gradients” on page 4-6)

### **fsolve**

The following table describes the output headings specific to fsolve.

<b>Output Heading</b>	<b>Information Displayed</b>
First-order optimality	Current violation of the optimality conditions
Trust-region radius	Current trust region radius
Residual	Residual (sum of squares) of the function
Directional derivative	Gradient of the function along the search direction

### **fgoalattain, fmincon, fminimax, fseminf**

The following table describes the output headings specific to `fgoalattain`, `fmincon`, `fminimax`, and `fseminf`.

<b>Output Heading</b>	<b>Information Displayed</b>
Max constraint	Maximum constraint violation
Max{F, constraints}	Maximum function value or constraint violation for <code>fminimax</code>
First-order optimality	Current violation of the optimality conditions
CG-iterations	Number of conjugate gradient iterations taken by the current (optimization) iteration (see “Preconditioned Conjugate Gradients” on page 4-6)
Trust-region radius	Current trust region radius
Residual	Residual (sum of squares) of the function
Attainment factor	Current value of $\gamma$ in the goal attainment problem
Directional derivative	Current gradient of the function along the search direction
Procedure	Hessian update and QP subproblem. The Procedure messages are discussed in “Updating the Hessian Matrix” on page 3-30.



## linprog

The following table describes the output headings specific to `linprog`.

Output Heading	Information Displayed
Primal Infeas $A*x-b$	Primal infeasibility
Dual Infeas $A'*y+z-w-f$	Dual infeasibility
Duality Gap $x'*z+s'*w$	Duality gap (see “Large-Scale Linear Programming” on page 4-14) between the primal objective and the dual objective. $s$ and $w$ only appear in this equation if there are finite upper bounds.
Total Rel Error	Total relative error, described at the end of the “Main Algorithm” on page 4-14 subsection of “Large-Scale Linear Programming” on page 4-14
Objective $f'*x$	Current objective value

## lsqnonlin and lsqcurvefit

The following table describes the output headings specific to `lsqnonlin` and `lsqcurvefit`.

Output Heading	Information Displayed
Residual	Residual (sum of squares) of the function
First-order optimality	Current violation of the optimality conditions
CG-iterations	Number of conjugate gradient iterations taken by the current (optimization) iteration (see “Preconditioned Conjugate Gradients” on page 4-6)

<b>Output Heading</b>	<b>Information Displayed</b>
Directional derivative	Gradient of the function along the search direction
Lambda	$\lambda_k$ value defined in “Least-Squares Optimization” on page 3-17. (This value is displayed when you use the Levenberg-Marquardt method and omitted when you use the Gauss-Newton method.)

## Calling an Output Function Iteratively

For some problems, you might want output from an optimization algorithm at each iteration. For example, you might want to find the sequence of points that the algorithm computes and plot those points. To do this, you can create an output function that the optimization function calls at each iteration. This section provides an example of an output function.

This section covers the following topics:

- “What the Example Does” on page 2-89
- “The Output Function” on page 2-90
- “Creating the M-File for the Example” on page 2-91
- “Running the Example” on page 2-92

### What the Example Does

The example in this section continues the one described in “Nonlinear Inequality Constrained Example” on page 2-12, which calls the function `fmincon` at the command line to solve a nonlinear, constrained optimization problem. However, the example in this section uses an M-file to call `fmincon`. The M-file also contains all the functions needed for the example, including

- The objective function
- The constraint function
- An output function that records the history of points computed by the algorithm for `fmincon`. At each iteration of the algorithm for `fmincon`, the output function
  - Plots the current point computed by the algorithm
  - Stores the point and its corresponding objective function value in a variable called `history`, and the current search direction in a variable called `searchdir`. The search direction is a vector that points in the direction from the current point to the next one.

You can see the code for the M-file in “Creating the M-File for the Example” on page 2-91.

## The Output Function

You specify the output function in the options structure as follows:

```
options = optimset('OutputFcn', @outfun)
```

where `outfun` is the name of the output function. When you call an optimization function with `options` as an input, the optimization function calls `outfun` at each iteration of its algorithm.

In general, `outfun` can be any MATLAB function, but in this example, it is a nested subfunction of the M-file described in “Creating the M-File for the Example” on page 2-91. The following code defines the output function.

```
function stop = outfun(x,optimValues,state)
stop = false;

switch state
case 'init'
    hold on
case 'iter'
    % Concatenate current point and objective function
    % value with history. x must be a row vector.
    history.fval = [history.fval; optimValues.fval];
    history.x = [history.x; x];
    % Concatenate current search direction with
    % searchdir.
    searchdir = [searchdir; optimValues.searchdirection'];
    plot(x(1),x(2),'o');
    % Label points with iteration number.
    text(x(1)+.15,x(2),num2str(optimValues.iteration));
case 'done'
    hold off
otherwise
end
end
```

See "Using Function Handles with Nested Functions" in the MATLAB Programming documentation for more information about nested functions.

The arguments that the optimization function passes to `outfun` are

- $x$  – The point computed by the algorithm at the current iteration.
- `optimValues` – Structure containing data from the current iteration.

The example uses the following fields of `optimValues`.

- `optimValues.iteration` – Number of the current iteration
- `optimValues.fval` – Current objective function value
- `optimValues.searchdirection` – Current search direction
- `state` – The current state of the algorithm

For more information about these arguments, see “Output Function” on page 5-18.

## Creating the M-File for the Example

To write the M-file for the example,

- 1 Open a new M-file in the MATLAB editor.
- 2 Copy and paste the following code into the M-file.

```
function [history,searchdir] = runfmincon

% Set up shared variables with OUTFUN
history.x = [];
history.fval = [];
searchdir = [];

% call optimization
x0 = [-1 1];
options = optimset('outputfcn',@outfun,'display','iter',...
'largescale','off');
xsol = fmincon(@objfun,x0,[],[],[],[],[],[],@confun,options);

function stop = outfun(x,optimValues,state)
    stop = false;

    switch state
        case 'init'
```

```
        hold on
    case 'iter'
        % Concatenate current point and objective function
        % value with history. x must be a row vector.
        history.fval = [history.fval; optimValues.fval];
        history.x = [history.x; x];
        % Concatenate current search direction with
        % searchdir.
        searchdir = [searchdir;...
            optimValues.searchdirection'];
        plot(x(1),x(2),'o');
        % Label points with iteration number and add title.
        text(x(1)+.15,x(2),...
            num2str(optimValues.iteration));
        title('Sequence of Points Computed by fmincon');
    case 'done'
        hold off
    otherwise
    end
end
end

function f = objfun(x)
    f = exp(x(1))*(4*x(1)^2+2*x(2)^2+4*x(1)*x(2)+2*x(2)+1);
end

function [c, ceq] = confun(x)
    % Nonlinear inequality constraints
    c = [1.5 + x(1)*x(2) - x(1) - x(2);
        -x(1)*x(2) - 10];
    % Nonlinear equality constraints
    ceq = [];
end
end
```

**3** Save the file as `runfmincon.m` in a directory on the MATLAB path.

## Running the Example

To run the example, enter

```
[history searchdir] = runfmincon;
```

This displays the following iterative output in the Command Window.

```

max
      Directional First-order
      Iter F-count      f(x)  constraint  Step-size  derivative  optimality Procedure
      0      3      1.8394      0.5
      1      7      1.85127  -0.09197  1      -0.027      0.778
      2     11      0.300167      9.33  1      -0.825      0.313  Hessian modified twice
      3     15      0.529835      0.9209  1      0.302      0.232
      4     20      0.186965     -1.517  0.5    -0.437      0.13
      5     24      0.0729085     0.3313  1     -0.0715     0.054
      6     28      0.0353323     -0.03303  1     -0.026     0.0271
      7     32      0.0235566     0.003184  1     -0.00963    0.00587
      8     36      0.0235504     9.032e-008  1    -6.22e-006    8.51e-007
Optimization terminated: first-order optimality measure less
than options.TolFun and maximum constraint violation is less
than options.TolCon.
Active inequalities (to within options.TolCon = 1e-006):
      lower      upper      ineqlin  ineqnonlin
              1
              2
    
```

The output history is a structure that contains two fields.

```

history
history =
      x: [9x2 double]
      fval: [9x1 double]
    
```

The fval field contains the objective function values corresponding to the sequence of points computed by fmincon.

```

history.fval
ans =
      1.8394
      1.8513
    
```

```
0.3002
0.5298
0.1870
0.0729
0.0353
0.0236
0.0236
```

Note that these are the same values that are displayed in the iterative output in the column under  $f(x)$ .

The  $x$  field of history contains the sequence of points computed by the algorithm.

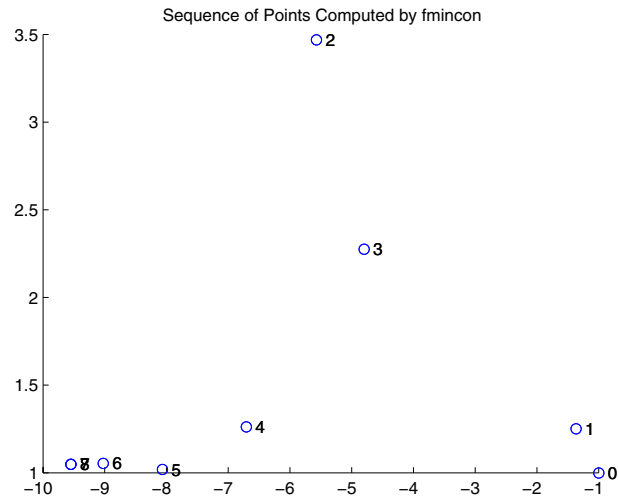
```
history.x
```

```
ans =
```

```
-1.0000    1.0000
-1.3679    1.2500
-5.5708    3.4699
-4.8000    2.2752
-6.7054    1.2618
-8.0679    1.0186
-9.0230    1.0532
-9.5471    1.0471
-9.5474    1.0474
```



The example displays a plot of this sequence of points, in which each point is labeled by its iteration number.



The optimal point occurs at the eighth iteration. Note that the last two points in the sequence are so close that they overlap.

The second output argument, `searchdir`, contains the search directions for `fmincon` at each iteration. The search direction is a vector pointing from the point computed at the current iteration to the point computed at the next iteration.

```
searchdir
```

```
searchdir =
```

```

-0.3679    0.2500
-4.2029    2.2199
 0.7708   -1.1947
-3.8108   -2.0268
-1.3625   -0.2432
-0.9552    0.0346
-0.5241   -0.0061
```

-0.0003    0.0003

## Optimizing Anonymous Functions Instead of M-Files

The routines in the Optimization Toolbox also perform optimization on anonymous functions, as well as functions defined by M-files.

To represent a mathematical function at the command line, create an anonymous function from a string expression. For example, you can create an anonymous version of the humps function (use the command type humps to see the M-file function humps.m):

```
fh = @(x)1./((x-0.3).^2 + 0.01) + 1./((x-0.9).^2 + 0.04) -6;
```

The constructor for an anonymous function returns a function handle, shown as fh above, that you can use in calling the function. Use the usual MATLAB function calling syntax to call a function by means of its function handle.

Evaluate the anonymous function at 2.0:

```
fh(2.0)
ans =
    -4.8552
```

You can also pass handle fh to an optimization routine to minimize it:

```
x = fminbnd(fh, 3, 4)
```

You can create anonymous functions of more than one argument. For example, to use lsqcurvefit, you first need a function that takes two input arguments, x and xdata,

```
fh = @(x,xdata)sin(x).*xdata +(x.^2).*cos(xdata);
x = pi; xdata = pi*[4;2;3];
fh(x, xdata)

ans =

    9.8696
    9.8696
   -9.8696
```

and you then call `lsqcurvefit`.

```
% Assume ydata exists
x = lsqcurvefit(fh,x,xdata,ydata)
```

Other examples that use this technique:

- A matrix equation

```
x = fsolve(@(x)x*x*x-[1,2;3,4],ones(2,2))
```

- A nonlinear least-squares problem

```
x = lsqnonlin(@(x)x*x-[3 5;9 10],eye(2,2))
```

- An example using `fgoalattain` where the function has additional arguments to pass to the optimization routine. For example, if the function to be minimized has additional arguments A, B, and C,

```
A = [-0.5 0 0; 0 -2 10; 0 1 -2];
B = [1 0; -2 2; 0 1];
C = [1 0 0; 0 0 1];
fun = @(x)sort(eig(A+B*x*C));
x = fgoalattain(fun,-ones(2,2),[-5,-3,-1],[5, 3, 1],...
[ ],[ ],[ ],[ ],-4*ones(2),4*ones(2));
```

solves the problem described on the `fgoalattain` reference page.

## Typical Problems and How to Deal with Them

Optimization problems can take many iterations to converge and can be sensitive to numerical problems such as truncation and round-off error in the calculation of finite-difference gradients. Most optimization problems benefit from good starting guesses. This improves the execution efficiency and can help locate the global minimum instead of a local minimum.

Advanced problems are best solved by an evolutionary approach, whereby a problem with a smaller number of independent variables is solved first. You can generally use solutions from lower order problems as starting points for higher order problems by using an appropriate mapping.

The use of simpler cost functions and less stringent termination criteria in the early stages of an optimization problem can also reduce computation time. Such an approach often produces superior results by avoiding local minima.

The Optimization Toolbox functions can be applied to a large variety of problems. Used with a little "conventional wisdom," you can overcome many of the limitations associated with optimization techniques. Additionally, you can handle problems that are not typically in the standard form by using an appropriate transformation. Below is a list of typical problems and recommendations for dealing with them.

### Troubleshooting

Problem	Recommendation
The solution does not appear to be a global minimum.	There is no guarantee that you have a global minimum unless your problem is continuous and has only one minimum. Starting the optimization from a number of different starting points can help to locate the global minimum or verify that there is only one minimum. Use different methods, where possible, to verify results.

## Troubleshooting (Continued)

Problem	Recommendation
<p><code>fminunc</code> produces warning messages and seems to exhibit slow convergence near the solution.</p>	<p>If you are not supplying analytically determined gradients and the termination criteria are stringent, <code>fminunc</code> often exhibits slow convergence near the solution due to truncation error in the gradient calculation. Relaxing the termination criteria produces faster, although less accurate, solutions. For the medium-scale algorithm, another option is adjusting the finite-difference perturbation levels, <code>DiffMinChange</code> and <code>DiffMaxChange</code>, which might increase the accuracy of gradient calculations.</p>
<p>Sometimes an optimization problem has values of <math>x</math> for which it is impossible to evaluate the objective function <code>fun</code> or the nonlinear constraints function <code>nonlcon</code>.</p>	<p>Place bounds on the independent variables or make a penalty function to give a large positive value to <code>f</code> and <code>g</code> when infeasibility is encountered. For gradient calculation, the penalty function should be smooth and continuous.</p>
<p>The function that is being minimized has discontinuities.</p>	<p>The derivation of the underlying method is based upon functions with continuous first and second derivatives. Some success might be achieved for some classes of discontinuities when they do not occur near solution points. One option is to smooth the function. For example, the objective function might include a call to an interpolation function to do the smoothing.</p> <p>Or, for the medium-scale algorithms, you can adjust the finite-difference parameters in order to jump over small discontinuities. The variables <code>DiffMinChange</code> and <code>DiffMaxChange</code> control the perturbation levels for <math>x</math> used in the calculation of finite-difference gradients. The perturbation, <math>\Delta x</math>, is always in the range <code>DiffMinChange</code> &lt; <math>\Delta x</math> &lt; <code>DiffMaxChange</code>.</p>

**Troubleshooting (Continued)**

<b>Problem</b>	<b>Recommendation</b>
Warning messages are displayed.	<p>This sometimes occurs when termination criteria are overly stringent, or when the problem is particularly sensitive to changes in the independent variables. This usually indicates truncation or round-off errors in the finite-difference gradient calculation, or problems in the polynomial interpolation routines. These warnings can usually be ignored because the routines continue to make steps toward the solution point; however, they are often an indication that convergence will take longer than normal. Scaling can sometimes improve the sensitivity of a problem.</p>
The independent variables, $x$ , can only take on discrete values, for example, integers.	<p>This type of problem commonly occurs when, for example, the variables are the coefficients of a filter that are realized using finite-precision arithmetic or when the independent variables represent materials that are manufactured only in standard amounts.</p> <p>Although the Optimization Toolbox functions are not explicitly set up to solve discrete problems, you can solve some discrete problems by first solving an equivalent continuous problem. Do this by progressively eliminating discrete variables from the independent variables, which are free to vary.</p> <p>Eliminate a discrete variable by rounding it up or down to the nearest best discrete value. After eliminating a discrete variable, solve a reduced order problem for the remaining free variables. Having found the solution to the reduced order problem, eliminate another discrete variable and repeat the cycle until all the discrete variables have been eliminated.</p> <p><code>dfildemo</code> is a demonstration routine that shows how filters with fixed-precision coefficients can</p>

**Troubleshooting (Continued)**

<b>Problem</b>	<b>Recommendation</b>
	be designed using this technique. (From the MATLAB Help browser or the MathWorks Web site documentation, you can click the demo name to display the demo.)
The minimization routine appears to enter an infinite loop or returns a solution that does not satisfy the problem constraints.	Your objective (fun), constraint (nonlcon, seminfcon), or gradient (computed by fun) functions might be returning Inf, NaN, or complex values. The minimization routines expect only real numbers to be returned. Any other values can cause unexpected results. Insert some checking code into the user-supplied functions to verify that only real numbers are returned (use the function isfinite).
You do not get the convergence you expect from the lsqnonlin routine.	You might be forming the sum of squares explicitly and returning a scalar value. lsqnonlin expects a vector (or matrix) of function values that are squared and summed internally.



## Selected Bibliography

- [1] Hairer, E., S. P. Norsett, and G. Wanner, *Solving Ordinary Differential Equations I - Nonstiff Problems*, Springer-Verlag, pp. 183-184.



# Standard Algorithms

---

Standard Algorithms provides an introduction to the different optimization problem formulations, and describes the *medium-scale* (i.e., standard) algorithms used in the toolbox functions. These algorithms have been chosen for their robustness and iterative efficiency. The choice of problem formulation (e.g., unconstrained, least-squares, constrained, minimax, multiobjective, or goal attainment) depends on the problem being considered and the required execution efficiency.

This chapter consists of these sections:

- |                                       |   |
|---------------------------------------|---|
| Optimization Overview (p. 3-4)        | Introduces optimization as a way of finding a set of parameters that can in some way be defined as optimal. These parameters are obtained by minimizing or maximizing an objective function, subject to equality or inequality constraints and/or parameter bounds. |
| Unconstrained Optimization (p. 3-5)   | Discusses the use of quasi-Newton and line search methods for unconstrained optimization.   |
| Quasi-Newton Implementation (p. 3-10) | Provides implementation details for the Hessian update and line search phases of the quasi-Newton algorithm.  |

- Least-Squares Optimization (p. 3-17) Discusses the use of the Gauss-Newton and Levenberg-Marquardt methods for nonlinear least-squares (LS) optimization. Also provides implementation details for the Gauss-Newton and Levenberg-Marquardt methods used in the nonlinear least-squares optimization routines, lsqnonlin and lsqcurvefit.
- Nonlinear Systems of Equations (p. 3-23) Discusses the use of Gauss-Newton, Newton's, and trust-region dogleg methods for the solution of nonlinear systems of equations. Also provides implementation details for the Gauss-Newton and trust-region dogleg methods used by the fsolve function.
- Constrained Optimization (p. 3-27) Discusses the use of the Kuhn-Tucker (KT) equations as the basis for sequential quadratic programming (SQP) methods. Provides implementation details for the Hessian matrix update, quadratic programming problem solution, and line search and merit function calculation phases of the SQP algorithm used in fmincon, fminimax, fgoalattain, and fseminf. Explains the simplex algorithm, which is an optional algorithm for linprog.

---

Multiobjective Optimization (p. 3-41)	Introduces multiobjective optimization and discusses strategies for dealing with competing objectives. It discusses in detail the use of the goal attainment method, and suggests improvements to the SQP method for use with the goal attainment method.
Selected Bibliography (p. 3-51)	Lists published materials that support concepts implemented in the medium-scale algorithms.

---

**Note** Medium-scale is not a standard term and is used here only to differentiate these algorithms from the large-scale algorithms described in Chapter 4, “Large-Scale Algorithms”.

---

## Optimization Overview

Optimization techniques are used to find a set of design parameters,  $x = [x_1, x_2, \dots, x_n]$ , that can in some way be defined as optimal. In a simple case this might be the minimization or maximization of some system characteristic that is dependent on  $x$ . In a more advanced formulation the objective function,  $f(x)$ , to be minimized or maximized, might be subject to constraints in the form of equality constraints,  $G_i(x) = 0$  ( $i = 1, \dots, m_e$ ); inequality constraints,  $G_i(x) \leq 0$  ( $i = m_e + 1, \dots, m$ ); and/or parameter bounds,  $x_l, x_u$ .

A General Problem (GP) description is stated as

$$\underset{x}{\text{minimize}} \quad f(x) \tag{3-1}$$

subject to

$$\begin{aligned} G_i(x) &= 0, & i &= 1, \dots, m_e \\ G_i(x) &\leq 0, & i &= m_e + 1, \dots, m \end{aligned}$$

where  $x$  is the vector of length  $n$  design parameters,  $f(x)$  is the objective function, which returns a scalar value, and the vector function  $G(x)$  returns a vector of length  $m$  containing the values of the equality and inequality constraints evaluated at  $x$ .

An efficient and accurate solution to this problem depends not only on the size of the problem in terms of the number of constraints and design variables but also on characteristics of the objective function and constraints. When both the objective function and the constraints are linear functions of the design variable, the problem is known as a Linear Programming (LP) problem. Quadratic Programming (QP) concerns the minimization or maximization of a quadratic objective function that is linearly constrained. For both the LP and QP problems, reliable solution procedures are readily available. More difficult to solve is the Nonlinear Programming (NP) problem in which the objective function and constraints can be nonlinear functions of the design variables. A solution of the NP problem generally requires an iterative procedure to establish a direction of search at each major iteration. This is usually achieved by the solution of an LP, a QP, or an unconstrained subproblem.

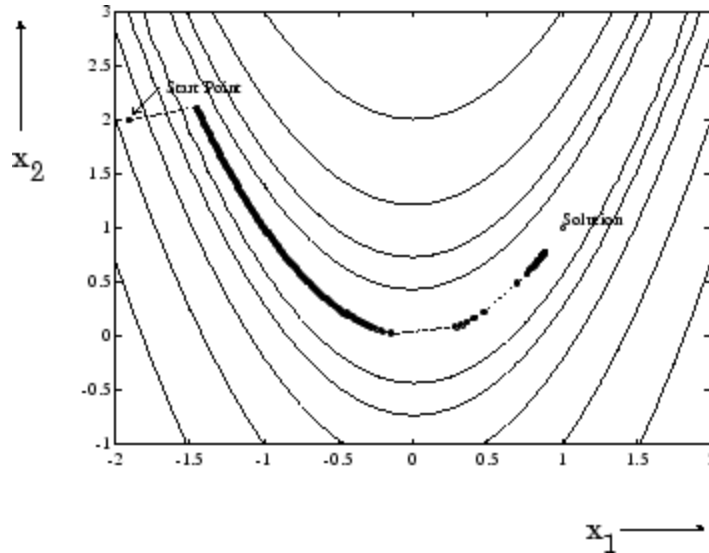
## Unconstrained Optimization

Although a wide spectrum of methods exists for unconstrained optimization, methods can be broadly categorized in terms of the derivative information that is, or is not, used. Search methods that use only function evaluations (e.g., the simplex search of Nelder and Mead [32]) are most suitable for problems that are very nonlinear or have a number of discontinuities. Gradient methods are generally more efficient when the function to be minimized is continuous in its first derivative. Higher order methods, such as Newton's method, are only really suitable when the second order information is readily and easily calculated, because calculation of second order information, using numerical differentiation, is computationally expensive.

Gradient methods use information about the slope of the function to dictate a direction of search where the minimum is thought to lie. The simplest of these is the method of steepest descent in which a search is performed in a direction,  $-\nabla f(x)$ , where  $\nabla f(x)$  is the gradient of the objective function. This method is very inefficient when the function to be minimized has long narrow valleys as, for example, is the case for Rosenbrock's function

$$f(x) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2 \quad (3-2)$$

The minimum of this function is at  $x = [1,1]$  where  $f(x) = 0$ . A contour map of this function is shown in Figure 3-1, Steepest Descent Method on Rosenbrock's Function (Eq. 2-2), along with the solution path to the minimum for a steepest descent implementation starting at the point  $[-1.9,2]$ . The optimization was terminated after 1000 iterations, still a considerable distance from the minimum. The black areas are where the method is continually zigzagging from one side of the valley to another. Note that toward the center of the plot, a number of larger steps are taken when a point lands exactly at the center of the valley.



**Figure 3-1: Steepest Descent Method on Rosenbrock’s Function (Eq. 2-2)**

This type of function (Equation 3-2), also known as the banana function, is notorious in unconstrained examples because of the way the curvature bends around the origin. Equation 3-2 is used throughout this section to illustrate the use of a variety of optimization techniques. The contours have been plotted in exponential increments because of the steepness of the slope surrounding the U-shaped valley.

This section continues with discussions of the following:

- “Quasi-Newton Methods” on page 3-6
- “Line Search” on page 3-8
- “Quasi-Newton Implementation” on page 3-10

## Quasi-Newton Methods

Of the methods that use gradient information, the most favored are the quasi-Newton methods. These methods build up curvature information at each iteration to formulate a quadratic model problem of the form



$$\min_x \frac{1}{2}x^T Hx + c^T x + b \quad (3-3)$$

where the Hessian matrix,  $H$ , is a positive definite symmetric matrix,  $c$  is a constant vector, and  $b$  is a constant. The optimal solution for this problem occurs when the partial derivatives of  $x$  go to zero, i.e.,

$$\nabla f(x^*) = Hx^* + c = 0 \quad (3-4)$$

The optimal solution point,  $x^*$ , can be written as

$$x^* = -H^{-1}c \quad (3-5)$$

Newton-type methods (as opposed to quasi-Newton methods) calculate  $H$  directly and proceed in a direction of descent to locate the minimum after a number of iterations. Calculating  $H$  numerically involves a large amount of computation. Quasi-Newton methods avoid this by using the observed behavior of  $f(x)$  and  $\nabla f(x)$  to build up curvature information to make an approximation to  $H$  using an appropriate updating technique.

A large number of Hessian updating methods have been developed. However, the formula of Broyden [3], Fletcher [14], Goldfarb [22], and Shanno [39] (BFGS) is thought to be the most effective for use in a General Purpose method.

The formula given by BFGS is

$$H_{k+1} = H_k + \frac{q_k q_k^T}{q_k^T s_k} - \frac{H_k^T s_k s_k^T H_k}{s_k^T H_k s_k} \quad (3-6)$$

where

$$\begin{aligned} s_k &= x_{k+1} - x_k \\ q_k &= \nabla f(x_{k+1}) - \nabla f(x_k) \end{aligned}$$

As a starting point,  $H_0$  can be set to any symmetric positive definite matrix, for example, the identity matrix  $I$ . To avoid the inversion of the Hessian  $H$ , you can derive an updating method that avoids the direct inversion of  $H$  by using a formula that makes an approximation of the inverse Hessian  $H^{-1}$  at each update. A well known procedure is the DFP formula of Davidon [9],

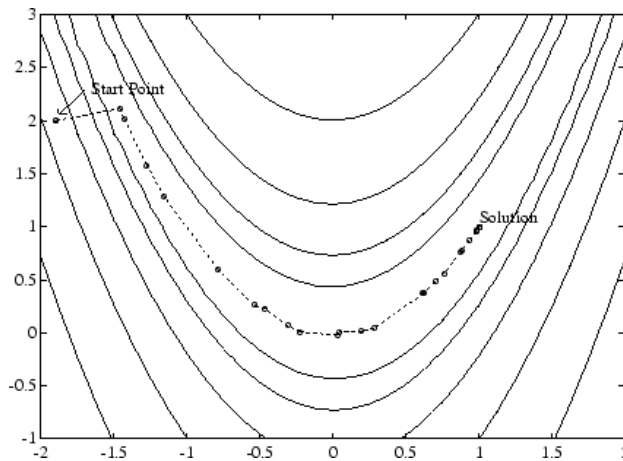
Fletcher, and Powell [16]. This uses the same formula as the BFGS method (Equation 3-6) except that  $q_k$  is substituted for  $s_k$ .

The gradient information is either supplied through analytically calculated gradients, or derived by partial derivatives using a numerical differentiation method via finite differences. This involves perturbing each of the design variables,  $x$ , in turn and calculating the rate of change in the objective function.

At each major iteration,  $k$ , a line search is performed in the direction

$$d = -H_k^{-1} \cdot \nabla f(x_k) \quad (3-7)$$

The quasi-Newton method is illustrated by the solution path on Rosenbrock's function (Equation 3-2) in Figure 3-2, BFGS Method on Rosenbrock's Function. The method is able to follow the shape of the valley and converges to the minimum after 140 function evaluations using only finite difference gradients.



**Figure 3-2: BFGS Method on Rosenbrock's Function**

### Line Search

*Line search* is a search method that is used as part of a larger optimization algorithm. At each step of the main algorithm, the line-search method searches along the line containing the current point,  $x_k$ , parallel to the *search*

*direction*, which is a vector determined by the main algorithm. That is, the method finds the next iterate  $x_{k+1}$  of the form

$$x_{k+1} = x_k + \alpha^* d_k \quad (3-8)$$

where  $x_k$  denotes the current iterate,  $d_k$  is the search direction, and  $\alpha^*$  is a scalar step length parameter.

The line search method attempts to decrease the objective function along the line  $x_k + \alpha d$  by repeatedly minimizing polynomial interpolation models of the objective function. The line search procedure has two main steps:

- The *bracketing* phase determines the range of points on the line  $x_k + \alpha d_k$  to be searched. The *bracket* corresponds to an interval specifying the range of values of  $\alpha$ .
- The *sectioning* step divides the bracket into subintervals, on which the minimum of the objective function is approximated by polynomial interpolation.

The resulting step length  $\alpha$  satisfies the Wolfe conditions:

$$f(x_k + \alpha d_k) \leq f(x_k) + c_1 \alpha \nabla f_k^T d_k \quad (3-9)$$

$$\nabla f(x_k + \alpha d_k)^T d_k \geq c_2 \alpha \nabla f_k^T d_k \quad (3-10)$$

where  $c_1$  and  $c_2$  are constants with  $0 < c_1 < c_2 < 1$ .

The first condition (Equation 3-9) requires that  $\alpha_k$  sufficiently decreases the objective function. The second condition (Equation 3-10) ensures that the step length is not too small. Points that satisfy both conditions (Equation 3-9 and Equation 3-10) are called *acceptable points*.

The line search method is an implementation of the algorithm described in Section 2-6 of [15]. See also [33] for more information about line search.

## Quasi-Newton Implementation

This section describes the implementation of the quasi-Newton method in the toolbox. The algorithm consists of two phases:

- Determination of a direction of search (Hessian update)
- Line search procedures

### Hessian Update

Many of the optimization functions determine the direction of search by updating the Hessian matrix at each iteration, using the BFGS method (Equation 3-6). The function `fminunc` also provides an option to use the DFP method given in “Quasi-Newton Methods” on page 3-6 (set `HessUpdate` to `'dfp'` in options to select the DFP method). The Hessian,  $H$ , is always maintained to be positive definite so that the direction of search,  $d$ , is always in a descent direction. This means that for some arbitrarily small step  $\alpha$  in the direction  $d$ , the objective function decreases in magnitude. You achieve positive definiteness of  $H$  by ensuring that  $H$  is initialized to be positive definite and thereafter  $q_k^T s_k$  (from Equation 3-11) is always positive. The term  $q_k^T s_k$  is a product of the line search step length parameter  $\alpha_k$  and a combination of the search direction  $d$  with past and present gradient evaluations,

$$q_k^T s_k = \alpha_k (\nabla f(x_{k+1})^T d - \nabla f(x_k)^T d) \quad (3-11)$$

You always achieve the condition that  $q_k^T s_k$  is positive by performing a sufficiently accurate line search. This is because the search direction,  $d$ , is a descent direction, so that  $\alpha_k$  and negative gradient of  $-\nabla f(x_k)^T d$  are always positive. Thus, the possible negative term  $\nabla f(x_{k+1})^T d$  can be made as small in magnitude as required by increasing the accuracy of the line search.

### Line Search Procedures

After choosing the direction of the search, the optimization function uses a line search procedure to determine how far to move in the search direction. This section describes the line search procedures used by the functions `lsqnonlin`, `lsqcurvefit`, and `fsolve`.

The functions use one of two line search strategies, depending on whether gradient information is readily available or whether it must be calculated using a finite difference method:

- When gradient information is available, the default is to use a cubic polynomial method.
- When gradient information is not available, the default is to use a mixed cubic and quadratic polynomial method.

### Cubic Polynomial Method

In the proposed cubic polynomial method, a gradient and a function evaluation are made at every iteration  $k$ . At each iteration an update is performed when a new point is found,  $x_{k+1}$ , that satisfies the condition

$$f(x_{k+1}) < f(x_k) \quad (3-12)$$

At each iteration a step,  $\alpha_k$ , is attempted to form a new iterate of the form

$$x_{k+1} = x_k + \alpha_k d \quad (3-13)$$

If this step does not satisfy the condition (Equation 3-12), then  $\alpha_k$  is reduced to form a new step,  $\alpha_{k+1}$ . The usual method for this reduction is to use bisection, i.e., to continually halve the step length until a reduction is achieved in  $f(x)$ . However, this procedure is slow when compared to an approach that involves using gradient and function evaluations together with cubic interpolation/extrapolation methods to identify estimates of step length.

When a point is found that satisfies the condition (Equation 3-12), an update is performed if  $q_k^T s_k$  is positive. If it is not, then further cubic interpolations are performed until the univariate gradient term  $\nabla f(x_{k+1})^T d$  is sufficiently small so that  $q_k^T s_k$  is positive.

It is usual practice to reset  $\alpha_k$  to unity after every iteration. However, note that the quadratic model (Equation 3-3) is generally only a good one near to the solution point. Therefore,  $\alpha_k$  is modified at each major iteration to compensate for the case when the approximation to the Hessian is monotonically increasing or decreasing. To ensure that, as  $x_k$  approaches the solution point, the procedure reverts to a value of  $\alpha_k$  close to unity, the

values of  $q_k^T s_k - \nabla f(x_k)^T d$  and  $\alpha_{k+1}$  are used to estimate the closeness to the solution point and thus to control the variation in  $\alpha_k$ .

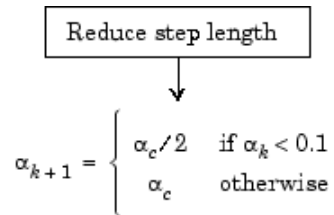
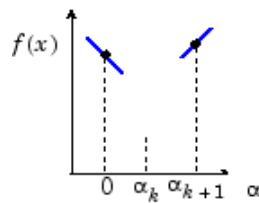
**Cubic Polynomial Line Search Procedures.** After each update procedure, a step length  $\alpha_k$  is attempted, following which a number of scenarios are possible. Consideration of all the possible cases is quite complicated and so they are represented pictorially below.

For each case:

- The left point on the graph represents the point  $x_k$ .
- The slope of the line bisecting each point represents the slope of the univariate gradient,  $\nabla f(x_k)^T d$ , which is always negative for the left point.
- The right point is the point  $x_{k+1}$  after a step of  $\alpha_k$  is taken in the direction  $d$ .

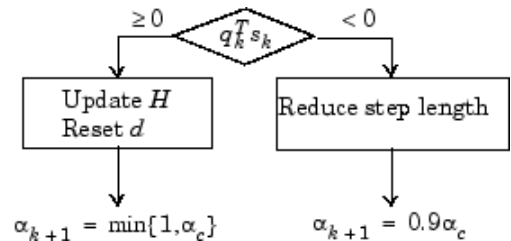
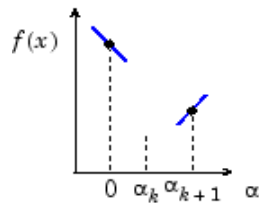
**Case 1:**

$$f(x_{k+1}) > f(x_k), \nabla f(x_{k+1})^T d > 0$$



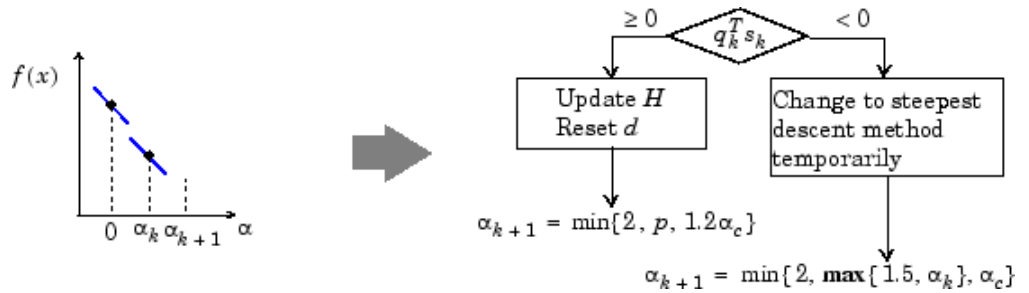
**Case 2:**

$$f(x_{k+1}) \leq f(x_k), \nabla f(x_{k+1})^T d \geq 0$$



**Case 3:**

$$f(x_{k+1}) < f(x_k), \nabla f(x_{k+1})^T d < 0$$


**Case 4:**

$$f(x_{k+1}) \geq f(x_k), \nabla f(x_{k+1})^T d \leq 0$$

where

$$p = 1 + q_k^T s_k - \nabla f(x_{k+1})^T d + \min\{0, \alpha_{k+1}\}$$



Cases 1 and 2 show the procedures performed when the value  $\nabla f(x_{k+1})^T d$  is positive. Cases 3 and 4 show the procedures performed when the value  $\nabla f(x_{k+1})^T d$  is negative. The notation  $\min\{a, b, c\}$  refers to the smallest value of the set  $\{a, b, c\}$ .

At each iteration a cubically interpolated step length  $\alpha_c$  is calculated and then used to adjust the step length parameter  $\alpha_{k+1}$ . Occasionally, for very nonlinear functions  $\alpha_c$  can be negative, in which case  $\alpha_c$  is given a value of  $2\alpha_k$ .

Certain robustness measures have also been included so that, even in the case when false gradient information is supplied, you can achieve a reduction in  $f(x)$  by taking a negative step. You do this by setting  $\alpha_{k+1} = -\alpha_k/2$  when  $\alpha_k$  falls below a certain threshold value (e.g.,  $1e-8$ ). This is important when extremely high precision is required, if only finite difference gradients are available.

### **Mixed Cubic and Quadratic Polynomial Method**

The cubic interpolation/extrapolation method has proved successful for a large number of optimization problems. However, when analytic derivatives are not available, evaluating finite difference gradients is computationally expensive. Therefore, another interpolation/extrapolation method is implemented so that gradients are not needed at every iteration. The approach in these circumstances, when gradients are not readily available, is to use a quadratic interpolation method. The minimum is generally bracketed using some form of bisection method. This method, however, has the disadvantage that all the available information about the function is not used. For instance, a gradient calculation is always performed at each major iteration for the Hessian update. Therefore, given three points that bracket the minimum, it is possible to use cubic interpolation, which is likely to be more accurate than using quadratic interpolation. Further efficiencies are possible if, instead of using bisection to bracket the minimum, extrapolation methods similar to those used in the cubic polynomial method are used.

Hence, the method that is used in `lsqnonlin`, `lsqcurvefit`, and `fsolve` is to find three points that bracket the minimum and to use cubic interpolation to estimate the minimum at each line search. The estimation of step length at each minor iteration,  $j$ , is shown in the following graphs for a number of point combinations. The left-most point in each graph represents the function value  $f(x_1)$  and univariate gradient  $\nabla f(x_k)$  obtained at the last update. The remaining points represent the points accumulated in the minor iterations of the line search procedure.

The terms  $\alpha_q$  and  $\alpha_c$  refer to the minimum obtained from a respective quadratic and cubic interpolation or extrapolation. For highly nonlinear functions,  $\alpha_c$  and  $\alpha_q$  can be negative, in which case they are set to a value of  $2\alpha_k$  so that they are always maintained to be positive. Cases 1 and 2 use quadratic interpolation with two points and one gradient to estimate a third point that brackets the minimum. If this fails, cases 3 and 4 represent

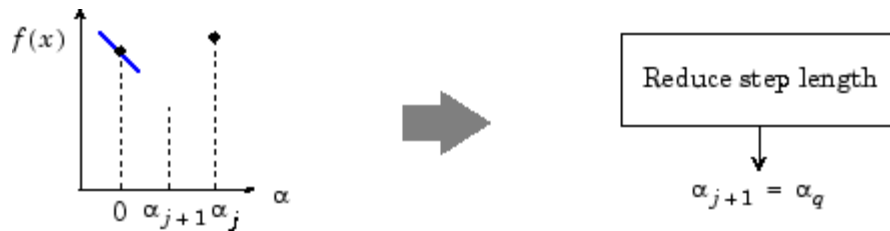


the possibilities for changing the step length when at least three points are available.

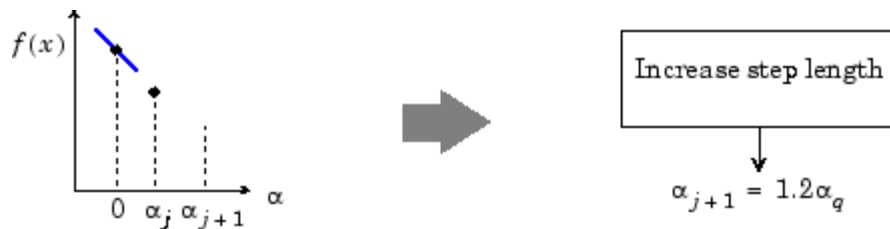
When the minimum is finally bracketed, cubic interpolation is achieved using one gradient and three function evaluations. If the interpolated point is greater than any of the three used for the interpolation, then it is replaced with the point with the smallest function value. Following the line search procedure, the Hessian update procedure is performed as for the cubic polynomial line search method.

The following graphs illustrate the line search procedures for cases 1 through 4, with a gradient only for the first point.

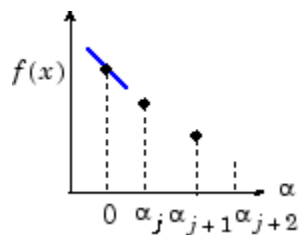
**Case 1:**  $f(x_j) \geq f(x_k)$



**Case 2:**  $f(x_j) < f(x_k)$



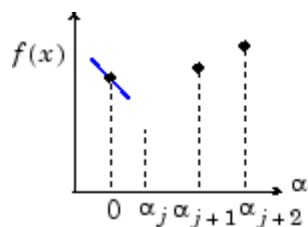
**Case 3:**  $f(x_{j+1}) < f(x_k)$



Increase step length

$$\alpha_{j+2} = \max\{1.2\alpha_j, 2\alpha_{j+1}\}$$

**Case 4:**  $f(x_{j+1}) > f(x_k)$



Reduce step length

$$\alpha_{j+2} = \alpha_c$$

## Least-Squares Optimization

The line search procedures used in conjunction with a quasi-Newton method are used as part of the nonlinear least-squares (LS) optimization routines, `lsqnonlin` and `lsqcurvefit`. In the least-squares problem a function  $f(x)$  is minimized that is a sum of squares.

$$\min_{x \in \mathfrak{R}^n} f(x) = \frac{1}{2} \|F(x)\|_2^2 = \frac{1}{2} \sum_i F_i(x)^2 \quad (3-14)$$

Problems of this type occur in a large number of practical applications, especially when fitting model functions to data, i.e., nonlinear parameter estimation. They are also prevalent in control where you want the output,  $y(x, t)$ , to follow some continuous model trajectory,  $\phi(t)$ , for vector  $x$  and scalar  $t$ . This problem can be expressed as

$$\min_{x \in \mathfrak{R}^n} \int_{t_2}^{t_1} (y(x, t) - \phi(t))^2 dt \quad (3-15)$$

where  $y(x, t)$  and  $\phi(t)$  are scalar functions.

When the integral is discretized using a suitable quadrature formula, Equation 3-15 can be formulated as a least-squares problem:

$$\min_{x \in \mathfrak{R}^n} f(x) = \sum_{i=1}^m (\bar{y}(x, t_i) - \bar{\phi}(t_i))^2 \quad (3-16)$$

where  $\bar{y}$  and  $\bar{\phi}$  include the weights of the quadrature scheme. Note that in this problem the vector  $F(x)$  is

$$F(x) = \begin{bmatrix} \bar{y}(x, t_1) - \bar{\phi}(t_1) \\ \bar{y}(x, t_2) - \bar{\phi}(t_2) \\ \dots \\ \bar{y}(x, t_m) - \bar{\phi}(t_m) \end{bmatrix}$$

In problems of this kind, the residual  $\|F(x)\|$  is likely to be small at the optimum since it is general practice to set realistically achievable target

trajectories. Although the function in LS (Equation 3-15) can be minimized using a general unconstrained minimization technique, as described in “Unconstrained Optimization” on page 3-5, certain characteristics of the problem can often be exploited to improve the iterative efficiency of the solution procedure. The gradient and Hessian matrix of LS (Equation 3-15) have a special structure.

Denoting the  $m$ -by- $n$  Jacobian matrix of  $F(x)$  as  $J(x)$ , the gradient vector of  $f(x)$  as  $G(x)$ , the Hessian matrix of  $f(x)$  as  $H(x)$ , and the Hessian matrix of each  $F_i(x)$  as  $H_i(x)$ , you have

$$\begin{aligned} G(x) &= 2J(x)^T F(x) \\ H(x) &= 2J(x)^T J(x) + 2Q(x) \end{aligned} \tag{3-17}$$

where

$$Q(x) = \sum_{i=1}^m F_i(x) \cdot H_i(x)$$

The matrix  $Q(x)$  has the property that when the residual  $\|F(x)\|$  tends to zero as  $x_k$  approaches the solution, then  $Q(x)$  also tends to zero. Thus when  $\|F(x)\|$  is small at the solution, a very effective method is to use the Gauss-Newton direction as a basis for an optimization procedure.

This section continues with discussions of the following:

- “Gauss-Newton Method” on page 3-18
- “Levenberg-Marquardt Method” on page 3-19
- “Nonlinear Least-Squares Implementation” on page 3-20

## Gauss-Newton Method

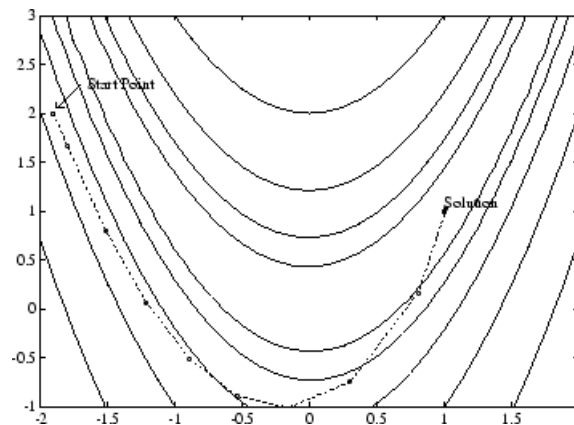
In the Gauss-Newton method, a search direction,  $d_k$ , is obtained at each major iteration,  $k$ , that is a solution of the linear least-squares problem.

$$\min_{x \in \mathfrak{R}^n} \| J(x_k)d_k - F(x_k) \|_2^2$$

(3-18)

The direction derived from this method is equivalent to the Newton direction when the terms of  $Q(x)$  can be ignored. The search direction  $d_k$  can be used as part of a line search strategy to ensure that at each iteration the function  $f(x)$  decreases.

Consider the efficiencies that are possible with the Gauss-Newton method. Gauss-Newton Method on Rosenbrock's Function on page 3-19 shows the path to the minimum on Rosenbrock's function (Equation 3-2) when posed as a least-squares problem. The Gauss-Newton method converges after only 48 function evaluations using finite difference gradients, compared to 140 iterations using an unconstrained BFGS method.



**Figure 3-3: Gauss-Newton Method on Rosenbrock's Function**

The Gauss-Newton method often encounters problems when the second order term  $Q(x)$  in Equation 3-17 is significant. A method that overcomes this problem is the Levenberg-Marquardt method.

## Levenberg-Marquardt Method

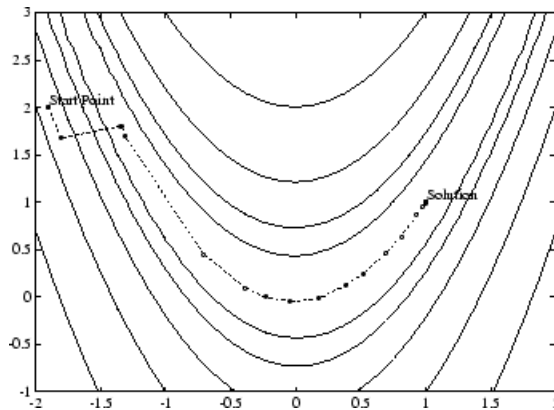
The Levenberg-Marquardt [27],[29] method uses a search direction that is a solution of the linear set of equations

$$(\mathbf{J}(x_k)^T \mathbf{J}(x_k) + \lambda_k \mathbf{I}) \mathbf{d}_k = -\mathbf{J}(x_k) \mathbf{F}(x_k)$$

(3-19)

where the scalar  $\lambda_k$  controls both the magnitude and direction of  $d_k$ . When  $\lambda_k$  is zero, the direction  $d_k$  is identical to that of the Gauss-Newton method. As  $\lambda_k$  tends to infinity,  $d_k$  tends toward a vector of zeros and a steepest descent direction. This implies that for some sufficiently large  $\lambda_k$ , the term  $F(x_k + d_k) < F(x_k)$  holds true. The term  $\lambda_k$  can therefore be controlled to ensure descent even when second order terms, which restrict the efficiency of the Gauss-Newton method, are encountered.

The Levenberg-Marquardt method therefore uses a search direction that is a cross between the Gauss-Newton direction and the steepest descent. This is illustrated in Figure 3-4, Levenberg-Marquardt Method on Rosenbrock's Function. The solution for Rosenbrock's function (Equation 3-2) converges after 90 function evaluations compared to 48 for the Gauss-Newton method. The poorer efficiency is partly because the Gauss-Newton method is generally more effective when the residual is zero at the solution. However, such information is not always available beforehand, and the increased robustness of the Levenberg-Marquardt method compensates for its occasional poorer efficiency.



**Figure 3-4: Levenberg-Marquardt Method on Rosenbrock's Function**

### Nonlinear Least-Squares Implementation

For a general survey of nonlinear least-squares methods, see Dennis [10]. Specific details on the Levenberg-Marquardt method can be found in

More [30]. Both the Gauss-Newton method and the Levenberg-Marquardt method are implemented in the Optimization Toolbox. Details of the implementations are discussed below:

- “Gauss-Newton Implementation” on page 3-21
- “Levenberg-Marquardt Implementation” on page 3-21

### Gauss-Newton Implementation

The Gauss-Newton method is implemented using polynomial line search strategies similar to those discussed for unconstrained optimization. In solving the linear least-squares problem (Equation 3-15), you can avoid exacerbation of the conditioning of the equations by using the QR decomposition of  $J(x_k)$  and applying the decomposition to  $F(x_k)$  (using the MATLAB \ operator). This is in contrast to inverting the explicit matrix,  $J(x_k)^T J(x_k)$ , which can cause unnecessary errors to occur.

Robustness measures are included in the method. These measures consist of changing the algorithm to the Levenberg-Marquardt method when either the step length goes below a threshold value (1e-15 in this implementation) or when the condition number of  $J(x_k)$  is below 1e-10. The condition number is a ratio of the largest singular value to the smallest.

### Levenberg-Marquardt Implementation

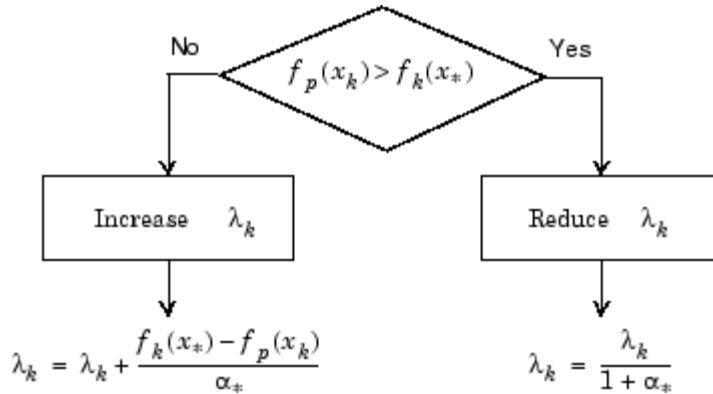
The main difficulty in the implementation of the Levenberg-Marquardt method is an effective strategy for controlling the size of  $\lambda_k$  at each iteration so that it is efficient for a broad spectrum of problems. The method used in this implementation is to estimate the relative nonlinearity of  $f(x)$  using a linear predicted sum of squares  $f_p(x_k)$  and a cubically interpolated estimate of the minimum  $f_k(x_*)$ . In this way the size of  $\lambda_k$  is determined at each iteration.

The linear predicted sum of squares is calculated as

$$f_p(x_k) = J(x_{k-1})d_{k-1} + F(x_{k-1}) \quad (3-20)$$

and the term  $f_k(x_*)$  is obtained by cubically interpolating the points  $f(x_k)$  and  $f(x_{k-1})$ . A step length parameter  $\alpha_*$  is also obtained from this interpolation, which is the estimated step to the minimum. If  $f_p(x_k)$  is greater

than  $f_k(x_+)$ , then  $\lambda_k$  is reduced, otherwise it is increased. The justification for this is that the difference between  $f_p(x_k)$  and  $f_k(x_+)$  is a measure of the effectiveness of the Gauss-Newton method and the linearity of the problem. This determines whether to use a direction approaching the steepest descent direction or the Gauss-Newton direction. The formulas for the reduction and increase in  $\lambda_k$ , which have been developed through consideration of a large number of test problems, are shown in the following figure.



**Figure 3-5: Updating  $\lambda_k$**

Following the update of  $\lambda_k$ , a solution of Equation 3-19 is used to obtain a search direction,  $d_k$ . A step length of unity is then taken in the direction  $d_k$ , which is followed by a line search procedure similar to that discussed for the unconstrained implementation. The line search procedure ensures that  $f(x_{k+1}) < f(x_k)$  at each major iteration and the method is therefore a descent method.

The implementation has been successfully tested on a large number of nonlinear problems. It has proved to be more robust than the Gauss-Newton method and iteratively more efficient than an unconstrained method. The Levenberg-Marquardt algorithm is the default method used by `lsqnonlin`. You can select the Gauss-Newton method by setting `LevenbergMarquardt` to 'off' in options.



## Nonlinear Systems of Equations

Solving a nonlinear system of equations  $F(x)$  involves finding a solution such that every equation in the nonlinear system is 0. That is, we have  $n$  equations and  $n$  unknowns and we want to find  $x$  is an element of the  $n$ -dimensional real numbers  $x \in \mathfrak{R}^n$  such that  $F(x) = 0$  where

$$F(x) = \begin{bmatrix} F_1(x) \\ F_2(x) \\ \vdots \\ F_n(x) \end{bmatrix}$$

The assumption is that a zero, or root, of the system exists. These equations may represent economic constraints, for example, that must all be satisfied.

### Gauss-Newton Method

One approach to solving this problem is to use a Nonlinear Least-Squares solver, such those described in “Least-Squares Optimization” on page 3-17. Since we assume the system has a root, it would have a small residual, and so using the Gauss-Newton Method is effective. In this case, at each iteration we solve a linear least-squares problem, as described in Equation 3-18, to find the search direction. (See “Gauss-Newton Method” on page 3-18 for more information.)

### Trust-Region Dogleg Method

Another approach is to solve a linear system of equations to find the search direction, namely, Newton’s method says to solve for the search direction  $d_k$  such that

$$J(x_k)d_k = -F(x_k)$$

$$x_{k+1} = x_k + d_k$$

where  $J(x_k)$  is the  $n$ -by- $n$  Jacobian

$$J(x_k) = \begin{bmatrix} \nabla F_1(x_k)^T \\ \nabla F_2(x_k)^T \\ \vdots \\ \nabla F_n(x_k)^T \end{bmatrix}$$

Newton's method can run into difficulties.  $J(x_k)$  may be singular, and so the Newton step  $d_k$  is not even defined. Also, the exact Newton step  $d_k$  may be expensive to compute. In addition, Newton's method may not converge if the starting point is far from the solution.

Using trust-region techniques (introduced in "Trust-Region Methods for Nonlinear Minimization" on page 4-3) improves robustness when starting far from the solution and handles the case when  $J(x_k)$  is singular. To use a trust-region strategy, a merit function is needed to decide if  $x_{k+1}$  is better or worse than  $x_k$ . A possible choice is

$$\min_d f(d) = \frac{1}{2} F(x_k + d)^T F(x_k + d)$$

But a minimum of  $f(d)$  is not necessarily a root of  $F(x)$ .

The Newton step  $d_k$  is a root of

$$M(x_k + d) = F(x_k) + J(x_k)d$$

and so it is also a minimum of  $m(d)$  where

$$\begin{aligned} \min_d m(d) &= \frac{1}{2} \|M(x_k + d)\|_2^2 = \frac{1}{2} \|F(x_k) + J(x_k)d\|_2^2 \\ &= \frac{1}{2} F(x_k)^T F(x_k) + d^T J(x_k)^T F(x_k) \\ &\quad + \frac{1}{2} d^T (J(x_k)^T J(x_k)) d \end{aligned} \tag{3-21}$$

Then  $m(d)$  is a better choice of merit function than  $f(d)$ , and so the trust region subproblem is

$$\min_d \left[ \frac{1}{2} F(x_k)^T F(x_k) + d^T J(x_k)^T F(x_k) + \frac{1}{2} d^T (J(x_k)^T J(x_k)) d \right] \quad (3-22)$$

such that  $\|D \cdot d\| \leq \Delta$ . This subproblem can be efficiently solved using a dogleg strategy.

For an overview of trust-region methods, see Conn [5], and Nocedal [33].

## Nonlinear Equations Implementation

Both the Gauss-Newton and trust-region dogleg methods are implemented in the Optimization Toolbox. Details of their implementations are discussed below.

### Gauss-Newton Implementation

The Gauss-Newton implementation is the same as that for least-squares optimization. It is described in “Gauss-Newton Implementation” on page 3-21.

### Trust-Region Dogleg Implementation

The key feature of this algorithm is the use of the Powell dogleg procedure for computing the step  $d$ , which minimizes Equation 3-22. For a detailed description, see Powell [36].

The step  $d$  is constructed from a convex combination of a Cauchy step (a step along the steepest descent direction) and a Gauss-Newton step for  $f(x)$ . The Cauchy step is calculated as

$$d_C = -\alpha J(x_k)^T F(x_k)$$

where  $\alpha$  is chosen to minimize Equation 3-21.

The Gauss-Newton step is calculated by solving

$$J(x_k) \cdot d_{GN} = -F(x_k)$$

using the MATLAB \ (matrix left division) operator.

The step  $d$  is chosen so that

$$d = d_C + \lambda(d_{GN} - d_C)$$

where  $\lambda$  is the largest value in the interval  $[0,1]$  such that  $\|d\| \leq \Delta$ . If  $J_k$  is (nearly) singular,  $d$  is just the Cauchy direction.

The dogleg algorithm is efficient since it requires only one linear solve per iteration (for the computation of the Gauss-Newton step). Additionally, it can be more robust than using the Gauss-Newton method with a line search.

## Constrained Optimization

In constrained optimization, the general aim is to transform the problem into an easier subproblem that can then be solved and used as the basis of an iterative process. A characteristic of a large class of early methods is the translation of the constrained problem to a basic unconstrained problem by using a penalty function for constraints that are near or beyond the constraint boundary. In this way the constrained problem is solved using a sequence of parameterized unconstrained optimizations, which in the limit (of the sequence) converge to the constrained problem. These methods are now considered relatively inefficient and have been replaced by methods that have focused on the solution of the Kuhn-Tucker (KT) equations. The KT equations are necessary conditions for optimality for a constrained optimization problem. If the problem is a so-called convex programming problem, that is,  $f(x)$  and  $G_i(x)$ ,  $i = 1, \dots, m$ , are convex functions, then the KT equations are both necessary and sufficient for a global solution point.

Referring to GP (Equation 3-1), the Kuhn-Tucker equations can be stated as

$$\begin{aligned} \nabla f(x^*) + \sum_{i=1}^m \lambda_i^* \cdot \nabla G_i(x^*) &= 0 \\ \lambda_i^* \cdot G_i(x^*) &= 0 \quad i = 1, \dots, m \\ \lambda_i^* &\geq 0 \quad i = m_e + 1, \dots, m \end{aligned} \quad (3-23)$$

in addition to the original constraints in Equation 3-1.

The first equation describes a canceling of the gradients between the objective function and the active constraints at the solution point. For the gradients to be canceled, Lagrange multipliers ( $\lambda_i$ ,  $i = 1, \dots, m$ ) are necessary to balance the deviations in magnitude of the objective function and constraint gradients. Because only active constraints are included in this canceling operation, constraints that are not active must not be included in this operation and so are given Lagrange multipliers equal to zero. This is stated implicitly in the last two equations of Equation 3-23.

The solution of the KT equations forms the basis to many nonlinear programming algorithms. These algorithms attempt to compute the Lagrange multipliers directly. Constrained quasi-Newton methods guarantee

superlinear convergence by accumulating second order information regarding the KT equations using a quasi-Newton updating procedure. These methods are commonly referred to as Sequential Quadratic Programming (SQP) methods, since a QP subproblem is solved at each major iteration (also known as Iterative Quadratic Programming, Recursive Quadratic Programming, and Constrained Variable Metric methods).

This section continues with discussions of the following topics:

- “Sequential Quadratic Programming (SQP)” on page 3-28
- A “Quadratic Programming (QP) Subproblem” on page 3-29
- “SQP Implementation” on page 3-30
- “Simplex Algorithm” on page 3-36

### **Sequential Quadratic Programming (SQP)**

SQP methods represent the state of the art in nonlinear programming methods. Schittkowski [38], for example, has implemented and tested a version that outperforms every other tested method in terms of efficiency, accuracy, and percentage of successful solutions, over a large number of test problems.

Based on the work of Biggs [1], Han [24], and Powell ([34],[35]), the method allows you to closely mimic Newton’s method for constrained optimization just as is done for unconstrained optimization. At each major iteration, an approximation is made of the Hessian of the Lagrangian function using a quasi-Newton updating method. This is then used to generate a QP subproblem whose solution is used to form a search direction for a line search procedure. An overview of SQP is found in Fletcher [15], Gill et al. [21], Powell [37], and Schittkowski [25]. The general method, however, is stated here.

Given the problem description in GP (Equation 3-1) the principal idea is the formulation of a QP subproblem based on a quadratic approximation of the Lagrangian function.

$$L(x, \lambda) = f(x) + \sum_{i=1}^m \lambda_i \cdot g_i(x)$$

(3-24)

Here you simplify Equation 3-1 by assuming that bound constraints have been expressed as inequality constraints. You obtain the QP subproblem by linearizing the nonlinear constraints.

## Quadratic Programming (QP) Subproblem

$$\begin{aligned}
 & \underset{d \in \mathfrak{R}^n}{\text{minimize}} && \frac{1}{2}d^T H_k d + \nabla f(x_k)^T d \\
 & && \nabla g_i(x_k)^T d + g_i(x_k) = 0 \quad i = 1, \dots, m_e \\
 & && \nabla g_i(x_k)^T d + g_i(x_k) \leq 0 \quad i = m_e + 1, \dots, m
 \end{aligned} \tag{3-25}$$

This subproblem can be solved using any QP algorithm (see, for instance, “Quadratic Programming Solution” on page 3-32). The solution is used to form a new iterate

$$x_{k+1} = x_k + \alpha_k d_k$$

The step length parameter  $\alpha_k$  is determined by an appropriate line search procedure so that a sufficient decrease in a merit function is obtained (see “Updating the Hessian Matrix” on page 3-30). The matrix  $H_k$  is a positive definite approximation of the Hessian matrix of the Lagrangian function (Equation 3-24).  $H_k$  can be updated by any of the quasi-Newton methods, although the BFGS method (see “Updating the Hessian Matrix” on page 3-30) appears to be the most popular.

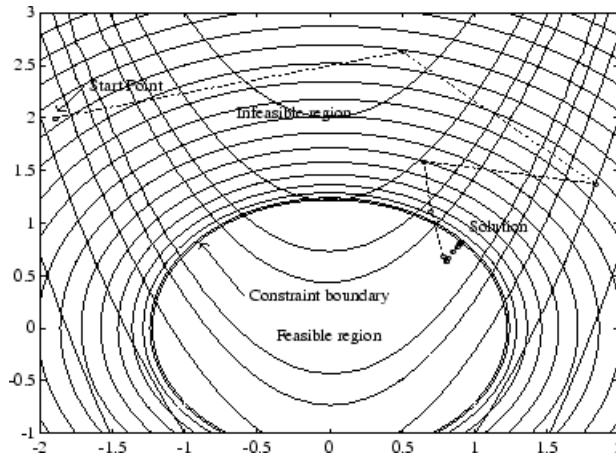
A nonlinearly constrained problem can often be solved in fewer iterations than an unconstrained problem using SQP. One of the reasons for this is that, because of limits on the feasible area, the optimizer can make informed decisions regarding directions of search and step length.

Consider Rosenbrock’s function (Equation 3-2) with an additional nonlinear inequality constraint,  $g(x)$ ,

$$x_1^2 + x_2^2 - 1.5 \leq 0$$

(3-26)

This was solved by an SQP implementation in 96 iterations compared to 140 for the unconstrained case. SQP Method on Nonlinear Linearly Constrained Rosenbrock's Function (Eq.3-2) on page 3-30 shows the path to the solution point  $x = [0.9072, 0.8228]$  starting at  $x = [-1.9, 2]$ .



**Figure 3-6: SQP Method on Nonlinear Linearly Constrained Rosenbrock's Function (Eq.3-2)**

### SQP Implementation

The SQP implementation consists of three main stages, which are discussed briefly in the following subsections:

- Updating of the Hessian matrix of the Lagrangian function
- Quadratic programming problem solution
- Line search and merit function calculation

### Updating the Hessian Matrix

At each major iteration a positive definite quasi-Newton approximation of the Hessian of the Lagrangian function,  $H$ , is calculated using the BFGS method, where  $\lambda_i$  ( $i = 1, \dots, m$ ) is an estimate of the Lagrange multipliers.



$$H_{k+1} = H_k + \frac{q_k q_k^T}{q_k^T s_k} - \frac{H_k^T H_k}{s_k^T H_k s_k} \quad (3-27)$$

where

$$s_k = x_{k+1} - x_k$$

$$q_k = \nabla f(x_{k+1}) + \sum_{i=1}^n \lambda_i \cdot \nabla g_i(x_{k+1}) - \left( \nabla f(x_k) + \sum_{i=1}^n \lambda_i \cdot \nabla g_i(x_k) \right)$$

Powell [35] recommends keeping the Hessian positive definite even though it might be positive indefinite at the solution point. A positive definite Hessian is maintained providing  $q_k^T s_k$  is positive at each update and that  $H$  is initialized with a positive definite matrix. When  $q_k^T s_k$  is not positive,  $q_k$  is modified on an element-by-element basis so that  $q_k^T s_k > 0$ . The general aim of this modification is to distort the elements of  $q_k$ , which contribute to a positive definite update, as little as possible. Therefore, in the initial phase of the modification, the most negative element of  $q_k \cdot s_k$  is repeatedly halved. This procedure is continued until  $q_k^T s_k$  is greater than or equal to  $1e-5$ . If, after this procedure,  $q_k^T s_k$  is still not positive, modify  $q_k$  by adding a vector  $v$  multiplied by a constant scalar  $w$ , that is,

$$q_k = q_k + wv \quad (3-28)$$

where

$$v_i = \nabla g_i(x_{k+1}) \cdot g_i(x_{k+1}) - \nabla g_i(x_k) \cdot g_i(x_k),$$

if  $(q_k)_i \cdot (s_k)_i < 0$  and  $(q_k)_i \cdot (s_k)_i < 0 (i = 1, \dots, m)$

$v_i = 0$  otherwise

and increase  $w$  systematically until  $q_k^T s_k$  becomes positive.

The functions `fmincon`, `fminimax`, `fgoalattain`, and `fseminf` all use SQP. If `Display` is set to 'iter' in options, then various information is given

such as function values and the maximum constraint violation. When the Hessian has to be modified using the first phase of the preceding procedure to keep it positive definite, then `Hessian modified` is displayed. If the Hessian has to be modified again using the second phase of the approach described above, then `Hessian modified twice` is displayed. When the QP subproblem is infeasible, then `infeasible` is displayed. Such displays are usually not a cause for concern but indicate that the problem is highly nonlinear and that convergence might take longer than usual. Sometimes the message `no update` is displayed, indicating that  $q_k^T s_k$  is nearly zero. This can be an indication that the problem setup is wrong or you are trying to minimize a noncontinuous function.

### Quadratic Programming Solution

At each major iteration of the SQP method, a QP problem of the following form is solved, where  $A_i$  refers to the  $i$ th row of the  $m$ -by- $n$  matrix  $A$ .

$$\begin{aligned}
 \underset{d \in \mathfrak{R}^n}{\text{minimize}} \quad & q(d) = \frac{1}{2}d^T H d + c^T d \\
 & A_i d = b_i \quad i = 1, \dots, m_e \\
 & A_i d \leq b_i \quad i = m_e + 1, \dots, m
 \end{aligned} \tag{3-29}$$

The method used in the Optimization Toolbox is an active set strategy (also known as a projection method) similar to that of Gill et al., described in [20] and [19]. It has been modified for both Linear Programming (LP) and Quadratic Programming (QP) problems.

The solution procedure involves two phases. The first phase involves the calculation of a feasible point (if one exists). The second phase involves the generation of an iterative sequence of feasible points that converge to the solution. In this method an active set,  $\bar{A}_k$ , is maintained that is an estimate of the active constraints (i.e., those that are on the constraint boundaries) at the solution point. Virtually all QP algorithms are active set methods. This point is emphasized because there exist many different methods that are very similar in structure but that are described in widely different terms.

$\bar{A}_k$  is updated at each iteration  $k$ , and this is used to form a basis for a search direction  $\hat{d}_k$ . Equality constraints always remain in the active set  $\bar{A}_k$ . The

notation for the variable  $\hat{d}_k$  is used here to distinguish it from  $d_k$  in the major iterations of the SQP method. The search direction  $\hat{d}_k$  is calculated and minimizes the objective function while remaining on any active constraint boundaries. The feasible subspace for  $\hat{d}_k$  is formed from a basis  $Z_k$  whose columns are orthogonal to the estimate of the active set  $\bar{A}_k$  (i.e.,  $\bar{A}_k Z_k = 0$ ). Thus a search direction, which is formed from a linear summation of any combination of the columns of  $Z_k$ , is guaranteed to remain on the boundaries of the active constraints.

The matrix  $Z_k$  is formed from the last  $m - l$  columns of the QR decomposition of the matrix  $\bar{A}_k^T$ , where  $l$  is the number of active constraints and  $l < m$ . That is,  $Z_k$  is given by

$$Z_k = Q[:, l + 1:m] \quad (3-30)$$

where

$$Q^T \bar{A}_k^T = \begin{bmatrix} R \\ 0 \end{bmatrix}$$

Once  $Z_k$  is found, a new search direction  $\hat{d}_k$  is sought that minimizes  $q(d)$  where  $\hat{d}_k$  is in the null space of the active constraints. That is,  $\hat{d}_k$  is a linear combination of the columns of  $Z_k$ :  $\hat{d}_k = Z_k p$  for some vector  $p$ .

Then if you view the quadratic as a function of  $p$ , by substituting for  $\hat{d}_k$ , you have

$$q(p) = \frac{1}{2} p^T Z_k^T H Z_k p + c^T Z_k p \quad (3-31)$$

Differentiating this with respect to  $p$  yields

$$\nabla q(p) = Z_k^T H Z_k p + Z_k^T c \quad (3-32)$$

$\nabla q(p)$  is referred to as the projected gradient of the quadratic function because it is the gradient projected in the subspace defined by  $Z_k$ . The term  $Z_k^T H Z_k$  is called the projected Hessian. Assuming the Hessian matrix  $H$  is positive definite (which is the case in this implementation of SQP), then the

minimum of the function  $q(p)$  in the subspace defined by  $Z_k$  occurs when gradient of  $\nabla q(p) = 0$ , which is the solution of the system of linear equations

$$Z_k^T H Z_k p = -Z_k^T c \quad (3-33)$$

A step is then taken of the form

$$x_{k+1} = x_k + \alpha \hat{d}_k \quad \text{where } \hat{d}_k = Z_k^T p \quad (3-34)$$

At each iteration, because of the quadratic nature of the objective function, there are only two choices of step length  $\alpha$ . A step of unity along  $\hat{d}_k$  is the exact step to the minimum of the function restricted to the null space of  $\bar{A}_k$ . If such a step can be taken, without violation of the constraints, then this is the solution to QP (Equation 3-30). Otherwise, the step along  $\hat{d}_k$  to the nearest constraint is less than unity and a new constraint is included in the active set at the next iteration. The distance to the constraint boundaries in any direction  $\hat{d}_k$  is given by

$$\alpha = \min_i \left\{ \frac{-(A_i x_k - b_i)}{A_i \hat{d}_k} \right\} \quad (i = 1, \dots, m) \quad (3-35)$$

which is defined for constraints not in the active set, and where the direction  $\hat{d}_k$  is towards the constraint boundary, i.e.,  $A_i \hat{d}_k > 0$ ,  $i = 1, \dots, m$ .

When  $n$  independent constraints are included in the active set, without location of the minimum, Lagrange multipliers,  $\lambda_k$ , are calculated that satisfy the nonsingular set of linear equations

$$\bar{A}_k^T \lambda_k = c \quad (3-36)$$

If all elements of  $\lambda_k$  are positive,  $x_k$  is the optimal solution of QP (Equation 3-30). However, if any component of  $\lambda_k$  is negative, and the component does not correspond to an equality constraint, then the corresponding element is deleted from the active set and a new iterate is sought.

**Initialization.** The algorithm requires a feasible point to start. If the current point from the SQP method is not feasible, then you can find a point by solving the linear programming problem

$$\begin{aligned}
 & \text{minimize} && \gamma \\
 & \gamma \in \mathfrak{R}, x \in \mathfrak{R}^n \\
 & A_i x = b_i && i = 1, \dots, m_e \\
 & A_i x - \gamma \leq b_i && i = m_e + 1, \dots, m
 \end{aligned} \tag{3-37}$$

The notation  $A_i$  indicates the  $i$ th row of the matrix  $A$ . You can find a feasible point (if one exists) to Equation 3-37 by setting  $x$  to a value that satisfies the equality constraints. You can determine this value by solving an under- or overdetermined set of linear equations formed from the set of equality constraints. If there is a solution to this problem, then the slack variable  $\gamma$  is set to the maximum inequality constraint at this point.

You can modify the preceding QP algorithm for LP problems by setting the search direction to the steepest descent direction at each iteration, where  $g_k$  is the gradient of the objective function (equal to the coefficients of the linear objective function).

$$\hat{d}_k = -Z_k Z_k^T g_k \tag{3-38}$$

If a feasible point is found using the preceding LP method, the main QP phase is entered. The search direction  $\hat{d}_k$  is initialized with a search direction  $\hat{d}_1$  found from solving the set of linear equations

$$H\hat{d}_1 = -g_k \tag{3-39}$$

where  $g_k$  is the gradient of the objective function at the current iterate  $x_k$  (i.e.,  $Hx_k + c$ ).

If a feasible solution is not found for the QP problem, the direction of search for the main SQP routine  $\hat{d}_k$  is taken as one that minimizes  $\gamma$ .

### Line Search and Merit Function

The solution to the QP subproblem produces a vector  $d_k$ , which is used to form a new iterate

$$x_{k+1} = x_k + \alpha d_k \tag{3-40}$$

The step length parameter  $\alpha_k$  is determined in order to produce a sufficient decrease in a merit function. The merit function used by Han [24] and Powell [35] of the following form is used in this implementation.

$$\Psi(x) = f(x) + \sum_{i=1}^{m_e} r_i \cdot g_i(x) + \sum_{i=m_e+1}^m r_i \cdot \max\{0, g_i(x)\} \tag{3-41}$$

Powell recommends setting the penalty parameter

$$r_i = (r_{k+1})_i = \max_i \left\{ \lambda_i, \frac{1}{2}((r_k)_i + \lambda_i) \right\}, \quad i = 1, \dots, m \tag{3-42}$$

This allows positive contribution from constraints that are inactive in the QP solution but were recently active. In this implementation, the penalty parameter  $r_i$  is initially set to

$$r_i = \frac{\|\nabla f(x)\|}{\|\nabla g_i(x)\|} \tag{3-43}$$

where  $\|\cdot\|$  represents the Euclidean norm.

This ensures larger contributions to the penalty parameter from constraints with smaller gradients, which would be the case for active constraints at the solution point.

### Simplex Algorithm

The simplex algorithm, invented by George Dantzig in 1947, is one of the earliest and best known optimization algorithms. The algorithm solves the linear programming problem

$$\begin{array}{ll} \min_x f^T x & \text{subject to} \\ & A \cdot x \leq b \\ & Aeq \cdot x = beq \\ & lb \leq x \leq ub \end{array}$$

The algorithm moves along the edges of the polyhedron defined by the constraints, from one vertex to another, while decreasing the value of the objective function,  $f^T x$ , at each step. This section describes an improved version of the original simplex algorithm that returns a vertex optimal solution.

This section covers the following topics:

- “Main Algorithm” on page 3-37
- “Preprocessing” on page 3-39
- “Using the Simplex Algorithm” on page 3-39
- “Basic and Nonbasic Variables” on page 3-40
- “References” on page 3-40

## Main Algorithm

The simplex algorithm has two phases:

- Phase 1 — Compute an initial basic feasible point.
- Phase 2 — Compute the optimal solution to the original problem.

---

**Note** You cannot supply an initial point  $x_0$  for `linprog` with the simplex algorithm. If you pass in  $x_0$  as an input argument, `linprog` ignores  $x_0$  and computes its own initial point for the algorithm.

---

**Phase 1.** In phase 1, the algorithm finds an initial basic feasible solution (see “Basic and Nonbasic Variables” on page 3-40 for a definition) by solving an auxiliary piecewise linear programming problem. The objective function of

the auxiliary problem is the *linear penalty function*  $P = \sum_j P_j(x_j)$ , where  $P_j(x_j)$  is defined by

$$P_j(x_j) = \begin{cases} x_j - u_j & \text{if } x_j > u_j \\ 0 & \text{if } l_j \leq x_j \leq u_j \\ l_j - x_j & \text{if } l_j > x_j \end{cases}$$

$P(x)$  measures how much a point  $x$  violates the lower and upper bound conditions. The auxiliary problem is

$$\min_x \sum_j P_j \quad \text{subject to} \quad \begin{array}{l} A \cdot x \leq b \\ Aeq \cdot x = beq \end{array}$$

The original problem has a feasible basis point if and only if the auxiliary problem has minimum value 0.

The algorithm finds an initial point for the auxiliary problem by a heuristic method that adds slack and artificial variables as necessary. The algorithm then uses this initial point together with the simplex algorithm to solve the auxiliary problem. The optimal solution is the initial point for phase 2 of the main algorithm.

**Phase 2.** In phase 2, the algorithm applies the simplex algorithm, starting at the initial point from phase 1, to solve the original problem. At each iteration, the algorithm tests the optimality condition and stops if the current solution is optimal. If the current solution is not optimal, the algorithm

- 1 Chooses one variable, called the *entering variable*, from the nonbasic variables and adds the corresponding column of the nonbasis to the basis (see “Basic and Nonbasic Variables” on page 3-40 for definitions).
- 2 Chooses a variable, called the *leaving variable*, from the basic variables and removes the corresponding column from the basis.
- 3 Updates the current solution and the current objective value.

The algorithm chooses the entering and the leaving variables by solving two linear systems while maintaining the feasibility of the solution.



## Preprocessing

The simplex algorithm uses the same preprocessing steps as the large-scale linear programming solver, which are described in “Preprocessing” on page 4-17. In addition, the algorithm uses two other steps:

- 1 Eliminates columns that have only one nonzero element and eliminates their corresponding rows.
- 2 For each constraint equation  $a \cdot x = b$ , where  $a$  is a row of  $A_{eq}$ , the algorithm computes the lower and upper bounds of the linear combination  $a \cdot x$  as  $rlb$  and  $rub$  if the lower and upper bounds are finite. If either  $rlb$  or  $rub$  equals  $b$ , the constraint is called a *forcing constraint*. The algorithm sets each variable corresponding to a nonzero coefficient of  $a \cdot x$  equal its upper or lower bound, depending on the forcing constraint. The algorithm then deletes the columns corresponding to these variables and deletes the rows corresponding to the forcing constraints.

## Using the Simplex Algorithm

To use the simplex method, set 'LargeScale' to 'off' and 'Simplex' to 'on' in options.

```
options = optimset('LargeScale', 'off', 'Simplex', 'on')
```

Then call the function `linprog` with the options input argument. See the reference page for `linprog` for more information.

`linprog` returns empty output arguments for  $x$  and  $fval$  if it detects infeasibility or unboundedness in the preprocessing procedure. `linprog` returns the current point when it

- Exceeds the maximum number of iterations
- Detects that the problem is infeasible or unbounded in phases 1 or 2

When the problem is unbounded, `linprog` returns  $x$  and  $fval$  in the unbounded direction.

### Basic and Nonbasic Variables

This section defines the terms *basis*, *nonbasis*, and *basic feasible solutions* for a linear programming problem. The definition assumes that the problem is given in the following standard form:

$$\min_x f^T x \quad \text{such that} \quad \begin{aligned} A \cdot x &= b \\ lb &\leq x \leq ub \end{aligned}$$

(Note that  $A$  and  $b$  are not the matrix and vector defining the inequalities in the original problem.) Assume that  $A$  is an  $m$ -by- $n$  matrix, of rank  $m < n$ , whose columns are  $\{a_1, a_2, \dots, a_n\}$ . Suppose that  $\{a_{i_1}, a_{i_2}, \dots, a_{i_m}\}$  is a basis for the column space of  $A$ , with index set  $B = \{i_1, i_2, \dots, i_m\}$ , and that  $N = \{1, 2, \dots, n\} \setminus B$  is the complement of  $B$ . The submatrix  $A_B$  is called a *basis* and the complementary submatrix  $A_N$  is called a *nonbasis*. The vector of *basic variables* is  $x_B$  and the vector of *nonbasic variables* is  $x_N$ . At each iteration in phase 2, the algorithm replaces one column of the current basis with a column of the nonbasis and updates the variables  $x_B$  and  $x_N$  accordingly.

If  $x$  is a solution to  $A \cdot x = b$  and all the nonbasic variables in  $x_N$  are equal to either their lower or upper bounds,  $x$  is called a *basic solution*. If, in addition, the basic variables in  $x_B$  satisfy their lower and upper bounds, so that  $x$  is a feasible point,  $x$  is called a *basic feasible solution*.

### References

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## Multiobjective Optimization

The rigidity of the mathematical problem posed by the general optimization formulation given in GP (Equation 3-1) is often remote from that of a practical design problem. Rarely does a single objective with several hard constraints adequately represent the problem being faced. More often there is a vector of objectives  $F(x) = \{F_1(x), F_2(x), \dots, F_m(x)\}$  that must be traded off in some way. The relative importance of these objectives is not generally known until the system's best capabilities are determined and tradeoffs between the objectives fully understood. As the number of objectives increases, tradeoffs are likely to become complex and less easily quantified. There is much reliance on the intuition of the designer and his or her ability to express preferences throughout the optimization cycle. Thus, requirements for a multiobjective design strategy are to enable a natural problem formulation to be expressed, yet to be able to solve the problem and enter preferences into a numerically tractable and realistic design problem.

This section includes

- An introduction to multiobjective optimization, which looks at a number of alternative methods
- A discussion of the goal attainment method, which can be posed as a nonlinear programming problem
- Algorithm improvements to the SQP method, for use with the goal attainment method

### Introduction

Multiobjective optimization is concerned with the minimization of a vector of objectives  $F(x)$  that can be the subject of a number of constraints or bounds.

$$\begin{aligned}
 & \underset{x \in \mathcal{R}^n}{\text{minimize}} && F(x) \\
 & G_i(x) = 0 && i = 1, \dots, m_e \\
 & G_i(x) \leq 0 && i = m_e + 1, \dots, m \\
 & x_l \leq x \leq x_u && 
 \end{aligned} \tag{3-44}$$

Note that, because  $F(x)$  is a vector, if any of the components of  $F(x)$  are competing, there is no unique solution to this problem. Instead, the concept

of noninferiority [41] (also called Pareto optimality [4],[6]) must be used to characterize the objectives. A noninferior solution is one in which an improvement in one objective requires a degradation of another. To define this concept more precisely, consider a feasible region,  $\Omega$ , in the parameter space  $x$  is an element of the  $n$ -dimensional real numbers  $x \in \mathfrak{R}^n$  that satisfies all the constraints, i.e.,

$$\Omega = \{x \in \mathfrak{R}^n\} \tag{3-45}$$

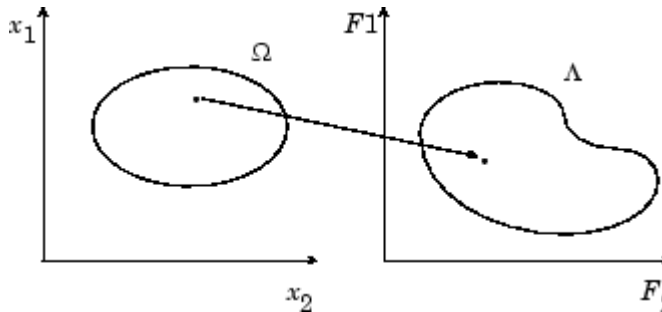
subject to

$$\begin{aligned} g_i(x) &= 0 & i &= 1, \dots, m_e \\ g_i(x) &\leq 0 & i &= m_e + 1, \dots, m \\ x_l &\leq x \leq x_u \end{aligned}$$

This allows us to define the corresponding feasible region for the objective function space  $\Lambda$ .

$$\Lambda = \{y \in \mathfrak{R}^m\} \tag{3-46}$$

The performance vector,  $F(x)$ , maps parameter space into objective function space as is represented for a two-dimensional case in Figure 3-7, Mapping from Parameter Space into Objective Function Space.



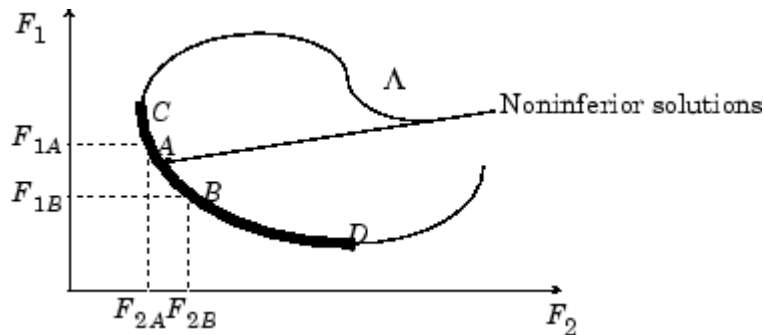
**Figure 3-7: Mapping from Parameter Space into Objective Function Space**

A noninferior solution point can now be defined.

*Definition:* A point  $x^* \in \Omega$  is a noninferior solution if for some neighborhood of  $x^*$  there does not exist a  $\Delta x$  such that  $(x^* + \Delta x) \in \Omega$  and

$$\begin{aligned} F_i(x^* + \Delta x) &\leq F_i(x^*) & i = 1, \dots, m \\ F_j(x^* + \Delta x) &< F_j(x^*) & \text{for some } j \end{aligned} \quad (3-47)$$

In the two-dimensional representation of Figure 3-8, Set of Noninferior Solutions, the set of noninferior solutions lies on the curve between  $C$  and  $D$ . Points  $A$  and  $B$  represent specific noninferior points.



**Figure 3-8: Set of Noninferior Solutions**

$A$  and  $B$  are clearly noninferior solution points because an improvement in one objective,  $F_1$ , requires a degradation in the other objective,  $F_2$ , i.e.,  $F_{1B} < F_{1A}$ ,  $F_{2B} > F_{2A}$ .

Since any point in  $\Omega$  that is not a noninferior point represents a point in which improvement can be attained in all the objectives, it is clear that such a point is of no value. Multiobjective optimization is, therefore, concerned with the generation and selection of noninferior solution points. The techniques for multiobjective optimization are wide and varied and all the methods cannot be covered within the scope of this toolbox. Subsequent sections describe some of the techniques.

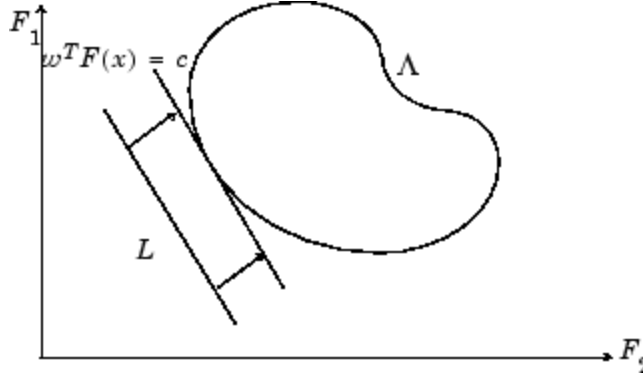
### Weighted Sum Strategy

The weighted sum strategy converts the multiobjective problem of minimizing the vector  $F(x)$  into a scalar problem by constructing a weighted sum of all the objectives.

$$\underset{x \in \Omega}{\text{minimize}} \quad f(x) = \sum_{i=1}^m w_i \cdot F_i(x) \quad (3-48)$$

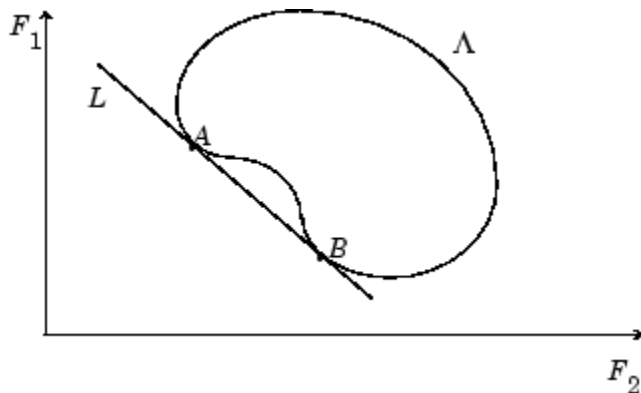
The problem can then be optimized using a standard unconstrained optimization algorithm. The problem here is in attaching weighting coefficients to each of the objectives. The weighting coefficients do not necessarily correspond directly to the relative importance of the objectives or allow tradeoffs between the objectives to be expressed. Further, the noninferior solution boundary can be nonconcurrent, so that certain solutions are not accessible.

This can be illustrated geometrically. Consider the two-objective case in Geometrical Representation of the Weighted Sum Method on page 3-44. In the objective function space a line,  $L$ ,  $w^T F(x) = c$  is drawn. The minimization of Equation 3-48 can be interpreted as finding the value of  $c$  for which  $L$  just touches the boundary of  $\Lambda$  as it proceeds outwards from the origin. Selection of weights  $w_1$  and  $w_2$ , therefore, defines the slope of  $L$ , which in turn leads to the solution point where  $L$  touches the boundary of  $\Lambda$ .



**Figure 3-9: Geometrical Representation of the Weighted Sum Method**

The aforementioned convexity problem arises when the lower boundary of  $\Lambda$  is nonconvex as shown in Nonconvex Solution Boundary on page 3-45. In this case the set of noninferior solutions between  $A$  and  $B$  is not available.



**Figure 3-10: Nonconvex Solution Boundary**

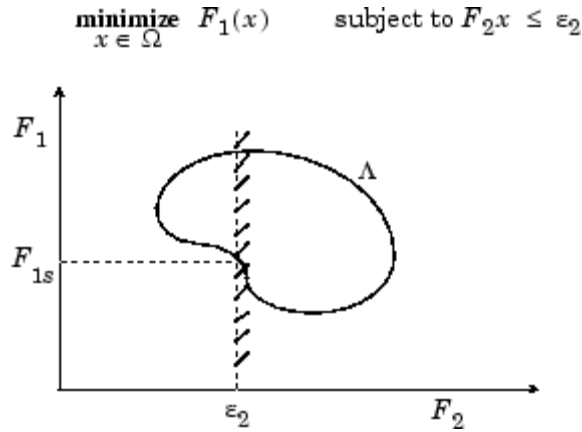
### $\varepsilon$ -Constraint Method

A procedure that overcomes some of the convexity problems of the weighted sum technique is the  $\varepsilon$ -constraint method. This involves minimizing a primary objective,  $F_p$ , and expressing the other objectives in the form of inequality constraints

$$\underset{x \in \Omega}{\text{minimize}} \quad F_p(x) \quad (3-49)$$

subject to  $F_i(x) \leq \varepsilon_i \quad i = 1, \dots, m \quad i \neq p$

Geometrical Representation of  $\varepsilon$ -Constraint Method on page 3-46, shows a two-dimensional representation of the  $\varepsilon$ -constraint method for a two-objective problem.



**Figure 3-11: Geometrical Representation of  $\varepsilon$ -Constraint Method**

This approach is able to identify a number of noninferior solutions on a nonconvex boundary that are not obtainable using the weighted sum technique, for example, at the solution point  $F_1 = F_{1s}$  and  $F_2 = \varepsilon_2$ . A problem with this method is, however, a suitable selection of  $\varepsilon$  to ensure a feasible solution. A further disadvantage of this approach is that the use of hard constraints is rarely adequate for expressing true design objectives. Similar methods exist, such as that of Waltz [40], that prioritize the objectives. The optimization proceeds with reference to these priorities and allowable bounds of acceptance. The difficulty here is in expressing such information at early stages of the optimization cycle.

In order for the designers' true preferences to be put into a mathematical description, the designers must express a full table of their preferences and satisfaction levels for a range of objective value combinations. A procedure must then be realized that is able to find a solution with reference to this. Such methods have been derived for discrete functions using the branches of statistics known as decision theory and game theory (for a basic introduction, see [26]). Implementation for continuous functions requires suitable discretization strategies and complex solution methods. Since it is rare for the designer to know such detailed information, this method is deemed impractical for most practical design problems. It is, however, seen as a possible area for further research.



What is required is a formulation that is simple to express, retains the designers' preferences, and is numerically tractable.

## Goal Attainment Method

The method described here is the goal attainment method of Gembicki [18].

This involves expressing a set of design goals,  $F^* = \{F_1^*, F_2^*, \dots, F_m^*\}$ , which is associated with a set of objectives,  $F(x) = \{F_1(x), F_2(x), \dots, F_m(x)\}$ . The problem formulation allows the objectives to be under- or overachieved, enabling the designer to be relatively imprecise about initial design goals. The relative degree of under- or overachievement of the goals is controlled by a vector of weighting coefficients,  $w = \{w_1, w_2, \dots, w_m\}$ , and is expressed as a standard optimization problem using the following formulation.

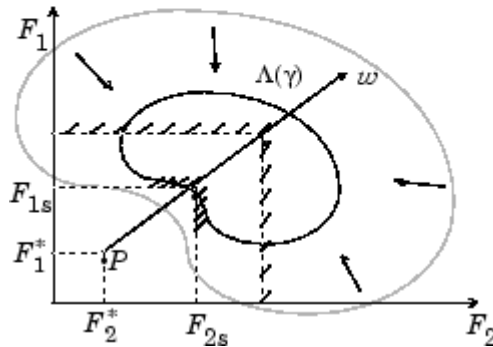
$$\begin{aligned} & \text{minimize} && \gamma \\ & \gamma \in \mathfrak{R}, x \in \Omega \end{aligned} \tag{3-50}$$

such that  $F_i(x) - w_i\gamma \leq F_i^* \quad i = 1, \dots, m$

The term  $w_i\gamma$  introduces an element of *slackness* into the problem, which otherwise imposes that the goals be rigidly met. The weighting vector,  $w$ , enables the designer to express a measure of the relative tradeoffs between the objectives. For instance, setting the weighting vector  $w$  equal to the initial goals indicates that the same percentage under- or overattainment of the goals,  $F^*$ , is achieved. You can incorporate hard constraints into the design by setting a particular weighting factor to zero (i.e.,  $w_i = 0$ ). The goal attainment method provides a convenient intuitive interpretation of the design problem, which is solvable using standard optimization procedures. Illustrative examples of the use of the goal attainment method in control system design can be found in Fleming ([12],[13]).

The goal attainment method is represented geometrically in Geometrical Representation of Goal Attainment Method on page 3-48, for the two-dimensional problem.

$$\begin{aligned} \text{minimize } \gamma \quad & \text{subject to } F_1(x) - w_1\gamma \leq F_1^* \\ \gamma, x \in \Omega \quad & F_2(x) - w_2\gamma \leq F_2^* \end{aligned}$$



**Figure 3-12: Geometrical Representation of Goal Attainment Method**

Specification of the goals,  $\{F_1^*, F_2^*\}$ , defines the goal point,  $P$ . The weighting vector defines the direction of search from  $P$  to the feasible function space,  $\Lambda(\gamma)$ . During the optimization  $\gamma$  is varied, which changes the size of the feasible region. The constraint boundaries converge to the unique solution point  $F_{1s}, F_{2s}$ .

### Algorithm Improvements for Goal Attainment Method

The goal attainment method has the advantage that it can be posed as a nonlinear programming problem. Characteristics of the problem can also be exploited in a nonlinear programming algorithm. In sequential quadratic programming (SQP), the choice of merit function for the line search is not easy because, in many cases, it is difficult to "define" the relative importance between improving the objective function and reducing constraint violations. This has resulted in a number of different schemes for constructing the merit function (see, for example, Schittkowski [38]). In goal attainment programming there might be a more appropriate merit function, which you can achieve by posing Equation 3-50 as the minimax problem

$$\mathbf{minimize}_{x \in \mathfrak{R}^n} \mathbf{max}_i \{\Lambda_i\} \quad (3-51)$$

$$\text{where } \Lambda_i = \frac{F_i(x) - F_i^*}{w_i} \quad i = 1, \dots, m$$

Following the argument of Brayton et al. [2] for minimax optimization using SQP, using the merit function of Equation 3-41 for the goal attainment problem of Equation 3-51 gives

$$\psi(x, \gamma) = \gamma + \sum_{i=1}^m r_i \cdot \mathbf{max} \{0, F_i(x) - w_i \gamma - F_i^*\} \quad (3-52)$$

When the merit function of Equation 3-52 is used as the basis of a line search procedure, then, although  $\psi(x, \gamma)$  might decrease for a step in a given search direction, the function  $\mathbf{max}_i \Lambda_i$  might paradoxically increase. This is accepting a degradation in the worst case objective. Since the worst case objective is responsible for the value of the objective function  $\gamma$ , this is accepting a step that ultimately increases the objective function to be minimized. Conversely,  $\psi(x, \gamma)$  might increase when  $\mathbf{max}_i \Lambda_i$  decreases, implying a rejection of a step that improves the worst case objective.

Following the lines of Brayton et al. [2], a solution is therefore to set  $\psi(x)$  equal to the worst case objective, i.e.,

$$\psi(x) = \mathbf{max}_i \Lambda_i \quad (3-53)$$

A problem in the goal attainment method is that it is common to use a weighting coefficient equal to zero to incorporate hard constraints. The merit function of Equation 3-53 then becomes infinite for arbitrary violations of the constraints. To overcome this problem while still retaining the features of Equation 3-53, the merit function is combined with that of Equation 3-42, giving the following:

$$\psi(x) = \sum_{i=1}^m \begin{cases} r_i \cdot \mathbf{max} \{0, F_i(x) - w_i \gamma - F_i^*\} & \text{if } w_i = 0 \\ \mathbf{max}_i \Lambda_i, \quad i = 1, \dots, m & \text{otherwise} \end{cases}$$

**(3-54)**

Another feature that can be exploited in SQP is the objective function  $\gamma$ . From the KT equations (Equation 3-23) it can be shown that the approximation to the Hessian of the Lagrangian,  $H$ , should have zeros in the rows and columns associated with the variable  $\gamma$ . However, this property does not appear if  $H$  is initialized as the identity matrix.  $H$  is therefore initialized and maintained to have zeros in the rows and columns associated with  $\gamma$ .

These changes make the Hessian,  $H$ , indefinite. Therefore  $H$  is set to have zeros in the rows and columns associated with  $\gamma$ , except for the diagonal element, which is set to a small positive number (e.g.,  $1e-10$ ). This allows use of the fast converging positive definite QP method described in “Quadratic Programming Solution” on page 3-32.

The preceding modifications have been implemented in `fgoalattain` and have been found to make the method more robust. However, because of the rapid convergence of the SQP method, the requirement that the merit function strictly decrease sometimes requires more function evaluations than an implementation of SQP using the merit function of Equation 3-41.

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# Large-Scale Algorithms

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Large-Scale Algorithms describes the methods used in the Optimization Toolbox to solve large-scale optimization problems. It consists of these sections:

Trust-Region Methods for Nonlinear Minimization (p. 4-3)	Introduces the trust-regions, and describes the use of trust-regions for unconstrained nonlinear minimization.
Preconditioned Conjugate Gradients (p. 4-6)	Presents an algorithm that uses Preconditioned Conjugate Gradients (PCG) for solving large symmetric positive definite systems of linear equations.
Linearly Constrained Problems (p. 4-8)	Discusses the solution of linear equality constrained and box constrained minimization problems.
Nonlinear Least-Squares (p. 4-11)	Describes the solution of nonlinear least-squares problems.
Quadratic Programming (p. 4-12)	Describes the solution of minimization problems with quadratic objective functions.
Linear Least-Squares (p. 4-13)	Describes the solution of linear least-squares problems.

Large-Scale Linear Programming  
(p. 4-14)

Describes the use of LIPSOL (Linear Interior Point Solver) for the solution of large-scale linear programming problems.

Selected Bibliography (p. 4-18)

Lists published materials that support concepts implemented in the large-scale algorithms.

## Trust-Region Methods for Nonlinear Minimization

Many of the methods used in the Optimization Toolbox are based on trust-regions, a simple yet powerful concept in optimization.

To understand the trust-region approach to optimization, consider the unconstrained minimization problem, `minimize`  $f(x)$ , where the function takes vector arguments and returns scalars. Suppose you are at a point  $x$  in  $n$ -space and you want to improve, i.e., move to a point with a lower function value. The basic idea is to approximate  $f$  with a simpler function  $q$ , which reasonably reflects the behavior of function  $f$  in a neighborhood  $N$  around the point  $x$ . This neighborhood is the *trust region*. A trial step  $s$  is computed by minimizing (or approximately minimizing) over  $N$ . This is the trust-region subproblem,

$$\min_s \{q(s) \quad s \in N\} \quad (4-1)$$

The current point is updated to be  $x + s$  if  $f(x + s) < f(x)$ ; otherwise, the current point remains unchanged and  $N$ , the region of trust, is shrunk and the trial step computation is repeated.

The key questions in defining a specific trust-region approach to minimizing  $f(x)$  are how to choose and compute the approximation  $q$  (defined at the current point  $x$ ), how to choose and modify the trust region  $N$ , and how accurately to solve the trust-region subproblem. This section focuses on the unconstrained problem. Later sections discuss additional complications due to the presence of constraints on the variables.

In the standard trust-region method ([8]), the quadratic approximation  $q$  is defined by the first two terms of the Taylor approximation to  $f$  at  $x$ ; the neighborhood  $N$  is usually spherical or ellipsoidal in shape. Mathematically the trust-region subproblem is typically stated

$$\min \left\{ \frac{1}{2} s^T H s + s^T g \quad \text{such that} \quad \|D s\| \leq \Delta \right\} \quad (4-2)$$

where  $g$  is the gradient of  $f$  at the current point  $x$ ,  $H$  is the Hessian matrix (the symmetric matrix of second derivatives),  $D$  is a diagonal scaling matrix,  $\Delta$  is a positive scalar, and  $\| \cdot \|$  is the 2-norm. Good algorithms exist for solving

Equation 4-2 (see [8]); such algorithms typically involve the computation of a full eigensystem and a Newton process applied to the secular equation

$$\frac{1}{\Delta} - \frac{1}{\|s\|} = 0$$

Such algorithms provide an accurate solution to Equation 4-2. However, they require time proportional to several factorizations of  $H$ . Therefore, for large-scale problems a different approach is needed. Several approximation and heuristic strategies, based on Equation 4-2, have been proposed in the literature ([2],[10]). The approximation approach followed in the Optimization Toolbox is to restrict the trust-region subproblem to a two-dimensional subspace  $\mathcal{S}$  ([1],[2]). Once the subspace  $\mathcal{S}$  has been computed, the work to solve Equation 4-2 is trivial even if full eigenvalue/eigenvector information is needed (since in the subspace, the problem is only two-dimensional). The dominant work has now shifted to the determination of the subspace.

The two-dimensional subspace  $\mathcal{S}$  is determined with the aid of a preconditioned conjugate gradient process described below. The toolbox assigns  $\mathcal{S} = \langle s_1, s_2 \rangle$ , where  $s_1$  is in the direction of the gradient  $g$ , and  $s_2$  is either an approximate Newton direction, i.e., a solution to

$$H \cdot s_2 = -g \tag{4-3}$$

or a direction of negative curvature,

$$s_2^T \cdot H \cdot s_2 < 0 \tag{4-4}$$

The philosophy behind this choice of  $\mathcal{S}$  is to force global convergence (via the steepest descent direction or negative curvature direction) and achieve fast local convergence (via the Newton step, when it exists).

A framework for the Optimization Toolbox approach to unconstrained minimization using trust-region ideas is now easy to describe:

- Formulate the two-dimensional trust-region subproblem.
- Solve Equation 4-2 to determine the trial step  $s$ .
- If  $f((x + s)) \leq f(x)$  then  $x = x + s$ .

- Adjust  $\Delta$ .

These four steps are repeated until convergence. The trust-region dimension  $\Delta$  is adjusted according to standard rules. In particular, it is decreased if the trial step is not accepted, i.e.,  $f(x + s) \geq f(x)$ . See [6],[9] for a discussion of this aspect.

The Optimization Toolbox treats a few important special cases of  $f$  with specialized functions: nonlinear least-squares, quadratic functions, and linear least-squares. However, the underlying algorithmic ideas are the same as for the general case. These special cases are discussed in later sections.

## Preconditioned Conjugate Gradients

A popular way to solve large symmetric positive definite systems of linear equations  $H\mathbf{p} = -\mathbf{g}$  is the method of Preconditioned Conjugate Gradients (PCG). This iterative approach requires the ability to calculate matrix-vector products of the form  $H \cdot \mathbf{v}$  where  $\mathbf{v}$  is an arbitrary vector. The symmetric positive definite matrix  $M$  is a *preconditioner* for  $H$ . That is,  $M = C^2$  where  $C^{-1}HC^{-1}$  is a well-conditioned matrix or a matrix with clustered eigenvalues.

### Algorithm

The Optimization Toolbox uses this PCG algorithm, which it refers to as Algorithm PCG.

```
% Initializations
r = -g; p = zeros(n,1);
% Precondition
z = M\r; inner1 = r'*z; inner2 = 0; d = z;
% Conjugate gradient iteration
for k = 1:kmax
    if k > 1
        beta = inner1/inner2;
        d = z + beta*d;
    end
    w = H*d; denom = d'*w;
    if denom <= 0
        p = d/norm(d); % Direction of negative/zero curvature
        break % Exit if zero/negative curvature detected
    else
        alpha = inner1/denom;
        p = p + alpha*d;
        r = r - alpha*w;
    end
    z = M\r;
    if norm(z) <= tol % Exit if Hp=-g solved within tolerance
        break
    end
    inner2 = inner1;
    inner1 = r'*z;
end
```

In a minimization context, you can assume that the Hessian matrix  $H$  is symmetric. However,  $H$  is guaranteed to be positive definite only in the neighborhood of a strong minimizer. Algorithm PCG exits when a direction of negative (or zero) curvature is encountered, i.e.,  $d^T H d \leq 0$ . The PCG output direction,  $p$ , is either a direction of negative curvature or an approximate ( $tol$  controls how approximate) solution to the Newton system  $H p = -g$ . In either case  $p$  is used to help define the two-dimensional subspace used in the trust-region approach discussed in “Trust-Region Methods for Nonlinear Minimization” on page 4-3.

## Linearly Constrained Problems

Linear constraints complicate the situation described for unconstrained minimization. However, the underlying ideas described previously can be carried through in a clean and efficient way. The large-scale methods in the Optimization Toolbox generate strictly feasible iterates:

- A projection technique is used for linear equality constraints.
- Reflections are used with simple box constraints.

### Linear Equality Constraints

The general linear equality constrained minimization problem can be written

$$\min \{f(x) \text{ such that } Ax = b\} \quad (4-5)$$

where  $A$  is an  $m$ -by- $n$  matrix ( $m \leq n$ ). The Optimization Toolbox preprocesses  $A$  to remove strict linear dependencies using a technique based on the LU-factorization of  $A^T$  [6]. Here  $A$  is assumed to be of rank  $m$ .

The method used to solve Equation 4-5 differs from the unconstrained approach in two significant ways. First, an initial feasible point  $x_0$  is computed, using a sparse least-squares step, so that  $Ax_0 = b$ . Second, Algorithm PCG is replaced with Reduced Preconditioned Conjugate Gradients (RPCG), see [6], in order to compute an approximate reduced Newton step (or a direction of negative curvature in the null space of  $A$ ). The key linear algebra step involves solving systems of the form

$$\begin{bmatrix} C & \tilde{A}^T \\ \tilde{A} & 0 \end{bmatrix} \begin{bmatrix} s \\ t \end{bmatrix} = \begin{bmatrix} r \\ 0 \end{bmatrix} \quad (4-6)$$

where  $\tilde{A}$  approximates  $A$  (small nonzeros of  $A$  are set to zero provided rank is not lost) and  $C$  is a sparse symmetric positive-definite approximation to  $H$ , i.e.,  $C = H$ . See [6] for more details.



## Box Constraints

The box constrained problem is of the form

$$\min \{f(x) \text{ such that } l \leq x \leq u\} \quad (4-7)$$

where  $l$  is a vector of lower bounds, and  $u$  is a vector of upper bounds. Some (or all) of the components of  $l$  can be equal to  $-\infty$  and some (or all) of the components of  $u$  can be equal to  $\infty$ . The method generates a sequence of strictly feasible points. Two techniques are used to maintain feasibility while achieving robust convergence behavior. First, a scaled modified Newton step replaces the unconstrained Newton step (to define the two-dimensional subspace  $\mathcal{S}$ ). Second, reflections are used to increase the stepsize.

The scaled modified Newton step arises from examining the Kuhn-Tucker necessary conditions for Equation 4-7,

$$(D(x))^{-2}g = 0 \quad (4-8)$$

where

$$D(x) = \text{diag} \left( |v_k|^{\frac{1}{2}} \right)$$

and the vector  $v(x)$  is defined below, for each  $1 \leq i \leq n$ :

- If  $g_i < 0$  and  $u_i < \infty$  then  $v_i = x_i - u_i$
- If  $g_i \geq 0$  and  $l_i > -\infty$  then  $v_i = x_i - l_i$
- If  $g_i < 0$  and  $u_i = \infty$  then  $v_i = -1$
- If  $g_i \geq 0$  and  $l_i = -\infty$  then  $v_i = 1$

The nonlinear system Equation 4-8 is not differentiable everywhere. Nondifferentiability occurs when  $v_i = 0$ . You can avoid such points by maintaining strict feasibility, i.e., restricting  $l < x < u$ .

The scaled modified Newton step  $s_k$  for the nonlinear system of equations given by Equation 4-8 is defined as the solution to the linear system

$$\hat{M}D_s^N = -\hat{g} \tag{4-9}$$

at the  $k$ th iteration, where

$$\hat{g} = D^{-1}g = \text{diag}\left(|v|^{\frac{1}{2}}\right)g \tag{4-10}$$

and

$$\hat{M} = D^{-1}HD^{-1} + \text{diag}(g)J^v \tag{4-11}$$

Here  $J^v$  plays the role of the Jacobian of  $|v|$ . Each diagonal component of the diagonal matrix  $J^v$  equals 0, -1, or 1. If all the components of  $l$  and  $u$  are finite,  $J^v = \text{diag}(\text{sign}(g))$ . At a point where  $g_i = 0$ ,  $v_i$  might not be differentiable.  $J_{ii}^v = 0$  is defined at such a point. Nondifferentiability of this type is not a cause for concern because, for such a component, it is not significant which value  $v_i$  takes. Further,  $|v_i|$  will still be discontinuous at this point, but the function  $|v_i| \cdot g_i$  is continuous.

Second, reflections are used to increase the stepsize. A (single) reflection step is defined as follows. Given a step  $p$  that intersects a bound constraint, consider the first bound constraint crossed by  $p$ ; assume it is the  $i$ th bound constraint (either the  $i$ th upper or  $i$ th lower bound). Then the reflection step  $p^R = p$  except in the  $i$ th component, where  $p_i^R = -p_i$ .

## Nonlinear Least-Squares

An important special case for  $f(x)$  is the nonlinear least-squares problem

$$f(x) = \frac{1}{2} \sum_i f_i^2(x) = \frac{1}{2} \|F(x)\|_2^2 \quad (4-12)$$

where  $F(x)$  is a vector-valued function with component  $i$  of  $F(x)$  equal to  $f_i(x)$ . The basic method used to solve this problem is the same as in the general case described in “Trust-Region Methods for Nonlinear Minimization” on page 4-3. However, the structure of the nonlinear least-squares problem is exploited to enhance efficiency. In particular, an approximate Gauss-Newton direction, i.e., a solution  $s$  to

$$\min \|J_s + F\|_2^2 \quad (4-13)$$

(where  $J$  is the Jacobian of  $F(x)$ ) is used to help define the two-dimensional subspace  $\mathcal{S}$ . Second derivatives of the component function  $f_i(x)$  are not used.

In each iteration the method of preconditioned conjugate gradients is used to approximately solve the normal equations, i.e.,

$$J^T J_s = -J^T F$$

although the normal equations are not explicitly formed.

## Quadratic Programming

In this case the function  $f(x)$  is the quadratic equation

$$q(x) = \frac{1}{2}x^T Hx + f^T x$$

The subspace trust-region method is used to determine a search direction. However, instead of restricting the step to (possibly) one reflection step, as in the nonlinear minimization case, a piecewise reflective line search is conducted at each iteration. See [5] for details of the line search.

## Linear Least-Squares

In this case the function  $f(x)$  to be solved is

$$f(x) = \frac{1}{2} \|Cx + d\|_2^2$$

The algorithm generates strictly feasible iterates converging, in the limit, to a local solution. Each iteration involves the approximate solution of a large linear system (of order  $n$ , where  $n$  is the length of  $x$ ). The iteration matrices have the structure of the matrix  $C$ . In particular, the method of preconditioned conjugate gradients is used to approximately solve the normal equations, i.e.,

$$C^T Cx = -C^T d$$

although the normal equations are not explicitly formed.

The subspace trust-region method is used to determine a search direction. However, instead of restricting the step to (possibly) one reflection step, as in the nonlinear minimization case, a piecewise reflective line search is conducted at each iteration, as in the quadratic case. See [5] for details of the line search. Ultimately, the linear systems represent a Newton approach capturing the first-order optimality conditions at the solution, resulting in strong local convergence rates.

## Large-Scale Linear Programming

Linear programming is defined as

$$\min f^T x \quad \text{such that} \quad \begin{cases} A_{eq} \cdot x = b_{eq} \\ A_{ineq} \cdot x \leq b_{ineq} \\ l \leq x \leq u \end{cases} \quad (4-14)$$

The large-scale method is based on LIPSOL ([11]), which is a variant of Mehrotra's predictor-corrector algorithm ([7]), a primal-dual interior-point method.

This section continues with descriptions of

- The main algorithm
- Preprocessing steps

### Main Algorithm

The algorithm begins by applying a series of preprocessing steps (see "Preprocessing" on page 4-17). After preprocessing, the problem has the form

$$\min f^T x \quad \text{such that} \quad \begin{cases} A \cdot x = b \\ 0 \leq x \leq u \end{cases} \quad (4-15)$$

The upper bounds constraints are implicitly included in the constraint matrix  $A$ . With the addition of primal slack variables  $s$ , Equation 4-15 becomes

$$\min f^T x \quad \text{such that} \quad \begin{cases} A \cdot x = b \\ x + s = u \\ x \geq 0, s \geq 0 \end{cases} \quad (4-16)$$

which is referred to as the *primal* problem:  $x$  consists of the primal variables and  $s$  consists of the primal slack variables. The *dual* problem is

$$\max b^T y - u^T w \quad \text{such that} \quad \begin{cases} A^T \cdot y - w + z = f \\ z \geq 0, w \geq 0 \end{cases}$$

(4-17)

where  $y$  and  $w$  consist of the dual variables and  $z$  consists of the dual slacks. The optimality conditions for this linear program, i.e., the primal Equation 4-16 and the dual Equation 4-17, are

$$F(x, y, z, s, w) = \begin{pmatrix} A \cdot x - b \\ x + s - u \\ A^T \cdot y - w + z - f \\ x_i z_i \\ s_i w_i \end{pmatrix} = 0$$

$$x \geq 0, z \geq 0, s \geq 0, w \geq 0 \quad (4-18)$$

where  $x_i z_i$  and  $s_i w_i$  denote component-wise multiplication.

The quadratic equations  $x_i z_i = 0$  and  $s_i w_i = 0$  are called the *complementarity* conditions for the linear program; the other (linear) equations are called the *feasibility* conditions. The quantity

$$x^T z + s^T w$$

is the *duality gap*, which measures the residual of the complementarity portion of  $F$  when  $(x, z, s, w) \geq 0$ .

The algorithm is a *primal-dual algorithm*, meaning that both the primal and the dual programs are solved simultaneously. It can be considered a Newton-like method, applied to the linear-quadratic system  $F(x, y, z, s, w) = 0$  in Equation 4-18, while at the same time keeping the iterates  $x$ ,  $z$ ,  $w$ , and  $s$  positive, thus the name interior-point method. (The iterates are in the strictly interior region represented by the inequality constraints in Equation 4-16.)

The algorithm is a variant of the predictor-corrector algorithm proposed by Mehrotra. Consider an iterate  $v = [x; y; z; s; w]$ , where  $[x; z; s; w] > 0$ . First compute the so-called *prediction* direction

$$\Delta v_p = -(F^T(v))^{-1} F(v)$$

which is the Newton direction; then the so-called *corrector* direction

$$\Delta v_c = -(\mathbf{F}^T(v))^{-1}(\mathbf{F}(v + \Delta v_p) - \mu \hat{e})$$

where  $\mu > 0$  is called the *centering* parameter and must be chosen carefully.  $\hat{e}$  is a zero-one vector with the ones corresponding to the quadratic equations in  $\mathbf{F}(v)$ , i.e., the perturbations are only applied to the complementarity conditions, which are all quadratic, but not to the feasibility conditions, which are all linear. The two directions are combined with a step length parameter  $\alpha > 0$  and update  $v$  to obtain the new iterate  $v^+$

$$v^+ = v + \alpha(\Delta v_p + \Delta v_c)$$

where the step length parameter  $\alpha$  is chosen so that

$$v^+ = [x^+; y^+; z^+; s^+; w^+]$$

satisfies

$$[x^+; z^+; s^+; w^+] > 0$$

In solving for the preceding steps, the algorithm computes a (sparse) direct factorization on a modification of the Cholesky factors of  $\mathbf{A} \cdot \mathbf{A}^T$ . If  $\mathbf{A}$  has dense columns, it instead uses the Sherman-Morrison formula, and if that solution is not adequate (the residual is too large), it uses preconditioned conjugate gradients to find a solution.

The algorithm then repeats these steps until the iterates converge. The main stopping criteria is a standard one

$$\frac{\|r_b\|}{\max(1, \|b\|)} + \frac{\|r_f\|}{\max(1, \|f\|)} + \frac{\|r_u\|}{\max(1, \|u\|)} + \frac{|f^T x - b^T y + u^T w|}{\max(1, |f^T x|, |b^T y - u^T w|)} \leq tol$$

where



$$\begin{aligned}
 r_b &= Ax - b \\
 r_f &= A^T y - w + z - f \\
 r_u &= x + s - u
 \end{aligned}$$

are the primal residual, dual residual, and upper-bound feasibility respectively, and

$$f^T x - b^T y + u^T w$$

is the difference between the primal and dual objective values, and *tol* is some tolerance. The sum in the stopping criteria measures the total relative errors in the optimality conditions in Equation 4-18.

## Preprocessing

A number of preprocessing steps occur before the actual iterative algorithm begins. The resulting transformed problem is one where

- All variables are bounded below by zero.
- All constraints are equalities.
- Fixed variables, those with equal upper and lower bounds, are removed.
- Rows of all zeros in the constraint matrix are removed.
- The constraint matrix has full structural rank.
- Columns of all zeros in the constraint matrix are removed.
- When a significant number of singleton rows exist in the constraint matrix, the associated variables are solved for and the rows removed.

While these preprocessing steps can do much to speed up the iterative part of the algorithm, if the Lagrange multipliers are required, the preprocessing steps must be undone since the multipliers calculated during the algorithm are for the transformed problem, and not the original. Thus, if the multipliers are *not* requested, this transformation back is not computed, and might save some time computationally.

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- [10] Steihaug, T., "The Conjugate Gradient Method and Trust Regions in Large Scale Optimization," *SIAM Journal on Numerical Analysis*, Vol. 20, pp 626-637, 1983.

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# Functions — Categorical List

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This chapter provides detailed descriptions of the Optimization Toolbox functions. It contains:

Categorical List (p. 5-2)	Lists the functions in the toolbox by category.
Function Arguments (p. 5-5)	Describes the input and output arguments of the toolbox functions.
Optimization Options (p. 5-11)	Describes optimization options.

## Categorical List

The Optimization Toolbox provides these categories of functions.

- “Minimization” on page 5-2
- “Equation Solving” on page 5-3
- “Least Squares (Curve Fitting)” on page 5-3
- “Utility” on page 5-3
- “Demos of Large-Scale Methods” on page 5-4
- “Demos of Medium-Scale Methods” on page 5-4

### Minimization

<code>bintprog</code>	Solve binary integer programming problems of the form
<code>fgoalattain</code>	Solve multiobjective goal attainment problem
<code>fminbnd</code>	Find a minimum of a function of one variable on a fixed interval
<code>fmincon</code>	Find a minimum of a constrained nonlinear multivariable function
<code>fminimax</code>	Solve the minimax problem
<code>fminsearch</code>	Find a minimum of an unconstrained multivariable function
<code>fminunc</code>	Find a minimum of an unconstrained multivariable function
<code>fseminf</code>	Find a minimum of a semi-infinitely constrained multivariable nonlinear function
<code>linprog</code>	Solve a linear programming problem
<code>quadprog</code>	Solve the quadratic programming problem

## Equation Solving

<code>\</code>	Use <code>\</code> (matrix left division) to solve linear equations.
<code>fsolve</code>	Solve a system of nonlinear equations
<code>fzero</code>	Zero of a continuous function of one variable

## Least Squares (Curve Fitting)

<code>\</code>	Use <code>\</code> (matrix left division) to solve linear equations.
<code>lsqcurvefit</code>	Solve nonlinear curve-fitting (data-fitting) problems in the least-squares sense. That is, given input data <i>xdata</i> , and the observed output <i>ydata</i> , find coefficients <i>x</i> that best fit the equation
<code>lsqlin</code>	Solve the constrained linear least-squares problem
<code>lsqnonlin</code>	Solve nonlinear least-squares (nonlinear data-fitting) problem
<code>lsqnonneg</code>	Solves the nonnegative least-squares problem

## Utility

<code>fzmult</code>	Multiplication with fundamental nullspace basis
<code>gangstr</code>	Zero out "small" entries subject to structural rank

optimget	Get optimization options values
optimset	Create or edit optimization options structure

### **Demos of Large-Scale Methods**

From the MATLAB Help browser or the MathWorks Web site documentation, you can click the demo name to display the demo.

circustent	Quadratic programming to find shape of a circus tent
molecule	Molecule conformation solution using unconstrained nonlinear minimization
optdeblur	Image deblurring using bounded linear least squares

### **Demos of Medium-Scale Methods**

From the MATLAB Help browser or the MathWorks Web site documentation, you can click the demo name to display the demo.

bandem	Minimization of the banana function
datdemo	Fitting data to a curve
dfildemo	Finite-precision filter design (requires the Signal Processing Toolbox)
galdemo	Goal attainment example
officeassign	Binary integer programming to solve office assignment problem
tutdemo	Script for medium-scale algorithms, following the “Tutorial” chapter of the Optimization Toolbox User’s Guide



## Function Arguments

The Optimization Toolbox functions use these arguments.

Input Arguments on page 5-5      General descriptions of input arguments used by toolbox functions

Output Arguments on page 5-8      General descriptions of output arguments used by toolbox functions

Individual function reference pages provide function-specific information, as necessary.

### Input Arguments

Argument	Description	Used by Functions
A, b	The matrix A and vector b are, respectively, the coefficients of the linear inequality constraints and the corresponding right-side vector: $A*x \leq b$ .	fgoalattain, fmincon, fminimax, fseminf, linprog, lsqlin, quadprog
Aeq, beq	The matrix Aeq and vector beq are, respectively, the coefficients of the linear equality constraints and the corresponding right-side vector: $Aeq*x = beq$ .	fgoalattain, fmincon, fminimax, fseminf, linprog, lsqlin, quadprog
C, d	The matrix C and vector d are, respectively, the coefficients of the over or underdetermined linear system and the right-side vector to be solved.	lsqlin, lsqnonneg
f	The vector of coefficients for the linear term in the linear equation $f' * x$ or the quadratic equation $x' * H * x + f' * x$ .	linprog, quadprog

**Input Arguments (Continued)**

<b>Argument</b>	<b>Description</b>	<b>Used by Functions</b>
fun	The function to be optimized. fun is a function handle for an M-file function or a function handle for an anonymous function. See the individual function reference pages for more information on fun.	fgoalattain, fminbnd, fmincon, fminimax, fminsearch, fminunc, fseminf, fsolve, fzero, lsqcurvefit, lsqnonlin
goal	Vector of values that the objectives attempt to attain. The vector is the same length as the number of objectives.	fgoalattain
H	The matrix of coefficients for the quadratic terms in the quadratic equation $x' * H * x + f' * x$ . H must be symmetric.	quadprog
lb, ub	Lower and upper bound vectors (or matrices). The arguments are normally the same size as x. However, if lb has fewer elements than x, say only m, then only the first m elements in x are bounded below; upper bounds in ub can be defined in the same manner. You can also specify unbounded variables using -Inf (for lower bounds) or Inf (for upper bounds). For example, if $lb(i) = -Inf$ , the variable $x(i)$ is unbounded below.	fgoalattain, fmincon, fminimax, fseminf, linprog, lsqcurvefit, lsqlin, lsqnonlin, quadprog

**Input Arguments (Continued)**

<b>Argument</b>	<b>Description</b>	<b>Used by Functions</b>
nonlcon	The function that computes the nonlinear inequality and equality constraints. “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the function nonlcon, if necessary.  See the individual reference pages for more information on nonlcon.	fgoalattain, fmincon, fminimax
ntheta	The number of semi-infinite constraints.	fsemif
options	An structure that defines options used by the optimization functions. For information about the options, see “Optimization Options” on page 5-11 or the individual function reference pages.	All functions
semifcon	The function that computes the nonlinear inequality and equality constraints <i>and</i> the semi-infinite constraints. semifcon is the name of an M-file or MEX-file. “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize semifcon, if necessary.  See the function reference pages for fsemif for more information on semifcon.	fsemif
weight	A weighting vector to control the relative underattainment or overattainment of the objectives.	fgoalattain

**Input Arguments (Continued)**

<b>Argument</b>	<b>Description</b>	<b>Used by Functions</b>
xdata, ydata	The input data xdata and the observed output data ydata that are to be fitted to an equation.	lsqcurvefit
x0	Starting point (a scalar, vector or matrix).  (For fzero, x0 can also be a two-element vector representing an interval that is known to contain a zero.)	All functions except fminbnd
x1, x2	The interval over which the function is minimized.	fminbnd

**Output Arguments**

<b>Argument</b>	<b>Description</b>	<b>Used by Functions</b>
attainfactor	The attainment factor at the solution x.	fgoalattain
exitflag	An integer identifying the reason the optimization algorithm terminated. You can use exitflag as a programming tool when writing M-files that perform optimizations. See the reference pages for the optimization functions for descriptions of exitflag specific to each function.  You can also return a message stating why an optimization terminated by calling the optimization function with the output argument	All functions

**Output Arguments (Continued)**

<b>Argument</b>	<b>Description</b>	<b>Used by Functions</b>
	output and then displaying <code>output.message</code> .	
<code>fval</code>	The value of the objective function <code>fun</code> at the solution <code>x</code> .	<code>fgoalattain</code> , <code>fminbnd</code> , <code>fmincon</code> , <code>fminimax</code> , <code>fminsearch</code> , <code>fminunc</code> , <code>fseminf</code> , <code>fsolve</code> , <code>fzero</code> , <code>linprog</code> , <code>quadprog</code>
<code>grad</code>	The value of the gradient of <code>fun</code> at the solution <code>x</code> . If <code>fun</code> does not compute the gradient, <code>grad</code> is a finite-differencing approximation of the gradient.	<code>fmincon</code> , <code>fminunc</code>
<code>hessian</code>	The value of the Hessian of <code>fun</code> at the solution <code>x</code> . For large-scale methods, if <code>fun</code> does not compute the Hessian, <code>hessian</code> is a finite-differencing approximation of the Hessian. For medium-scale methods, <code>hessian</code> is the value of the Quasi-Newton approximation to the Hessian at the solution <code>x</code> .	<code>fmincon</code> , <code>fminunc</code>
<code>jacobian</code>	The value of the Jacobian of <code>fun</code> at the solution <code>x</code> . If <code>fun</code> does not compute the Jacobian, <code>jacobian</code> is a finite-differencing approximation of the Jacobian.	<code>lsqcurvefit</code> , <code>lsqnonlin</code> , <code>fsolve</code>

**Output Arguments (Continued)**

<b>Argument</b>	<b>Description</b>	<b>Used by Functions</b>
lambda	The Lagrange multipliers at the solution $x$ . lambda is a structure where each field is for a different constraint type. For structure field names, see individual function descriptions. (For lsqnonneg, lambda is simply a vector, as lsqnonneg only handles one kind of constraint.)	fgoalattain, fmincon, fminimax, fseminf, linprog, lsqcurvefit, lsqlin, lsqnonlin, lsqnonneg, quadprog
maxfval	$\max\{\text{fun}(x)\}$ at the solution xfr.	fminimax
output	An output structure that contains information about the results of the optimization. For structure field names, see individual function descriptions.	All functions
residual	The value of the residual at the solution $x$ .	lsqcurvefit, lsqlin, lsqnonlin, lsqnonneg
resnorm	The value of the squared 2-norm of the residual at the solution $x$ .	lsqcurvefit, lsqlin, lsqnonlin, lsqnonneg
x	The solution found by the optimization function. If exitflag > 0, then $x$ is a solution; otherwise, $x$ is the value of the optimization routine when it terminated prematurely.	All functions

## Optimization Options

The following table describes fields in the optimization options structure `options`. You can set values of these fields using the function `optimset`. The column labeled L, M, B indicates whether the option applies to large-scale methods, medium scale methods, or both:

- L - Large-scale methods only
- M - Medium-scale methods only
- B - Both large- and medium-scale methods

See the `optimset` reference page and the individual function reference pages for information about option values and defaults.

The default values for the options vary depending on which optimization function you call with `options` as an input argument. You can determine the default option values for any of the optimization functions by entering `optimset` followed by the name of the function. For example,

```
optimset fmincon
```

returns a list of the options and the default values for `fmincon`. Options whose default values listed as `[]` are not used by the function.

### Optimization Options

Option Name	Description	L, M, B	Used by Functions
BranchStrategy	Strategy <code>bintprog</code> uses to select branch variable.	M	<code>bintprog</code>
DerivativeCheck	Compare user-supplied analytic derivatives (gradients or Jacobian) to finite differencing derivatives.	B	<code>fgoalattain</code> , <code>fmincon</code> , <code>fminimax</code> , <code>fminunc</code> , <code>fseminf</code> , <code>fsolve</code> , <code>lsqcurvefit</code> , <code>lsqnonlin</code>

**Optimization Options (Continued)**

<b>Option Name</b>	<b>Description</b>	<b>L, M, B</b>	<b>Used by Functions</b>
Diagnostics	Display diagnostic information about the function to be minimized or solved.	B	All but fminbnd, fminsearch, fzero, and lsqnonneg
DiffMaxChange	Maximum change in variables for finite differencing.	M	fgoalattain, fmincon, fminimax, fminunc, fseminf, fsolve, lsqcurvefit, lsqnonlin
DiffMinChange	Minimum change in variables for finite differencing.	M	fgoalattain, fmincon, fminimax, fminunc, fseminf, fsolve, lsqcurvefit, lsqnonlin
Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'final' displays just the final output; 'notify' displays output only if function does not converge.	B	All. See the individual function reference pages for the values that apply.
FunValCheck	Check whether objective function and constraints values are valid. 'on' displays a warning when the objective function or constraints return a value that is complex, NaN, or Inf. Note: FunValCheck does not return a warning for Inf when used with fminbnd, fminsearch, or fzero, which handle Inf appropriately.	B	fgoalattain, fminbnd, fmincon, fminimax, fminsearch, fminunc, fseminf, fsolve, fzero, lsqcurvefit, lsqnonlin



**Optimization Options (Continued)**

<b>Option Name</b>	<b>Description</b>	<b>L, M, B</b>	<b>Used by Functions</b>
	'off' displays no warning.		
GoalsExactAchieve	Specify the number of objectives required for the objective fun to equal the goal goal. Objectives should be partitioned into the first few elements of F.	M	fgoalattain
GradConstr	User-defined gradients for the nonlinear constraints.	M	fgoalattain, fmincon, fminimax
GradObj	User-defined gradients for the objective functions.	B	fgoalattain, fmincon, fminimax, fminunc, fseminf
Hessian	If 'on', function uses user-defined Hessian or Hessian information (when using HessMult), for the objective function. If 'off', function approximates the Hessian using finite differences.	L	fmincon, fminunc
HessMult	User-defined Hessian multiply function. “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the Hessian multiply function, if necessary.	L	fmincon, fminunc, quadprog

**Optimization Options (Continued)**

<b>Option Name</b>	<b>Description</b>	<b>L, M, B</b>	<b>Used by Functions</b>
HessPattern	Sparsity pattern of the Hessian for finite differencing. The size of the matrix is n-by-n, where n is the number of elements in x0, the starting point.	L	fmincon, fminunc
HessUpdate	Quasi-Newton updating scheme.	M	fminunc
InitialHessMatrix	Initial quasi-Newton matrix.	M	fminunc
InitialHessType	Initial quasi-Newton matrix type.	M	fminunc
Jacobian	If 'on', function uses user-defined Jacobian or Jacobian information (when using JacobMult), for the objective function. If 'off', function approximates the Jacobian using finite differences.	B	fsolve, lsqcurvefit, lsqnonlin
JacobMult	User-defined Jacobian multiply function. “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the Jacobian multiply function, if necessary.	L	fsolve, lsqcurvefit, lsqin, lsqnonlin

**Optimization Options (Continued)**

<b>Option Name</b>	<b>Description</b>	<b>L, M, B</b>	<b>Used by Functions</b>
JacobPattern	Sparsity pattern of the Jacobian for finite differencing. The size of the matrix is m-by-n, where m is the number of values in the first argument returned by the user-specified function fun, and n is the number of elements in x0, the starting point.	L	fsolve, lsqcurvefit, lsqnonlin
LargeScale	Use large-scale algorithm if possible.	B	fmincon, fminunc, fsolve, linprog, lsqcurvefit, lsqin, lsqnonlin, quadprog
LevenbergMarquardt	Choose Levenberg-Marquardt over Gauss-Newton algorithm. 'on' specifies the Levenberg-Marquardt algorithm. 'off' specifies the Gauss-Newton algorithm.	M	lsqcurvefit, lsqnonlin
LineSearchType	Line search algorithm choice.	M	fsolve, lsqcurvefit, lsqnonlin
MaxFunEvals	Maximum number of function evaluations allowed.	B	fgoalattain, fminbnd, fmincon, fminimax, fminsearch, fminunc, fseminf, fsolve, lsqcurvefit, lsqnonlin
MaxIter	Maximum number of iterations allowed.	B	All but fzero and lsqnonneg

**Optimization Options (Continued)**

<b>Option Name</b>	<b>Description</b>	<b>L, M, B</b>	<b>Used by Functions</b>
MaxNodes	Maximum number of possible solutions, or <i>nodes</i> , the binary integer programming function <code>bintprog</code> searches.	M	<code>bintprog</code>
MaxPCGIter	Maximum number of iterations of preconditioned conjugate gradients method allowed.	L	<code>fmincon</code> , <code>fminunc</code> , <code>fsolve</code> , <code>lsqcurvefit</code> , <code>lsqin</code> , <code>lsqnonlin</code> , <code>quadprog</code>
MaxRLPIter	Maximum number of iterations of linear programming relaxation method allowed.	M	<code>bintprog</code>
MaxSQPIter	Maximum number of iterations of sequential quadratic programming method allowed.	M	<code>fmincon</code>
MaxTime	Maximum amount of time in seconds allowed for the algorithm.	M	<code>bintprog</code>
MeritFunction	Use goal attainment/minimax merit function (multiobjective) vs. <code>fmincon</code> (single objective).	M	<code>fgoalattain</code> , <code>fminimax</code>
MinAbsMax	Number of $F(x)$ to minimize the worst case absolute values.	M	<code>fminimax</code>
NodeDisplayInterval	Node display interval for <code>bintprog</code> .	M	<code>bintprog</code>
NodeSearchStrategy	Search strategy that <code>bintprog</code> uses.	M	<code>bintprog</code>

**Optimization Options (Continued)**

Option Name	Description	L, M, B	Used by Functions
NonlEqnAlgorithm	Specify one of the following algorithms for solving nonlinear equations: <ul style="list-style-type: none"> <li>'dogleg' — Trust-region dogleg algorithm (default)</li> <li>'lm' — Levenberg-Marquardt</li> <li>'gn' — Gauss-Newton</li> </ul>	M	fsolve
OutputFcn	Specify a user-defined function that the optimization function calls at each iteration. See “Output Function” on page 5-18.	B	fgoalattain, fmincon, fminimax, fminunc, fsemif, fsolve, lsqcurvefit, lsqnonlin
PrecondBandWidth	Upper bandwidth of preconditioner for PCG.	L	fmincon, fminunc, fsolve, lsqcurvefit, lsqin, lsqnonlin, quadprog
RelLineSrchBnd	Relative bound on line search step length.	M	fgoalattain, fmincon, fminimax, fsemif
RelLineSrchBndDuration	Number of iterations for which the bound specified in RelLineSrchBnd should be active.	M	fgoalattain, fmincon, fminimax, fsemif
Simplex	If 'on', function uses the simplex algorithm.	M	linprog
TolCon	Termination tolerance on the constraint violation.	B	bintprog, fgoalattain, fmincon, fminimax, fsemif

**Optimization Options (Continued)**

<b>Option Name</b>	<b>Description</b>	<b>L, M, B</b>	<b>Used by Functions</b>
ToIFun	Termination tolerance on the function value.	B	bintprog, fgoalattain, fmincon, fminimax, fminsearch, fminunc, fseminf, fsolve, linprog (large-scale only), lsqcurvefit, lsqin (large-scale only), lsqnonlin, quadprog (large-scale only)
ToIPCG	Termination tolerance on the PCG iteration.	L	fmincon, fminunc, fsolve, lsqcurvefit, lsqin, lsqnonlin, quadprog
ToIRLPFun	Termination tolerance on the function value of a linear programming relaxation problem.	M	bintprog
ToIX	Termination tolerance on $x$ .	B	All functions except the medium-scale algorithms for linprog, lsqin, and quadprog
ToXInteger	Tolerance within which bintprog considers the value of a variable to be an integer.	M	bintprog
TypicalX	Typical $x$ values. The length of the vector is equal to the number of elements in $x_0$ , the starting point.	B	fgoalattain, fmincon, fminunc, fsolve, lsqcurvefit, lsqin, lsqnonlin, quadprog

**Output Function**

The OutputFcn field of the options structure specifies a function that an optimization function calls at each iteration. Typically, you might use an

output function to plot points at each iteration or to display data from the algorithm. To set up an output function, do the following:

- 1 Write the output function as an M-file function or subfunction.
- 2 Use `optimset` to set the value of `OutputFcn` to be a function handle, that is, the name of the function preceded by the `@` sign. For example, if the output function is `outfun.m`, the command

```
options = optimset('OutputFcn', @outfun);
```

sets the value of `OutputFcn` to be the handle to `outfun`.

- 3 Call the optimization function with `options` as an input argument.

See “Calling an Output Function Iteratively” on page 2-89 for an example of an output function.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the output function `OutputFcn`, if necessary.

## Structure of the Output Function

The function definition line of the output function has the following form:

```
stop = outfun(x, optimValues, state)
```

where

- `x` is the point computed by the algorithm at the current iteration.
- `optimValues` is a structure containing data from the current iteration. “Fields in `optimValues`” on page 5-20 describes the structure in detail.
- `state` is the current state of the algorithm. “States of the Algorithm” on page 5-25 lists the possible values.
- `stop` is a flag that is `true` or `false` depending on whether the optimization routine should quit or continue. See “Stop Flag” on page 5-26 for more information.

The optimization function passes the values of the input arguments to `outfun` at each iteration.

### Fields in `optimValues`

The following table lists the fields of the `optimValues` structure. A particular optimization function returns values for only some of these fields. For each field, the Returned by Functions column of the table lists the functions that return the field.

**Corresponding Output Arguments.** Some of the fields of `optimValues` correspond to output arguments of the optimization function. After the final iteration of the optimization algorithm, the value of such a field equals the corresponding output argument. For example, `optimValues.fval` corresponds to the output argument `fval`. So, if you call `fmincon` with an output function and return `fval`, the final value of `optimValues.fval` equals `fval`. The Description column of the following table indicates the fields that have a corresponding output argument.

**Command-Line Display.** The values of some fields of `optimValues` are displayed at the command line when you call the optimization function with the `Display` field of options set to `'iter'`, as described in “Displaying Iterative Output” on page 2-82. For example, `optimValues.fval` is displayed in the  $f(x)$  column. The Command-Line Display column of the following table indicates the fields that you can display at the command line.

In the following table, the letters L, M, and B mean the following:

- L — Function returns a value to the field when using large-scale algorithm.
- M — Function returns a value to the field when using medium-scale algorithm.
- B — Function returns a value to the field when using both large and medium-scale algorithms.



**optimValues Fields**

<b>OptimValues Field (optimValues.field)</b>	<b>Description</b>	<b>Returned by Functions</b>	<b>Command-Line Display</b>
cgiterations	Number of conjugate gradient iterations at current iteration. Final value equals optimization function output output.cgiterations.	fmincon (L), lsqcurvefit (L), lsqnonlin (L)	CG-iterations See “Displaying Iterative Output” on page 2-82.
constrviolation	Maximum constraint violation	fgoalattain (M), fmincon (M), fminimax (M), fseminf (M)	max constraint See “Displaying Iterative Output” on page 2-82.
degenerate	Measure of degeneracy. A point is <i>degenerate</i> if  The partial derivative with respect to one of the variables is 0 at the point.  A bound constraint is active for that variable at the point.  See “Degeneracy” on page 5-25.	fmincon (L), lsqcurvefit (L), lsqnonlin (L)	None
directionalderivative	Directional derivative in the search direction	fgoalattain (M), fmincon (M), fminimax (M), fminunc (M), fseminf (M), lsqcurvefit (M), lsqnonlin (M)	Directional derivative See “Displaying Iterative Output” on page 2-82.

**optimValues Fields (Continued)**

<b>OptimValues Field (optimValues.field)</b>	<b>Description</b>	<b>Returned by Functions</b>	<b>Command-Line Display</b>
firstorderopt	First-order optimality (depends on algorithm). Final value equals optimization function output output.firstorderopt.	fgoalattain (M), fmincon (B), fminimax (M), fminunc (M), fseminf (M), fsolve (M), lsqcurvefit (B), lsqnonlin (B)	First-order optimality See “Displaying Iterative Output” on page 2-82.
funccount	Cumulative number of function evaluations. Final value equals optimization function output output.funcCount.	fgoalattain (M), fminbnd (B), fmincon (B), fminimax (M), fminsearch (B), fminunc (B), fsolve (M), fzero (B), fseminf (M), lsqcurvefit (B), lsqnonlin (B)	F-count See “Displaying Iterative Output” on page 2-82.
fval	Function value at current point. Final value equals optimization function output fval.	fgoalattain (M), fminbnd (B), fmincon (B), fminimax (M), fminsearch (B), fminunc (B), fseminf (M), fsolve (M), fzero (B), lsqcurvefit (B), lsqnonlin (B)	f(x) See “Displaying Iterative Output” on page 2-82.

**optimValues Fields (Continued)**

<b>OptimValues Field (optimValues.field)</b>	<b>Description</b>	<b>Returned by Functions</b>	<b>Command-Line Display</b>
gradient	Current gradient of objective function — either analytic gradient if you provide it or finite-differencing approximation. Final value equals optimization function output grad.	fgoalattain (M), fmincon (B), fminimax (M), fminunc (M), fseminf (M), fsolve (M), lsqcurvefit (M), lsqnonlin (B)	None
iteration	Iteration number — starts at 0. Final value equals optimization function output output.iterations.	fgoalattain (M), fminbnd (B), fmincon (B), fminimax (M), fminsearch (B), fminunc (B), fseminf (M), fsolve (M), fzero (B), lsqcurvefit (B), lsqnonlin (B)	Iteration See “Displaying Iterative Output” on page 2-82.
lambda	The Lagrange multipliers at the solution x. lambda is a structure where each field is for a different constraint type. For structure field names, see individual function descriptions. Final value equals optimization function output lambda.	fgoalattain (M), fmincon (M), fminimax (M), fseminf (M), lsqcurvefit (M), lsqnonlin (M)	None

**optimValues Fields (Continued)**

<b>OptimValues Field (optimValues.field)</b>	<b>Description</b>	<b>Returned by Functions</b>	<b>Command-Line Display</b>
positivedefinite	0 if algorithm detects negative curvature while computing Newton step 1 otherwise	fmincon (L), lsqcurvefit (L), lsqnonlin (L)	None
procedure	Procedure messages	fgoalattain (M), fminbnd (B), fmincon (M), fminimax (M), fminsearch (B), fseminf (M), fsolve (M), fzero (B),	Procedure See “Displaying Iterative Output” on page 2-82.
ratio	Ratio of change in the objective function to change in the quadratic approximation	fmincon (L), lsqcurvefit (L), lsqnonlin (L)	None
residual	2-norm of the residual squared. Final value equals optimization function output residual.	lsqcurvefit (B), fsolve (M), lsqnonlin (B)	Residual See “Displaying Iterative Output” on page 2-82.
searchdirection	Search direction	fgoalattain (M), fmincon (M), fminimax (M), fminunc (M), fseminf (M), lsqcurvefit (M), lsqnonlin (M)	None

**optimValues Fields (Continued)**

<b>OptimValues Field (optimValues.field)</b>	<b>Description</b>	<b>Returned by Functions</b>	<b>Command-Line Display</b>
stepsize	Current step size. Final value equals optimization function output output.stepsize.	fgoalattain (M), fmincon (B), fminimax (M), fminunc (B), fseminf (M), fsolve (M), lsqcurvefit (B), lsqnonlin (B)	Step-size See “Displaying Iterative Output” on page 2-82.
trustregionradius	Radius of trust region	fmincon (L), lsqcurvefit, fsolve (L), lsqnonlin (L)	Trust-region radius See “Displaying Iterative Output” on page 2-82.

**Degeneracy.** The value of the field degenerate, which measures the degeneracy of the current optimization point  $x$ , is defined as follows. First, define a vector  $r$ , of the same size as  $x$ , for which  $r(i)$  is the minimum distance from  $x(i)$  to the  $i$ th entries of the lower and upper bounds,  $lb$  and  $ub$ . That is,

$$r = \min(\text{abs}(ub-x), x-lb)$$

Then the value of degenerate is the minimum entry of the vector  $r + \text{abs}(\text{grad})$ , where  $\text{grad}$  is the gradient of the objective function. The value of degenerate is 0 if there is an index  $i$  for which both of the following are true:

- $\text{grad}(i) = 0$
- $x(i)$  equals the  $i$ th entry of either the lower or upper bound.

**States of the Algorithm**

The following table lists the possible values for state:

State	Description
'init'	The algorithm is in the initial state before the first iteration.
'interrupt'	The algorithm is in some computationally expensive part of the iteration. In this state, the output function can interrupt the current iteration of the optimization. At this time, the values of <code>x</code> and <code>optimValues</code> are the same as at the last call to the output function in which <code>state=='iter'</code> .
'iter'	The algorithm is at the end of an iteration.
'done'	The algorithm is in the final state after the last iteration.

The following code illustrates how the output function might use the value of `state` to decide which tasks to perform at the current iteration.

```

switch state
  case 'iter'
    % Make updates to plot or guis as needed
  case 'interrupt'
    % Probably no action here. Check conditions to see
    % whether optimization should quit.
  case 'init'
    % Setup for plots or guis
  case 'done'
    % Cleanup of plots, guis, or final plot
otherwise
end

```

### Stop Flag

The output argument `stop` is a flag that is true or false. The flag tells the optimization function whether the optimization should quit or continue. The following examples show typical ways to use the stop flag.

**Stopping an Optimization Based on Data in `optimValues`.** The output function can stop an optimization at any iteration based on the current data in `optimValues`. For example, the following code sets `stop` to true if the directional derivative is less than .01:

```
function stop = outfun(x, optimValues)
stop = false;
% Check if directional derivative is less than .01.
if optimValues.directionalderivative < .01
    stop = true;
end
```

**Stopping an Optimization Based on GUI Input.** If you design a GUI to perform optimizations, you can make the output function stop an optimization when a user presses a **Stop** button on the GUI. The following code shows how to do this, assuming that the **Stop** button callback stores the value true in the `optimstop` field of a `handles` structure called `hObject`.

```
function stop = outfun(x)
stop = false;
% Check if user has requested to stop the optimization.
stop = getappdata(hObject,'optimstop');
```





# Functions — Alphabetical List

---

# bintprog

---

**Purpose** Solve binary integer programming problems of the form

**Equation** 
$$\underset{x}{\text{minimize}} \quad f \cdot x \quad \text{such that} \quad \begin{aligned} A \cdot x &\leq b \\ A_{\text{eq}} \cdot x &= b_{\text{eq}} \end{aligned}$$

where  $f$ ,  $b$ , and  $b_{\text{eq}}$  are vectors,  $A$  and  $A_{\text{eq}}$  are matrices, and the solution  $x$  is required to be a binary integer vector – that is, its entries can only take on the values 0 or 1.

**Syntax**

```
x = bintprog(f)
x = bintprog(f, A, b)
x = bintprog(f, A, b, Aeq, beq)
x = bintprog(f, A, b, Aeq, beq, x0)
x = bintprog(f, A, b, Aeq, Beq, x0, options)
[x, fval] = bintprog(...)
[x, fval, exitflag] = bintprog(...)
[x, fval, exitflag, output] = bintprog(...)
```

**Description**  $x = \text{bintprog}(f)$  solves the binary integer programming problem

$$\underset{x}{\text{minimize}} \quad f \cdot x$$

$x = \text{bintprog}(f, A, b)$  solves the binary integer programming problem

$$\underset{x}{\text{minimize}} \quad f \cdot x \quad \text{such that} \quad A \cdot x \leq b$$

$x = \text{bintprog}(f, A, b, A_{\text{eq}}, b_{\text{eq}})$  solves the preceding problem with the additional equality constraint.

$$A_{\text{eq}} \cdot x = b_{\text{eq}}$$

$x = \text{bintprog}(f, A, b, A_{\text{eq}}, b_{\text{eq}}, x_0)$  sets the starting point for the algorithm to  $x_0$ . If  $x_0$  is not in the feasible region, `bintprog` uses the default initial point.

`x = bintprog(f, A, b, Aeq, Beq, x0, options)` minimizes with the default optimization options replaced by values in the structure `options`, which you can create using the function `optimset`.

`[x, fval] = bintprog(...)` returns `fval`, the value of the objective function at `x`.

`[x, fval, exitflag] = bintprog(...)` returns `exitflag` that describes the exit condition of `bintprog`. See “Output Arguments” on page 6-3.

`[x, fval, exitflag, output] = bintprog(...)` returns a structure `output` that contains information about the optimization. See “Output Arguments” on page 6-3.

## Input Arguments

The following table lists the input arguments for `bintprog`. “Function Arguments” on page 5-5 contains general descriptions of input arguments for optimization functions.

<code>f</code>	Vector containing the coefficients of the linear objective function
<code>A</code>	Matrix containing the coefficients of the linear inequality constraints $A \cdot x \leq b$
<code>b</code>	Vector corresponding to the right-hand side of the linear inequality constraints
<code>Aeq</code>	Matrix containing the coefficients of the linear equality constraints $Aeq \cdot x = beq$
<code>beq</code>	Vector containing the constants of the linear equality constraints
<code>x0</code>	Initial point for the algorithm
<code>options</code>	Options structure containing options for the algorithm.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `bintprog`. This section provides specific details for the arguments `exitflag` and `output`:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
	1                   Function converged to a solution <code>x</code> .
	0                   Number of iterations exceeded <code>options.MaxIter</code> .
	-2                   The problem is infeasible.
	-4                   Number of searched nodes exceeded <code>options.MaxNodes</code> .
	-5                   Search time exceeded <code>options.MaxTime</code> .
	-6                   Number of iterations the LP-solver performed at a node to solve the LP-relaxation problem exceeded <code>options.MaxRLP</code> .
<code>output</code>	Structure containing information about the optimization. The fields of the structure are
	<code>iterations</code> Number of iterations taken
	<code>nodes</code> Number of nodes searched
	<code>time</code> Execution time of the algorithm
	<code>algorithm</code> Algorithm used
	<code>message</code> Reason the algorithm terminated

## Options

Optimization options used by `bintprog`. You can use `optimset` to set or change the values of these fields in the options structure `options`. See “Optimization Options” on page 5-11 for detailed information.

---

BranchStrategy	Strategy the algorithm uses to select the branch variable in the search tree – see “Branching” on page 6-7. The choices are <ul style="list-style-type: none"><li>• 'mininfeas' – Choose the variable with the minimum integer infeasibility, that is, the variable whose value is closest to 0 or 1 but not equal to 0 or 1.</li><li>• 'maxinfeas' – Choose the variable with the maximum integer infeasibility, that is, the variable whose value is closest to 0.5 (default).</li></ul>
Diagnostics	Display diagnostic information about the function
Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'final' (default) displays just the final output.
MaxIter	Maximum number of iterations allowed
MaxNodes	Maximum number of solutions, or nodes, the function searches
MaxRLPIter	Maximum number of iterations the LP-solver performs to solve the LP-relaxation problem at each node
MaxTime	Maximum amount of time in seconds the function runs
NodeDisplayInterval	Node display interval

NodeSearchStrategy	Strategy the algorithm uses to select the next node to search in the search tree – see “Branching” on page 6-7. The choices are <ul style="list-style-type: none"><li>• 'df' — Depth first search strategy. At each node in the search tree, if there is child node one level down in the tree that has not already been explored, the algorithm chooses one such child to search. Otherwise, the algorithm moves to the node one level up in the tree and chooses a child node one level down from that node.</li><li>• 'bn' — Best node search strategy, which chooses the node with lowest bound on the objective function.</li></ul>
TolFun	Termination tolerance on the function value
TolXInteger	Tolerance within which the value of a variable is considered to be integral
TolRLPFun	Termination tolerance on the function value of a linear programming relaxation problem

## Algorithm

bintprog uses a linear programming (LP)-based branch-and-bound algorithm to solve binary integer programming problems. The algorithm searches for an optimal solution to the binary integer programming problem by solving a series of *LP-relaxation* problems, in which the binary integer requirement on the variables is replaced by the weaker constraint  $0 \leq x \leq 1$ . The algorithm

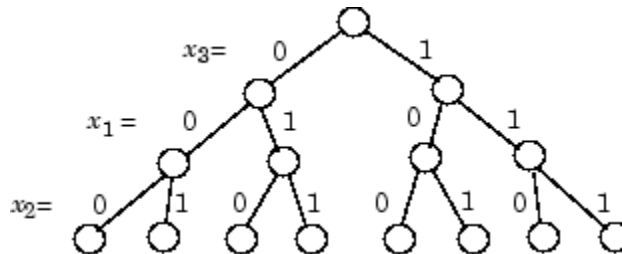
- Searches for a binary integer feasible solution
- Updates the best binary integer feasible point found so far as the search tree grows

- Verifies that no better integer feasible solution is possible by solving a series of linear programming problems

The following sections describe the branch-and-bound method in greater detail.

### Branching

The algorithm creates a search tree by repeatedly adding constraints to the problem, that is, "branching." At a branching step, the algorithm chooses a variable  $x_i$  whose current value is not an integer and adds the constraint  $x_i = 0$  to form one branch and the constraint  $x_i = 1$  to form the other branch. This process can be represented by a binary tree, in which the nodes represent the added constraints. The following picture illustrates a complete binary tree for a problem that has three variables,  $x_1$ ,  $x_2$ , and  $x_3$ . Note that, in general, the order of the variables going down the levels in the tree is not the usual order of their subscripts



### Deciding Whether to Branch

At each node, the algorithm solves an LP-relaxation problem using the constraints at that node and decides whether to branch or to move to another node depending on the outcome. There are three possibilities:

- If the LP-relaxation problem at the current node is infeasible or its optimal value is greater than that of the best integer point, the algorithm removes the node from the tree, after which it does not search any branches below that node. The algorithm then moves to a new node according to the method you specify in `NodeSearchStrategy` option.

- If the algorithm finds a new feasible integer point with lower objective value than that of the best integer point, it updates the current best integer point and moves to the next node.
- If the LP-relaxation problem is optimal but not integer and the optimal objective value of the LP relaxation problem is less than the best integer point, the algorithm branches according to the method you specify in the BranchStrategy option.

See “Options” on page 6-4 for a description of the NodeSearchStrategy and BranchStrategy options.

## **Bounds**

The solution to the LP-relaxation problem provides a lower bound for the binary integer programming problem. If the solution to the LP-relaxation problem is already a binary integer vector, it provides an upper bound for the binary integer programming problem.

As the search tree grows more nodes, the algorithm updates the lower and upper bounds on the objective function, using the bounds obtained in the bounding step. The bound on the objective value serves as the threshold to cut off unnecessary branches.

## **Limits for the Algorithm**

The algorithm for bintprog could potentially search all  $2^n$  binary integer vectors, where  $n$  is the number of variables. As a complete search might take a very long time, you can limit the search using the following options

- MaxNodes – Maximum number of nodes the algorithm searches
- MaxRLPIter – Maximum number of iterations the LP-solver performs at any node
- MaxTime – Maximum amount of time in seconds the algorithm runs

See “Options” on page 6-4 for more information.



**Example**

To minimize the function

$$f(x) = -9x_1 - 5x_2 - 6x_3 - 4x_4$$

subject to the constraints

$$\begin{bmatrix} 6 & 3 & 5 & 2 \\ 0 & 0 & 1 & 1 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} \leq \begin{bmatrix} 9 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

where  $x_1$ ,  $x_2$ ,  $x_3$ , and  $x_4$  are binary integers, enter the following commands:

```
f = [-9; -5; -6; -4];
A = [6 3 5 2; 0 0 1 1; -1 0 1 0; 0 -1 0 1];
b = [9; 1; 0; 0];
x = bintprog(f,A,b)
Optimization terminated successfully.
```

```
x =
```

```
    1
    1
    0
    0
```

**See Also**

optimset

**References**

[1] Wolsey, Laurence A., *Integer Programming*, John Wiley & Sons, 1998.

[2] Nemhauser, George L. and Laurence A. Wolsey, *Integer and Combinatorial Optimization*, John Wiley & Sons, 1988.

[3] Hillier, Frederick S. and Lieberman Gerald J., *Introduction to Operations Research*, McGraw-Hill, 2001.

**Purpose** Solve multiobjective goal attainment problem

**Equation**

$$\begin{aligned} & \underset{x, \gamma}{\text{minimize}} \quad \gamma \quad \text{such that} \quad F(x) - \text{weight} \cdot \gamma \leq \text{goal} \\ & c(x) \leq b \\ & \text{ceq}(x) = 0 \\ & A_{\text{eq}} \cdot x = \text{beq} \\ & lb \leq x \leq ub \end{aligned}$$

where  $x$ ,  $\text{weight}$ ,  $\text{goal}$ ,  $b$ ,  $\text{beq}$ ,  $lb$ , and  $ub$  are vectors,  $A$  and  $A_{\text{eq}}$  are matrices, and  $c(x)$ ,  $\text{ceq}(x)$ , and  $F(x)$  are functions that return vectors.  $F(x)$ ,  $c(x)$ , and  $\text{ceq}(x)$  can be nonlinear functions.

## Syntax

```
x = fgoalattain(fun,x0,goal,weight)
x = fgoalattain(fun,x0,goal,weight,A,b)
x = fgoalattain(fun,x0,goal,weight,A,b,Aeq,beq)
x = fgoalattain(fun,x0,goal,weight,A,b,Aeq,beq,lb,ub)
x = fgoalattain(fun,x0,goal,weight,A,b,Aeq,beq,lb,ub,nonlcon)
x = fgoalattain(fun,x0,goal,weight,A,b,Aeq,beq,lb,ub,nonlcon,... options)
[x,fval] = fgoalattain(...)
[x,fval,attainfactor] = fgoalattain(...)
[x,fval,attainfactor,exitflag] = fgoalattain(...)
[x,fval,attainfactor,exitflag,output] = fgoalattain(...)
[x,fval,attainfactor,exitflag,output,lambda] = fgoalattain(...)
```

## Description

`fgoalattain` solves the goal attainment problem, which is one formulation for minimizing a multiobjective optimization problem.

`x = fgoalattain(fun,x0,goal,weight)` tries to make the objective functions supplied by `fun` attain the goals specified by `goal` by varying `x`, starting at `x0`, with `weight` specified by `weight`.

`x = fgoalattain(fun,x0,goal,weight,A,b)` solves the goal attainment problem subject to the linear inequalities  $A \cdot x \leq b$ .

`x = fgoalattain(fun,x0,goal,weight,A,b,Aeq,beq)` solves the goal attainment problem subject to the linear equalities  $A_{\text{eq}} \cdot x = \text{beq}$  as well. Set `A=[]` and `b=[]` if no inequalities exist.

# fgoalattain

---

`x = fgoalattain(fun,x0,goal,weight,A,b,Aeq,beq,lb,ub)` defines a set of lower and upper bounds on the design variables in `x`, so that the solution is always in the range  $lb \leq x \leq ub$ .

`x = fgoalattain(fun,x0,goal,weight,A,b,Aeq,beq,lb,ub,nonlcon)` subjects the goal attainment problem to the nonlinear inequalities `c(x)` or nonlinear equality constraints `ceq(x)` defined in `nonlcon`. `fgoalattain` optimizes such that  $c(x) \leq 0$  and  $ceq(x) = 0$ . Set `lb=[]` and/or `ub=[]` if no bounds exist.

`x = fgoalattain(fun,x0,goal,weight,A,b,Aeq,beq,lb,ub,nonlcon,... options)` minimizes with the optimization options specified in the structure options. Use `optimset` to set these options.

`[x,fval] = fgoalattain(...)` returns the values of the objective functions computed in `fun` at the solution `x`.

`[x,fval,attainfactor] = fgoalattain(...)` returns the attainment factor at the solution `x`.

`[x,fval,attainfactor,exitflag] = fgoalattain(...)` returns a value `exitflag` that describes the exit condition of `fgoalattain`.

`[x,fval,attainfactor,exitflag,output] = fgoalattain(...)` returns a structure `output` that contains information about the optimization.

`[x,fval,attainfactor,exitflag,output,lambda] = fgoalattain(...)` returns a structure `lambda` whose fields contain the Lagrange multipliers at the solution `x`.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fgoalattain`. This section provides function-specific details for `fun`, `goal`, `nonlcon`, `options`, and `weight`:

`fun` The function to be minimized. `fun` is a function that accepts a vector `x` and returns a vector `F`, the objective functions evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = fgoalattain(@myfun,x0,goal,weight)
```

where `myfun` is a MATLAB function such as

```
function F = myfun(x)
F = ...           % Compute function values at x.
```

`fun` can also be a function handle for an anonymous function.

```
x = fgoalattain(@(x)sin(x.*x),x0,goal,weight);
```

To make an objective function as near as possible to a goal value, (i.e., neither greater than nor less than) use `optimset` to set the `GoalsExactAchieve` option to the number of objectives required to be in the neighborhood of the goal values. Such objectives *must* be partitioned into the first elements of the vector `F` returned by `fun`.

If the gradient of the objective function can also be computed *and* the `GradObj` option is 'on', as set by

```
options = optimset('GradObj','on')
```

then the function `fun` must return, in the second output argument, the gradient value `G`, a matrix, at `x`. Note that by checking the value of `nargout` the function can avoid computing `G` when `fun` is called with only one output argument (in the case where the optimization algorithm only needs the value of `F` but not `G`).

```
function [F,G] = myfun(x)
F = ...           % Compute the function values at x
if nargout > 1    % Two output arguments
    G = ...       % Gradients evaluated at x
end
```

# fgoalattain

---

The gradient consists of the partial derivative  $dF/dx$  of each  $F$  at the point  $x$ . If  $F$  is a vector of length  $m$  and  $x$  has length  $n$ , where  $n$  is the length of  $x_0$ , then the gradient  $G$  of  $F(x)$  is an  $n$ -by- $m$  matrix where  $G(i, j)$  is the partial derivative of  $F(j)$  with respect to  $x(i)$  (i.e., the  $j$ th column of  $G$  is the gradient of the  $j$ th objective function  $F(j)$ ).

**goal** Vector of values that the objectives attempt to attain. The vector is the same length as the number of objectives  $F$  returned by `fun`. `fgoalattain` attempts to minimize the values in the vector  $F$  to attain the goal values given by `goal`.

**nonlcon** The function that computes the nonlinear inequality constraints  $c(x) \leq 0$  and the nonlinear equality constraints  $ceq(x) = 0$ . The function `nonlcon` accepts a vector  $x$  and returns two vectors  $c$  and  $ceq$ . The vector  $c$  contains the nonlinear inequalities evaluated at  $x$ , and  $ceq$  contains the nonlinear equalities evaluated at  $x$ . The function `nonlcon` can be specified as a function handle.

```
x = fgoalattain(@myfun,x0,goal,weight,A,b,Aeq,beq,...
               lb,ub,@mycon)
```

where `mycon` is a MATLAB function such as

```
function [c,ceq] = mycon(x)
c = ...           % compute nonlinear inequalities at x.
ceq = ...         % compute nonlinear equalities at x.
```

If the gradients of the constraints can also be computed *and* the `GradConstr` option is 'on', as set by

```
options = optimset('GradConstr','on')
```

then the function `nonlcon` must also return, in the third and fourth output arguments, `GC`, the gradient of  $c(x)$ , and `GCEq`, the gradient of  $ceq(x)$ . Note that by checking the value of `nargout` the function can avoid computing `GC` and `GCEq` when `nonlcon` is called with only two output arguments (in the case where the optimization algorithm only needs the values of  $c$  and  $ceq$  but not `GC` and `GCEq`).

```
function [c,ceq,GC,GCEq] = mycon(x)
c = ...           % Nonlinear inequalities at x
ceq = ...         % Nonlinear equalities at x
if nargin > 2     % Nonlcon called with 4 outputs
    GC = ...      % Gradients of the inequalities
    GCEq = ...    % Gradients of the equalities
end
```

If `nonlcon` returns a vector `c` of `m` components and `x` has length `n`, where `n` is the length of `x0`, then the gradient `GC` of `c(x)` is an `n`-by-`m` matrix, where `GC(i,j)` is the partial derivative of `c(j)` with respect to `x(i)` (i.e., the `j`th column of `GC` is the gradient of the `j`th inequality constraint `c(j)`). Likewise, if `ceq` has `p` components, the gradient `GCEq` of `ceq(x)` is an `n`-by-`p` matrix, where `GCEq(i,j)` is the partial derivative of `ceq(j)` with respect to `x(i)` (i.e., the `j`th column of `GCEq` is the gradient of the `j`th equality constraint `ceq(j)`).

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the nonlinear constraint function `nonlcon`, if necessary.

- options      “Options” on page 6-17 provides the function-specific details for the options values.
- weight      A weighting vector to control the relative under-attainment or overattainment of the objectives in `fgoalattain`. When the values of `goal` are *all nonzero*, to ensure the same percentage of under- or overattainment of the active objectives, set the weighting function to `abs(goal)`. (The active objectives are the set of objectives that are barriers to further improvement of the goals at the solution.)

---

**Note** Setting a component of the weight vector to zero will cause the corresponding goal constraint to be treated as a hard constraint rather than as a goal constraint. The preferred method to set a hard constraint is to use the input argument `nonlcon`.

---

When the weighting function `weight` is positive, `fgoalattain` attempts to make the objectives less than the goal values. To make the objective functions greater than the goal values, set `weight` to be negative rather than positive. To make an objective function as near as possible to a goal value, use the `GoalsExactAchieve` option and put that objective as the first element of the vector returned by `fun` (see the preceding description of `fun` and options).

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `fgoalattain`. This section provides function-specific details for `attainfactor`, `exitflag`, `lambda`, and `output`:

<code>attainfactor</code>	The amount of over- or underachievement of the goals. If <code>attainfactor</code> is negative, the goals have been overachieved; if <code>attainfactor</code> is positive, the goals have been underachieved.
<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Function converged to a solutions <code>x</code> .
4	Magnitude of the search direction less than the specified tolerance and constraint violation less than <code>options.TolCon</code>



	5	Magnitude of directional derivative less than the specified tolerance and constraint violation less than <code>options.TolCon</code>
	0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code>
	-1	Algorithm was terminated by the output function.
	-2	No feasible point was found.
lambda		Structure containing the Lagrange multipliers at the solution <code>x</code> (separated by constraint type). The fields of the structure are
	lower	Lower bounds <code>lb</code>
	upper	Upper bounds <code>ub</code>
	ineqlin	Linear inequalities
	eqlin	Linear equalities
	ineqnonlin	Nonlinear inequalities
	eqnonlin	Nonlinear equalities
output		Structure containing information about the optimization. The fields of the structure are
	iterations	Number of iterations taken
	funcCount	Number of function evaluations
	algorithm	Algorithm used

## Options

Optimization options used by `fgoalattain`. You can use `optimset` to set or change the values of these fields in the options structure `options`. See “Optimization Options” on page 5-11, for detailed information.

DerivativeCheck	Compare user-supplied derivatives (gradients of objective or constraints) to finite-differencing derivatives.
Diagnostics	Display diagnostic information about the function to be minimized or solved.
DiffMaxChange	Maximum change in variables for finite-difference gradients.
DiffMinChange	Minimum change in variables for finite-difference gradients.
Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'notify' displays output only if the function does not converge; 'final' (default) displays just the final output.
FunValCheck	Check whether objective function and constraints values are valid. 'on' displays a warning when the objective function or constraints return a value that is complex, Inf, or NaN. 'off' displays no warning.
GoalsExactAchieve	Specifies the number of objectives for which it is required for the objective fun to equal the goal goal. Such objectives should be partitioned into the first few elements of F.
GradConstr	Gradient for the constraints defined by the user. See the preceding description of nonlcon to see how to define the gradient in nonlcon.

GradObj	Gradient for the objective function defined by user. See the preceding description of fun to see how to define the gradient in fun.
MaxFunEvals	Maximum number of function evaluations allowed.
MaxIter	Maximum number of iterations allowed.
MeritFunction	Use goal attainment/minimax merit function if set to 'multiobj'. Use fmincon merit function if set to 'singleobj'.
OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
RelLineSrchBnd	Relative bound (a real nonnegative scalar value) on the line search step length such that the total displacement in $x$ satisfies $ \Delta x(i)  \leq \text{relLineSrchBnd} \times \max( x(i) ,  typicalx(i) )$ This option provides control over the magnitude of the displacements in $x$ for cases in which the solver takes steps that are considered too large.
RelLineSrchBndDuration	Number of iterations for which the bound specified in RelLineSrchBnd should be active (default is 1).
TolCon	Termination tolerance on the constraint violation.
TolFun	Termination tolerance on the function value.

TolX

Termination tolerance on x.

TypicalX

Typical x values. The length of the vector is equal to the number of elements in x0, the starting point.

## Examples

Consider a linear system of differential equations.

An output feedback controller, K, is designed producing a closed loop system

$$\begin{aligned} \dot{x} &= (A + BKC)x + Bu \\ y &= Cx \end{aligned}$$

The eigenvalues of the closed loop system are determined from the matrices A, B, C, and K using the command `eig(A+B*K*C)`. Closed loop eigenvalues must lie on the real axis in the complex plane to the left of the points `[-5, -3, -1]`. In order not to saturate the inputs, no element in K can be greater than 4 or be less than -4.

The system is a two-input, two-output, open loop, unstable system, with state-space matrices.

$$A = \begin{bmatrix} -0.5 & 0 & 0 \\ 0 & -2 & 10 \\ 0 & 1 & -2 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 0 \\ -2 & 2 \\ 0 & 1 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

The set of *goal values* for the closed loop eigenvalues is initialized as

$$\text{goal} = [-5, -3, -1];$$

To ensure the same percentage of under- or overattainment in the active objectives at the solution, the weighting matrix, `weight`, is set to `abs(goal)`.

Starting with a controller, `K = [-1, -1; -1, -1]`, first write an M-file, `eigfun.m`.

$$\text{function } F = \text{eigfun}(K,A,B,C)$$

```
F = sort(eig(A+B*K*C)); % Evaluate objectives
```

Next, enter system matrices and invoke an optimization routine.

```
A = [-0.5 0 0; 0 -2 10; 0 1 -2];
B = [1 0; -2 2; 0 1];
C = [1 0 0; 0 0 1];
K0 = [-1 -1; -1 -1]; % Initialize controller matrix
goal = [-5 -3 -1]; % Set goal values for the eigenvalues
weight = abs(goal) % Set weight for same percentage
lb = -4*ones(size(K0)); % Set lower bounds on the controller
ub = 4*ones(size(K0)); % Set upper bounds on the controller
options = optimset('Display','iter'); % Set display parameter
[K,fval,attainfactor] = fgoalattain(@(K)eigfun(K,A,B,C),...
    K0,goal,weight,[],[],[],[],lb,ub,[],options)
```

You can run this example by using the demonstration script `goaldemo`. (From the MATLAB Help browser or the MathWorks Web site documentation, you can click the demo name to display the demo.) After about 12 iterations, a solution is

```
Active constraints:
    1
    2
    4
    9
   10
K =
   -4.0000   -0.2564
   -4.0000   -4.0000

fval =
   -6.9313
   -4.1588
   -1.4099

attainfactor =
```

-0.3863

## Discussion

The attainment factor indicates that each of the objectives has been overachieved by at least 38.63% over the original design goals. The active constraints, in this case constraints 1 and 2, are the objectives that are barriers to further improvement and for which the percentage of overattainment is met exactly. Three of the lower bound constraints are also active.

In the preceding design, the optimizer tries to make the objectives less than the goals. For a worst-case problem where the objectives must be as near to the goals as possible, use `optimset` to set the `GoalsExactAchieve` option to the number of objectives for which this is required.

Consider the preceding problem when you want all the eigenvalues to be equal to the goal values. A solution to this problem is found by invoking `fgoalattain` with the `GoalsExactAchieve` option set to 3.

```
options = optimset('GoalsExactAchieve',3);
[K,fval,attainfactor] = fgoalattain(...
    @(K)eigfun(K,A,B,C),K0,goal,weight,[],[],[],[],lb,ub,[],...
    options)
```

After about seven iterations, a solution is

```
K =
    -1.5954    1.2040
    -0.4201   -2.9046

fval =
    -5.0000
    -3.0000
    -1.0000

attainfactor =
    1.0859e-20
```

In this case the optimizer has tried to match the objectives to the goals. The attainment factor (of  $1.0859e-20$ ) indicates that the goals have been matched almost exactly.

## Notes

This problem has discontinuities when the eigenvalues become complex; this explains why the convergence is slow. Although the underlying methods assume the functions are continuous, the method is able to make steps toward the solution because the discontinuities do not occur at the solution point. When the objectives and goals are complex, `fgoalattain` tries to achieve the goals in a least-squares sense.

## Algorithm

Multiobjective optimization concerns the minimization of a set of objectives simultaneously. One formulation for this problem, and implemented in `fgoalattain`, is the goal attainment problem of Gembicki [3]. This entails the construction of a set of *goal* values for the objective functions. Multiobjective optimization is discussed fully in Chapter 3, “Standard Algorithms” .

In this implementation, the slack variable  $\gamma$  is used as a dummy argument to minimize the vector of objectives  $F(x)$  simultaneously; *goal* is a set of values that the objectives attain. Generally, prior to the optimization, it is not known whether the objectives will reach the goals (under attainment) or be minimized less than the goals (overattainment). A weighting vector, *weight*, controls the relative underattainment or overattainment of the objectives.

`fgoalattain` uses a sequential quadratic programming (SQP) method, which is described fully in Chapter 3, “Standard Algorithms” .

Modifications are made to the line search and Hessian. In the line search an exact merit function (see [1] and [4]) is used together with the merit function proposed by [5], [6]. The line search is terminated when either merit function shows improvement. A modified Hessian, which takes advantage of the special structure of the problem, is also used (see [1] and [4]). A full description of the modifications used is found in “Goal Attainment Method” on page 3-47 in "Introduction to Algorithms." Setting the `MeritFunction` option to 'singleobj' with

```
options = optimset(options, 'MeritFunction', 'singleobj')
```

uses the merit function and Hessian used in `fmincon`.

`attainfactor` contains the value of  $\gamma$  at the solution. A negative value of  $\gamma$  indicates overattainment in the goals.

See also “SQP Implementation” on page 3-30 for more details on the algorithm used and the types of procedures displayed under the Procedures heading when the Display option is set to 'iter'.

## Limitations

The objectives must be continuous. `fgoalattain` might give only local solutions.

## See Also

@(function\_handle), `fmincon`, `fminimax`, `optimset`

## References

[1] Brayton, R.K., S.W. Director, G.D. Hachtel, and L.Vidigal, "A New Algorithm for Statistical Circuit Design Based on Quasi-Newton Methods and Function Splitting," *IEEE Transactions on Circuits and Systems*, Vol. CAS-26, pp 784-794, Sept. 1979.

[2] Fleming, P.J. and A.P. Pashkevich, *Computer Aided Control System Design Using a Multi-Objective Optimisation Approach*, Control 1985 Conference, Cambridge, UK, pp. 174-179.

[3] Gembicki, F.W., "Vector Optimization for Control with Performance and Parameter Sensitivity Indices," Ph.D. Dissertation, Case Western Reserve Univ., Cleveland, OH, 1974.

[4] Grace, A.C.W., "Computer-Aided Control System Design Using Optimization Techniques," Ph.D. Thesis, University of Wales, Bangor, Gwynedd, UK, 1989.

[5] Han, S.P., "A Globally Convergent Method For Nonlinear Programming," *Journal of Optimization Theory and Applications*, Vol. 22, p. 297, 1977.



[6] Powell, M.J.D., "A Fast Algorithm for Nonlinear Constrained Optimization Calculations," *Numerical Analysis*, ed. G.A. Watson, *Lecture Notes in Mathematics*, Vol. 630, Springer Verlag, 1978.

# fminbnd

---

**Purpose** Find a minimum of a function of one variable on a fixed interval

**Equation**  $\min_x f(x)$  such that  $x_1 < x < x_2$

where  $x$ ,  $x_1$ , and  $x_2$  are scalars and  $f(x)$  is a function that returns a scalar.

**Syntax**

```
x = fminbnd(fun,x1,x2)
x = fminbnd(fun,x1,x2,options)
[x,fval] = fminbnd(...)
[x,fval,exitflag] = fminbnd(...)
[x,fval,exitflag,output] = fminbnd(...)
```

**Description** `fminbnd` attempts to find a minimum of a function of one variable within a fixed interval.

`x = fminbnd(fun,x1,x2)` returns a value  $x$  that is a local minimizer of the scalar valued function that is described in `fun` in the interval  $x_1 < x < x_2$ . `fun` is a function handle for either an M-file function or an anonymous function.

`x = fminbnd(fun,x1,x2,options)` minimizes with the optimization options specified in the structure `options`. Use `optimset` to set these options.

`[x,fval] = fminbnd(...)` returns the value of the objective function computed in `fun` at the solution  $x$ .

`[x,fval,exitflag] = fminbnd(...)` returns a value `exitflag` that describes the exit condition of `fminbnd`.

`[x,fval,exitflag,output] = fminbnd(...)` returns a structure `output` that contains information about the optimization.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fminbnd`. This section provides function-specific details for `fun` and options:

`fun` The function to be minimized. `fun` is a function handle for a function that accepts a scalar `x` and returns a scalar `f`, the objective function evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = fminbnd(@myfun,x1,x2)
```

where `myfun` is a MATLAB function such as

```
function f = myfun(x)
f = ...           % Compute function value at x.
```

`fun` can also be a function handle for an anonymous function.

```
x = fminbnd(@(x)sin(x^2),x1,x2);
```

`options` “Options” on page 6-28 provides the function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `fminbnd`. This section provides function-specific details for `exitflag` and output:

`exitflag` Integer identifying the reason the algorithm terminated. The following lists the values of `exitflag` and the corresponding reasons the algorithm terminated.

1	Function converged to a solution <code>x</code> .
0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code>

# fminbnd

---

	-1	Algorithm was terminated by the output function.
	-2	The bounds are inconsistent.
output		Structure containing information about the optimization. The fields of the structure are
	iterations	Number of iterations taken
	funcCount	Number of function evaluations
	algorithm	Algorithm used
	message	Exit message

## Options

Optimization options used by `fminbnd`. You can use `optimset` to set or change the values of these fields in the options structure `options`. See “Optimization Options” on page 5-11, for detailed information.

Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'final' displays just the final output; 'notify' (default) displays output only if the function does not converge.
FunValCheck	Check whether objective function values are valid. 'on' displays a warning when the objective function returns a value that is complex or NaN. 'off' displays no warning.
MaxFunEvals	Maximum number of function evaluations allowed.
MaxIter	Maximum number of iterations allowed.
OutputFcn	Specify a user-defined function that the optimization function calls at each iteration. See .
TolX	Termination tolerance on x.

**Examples**

A minimum of  $\sin(x)$  occurs at

```
x = fminbnd(@sin,0,2*pi)
x =
    4.7124
```

The value of the function at the minimum is

```
y = sin(x)
y =
   -1.0000
```

To find the minimum of the function

$$f(x) = (x-3)^2 - 1$$

on the interval (0,5), first write an M-file.

```
function f = myfun(x)
f = (x-3)^2 - 1;
```

Next, call an optimization routine.

```
x = fminbnd(@myfun,0,5)
```

This generates the solution

```
x =
    3
```

The value at the minimum is

```
y = f(x)
y =
   -1
```

If fun is parameterized, you can use anonymous functions to capture the problem-dependent parameters. For example, suppose you want to

# fminbnd

---

minimize the objective function `myfun` defined by the following M-file function.

```
function f = myfun(x,a)
f = (x - a)^2;
```

Note that `myfun` has an extra parameter `a`, so you cannot pass it directly to `fminbnd`. To optimize for a specific value of `a`, such as `a = 1.5`.

**1** Assign the value to `a`.

```
a = 1.5; % define parameter first
```

**2** Call `fminbnd` with a one-argument anonymous function that captures that value of `a` and calls `myfun` with two arguments:

```
x = fminbnd(@(x) myfun(x,a),0,1)
```

## Algorithm

`fminbnd` is an M-file. The algorithm is based on golden section search and parabolic interpolation. Unless the left endpoint  $x_1$  is very close to the right endpoint  $x_2$ , `fminbnd` never evaluates `fun` at the endpoints, so `fun` need only be defined for  $x$  in the interval  $x_1 < x < x_2$ . If the minimum actually occurs at  $x_1$  or  $x_2$ , `fminbnd` returns an interior point at a distance of no more than  $2 \cdot \text{To1X}$  from  $x_1$  or  $x_2$ , where `To1X` is the termination tolerance. See [1] or [2] for details about the algorithm.

## Limitations

The function to be minimized must be continuous. `fminbnd` might only give local solutions.

`fminbnd` often exhibits slow convergence when the solution is on a boundary of the interval. In such a case, `fmincon` often gives faster and more accurate solutions.

`fminbnd` only handles real variables.

## See Also

`@(function_handle)`, `fminsearch`, `fmincon`, `fminunc`, `optimset`, anonymous functions

**References**

- [1] Forsythe, G.E., M.A. Malcolm, and C.B. Moler, *Computer Methods for Mathematical Computations*, Prentice Hall, 1976.
- [2] Brent, Richard. P., *Algorithms for Minimization without Derivatives*, Prentice-Hall, Englewood Cliffs, New Jersey, 1973.

# fmincon

---

**Purpose** Find a minimum of a constrained nonlinear multivariable function

**Equation**  $\min_x f(x)$  subject to

$$\begin{aligned}c(x) &\leq 0 \\ceq(x) &= 0 \\A \cdot x &\leq b \\Aeq \cdot x &= beq \\lb \leq x &\leq ub\end{aligned}$$

where  $x$ ,  $b$ ,  $beq$ ,  $lb$ , and  $ub$  are vectors,  $A$  and  $Aeq$  are matrices,  $c(x)$  and  $ceq(x)$  are functions that return vectors, and  $f(x)$  is a function that returns a scalar.  $f(x)$ ,  $c(x)$ , and  $ceq(x)$  can be nonlinear functions.

## Syntax

```
x = fmincon(fun,x0,A,b)
x = fmincon(fun,x0,A,b,Aeq,beq)
x = fmincon(fun,x0,A,b,Aeq,beq,lb,ub)
x = fmincon(fun,x0,A,b,Aeq,beq,lb,ub,nonlcon)
x = fmincon(fun,x0,A,b,Aeq,beq,lb,ub,nonlcon,options)
[x,fval] = fmincon(...)
[x,fval,exitflag] = fmincon(...)
[x,fval,exitflag,output] = fmincon(...)
[x,fval,exitflag,output,lambda] = fmincon(...)
[x,fval,exitflag,output,lambda,grad] = fmincon(...)
[x,fval,exitflag,output,lambda,grad,hessian] = fmincon(...)
```

## Description

fmincon attempts to find a constrained minimum of a scalar function of several variables starting at an initial estimate. This is generally referred to as *constrained nonlinear optimization* or *nonlinear programming*.

`x = fmincon(fun,x0,A,b)` starts at `x0` and attempts to find a minimum `x` to the function described in `fun` subject to the linear inequalities  $A \cdot x \leq b$ . `x0` can be a scalar, vector, or matrix.



`x = fmincon(fun,x0,A,b,Aeq,beq)` minimizes `fun` subject to the linear equalities  $Aeq*x = beq$  as well as  $A*x \leq b$ . Set `A=[]` and `b=[]` if no inequalities exist.

`x = fmincon(fun,x0,A,b,Aeq,beq,lb,ub)` defines a set of lower and upper bounds on the design variables in `x`, so that the solution is always in the range  $lb \leq x \leq ub$ . Set `Aeq=[]` and `beq=[]` if no equalities exist. Set `lb(i)=-Inf` if `x(i)` is unbounded below, and set `ub(i)=Inf` if `x(i)` is unbounded above.

`x = fmincon(fun,x0,A,b,Aeq,beq,lb,ub,nonlcon)` subjects the minimization to the nonlinear inequalities `c(x)` or equalities `ceq(x)` defined in `nonlcon`. `fmincon` optimizes such that  $c(x) \leq 0$  and  $ceq(x) = 0$ . Set `lb=[]` and/or `ub=[]` if no bounds exist.

`x = fmincon(fun,x0,A,b,Aeq,beq,lb,ub,nonlcon,options)` minimizes with the optimization options specified in the structure `options`. Use `optimset` to set these options. Set `nonlcon = []` if there are no nonlinear inequality or equality constraints.

`[x,fval] = fmincon(...)` returns the value of the objective function `fun` at the solution `x`.

`[x,fval,exitflag] = fmincon(...)` returns a value `exitflag` that describes the exit condition of `fmincon`.

`[x,fval,exitflag,output] = fmincon(...)` returns a structure `output` with information about the optimization.

`[x,fval,exitflag,output,lambda] = fmincon(...)` returns a structure `lambda` whose fields contain the Lagrange multipliers at the solution `x`.

`[x,fval,exitflag,output,lambda,grad] = fmincon(...)` returns the value of the gradient of `fun` at the solution `x`.

`[x,fval,exitflag,output,lambda,grad,hessian] = fmincon(...)` returns the value of the Hessian at the solution `x`. See “Hessian” on page 6-39.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fmincon`. This "Arguments" section provides function-specific details for `fun`, `nonlcon`, and options:

`fun`      The function to be minimized. `fun` is a function that accepts a vector `x` and returns a scalar `f`, the objective function evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = fmincon(@myfun,x0,A,b)
```

where `myfun` is a MATLAB function such as

```
function f = myfun(x)
f = ...           % Compute function value at x
```

`fun` can also be a function handle for an anonymous function.

```
x = fmincon(@(x)norm(x)^2,x0,A,b);
```

If the gradient of `fun` can also be computed *and* the `GradObj` option is 'on', as set by

```
options = optimset('GradObj','on')
```

then the function `fun` must return, in the second output argument, the gradient value `g`, a vector, at `x`. Note that by checking the value of `nargout` the function can avoid computing `g` when `fun` is called with only one output argument (in the case where the optimization algorithm only needs the value of `f` but not `g`).

```
function [f,g] = myfun(x)
```

```

f = ...           % Compute the function value at x
if nargin > 1     % fun called with two output arguments
    g = ...       % Compute the gradient evaluated at x
end
end

```

The gradient consists of the partial derivatives of  $f$  at the point  $x$ . That is, the  $i$ th component of  $g$  is the partial derivative of  $f$  with respect to the  $i$ th component of  $x$ .

If the Hessian matrix can also be computed *and* the Hessian option is 'on', i.e., `options = optimset('Hessian','on')`, then the function `fun` must return the Hessian value  $H$ , a symmetric matrix, at  $x$  in a third output argument. Note that by checking the value of `nargout` you can avoid computing  $H$  when `fun` is called with only one or two output arguments (in the case where the optimization algorithm only needs the values of  $f$  and  $g$  but not  $H$ ).

```

function [f,g,H] = myfun(x)
f = ...           % Compute the objective function value at x
if nargin > 1     % fun called with two output arguments
    g = ...       % Gradient of the function evaluated at x
    if nargin > 2
        H = ...   % Hessian evaluated at x
    end
end
end

```

The Hessian matrix is the second partial derivatives matrix of  $f$  at the point  $x$ . That is, the  $(i,j)$ th component of  $H$  is the second partial derivative of  $f$  with respect to  $x_i$  and  $x_j$ ,  $\partial^2 f / \partial x_i \partial x_j$ . The Hessian is by definition a symmetric matrix.

`nonlcon` The function that computes the nonlinear inequality constraints  $c(x) \leq 0$  and the nonlinear equality constraints  $ceq(x) = 0$ . The function `nonlcon` accepts a vector  $x$  and returns two vectors  $c$  and  $ceq$ . The vector  $c$  contains the nonlinear inequalities evaluated at  $x$ , and  $ceq$  contains the nonlinear equalities evaluated at  $x$ . The function `nonlcon` can be specified as a function handle.

```
x = fmincon(@myfun,x0,A,b,Aeq,beq,lb,ub,@mycon)
```

where `mycon` is a MATLAB function such as

```
function [c,ceq] = mycon(x)
c = ...      % Compute nonlinear inequalities at x.
ceq = ...    % Compute nonlinear equalities at x.
```

If the gradients of the constraints can also be computed *and* the `GradConstr` option is 'on', as set by

```
options = optimset('GradConstr','on')
```

then the function `nonlcon` must also return, in the third and fourth output arguments, `GC`, the gradient of  $c(x)$ , and `GCEq`, the gradient of  $ceq(x)$ . Note that by checking the value of `nargout` the function can avoid computing `GC` and `GCEq` when `nonlcon` is called with only two output arguments (in the case where the optimization algorithm only needs the values of  $c$  and  $ceq$  but not `GC` and `GCEq`).

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the nonlinear constraint function `nonlcon`, if necessary.

```
function [c,ceq,GC,GCEq] = mycon(x)
c = ...           % Nonlinear inequalities at x
ceq = ...         % Nonlinear equalities at x
if nargin > 2     % nonlcon called with 4 outputs
    GC = ...      % Gradients of the inequalities
    GCEq = ...    % Gradients of the equalities
end
```

If `nonlcon` returns a vector `c` of `m` components and `x` has length `n`, where `n` is the length of `x0`, then the gradient `GC` of `c(x)` is an `n`-by-`m` matrix, where `GC(i,j)` is the partial derivative of `c(j)` with respect to `x(i)` (i.e., the `j`th column of `GC` is the gradient of the `j`th inequality constraint `c(j)`). Likewise, if `ceq` has `p` components, the gradient `GCEq` of `ceq(x)` is an `n`-by-`p` matrix, where `GCEq(i,j)` is the partial derivative of `ceq(j)` with respect to `x(i)` (i.e., the `j`th column of `GCEq` is the gradient of the `j`th equality constraint `ceq(j)`).

`options` “Options” on page 6-40 provides the function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `fmincon`. This section provides function-specific details for `exitflag`, `lambda`, and `output`:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	First order optimality conditions were satisfied to the specified tolerance.

# fmincon

---

	2	Change in $x$ was less than the specified tolerance.
	3	Change in the objective function value was less than the specified tolerance.
	4	Magnitude of the search direction was less than the specified tolerance and constraint violation was less than <code>options.TolCon</code> .
	5	Magnitude of directional derivative was less than the specified tolerance and constraint violation was less than <code>options.TolCon</code> .
	0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code>
	-1	Algorithm was terminated by the output function.
	-2	No feasible point was found.
<code>grad</code>		Gradient at $x$
<code>hessian</code>		Hessian at $x$
<code>lambda</code>		Structure containing the Lagrange multipliers at the solution $x$ (separated by constraint type). The fields of the structure are
	<code>lower</code>	Lower bounds <code>lb</code>
	<code>upper</code>	Upper bounds <code>ub</code>
	<code>ineqlin</code>	Linear inequalities
	<code>eqlin</code>	Linear equalities

	<code>ineqnonlin</code>	Nonlinear inequalities
	<code>eqnonlin</code>	Nonlinear equalities
output		Structure containing information about the optimization. The fields of the structure are
	<code>iterations</code>	Number of iterations taken
	<code>funcCount</code>	Number of function evaluations
	<code>algorithm</code>	Algorithm used.
	<code>cgiterations</code>	Number of PCG iterations (large-scale algorithm only)
	<code>stepsize</code>	Final step size taken (medium-scale algorithm only)
	<code>firstorderopt</code>	Measure of first-order optimality
		For large-scale bound constrained problems, the first-order optimality is the infinity norm of $v \cdot g$ , where $v$ is defined as in “Box Constraints” on page 4-9, and $g$ is the gradient.
		For large-scale problems with only linear equalities, the first-order optimality is the infinity norm of the <i>projected</i> gradient (i.e. the gradient projected onto the nullspace of $A_{eq}$ ).

**Hessian**

fmincon computes the output argument hessian as follows:

- When using the medium-scale algorithm, the function computes a quasi-Newton approximation to the Hessian of the Lagrangian at  $x$ .
- When using the large-scale algorithm, the function uses

- `options.Hessian`, if you supply it, to compute the Hessian at  $x$
- A finite-difference approximation to the Hessian at  $x$ , if you supply only the gradient. Note that because the large-scale algorithm does not take nonlinear constraints, the Hessian of the Lagrangian is the same as the Hessian of the objective function.

## Options

Optimization options used by `fmincon`. Some options apply to all algorithms, some are only relevant when you are using the large-scale algorithm, and others are only relevant when you are using the medium-scale algorithm. You can use `optimset` to set or change the values of these fields in the options structure `options`. See “Optimization Options” on page 5-11 for detailed information.

The `LargeScale` option specifies a preference for which algorithm to use. It is only a preference because certain conditions must be met to use the large-scale algorithm. For `fmincon`, you must provide the gradient (see the preceding description of `fun` to see how) or else the medium-scale algorithm is used:

`LargeScale`      Use the large-scale algorithm if possible when set to 'on'. Use the medium-scale algorithm when set to 'off'.

### Medium-Scale and Large-Scale Algorithms

These options are used by both the medium-scale and large-scale algorithms:

<code>DerivativeCheck</code>	Compare user-supplied derivatives (gradients of the objective and constraints) to finite-differencing derivatives.
<code>Diagnostics</code>	Display diagnostic information about the function to be minimized.
<code>DiffMaxChange</code>	Maximum change in variables for finite differencing



DiffMinChange	Minimum change in variables for finite differencing
Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'notify' displays output only if the function does not converge; 'final' (default) displays just the final output.
FunValCheck	Check whether objective function values are valid. 'on' displays a warning when the objective function returns a value that is complex, Inf, or NaN. 'off' displays no warning.
GradObj	Gradient for the objective function defined by the user. See the preceding description of fun to see how to define the gradient in fun. You must provide the gradient to use the large-scale method. It is optional for the medium-scale method.
MaxFunEvals	Maximum number of function evaluations allowed
MaxIter	Maximum number of iterations allowed
OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
TolFun	Termination tolerance on the function value.
TolCon	Termination tolerance on the constraint violation.
TolX	Termination tolerance on x.
TypicalX	Typical x values.

**Large-Scale Algorithm Only**

These options are used only by the large-scale algorithm:

Hessian	If 'on', fmincon uses a user-defined Hessian (defined in fun), or Hessian information (when using HessMult), for the objective function. If 'off', fmincon approximates the Hessian using finite differences.
HessMult	Function handle for Hessian multiply function. For large-scale structured problems, this function computes the Hessian matrix product $H*Y$ without actually forming $H$ . The function is of the form

$$W = \text{hmfun}(\text{Hinfo}, Y, p1, p2, \dots)$$

where Hinfo and possibly the additional parameters p1,p2,... contain the matrices used to compute  $H*Y$ .

The first argument must be the same as the third argument returned by the objective function fun, for example by

$$[f,g,\text{Hinfo}] = \text{fun}(x)$$

$Y$  is a matrix that has the same number of rows as there are dimensions in the problem.  $W = H*Y$  although  $H$  is not formed explicitly. fminunc uses Hinfo to compute the preconditioner. The optional parameters p1, p2, ... can be any additional parameters needed by hmfun. See “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 for information on how to supply values for the parameters.

---

**Note** 'Hessian' must be set to 'on' for Hinfo to be passed from fun to hmfun.

---

See “Nonlinear Minimization with a Dense but Structured Hessian and Equality Constraints” on page 2-62 for an example.

HessPattern	Sparsity pattern of the Hessian for finite differencing. If it is not convenient to compute the sparse Hessian matrix $H$ in <code>fun</code> , the large-scale method in <code>fmincon</code> can approximate $H$ via sparse finite differences (of the gradient) provided the <i>sparsity structure</i> of $H$ – i.e., locations of the nonzeros – is supplied as the value for <code>HessPattern</code> . In the worst case, if the structure is unknown, you can set <code>HessPattern</code> to be a dense matrix and a full finite-difference approximation is computed at each iteration (this is the default). This can be very expensive for large problems, so it is usually worth the effort to determine the sparsity structure.
MaxPCGIter	Maximum number of PCG (preconditioned conjugate gradient) iterations (see the <i>Algorithm</i> section following).
PrecondBandWidth	Upper bandwidth of preconditioner for PCG. By default, diagonal preconditioning is used (upper bandwidth of 0). For some problems, increasing the bandwidth reduces the number of PCG iterations.
To1PCG	Termination tolerance on the PCG iteration.

**Medium-Scale Algorithm Only**

These options are used only by the medium-scale algorithm:

MaxSQPIter	Maximum number of SQP iterations allowed
RelLineSrchBnd	Relative bound (a real nonnegative scalar value) on the line search step length such that the total displacement in $x$ satisfies $ \Delta x(i)  \leq \text{relLineSrchBnd} \times \max( x(i) ,  typicalx(i) )$ . This option provides control over the magnitude of the displacements in $x$ for cases in which the solver takes steps that are considered too large.
RelLineSrchBndDuration	Number of iterations for which the bound specified in RelLineSrchBnd should be active (default is 1).

## Examples

Find values of  $x$  that minimize  $f(x) = -x_1x_2x_3$ , starting at the point  $x = [10; 10; 10]$  and subject to the constraints

$$0 \leq x_1 + 2x_2 + 2x_3 \leq 72$$

First, write an M-file that returns a scalar value  $f$  of the function evaluated at  $x$ .

```
function f = myfun(x)
f = -x(1) * x(2) * x(3);
```

Then rewrite the constraints as both less than or equal to a constant,

$$-x_1 - 2x_2 - 2x_3 \leq 0$$

$$x_1 + 2x_2 + 2x_3 \leq 72$$

Since both constraints are linear, formulate them as the matrix inequality  $A \cdot x \leq b$  where

$$A = \begin{bmatrix} -1 & -2 & -2 \\ 1 & 2 & 2 \end{bmatrix} \quad b = \begin{bmatrix} 0 \\ 72 \end{bmatrix}$$

Next, supply a starting point and invoke an optimization routine.

```
x0 = [10; 10; 10]; % Starting guess at the solution
[x,fval] = fmincon(@myfun,x0,A,b)
```

After 66 function evaluations, the solution is

```
x =
    24.0000
    12.0000
    12.0000
```

where the function value is

```
fval =
   -3.4560e+03
```

and linear inequality constraints evaluate to be less than or equal to 0.

```
A*x - b =
    -72
     0
```

## Notes

### Large-Scale Optimization

To use the large-scale method, you must

- Supply the gradient in fun
- Set GradObj to 'on' in options
- Specify the feasible region using one, but not both, of the following types of constraints:
  - Upper and lower bounds constraints

- Linear equality constraints, in which the equality constraint matrix  $A_{eq}$  cannot have more rows than columns.  $A_{eq}$  is typically sparse.

You cannot use inequality constraints with the large-scale algorithm. If the preceding conditions are not met, `fmincon` reverts to the medium-scale algorithm.

The function `fmincon` returns a warning if no gradient is provided and the `LargeScale` option is not 'off'. `fmincon` permits  $g(x)$  to be an approximate gradient but this option is not recommended; the numerical behavior of most optimization methods is considerably more robust when the true gradient is used. See Large-Scale Problem Coverage and Requirements on page 2-43, for more information on what problem formulations are covered and what information you must provide.

The large-scale method in `fmincon` is most effective when the matrix of second derivatives, i.e., the Hessian matrix  $H(x)$ , is also computed. However, evaluation of the true Hessian matrix is not required. For example, if you can supply the Hessian sparsity structure (using the `HessPattern` option in options), `fmincon` computes a sparse finite-difference approximation to  $H(x)$ .

If  $x_0$  is not strictly feasible, `fmincon` chooses a new strictly feasible (centered) starting point.

If components of  $x$  have no upper (or lower) bounds, then `fmincon` prefers that the corresponding components of `ub` (or `lb`) be set to `Inf` (or `-Inf` for `lb`) as opposed to an arbitrary but very large positive (or negative in the case of lower bounds) number.

Several aspects of linearly constrained minimization should be noted:

- A dense (or fairly dense) column of matrix  $A_{eq}$  can result in considerable fill and computational cost.
- `fmincon` removes (numerically) linearly dependent rows in  $A_{eq}$ ; however, this process involves repeated matrix factorizations and therefore can be costly if there are many dependencies.

- Each iteration involves a sparse least-squares solution with matrix

$$\overline{Aeq} = Aeq^T R^{-T}$$

where  $R^T$  is the Cholesky factor of the preconditioner. Therefore, there is a potential conflict between choosing an effective preconditioner and minimizing fill in  $\overline{Aeq}$ .

### Medium-Scale Optimization

Better numerical results are likely if you specify equalities explicitly, using `Aeq` and `beq`, instead of implicitly, using `lb` and `ub`.

If equality constraints are present and dependent equalities are detected and removed in the quadratic subproblem, 'dependent' is displayed under the Procedures heading (when you ask for output by setting the Display option to 'iter'). The dependent equalities are only removed when the equalities are consistent. If the system of equalities is not consistent, the subproblem is infeasible and 'infeasible' is displayed under the Procedures heading.

## Algorithm

### Large-Scale Optimization

The large-scale algorithm is a subspace trust region method and is based on the interior-reflective Newton method described in [1], [2]. Each iteration involves the approximate solution of a large linear system using the method of preconditioned conjugate gradients (PCG). See the trust region and preconditioned conjugate gradient method descriptions in the Chapter 4, “Large-Scale Algorithms” chapter.

### Medium-Scale Optimization

`fmincon` uses a sequential quadratic programming (SQP) method. In this method, the function solves a quadratic programming (QP) subproblem at each iteration. An estimate of the Hessian of the Lagrangian is updated at each iteration using the BFGS formula (see `fminunc`, references [7], [8]).

A line search is performed using a merit function similar to that proposed by [4], [5], and [6]. The QP subproblem is solved using an

active set strategy similar to that described in [3]. A full description of this algorithm is found in “Constrained Optimization” on page 3-27 in Chapter 3, “Standard Algorithms”.

See also “SQP Implementation” on page 3-30 in Chapter 3, “Standard Algorithms” for more details on the algorithm used.

## Limitations

fmincon only handles real variables.

The function to be minimized and the constraints must both be continuous. fmincon might only give local solutions.

When the problem is infeasible, fmincon attempts to minimize the maximum constraint value.

The objective function and constraint function must be real-valued; that is, they cannot return complex values.

The large-scale method does not allow equal upper and lower bounds. For example if  $lb(2) == ub(2)$ , then fmincon gives the error

```
Equal upper and lower bounds not permitted in this large-scale method.
```

```
Use equality constraints and the medium-scale method instead.
```

If you only have equality constraints you can still use the large-scale method. But if you have both equalities and bounds, you must use the medium-scale method.

## See Also

@(function\_handle), fminbnd, fminsearch, fminunc, optimset

## References

[1] Coleman, T.F. and Y. Li, "An Interior, Trust Region Approach for Nonlinear Minimization Subject to Bounds," *SIAM Journal on Optimization*, Vol. 6, pp. 418-445, 1996.

[2] Coleman, T.F. and Y. Li, "On the Convergence of Reflective Newton Methods for Large-Scale Nonlinear Minimization Subject to Bounds," *Mathematical Programming*, Vol. 67, Number 2, pp. 189-224, 1994.



- [3] Gill, P.E., W. Murray, and M.H. Wright, *Practical Optimization*, London, Academic Press, 1981.
- [4] Han, S.P., "A Globally Convergent Method for Nonlinear Programming," Vol. 22, *Journal of Optimization Theory and Applications*, p. 297, 1977.
- [5] Powell, M.J.D., "A Fast Algorithm for Nonlinearly Constrained Optimization Calculations," *Numerical Analysis*, ed. G.A. Watson, *Lecture Notes in Mathematics*, Springer Verlag, Vol. 630, 1978.
- [6] Powell, M.J.D., "The Convergence of Variable Metric Methods For Nonlinearly Constrained Optimization Calculations," *Nonlinear Programming 3* (O.L. Mangasarian, R.R. Meyer, and S.M. Robinson, eds.), Academic Press, 1978.

# fminimax

---

**Purpose** Solve the minimax problem

**Equation**

$$\min_x \max_{\{F_i\}} \{F_i(x)\} \quad \text{such that} \quad \begin{aligned} c(x) &\leq 0 \\ ceq(x) &= 0 \\ A \cdot x &\leq b \\ Aeq \cdot x &= beq \\ lb &\leq x \leq ub \end{aligned}$$

where  $x$ ,  $b$ ,  $beq$ ,  $lb$ , and  $ub$  are vectors,  $A$  and  $Aeq$  are matrices, and  $c(x)$ ,  $ceq(x)$ , and  $F(x)$  are functions that return vectors.  $F(x)$ ,  $c(x)$ , and  $ceq(x)$  can be nonlinear functions.

**Syntax**

```
x = fminimax(fun,x0)
x = fminimax(fun,x0,A,b)
x = fminimax(fun,x,A,b,Aeq,beq)
x = fminimax(fun,x,A,b,Aeq,beq,lb,ub)
x = fminimax(fun,x0,A,b,Aeq,beq,lb,ub,nonlcon)
x = fminimax(fun,x0,A,b,Aeq,beq,lb,ub,nonlcon,options)
[x,fval] = fminimax(...)
[x,fval,maxfval] = fminimax(...)
[x,fval,maxfval,exitflag] = fminimax(...)
[x,fval,maxfval,exitflag,output] = fminimax(...)
[x,fval,maxfval,exitflag,output,lambda] = fminimax(...)
```

**Description** `fminimax` minimizes the worst-case value of a set of multivariable functions, starting at an initial estimate. This is generally referred to as the *minimax* problem.

`x = fminimax(fun,x0)` starts at `x0` and finds a minimax solution `x` to the functions described in `fun`.

`x = fminimax(fun,x0,A,b)` solves the minimax problem subject to the linear inequalities  $A \cdot x \leq b$ .

`x = fminimax(fun,x,A,b,Aeq,beq)` solves the minimax problem subject to the linear equalities  $Aeq \cdot x = beq$  as well. Set `A=[]` and `b=[]` if no inequalities exist.

`x = fminimax(fun,x,A,b,Aeq,beq,lb,ub)` defines a set of lower and upper bounds on the design variables in `x`, so that the solution is always in the range `lb <= x <= ub`.

`x = fminimax(fun,x0,A,b,Aeq,beq,lb,ub,nonlcon)` subjects the minimax problem to the nonlinear inequalities `c(x)` or equality constraints `ceq(x)` defined in `nonlcon`. `fminimax` optimizes such that `c(x) <= 0` and `ceq(x) = 0`. Set `lb=[]` and/or `ub=[]` if no bounds exist.

`x = fminimax(fun,x0,A,b,Aeq,beq,lb,ub,nonlcon,options)` minimizes with the optimization options specified in the structure `options`. Use `optimset` to set these options.

`[x,fval] = fminimax(...)` returns the value of the objective function `fun` at the solution `x`.

`[x,fval,maxfval] = fminimax(...)` returns the maximum function value at the solution `x`.

`[x,fval,maxfval,exitflag] = fminimax(...)` returns a value `exitflag` that describes the exit condition of `fminimax`.

`[x,fval,maxfval,exitflag,output] = fminimax(...)` returns a structure `output` with information about the optimization.

`[x,fval,maxfval,exitflag,output,lambda] = fminimax(...)` returns a structure `lambda` whose fields contain the Lagrange multipliers at the solution `x`.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fminimax`. This section provides function-specific details for `fun`, `nonlcon`, and `options`:

# fminimax

---

`fun` The function to be minimized. `fun` is a function that accepts a vector `x` and returns a vector `F`, the objective functions evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = fminimax(@myfun,x0)
```

where `myfun` is a MATLAB function such as

```
function F = myfun(x)
F = ...           % Compute function values at x
```

`fun` can also be a function handle for an anonymous function.

```
x = fminimax(@(x)sin(x.*x),x0);
```

To minimize the worst case absolute values of any of the elements of the vector  $F(x)$  (i.e.,  $\min\{\max \text{abs}\{F(x)\}\}$ ), partition those objectives into the first elements of `F` and use `optimset` to set the `MinAbsMax` option to be the number of such objectives.

If the gradient of the objective function can also be computed *and* the `GradObj` option is 'on', as set by

```
options = optimset('GradObj','on')
```

then the function `fun` must return, in the second output argument, the gradient value `G`, a matrix, at `x`. Note that by checking the value of `nargout` the function can avoid computing `G` when `myfun` is called with only one output argument (in the case where the optimization algorithm only needs the value of `F` but not `G`).

```
function [F,G] = myfun(x)
F = ...           % Compute the function values at x
if nargout > 1   % Two output arguments
    G = ...       % Gradients evaluated at x
end
```

The gradient consists of the partial derivative  $dF/dx$  of each `F` at the point `x`. If `F` is a vector of length `m` and `x` has length `n`, where `n` is the length of

$x_0$ , then the gradient  $G$  of  $F(x)$  is an  $n$ -by- $m$  matrix where  $G(i, j)$  is the partial derivative of  $F(j)$  with respect to  $x(i)$  (i.e., the  $j$ th column of  $G$  is the gradient of the  $j$ th objective function  $F(j)$ ).

nonlcon

The function that computes the nonlinear inequality constraints  $c(x) \leq 0$  and nonlinear equality constraints  $ceq(x) = 0$ . The function `nonlcon` accepts a vector  $x$  and returns two vectors  $c$  and  $ceq$ . The vector  $c$  contains the nonlinear inequalities evaluated at  $x$ , and  $ceq$  contains the nonlinear equalities evaluated at  $x$ . The function `nonlcon` can be specified as a function handle.

```
x = fminimax(@myfun,x0,A,b,Aeq,beq,lb,ub,@mycon)
```

where `mycon` is a MATLAB function such as

```
function [c,ceq] = mycon(x)
c = ...      % Compute nonlinear inequalities at x
ceq = ...    % Compute nonlinear equalities at x
```

If the gradients of the constraints can also be computed *and* the `GradConstr` option is 'on', as set by

```
options = optimset('GradConstr','on')
```

then the function `nonlcon` must also return, in the third and fourth output arguments,  $GC$ , the gradient of  $c(x)$ , and  $GCeq$ , the gradient of  $ceq(x)$ . Note that by checking the value of `nargout` the function can avoid computing  $GC$  and  $GCeq$  when `nonlcon` is called with only two output arguments (in the case where the optimization algorithm only needs the values of  $c$  and  $ceq$  but not  $GC$  and  $GCeq$ ).

```
function [c,ceq,GC,GCeq] = mycon(x)
c = ...      % Nonlinear inequalities at x
ceq = ...    % Nonlinear equalities at x
if nargout > 2 % nonlcon called with 4 outputs
    GC = ...  % Gradients of the inequalities
    GCeq = ... % Gradients of the equalities
end
```

If `nonlcon` returns a vector `c` of `m` components and `x` has length `n`, where `n` is the length of `x0`, then the gradient `GC` of `c(x)` is an `n`-by-`m` matrix, where `GC(i,j)` is the partial derivative of `c(j)` with respect to `x(i)` (i.e., the `j`th column of `GC` is the gradient of the `j`th inequality constraint `c(j)`). Likewise, if `ceq` has `p` components, the gradient `GCEq` of `ceq(x)` is an `n`-by-`p` matrix, where `GCEq(i,j)` is the partial derivative of `ceq(j)` with respect to `x(i)` (i.e., the `j`th column of `GCEq` is the gradient of the `j`th equality constraint `ceq(j)`).

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the nonlinear constraint function `nonlcon`, if necessary.

options “Options” on page 6-56 provides the function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `fminimax`. This section provides function-specific details for `exitflag`, `lambda`, `maxfval`, and `output`:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Function converged to a solution <code>x</code> .
4	Magnitude of the search direction less than the specified tolerance and constraint violation less than <code>options.TolCon</code>

	5	Magnitude of directional derivative less than the specified tolerance and constraint violation less than <code>options.TolCon</code>
	0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code> .
	-1	Algorithm was terminated by the output function.
	-2	No feasible point was found.
<code>lambda</code>		Structure containing the Lagrange multipliers at the solution $x$ (separated by constraint type). The fields of the structure are
	<code>lower</code>	Lower bounds <code>lb</code>
	<code>upper</code>	Upper bounds <code>ub</code>
	<code>ineqlin</code>	Linear inequalities
	<code>eqlin</code>	Linear equalities
	<code>ineqnonlin</code>	Nonlinear inequalities
	<code>eqnonlin</code>	Nonlinear equalities
<code>maxfval</code>		Maximum of the function values evaluated at the solution $x$ , that is, <code>maxfval = max{fun(x)}</code> .
<code>output</code>		Structure containing information about the optimization. The fields of the structure are
	<code>iterations</code>	Number of iterations taken.

funcCount	Number of function evaluations.
algorithm	Algorithm used.

## Options

Optimization options used by `fminimax`. You can use `optimset` to set or change the values of these fields in the options structure options. See “Optimization Options” on page 5-11 for detailed information.

DerivativeCheck	Compare user-supplied derivatives (gradients of the objective or constraints) to finite-differencing derivatives.
Diagnostics	Display diagnostic information about the function to be minimized or solved.
DiffMaxChange	Maximum change in variables for finite-difference gradients.
DiffMinChange	Minimum change in variables for finite-difference gradients.
Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'notify' displays output only if the function does not converge; 'final' (default) displays just the final output.
FunValCheck	Check whether objective function and constraints values are valid. 'on' displays a warning when the objective function or constraints return a value that is complex, Inf, or NaN. 'off' displays no warning.
GradConstr	Gradient for the constraints defined by user. See the preceding description of <code>nonlcon</code> to see how to define the gradient in <code>nonlcon</code> .



GradObj	Gradient for the objective function defined by user. See the preceding description of fun to see how to define the gradient in fun.
MaxFunEvals	Maximum number of function evaluations allowed.
MaxIter	Maximum number of iterations allowed.
MeritFunction	Use the goal attainment/minimax merit function if set to 'multiobj'. Use the fmincon merit function if set to 'singleobj'.
MinAbsMax	Number of $F(x)$ to minimize the worst case absolute values.
OutputFcn	Specify a user-defined function that is called after each iteration of an optimization (medium scale algorithm only). See “Output Function” on page 5-18.
RelLineSrchBnd	Relative bound (a real nonnegative scalar value) on the line search step length such that the total displacement in $x$ satisfies $ \Delta x(i)  \leq \text{relLineSrchBnd} \times \max( x(i) ,  typicalx(i) )$ This option provides control over the magnitude of the displacements in $x$ for cases in which the solver takes steps that are considered too large.
RelLineSrchBndDuration	Number of iterations for which the bound specified in RelLineSrchBnd should be active (default is 1).
TolCon	Termination tolerance on the constraint violation.

TolFun	Termination tolerance on the function value.
TolX	Termination tolerance on x.

## Examples

Find values of  $x$  that minimize the maximum value of

$$\left[ f_1(x), f_2(x), f_3(x), f_4(x), f_5(x) \right]$$

where

$$f_1(x) = 2x_1^2 + x_2^2 - 48x_1 - 40x_2 + 304$$

$$f_2(x) = -x_2^2 - 3x_2^2$$

$$f_3(x) = x_1 + 3x_2 - 18$$

$$f_4(x) = -x_1 - x_2$$

$$f_5(x) = x_1 + x_2 - 8.$$

First, write an M-file that computes the five functions at  $x$ .

```
function f = myfun(x)
f(1) = 2*x(1)^2+x(2)^2-48*x(1)-40*x(2)+304;    % Objectives
f(2) = -x(1)^2 - 3*x(2)^2;
f(3) = x(1) + 3*x(2) - 18;
f(4) = -x(1) - x(2);
f(5) = x(1) + x(2) - 8;
```

Next, invoke an optimization routine.

```
x0 = [0.1; 0.1];    % Make a starting guess at solution
[x,fval] = fminimax(@myfun,x0)
```

After seven iterations, the solution is

```
x =
    4.0000
```

```

    4.0000
fval =
    0.0000 -64.0000 -2.0000 -8.0000 -0.0000

```

## Notes

You can set the number of objectives for which the worst case absolute values of  $F$  are minimized in the `MinAbsMax` option using `optimset`. You should partition these objectives into the first elements of  $F$ .

For example, consider the preceding problem, which requires finding values of  $x$  that minimize the maximum absolute value of

$$\left[ f_1(x), f_2(x), f_3(x), f_4(x), f_5(x) \right]$$

Solve this problem by invoking `fminimax` with the commands

```

x0 = [0.1; 0.1];           % Make a starting guess at the solution
options = optimset('MinAbsMax',5); % Minimize absolute values
[x,fval] = fminimax(@myfun,x0,[],[],[],[],[],[],[],options);

```

After seven iterations, the solution is

```

x =
    4.9256
    2.0796
fval =
    37.2356 -37.2356 -6.8357 -7.0052 -0.9948

```

If equality constraints are present, and dependent equalities are detected and removed in the quadratic subproblem, 'dependent' is displayed under the Procedures heading (when the Display option is set to 'iter'). The dependent equalities are only removed when the equalities are consistent. If the system of equalities is not consistent, the subproblem is infeasible and 'infeasible' is displayed under the Procedures heading.

## Algorithm

`fminimax` uses a sequential quadratic programming (SQP) method [1]. Modifications are made to the line search and Hessian. In the line

search an exact merit function (see [2] and [4]) is used together with the merit function proposed by [3] and [5]. The line search is terminated when either merit function shows improvement. The function uses a modified Hessian that takes advantage of the special structure of this problem. Using `optimset` to set the `MeritFunction` option to `'singleobj'` uses the merit function and Hessian used in `fmincon`.

See also “SQP Implementation” on page 3-30 for more details on the algorithm used and the types of procedures printed under the Procedures heading when you set the `Display` option to `'iter'`.

## Limitations

The function to be minimized must be continuous. `fminimax` might only give local solutions.

## See Also

`@(function_handle), fgoalattain, lsqnonlin, optimset`

## References

[1] Brayton, R.K., S.W. Director, G.D. Hachtel, and L.Vidigal, "A New Algorithm for Statistical Circuit Design Based on Quasi-Newton Methods and Function Splitting," *IEEE Trans. Circuits and Systems*, Vol. CAS-26, pp. 784-794, Sept. 1979.

[2] Grace, A.C.W., "Computer-Aided Control System Design Using Optimization Techniques," Ph.D. Thesis, University of Wales, Bangor, Gwynedd, UK, 1989.

[3] Han, S.P., "A Globally Convergent Method For Nonlinear Programming," *Journal of Optimization Theory and Applications*, Vol. 22, p. 297, 1977.

[4] Madsen, K. and H. Schjaer-Jacobsen, "Algorithms for Worst Case Tolerance Optimization," *IEEE Trans. of Circuits and Systems*, Vol. CAS-26, Sept. 1979.

[5] Powell, M.J.D., "A Fast Algorithm for Nonlineary Constrained Optimization Calculations," *Numerical Analysis*, ed. G.A. Watson, *Lecture Notes in Mathematics*, Vol. 630, Springer Verlag, 1978.

**Purpose** Find a minimum of an unconstrained multivariable function

**Equation** 
$$\min_x f(x)$$

where  $x$  is a vector and  $f(x)$  is a function that returns a scalar.

**Syntax**

```
x = fminsearch(fun,x0)
x = fminsearch(fun,x0,options)
[x,fval] = fminsearch(...)
[x,fval,exitflag] = fminsearch(...)
[x,fval,exitflag,output] = fminsearch(...)
```

**Description** `fminsearch` attempts to find a minimum of a scalar function of several variables, starting at an initial estimate. This is generally referred to as *unconstrained nonlinear optimization*.

`x = fminsearch(fun,x0)` starts at the point `x0` and attempts to find a local minimum `x` of the function described in `fun`. `fun` is a function handle for either an M-file function or an anonymous function. `x0` can be a scalar, vector, or matrix.

`x = fminsearch(fun,x0,options)` minimizes with the optimization options specified in the structure `options`. Use `optimset` to set these options.

`[x,fval] = fminsearch(...)` returns in `fval` the value of the objective function `fun` at the solution `x`.

`[x,fval,exitflag] = fminsearch(...)` returns a value `exitflag` that describes the exit condition of `fminsearch`.

`[x,fval,exitflag,output] = fminsearch(...)` returns a structure `output` that contains information about the optimization.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

# fminsearch

---

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fminsearch`. This section provides function-specific details for `fun` and options:

`fun`            The function to be minimized. `fun` is a function handle for a function that accepts a vector `x` and returns a scalar `f`, the objective function evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = fminsearch(@myfun,x0)
```

where `myfun` is a MATLAB function such as

```
function f = myfun(x)
f = ...                    % Compute function value at x
```

`fun` can also be a function handle for an anonymous function, such as

```
x = fminsearch(@(x)norm(x)^2,x0,A,b);
```

`options`        “Options” on page 6-63 provides the function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `fminsearch`. This section provides function-specific details for `exitflag` and output:

`exitflag`       Integer identifying the reason the algorithm terminated. The following lists the values of `exitflag` and the corresponding reasons the algorithm terminated.

1                The function converged to a solution `x`.

	0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code> .
	-1	The algorithm was terminated by the output function.
output		Structure containing information about the optimization. The fields of the structure are
	algorithm	Algorithm used
	funcCount	Number of function evaluations
	iterations	Number of iterations
	message	Exit message

## Options

Optimization options used by `fminsearch`. You can use `optimset` to set or change the values of these fields in the options structure `options`. See “Optimization Options” on page 5-11 for detailed information:

Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'final' displays just the final output; 'notify' (default) displays output only if the function does not converge.
FunValCheck	Check whether objective function and constraints values are valid. 'on' displays a warning when the objective function or constraints return a value that is complex or NaN. 'off' (the default) displays no warning.
MaxFunEvals	Maximum number of function evaluations allowed.
MaxIter	Maximum number of iterations allowed.

OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
TolFun	Termination tolerance on the function value.
TolX	Termination tolerance on x.

## Examples

**Example 1.** A classic test example for multidimensional minimization is the Rosenbrock banana function

$$f(x) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2$$

The minimum is at (1, 1) and has the value 0. The traditional starting point is (-1.2, 1). The anonymous function shown here defines the function and returns a function handle called banana:

```
banana = @(x)100*(x(2)-x(1)^2)^2+(1-x(1))^2;
```

Pass the function handle to fminsearch:

```
[x,fval] = fminsearch(banana,[-1.2, 1])
```

This produces

```
x =  
  
    1.0000    1.0000  
  
fval =  
  
    8.1777e-010
```

This indicates that the minimizer was found to at least four decimal places with a value near zero.

**Example 2.** If fun is parameterized, you can use anonymous functions to capture the problem-dependent parameters. For example, suppose



you want to minimize the objective function myfun defined by the following M-file function.

```
function f = myfun(x,a)
f = x(1)^2 + a*x(2)^2;
```

Note that myfun has an extra parameter a, so you cannot pass it directly to fminsearch. To optimize for a specific value of a, such as a = 1.5.

**1** Assign the value to a.

```
a = 1.5; % define parameter first
```

**2** Call fminsearch with a one-argument anonymous function that captures that value of a and calls myfun with two arguments:

```
x = fminsearch(@(x) myfun(x,a),0,1)
```

**Example 3.** You can modify the first example by adding a parameter a to the second term of the banana function:

$$f(x) = 100(x_2 - x_1^2)^2 + (a - x_1)^2$$

This changes the location of the minimum to the point [a, a^2]. To minimize this function for a specific value of a, for example a = sqrt(2), create a one-argument anonymous function that captures the value of a.

```
a = sqrt(2);
banana = @(x) 100*(x(2) - x(1)^2)^2 + (a - x(1))^2;
```

Then the statement

```
[x,fval] = fminsearch(banana, [-1.2, 1], ...
    optimset('TolX',1e-8));
```

seeks the minimum [sqrt(2), 2] to an accuracy higher than the default on x.

# fminsearch

---

## Algorithms

fminsearch uses the simplex search method of [1]. This is a direct search method that does not use numerical or analytic gradients as in fminunc.

If  $n$  is the length of  $x$ , a simplex in  $n$ -dimensional space is characterized by the  $n+1$  distinct vectors that are its vertices. In two-space, a simplex is a triangle; in three-space, it is a pyramid. At each step of the search, a new point in or near the current simplex is generated. The function value at the new point is compared with the function's values at the vertices of the simplex and, usually, one of the vertices is replaced by the new point, giving a new simplex. This step is repeated until the diameter of the simplex is less than the specified tolerance.

fminsearch is generally less efficient than fminunc for problems of order greater than two. However, when the problem is highly discontinuous, fminsearch might be more robust.

## Limitations

fminsearch can often handle discontinuity, particularly if it does not occur near the solution. fminsearch might only give local solutions.

fminsearch only minimizes over the real numbers, that is,  $x$  must only consist of real numbers and  $f(x)$  must only return real numbers. When  $x$  has complex variables, they must be split into real and imaginary parts.

## Notes

fminsearch is not the preferred choice for solving problems that are sums of squares, that is, of the form

$$\min_x (f(x)) = f_1(x)^2 + f_2(x)^2 + f_3(x)^2 + \dots + f_m(x)^2$$

Instead use the lsqnonlin function, which has been optimized for problems of this form.

## See Also

@(function\_handle), fminbnd, fminunc, optimset, anonymous functions

## References

[1] Lagarias, J.C., J. A. Reeds, M. H. Wright, and P. E. Wright, "Convergence Properties of the Nelder-Mead Simplex Method in

Low Dimensions," *SIAM Journal of Optimization*, Vol. 9, Number 1, pp.112-147, 1998.

# fminunc

---

**Purpose** Find a minimum of an unconstrained multivariable function

**Equation** 
$$\min_x f(x)$$

where  $x$  is a vector and  $f(x)$  is a function that returns a scalar.

**Syntax**

```
x = fminunc(fun,x0)
x = fminunc(fun,x0,options)
[x,fval] = fminunc(...)
[x,fval,exitflag] = fminunc(...)
[x,fval,exitflag,output] = fminunc(...)
[x,fval,exitflag,output,grad] = fminunc(...)
[x,fval,exitflag,output,grad,hessian] = fminunc(...)
```

**Description** fminunc attempts to find a minimum of a scalar function of several variables, starting at an initial estimate. This is generally referred to as *unconstrained nonlinear optimization*.

`x = fminunc(fun,x0)` starts at the point `x0` and attempts to find a local minimum `x` of the function described in `fun`. `x0` can be a scalar, vector, or matrix.

`x = fminunc(fun,x0,options)` minimizes with the optimization options specified in the structure options. Use `optimset` to set these options.

`[x,fval] = fminunc(...)` returns in `fval` the value of the objective function `fun` at the solution `x`.

`[x,fval,exitflag] = fminunc(...)` returns a value `exitflag` that describes the exit condition.

`[x,fval,exitflag,output] = fminunc(...)` returns a structure `output` that contains information about the optimization.

`[x,fval,exitflag,output,grad] = fminunc(...)` returns in `grad` the value of the gradient of `fun` at the solution `x`.

`[x,fval,exitflag,output,grad,hessian] = fminunc(...)`  
 returns in `hessian` the value of the Hessian of the objective function `fun` at the solution `x`. See “Hessian” on page 6-72.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fminunc`. This section provides function-specific details for `fun` and options:

`fun`      The function to be minimized. `fun` is a function that accepts a vector `x` and returns a scalar `f`, the objective function evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = fminunc(@myfun,x0)
```

where `myfun` is a MATLAB function such as

```
function f = myfun(x)
f = ...           % Compute function value at x
```

`fun` can also be a function handle for an anonymous function.

```
x = fminunc(@(x)norm(x)^2,x0);
```

If the gradient of `fun` can also be computed *and* the `GradObj` option is 'on', as set by

```
options = optimset('GradObj','on')
```

then the function `fun` must return, in the second output argument, the gradient value `g`, a vector, at `x`. Note that by checking the value of `nargout` the function can avoid computing `g` when `fun` is called with only one output

argument (in the case where the optimization algorithm only needs the value of  $f$  but not  $g$ ).

```
function [f,g] = myfun(x)
f = ...           % Compute the function value at x
if nargout > 1   % fun called with 2 output arguments
    g = ...       % Compute the gradient evaluated at x
end
```

The gradient is the partial derivatives  $\partial f / \partial x$  of  $f$  at the point  $x$ . That is, the  $i$ th component of  $g$  is the partial derivative of  $f$  with respect to the  $i$ th component of  $x$ .

If the Hessian matrix can also be computed *and* the Hessian option is 'on', i.e., `options = optimset('Hessian','on')`, then the function `fun` must return the Hessian value  $H$ , a symmetric matrix, at  $x$  in a third output argument.

Note that by checking the value of `nargout` you can avoid computing  $H$  when `fun` is called with only one or two output arguments (in the case where the optimization algorithm only needs the values of  $f$  and  $g$  but not  $H$ ).

```
function [f,g,H] = myfun(x)
f = ...           % Compute the objective function value at x
if nargout > 1   % fun called with two output arguments
    g = ...       % Gradient of the function evaluated at x
    if nargout > 2
        H = ...   % Hessian evaluated at x
    end
end
```

The Hessian matrix is the second partial derivatives matrix of  $f$  at the point  $x$ . That is, the  $(i,j)$ th component of  $H$  is the second partial derivative of  $f$  with respect to  $x_i$  and

$x_j, \partial^2 f / \partial x_i \partial x_j$ . The Hessian is by definition a symmetric matrix.

options “Options” on page 6-72 provides the function-specific details for the options values.

**Output Arguments**

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `fminunc`. This section provides function-specific details for `exitflag` and output:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Magnitude of gradient smaller than the specified tolerance.
2	Change in x was smaller than the specified tolerance.
3	Change in the objective function value was less than the specified tolerance.
0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code> .
-1	Algorithm was terminated by the output function.
-2	Line search cannot find an acceptable point along the current search direction.
<code>grad</code>	Gradient at x
<code>hessian</code>	Hessian at x

output	Structure containing information about the optimization. The fields of the structure are
iterations	Number of iterations taken
funcCount	Number of function evaluations
algorithm	Algorithm used
cgiterations	Number of PCG iterations (large-scale algorithm only)
stepsize	Final step size taken (medium-scale algorithm only)

## Hessian

fminunc computes the output argument hessian as follows:

- When using the medium-scale algorithm, the function computes a finite-difference approximation to the Hessian at  $x$  using
  - The gradient `grad` if you supply it
  - The objective function `fun` if you do not supply the gradient
- When using the large-scale algorithm, the function uses
  - `options.Hessian`, if you supply it, to compute the Hessian at  $x$
  - A finite-difference approximation to the Hessian at  $x$ , if you supply only the gradient

## Options

fminunc uses these optimization options. Some options apply to all algorithms, some are only relevant when you are using the large-scale algorithm, and others are only relevant when you are using the medium-scale algorithm. You can use `optimset` to set or change the values of these fields in the options structure `options`. See “Optimization Options” on page 5-11 for detailed information.

The `LargeScale` option specifies a *preference* for which algorithm to use. It is only a preference, because certain conditions must be met to use the large-scale algorithm. For fminunc, you must provide the gradient



(see the preceding description of `fun`) or else use the medium-scale algorithm.:

`LargeScale` Use large-scale algorithm if possible when set to 'on'. Use medium-scale algorithm when set to 'off'.

### Large-Scale and Medium-Scale Algorithms

These options are used by both the large-scale and medium-scale algorithms:

`DerivativeCheck` Compare user-supplied derivatives (gradient) to finite-differencing derivatives.

`Diagnostics` Display diagnostic information about the function to be minimized.

`DiffMaxChange` Maximum change in variables for finite differencing

`DiffMinChange` Minimum change in variables for finite differencing

`Display` Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'notify' displays output only if the function does not converge; 'final' (default) displays just the final output.

`FunValCheck` Check whether objective function values are valid. 'on' displays a warning when the objective function return a value that is complex or NaN. 'off' (the default) displays no warning.

`GradObj` Gradient for the objective function that you define. See the preceding description of `fun` to see how to define the gradient in `fun`.

`MaxFunEvals` Maximum number of function evaluations allowed.

`MaxIter` Maximum number of iterations allowed.

OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
TolFun	Termination tolerance on the function value.
TolX	Termination tolerance on x.
TypicalX	Typical x values.

## Large-Scale Algorithm Only

These options are used only by the large-scale algorithm:

Hessian	If 'on', fminunc uses a user-defined Hessian (defined in fun), or Hessian information (when using HessMult), for the objective function. If 'off', fminunc approximates the Hessian using finite differences.
---------	---

HessMult	Function handle for Hessian multiply function. For large-scale structured problems, this function computes the Hessian matrix product $H*Y$ without actually forming $H$ . The function is of the form
----------	--

$$W = \text{hmfun}(\text{Hinfo}, Y, p1, p2, \dots)$$

where  $\text{Hinfo}$  and possibly the additional parameters  $p1, p2, \dots$  contain the matrices used to compute  $H*Y$ .

The first argument must be the same as the third argument returned by the objective function fun, for example by

$$[f, g, \text{Hinfo}] = \text{fun}(x)$$

Y is a matrix that has the same number of rows as there are dimensions in the problem.  $W = H*Y$  although H is not formed explicitly. fminunc uses Hinfo to compute the preconditioner. The optional parameters p1, p2, ... can be any additional parameters needed by hmfun. See “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 for information on how to supply values for the parameters.

---

**Note** 'Hessian' must be set to 'on' for Hinfo to be passed from fun to hmfun.

---

See “Nonlinear Minimization with a Dense but Structured Hessian and Equality Constraints” on page 2-62 for an example.

HessPattern

Sparsity pattern of the Hessian for finite differencing. If it is not convenient to compute the sparse Hessian matrix H in fun, the large-scale method in fminunc can approximate H via sparse finite differences (of the gradient) provided the *sparsity structure* of H – i.e., locations of the nonzeros – is supplied as the value for HessPattern. In the worst case, if the structure is unknown, you can set HessPattern to be a dense matrix and a full finite-difference approximation is computed at each iteration (this is the default). This can be very expensive for large problems, so it is usually worth the effort to determine the sparsity structure.

MaxPCGIter

Maximum number of PCG (preconditioned conjugate gradient) iterations (see “Algorithms” on page 6-79).

PrecondBandWidth	Upper bandwidth of preconditioner for PCG. By default, diagonal preconditioning is used (upper bandwidth of 0). For some problems, increasing the bandwidth reduces the number of PCG iterations.
TolPCG	Termination tolerance on the PCG iteration.

## Medium-Scale Algorithm Only

These options are used only by the medium-scale algorithm:

HessUpdate	Method for choosing the search direction in the Quasi-Newton algorithm. The choices are <ul style="list-style-type: none"><li>• 'bfgs'</li><li>• 'dfp'</li><li>• 'steepdesc'</li></ul> See “Hessian Update” on page 3-10 for a description of these methods.
InitialHessMatrix	Initial quasi-Newton matrix. This option is only available if you set InitialHessType to 'user-supplied'. In that case, you can set InitialHessMatrix to one of the following: <ul style="list-style-type: none"><li>• scalar – the initial matrix is the scalar times the identity</li><li>• vector – the initial matrix is a diagonal matrix with the entries of the vector on the diagonal.</li></ul>
InitialHessType	Initial quasi-Newton matrix type. The options are <ul style="list-style-type: none"><li>• 'identity'</li></ul>

- 'scaled-identity'
- 'user-supplied'

## Examples

Minimize the function  $f(x) = 3x_1^2 + 2x_1x_2 + x_2^2$ .

To use an M-file, create a file myfun.m.

```
function f = myfun(x)
f = 3*x(1)^2 + 2*x(1)*x(2) + x(2)^2;    % Cost function
```

Then call fminunc to find a minimum of myfun near [1,1].

```
x0 = [1,1];
[x,fval] = fminunc(@myfun,x0)
```

After a couple of iterations, the solution, x, and the value of the function at x, fval, are returned.

```
x =
    1.0e-006 *
    0.2541    -0.2029

fval =
    1.3173e-013
```

To minimize this function with the gradient provided, modify the M-file myfun.m so the gradient is the second output argument

```
function [f,g] = myfun(x)
f = 3*x(1)^2 + 2*x(1)*x(2) + x(2)^2;    % Cost function
if nargin > 1
    g(1) = 6*x(1)+2*x(2);
```

# fminunc

---

```
g(2) = 2*x(1)+2*x(2);  
end
```

and indicate that the gradient value is available by creating an optimization options structure with the GradObj option set to 'on' using optimset.

```
options = optimset('GradObj','on');  
x0 = [1,1];  
[x,fval] = fminunc(@myfun,x0,options)
```

After several iterations the solution, x, and fval, the value of the function at x, are returned.

```
x =  
1.0e-015 *  
0.1110 -0.8882  
fval =  
6.2862e-031
```

To minimize the function  $f(x) = \sin(x) + 3$  using an anonymous function

```
f = @(x)sin(x)+3;  
x = fminunc(f,4)
```

which returns a solution

```
x =  
4.7124
```

## Notes

fminunc is not the preferred choice for solving problems that are sums of squares, that is, of the form

$$\min_x (f(x)) = f_1(x)^2 + f_2(x)^2 + f_3(x)^2 + \dots + f_m(x)^2$$

Instead use the `lsqnonlin` function, which has been optimized for problems of this form.

To use the large-scale method, you must provide the gradient in `fun` (and set the `GradObj` option to `'on'` using `optimset`). A warning is given if no gradient is provided and the `LargeScale` option is not `'off'`.

## Algorithms

### Large-Scale Optimization

By default `fminunc` chooses the large-scale algorithm if the user supplies the gradient in `fun` (and the `GradObj` option is set to `'on'` using `optimset`). This algorithm is a subspace trust region method and is based on the interior-reflective Newton method described in [2],[3]. Each iteration involves the approximate solution of a large linear system using the method of preconditioned conjugate gradients (PCG). See “Trust-Region Methods for Nonlinear Minimization” on page 4-3 and “Preconditioned Conjugate Gradients” on page 4-6.

### Medium-Scale Optimization

`fminunc`, with the `LargeScale` option set to `'off'` with `optimset`, uses the BFGS Quasi-Newton method with a mixed quadratic and cubic line search procedure. This quasi-Newton method uses the BFGS ([1],[5],[8],[9]) formula for updating the approximation of the Hessian matrix. You can select the DFP ([4],[6],[7]) formula, which approximates the inverse Hessian matrix, by setting the `HessUpdate` option to `'dfp'` (and the `LargeScale` option to `'off'`). You can select a steepest descent method by setting `HessUpdate` to `'steepdesc'` (and `LargeScale` to `'off'`), although this is not recommended.

The default line search algorithm, i.e., when the `LineSearchType` option is set to `'quadcubic'`, is a safeguarded mixed quadratic and cubic polynomial interpolation and extrapolation method. You can select a safeguarded cubic polynomial method by setting the `LineSearchType` option to `'cubicpoly'`. This second method generally requires fewer function evaluations but more gradient evaluations. Thus, if gradients are being supplied and can be calculated inexpensively, the cubic polynomial line search method is preferable. Chapter 3, “Standard Algorithms” provides a full description of the algorithms.

## Limitations

The function to be minimized must be continuous. `fminunc` might only give local solutions.

`fminunc` only minimizes over the real numbers, that is,  $x$  must only consist of real numbers and  $f(x)$  must only return real numbers. When  $x$  has complex variables, they must be split into real and imaginary parts.

## Large-Scale Optimization

To use the large-scale algorithm, the user must supply the gradient in `fun` (and `GradObj` must be set 'on' in options). See Large-Scale Problem Coverage and Requirements on page 2-43, for more information on what problem formulations are covered and what information must be provided.

## See Also

@(function\_handle), `fminsearch`, `optimset`, anonymous functions

## References

[1] Broyden, C.G., "The Convergence of a Class of Double-Rank Minimization Algorithms," *Journal Inst. Math. Applic.*, Vol. 6, pp. 76-90, 1970.

[2] Coleman, T.F. and Y. Li, "An Interior, Trust Region Approach for Nonlinear Minimization Subject to Bounds," *SIAM Journal on Optimization*, Vol. 6, pp. 418-445, 1996.

[3] Coleman, T.F. and Y. Li, "On the Convergence of Reflective Newton Methods for Large-Scale Nonlinear Minimization Subject to Bounds," *Mathematical Programming*, Vol. 67, Number 2, pp. 189-224, 1994.

[4] Davidon, W.C., "Variable Metric Method for Minimization," *A.E.C. Research and Development Report*, ANL-5990, 1959.

[5] Fletcher, R., "A New Approach to Variable Metric Algorithms," *Computer Journal*, Vol. 13, pp. 317-322, 1970.

[6] Fletcher, R., "Practical Methods of Optimization," Vol. 1, *Unconstrained Optimization*, John Wiley and Sons, 1980.



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- [8] Goldfarb, D., "A Family of Variable Metric Updates Derived by Variational Means," *Mathematics of Computing*, Vol. 24, pp. 23-26, 1970.
- [9] Shanno, D.F., "Conditioning of Quasi-Newton Methods for Function Minimization," *Mathematics of Computing*, Vol. 24, pp. 647-656, 1970.

# fseminf

---

**Purpose** Find a minimum of a semi-infinitely constrained multivariable nonlinear function

**Equation**

$$\begin{aligned} \min_x f(x) \quad \text{subject to} \quad & c(x) \leq 0, \\ & ceq(x) = 0 \\ & A \cdot x \leq b \\ & Aeq \cdot x = beq \\ & lb \leq x \leq ub \\ & K_1(x, w_1) \leq 0 \\ & K_2(x, w_2) \leq 0 \\ & \dots \\ & K_n(x, w_n) \leq 0 \end{aligned}$$

where  $x$ ,  $b$ ,  $beq$ ,  $lb$ , and  $ub$  are vectors,  $A$  and  $Aeq$  are matrices,  $c(x)$ ,  $ceq(x)$ , and  $K_i(x, w_i)$  are functions that return vectors, and  $f(x)$  is a function that returns a scalar.  $f(x)$ ,  $c(x)$ , and  $ceq(x)$  can be nonlinear functions. The vectors (or matrices)  $K_i(x, w_i) \leq 0$  are continuous functions of both  $x$  and an additional set of variables  $w_1, w_2, \dots, w_n$ . The variables  $w_1, w_2, \dots, w_n$  are vectors of, at most, length two.

**Syntax**

```
x = fseminf(fun,x0,ntheta,seminfcon)
x = fseminf(fun,x0,ntheta,seminfcon,A,b)
x = fseminf(fun,x0,ntheta,seminfcon,A,b,Aeq,beq)
x = fseminf(fun,x0,ntheta,seminfcon,A,b,Aeq,beq,lb,ub)
x = fseminf(fun,x0,ntheta,seminfcon,A,b,Aeq,beq,lb,ub,options)
[x,fval] = fseminf(...)
[x,fval,exitflag] = fseminf(...)
[x,fval,exitflag,output] = fseminf(...)
[x,fval,exitflag,output,lambda] = fseminf(...)
```

**Description** `fseminf` finds a minimum of a semi-infinitely constrained scalar function of several variables, starting at an initial estimate. The aim is

to minimize  $f(x)$  so the constraints hold for all possible values of  $w_i \in \mathfrak{R}^1$  (or  $w_i \in \mathfrak{R}^2$ ). Because it is impossible to calculate all possible values of  $K_i(x, w_i)$ , a region must be chosen for  $w_i$  over which to calculate an appropriately sampled set of values.

`x = fseminf(fun,x0,ntheta,seminfcon)` starts at `x0` and finds a minimum of the function `fun` constrained by `ntheta` semi-infinite constraints defined in `seminfcon`.

`x = fseminf(fun,x0,ntheta,seminfcon,A,b)` also tries to satisfy the linear inequalities  $A*x \leq b$ .

`x = fseminf(fun,x0,ntheta,seminfcon,A,b,Aeq,beq)` minimizes subject to the linear equalities  $Aeq*x = beq$  as well. Set `A=[]` and `b=[]` if no inequalities exist.

`x = fseminf(fun,x0,ntheta,seminfcon,A,b,Aeq,beq,lb,ub)` defines a set of lower and upper bounds on the design variables in `x`, so that the solution is always in the range  $lb \leq x \leq ub$ .

`x = fseminf(fun,x0,ntheta,seminfcon,A,b,Aeq,beq,lb,ub,options)` minimizes with the optimization options specified in the structure `options`. Use `optimset` to set these options.

`[x,fval] = fseminf(...)` returns the value of the objective function `fun` at the solution `x`.

`[x,fval,exitflag] = fseminf(...)` returns a value `exitflag` that describes the exit condition.

`[x,fval,exitflag,output] = fseminf(...)` returns a structure `output` that contains information about the optimization.

`[x,fval,exitflag,output,lambda] = fseminf(...)` returns a structure `lambda` whose fields contain the Lagrange multipliers at the solution `x`.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fseminf`. This section provides function-specific details for `fun`, `ntheta`, `options`, and `seminfcon`:

`fun` The function to be minimized. `fun` is a function that accepts a vector `x` and returns a scalar `f`, the objective function evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = fseminf(@myfun,x0,ntheta,seminfcon)
```

where `myfun` is a MATLAB function such as

```
function f = myfun(x)
f = ...           % Compute function value at x
```

`fun` can also be a function handle for an anonymous function.

```
fun = @(x)sin(x'*x);
```

If the gradient of `fun` can also be computed *and* the `GradObj` option is 'on', as set by

```
options = optimset('GradObj','on')
```

then the function `fun` must return, in the second output argument, the gradient value `g`, a vector, at `x`. Note that by checking the value of `nargout` the function can avoid computing `g` when `fun` is called with only one output argument (in the case where the optimization algorithm only needs the value of `f` but not `g`).

```
function [f,g] = myfun(x)
f = ...           % Compute the function value at x
if nargout > 1   % fun called with 2 output arguments
    g = ...       % Compute the gradient evaluated at x
end
```

The gradient is the partial derivatives of  $f$  at the point  $x$ . That is, the  $i$ th component of  $g$  is the partial derivative of  $f$  with respect to the  $i$ th component of  $x$ .

- `ntheta`      The number of semi-infinite constraints.
- `options`    “Options” on page 6-88 provides the function-specific details for the options values.
- `seminfcon`   The function that computes the vector of nonlinear inequality constraints,  $c$ , a vector of nonlinear equality constraints,  $ceq$ , and  $ntheta$  semi-infinite constraints (vectors or matrices)  $K_1, K_2, \dots, K_{ntheta}$  evaluated over an interval  $S$  at the point  $x$ . The function `seminfcon` can be specified as a function handle.

```
x = fseminf(@myfun,x0,ntheta,@myinfcon)
```

where `myinfcon` is a MATLAB function such as

```
function [c,ceq,K1,K2,...,Ktheta,S] = myinfcon(x,S)
% Initial sampling interval
if isnan(S(1,1)),
    S = ...% S has ntheta rows and 2 columns
end
w1 = ...% Compute sample set
w2 = ...% Compute sample set
...
wntheta = ... % Compute sample set
K1 = ... % 1st semi-infinite constraint at x and w
K2 = ... % 2nd semi-infinite constraint at x and w
...
Ktheta = ...% Last semi-infinite constraint at x and w
c = ...    % Compute nonlinear inequalities at x
ceq = ...  % Compute the nonlinear equalities at x
```

S is a recommended sampling interval, which might or might not be used. Return [ ] for c and ceq if no such constraints exist.

The vectors or matrices K1, K2, . . . , Kntheta contain the semi-infinite constraints evaluated for a sampled set of values for the independent variables w1, w2, . . . , wntheta, respectively. The two column matrix, S, contains a recommended sampling interval for values of w1, w2, . . . , wntheta, which are used to evaluate K1, K2, . . . , Kntheta. The ith row of S contains the recommended sampling interval for evaluating Ki. When Ki is a vector, use only S(i,1) (the second column can be all zeros). When Ki is a matrix, S(i,2) is used for the sampling of the rows in Ki, S(i,1) is used for the sampling interval of the columns of Ki (see “Two-Dimensional Example” on page 6-92). On the first iteration S is NaN, so that some initial sampling interval must be determined by seminfcon.

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize seminfcon, if necessary.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by fseminf. This section provides function-specific details for exitflag, lambda, and output:

exitflag	Integer identifying the reason the algorithm terminated. The following lists the values of exitflag and the corresponding reasons the algorithm terminated.
1	Function converged to a solution x.

	4	Magnitude of the search direction was less than the specified tolerance and constraint violation was less than <code>options.TolCon</code> .
	5	Magnitude of directional derivative was less than the specified tolerance and constraint violation was less than <code>options.TolCon</code> .
	0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code> .
	-1	Algorithm was terminated by the output function.
	-2	No feasible point was found.
<code>lambda</code>		Structure containing the Lagrange multipliers at the solution <code>x</code> (separated by constraint type). The fields of the structure are
	<code>lower</code>	Lower bounds <code>lb</code>
	<code>upper</code>	Upper bounds <code>ub</code>
	<code>ineqlin</code>	Linear inequalities
	<code>eqlin</code>	Linear equalities
	<code>ineqnonlin</code>	Nonlinear inequalities
	<code>eqnonlin</code>	Nonlinear equalities
<code>output</code>		Structure containing information about the optimization. The fields of the structure are
	<code>iterations</code>	Number of iterations taken
	<code>funcCount</code>	Number of function evaluations

algorithm Algorithm used

stepsize Final step size taken

## Options

Optimization options used by `fseminf`. You can use `optimset` to set or change the values of these fields in the options structure options. See “Optimization Options” on page 5-11 for detailed information.

DerivativeCheck	Compare user-supplied derivatives (gradients) to finite-differencing derivatives.
Diagnostics	Display diagnostic information about the function to be minimized or solved.
DiffMaxChange	Maximum change in variables for finite-difference gradients.
DiffMinChange	Minimum change in variables for finite-difference gradients.
Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'notify' displays output only if the function does not converge; 'final' (default) displays just the final output.
FunValCheck	Check whether objective function and constraints values are valid. 'on' displays a warning when the objective function or constraints return a value that is complex, Inf, or NaN. 'off' (the default) displays no warning.
GradObj	Gradient for the objective function defined by the user. See the preceding description of <code>fun</code> to see how to define the gradient in <code>fun</code> .



MaxFunEvals	Maximum number of function evaluations allowed.
MaxIter	Maximum number of iterations allowed.
OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
RelLineSrchBnd	Relative bound (a real nonnegative scalar value) on the line search step length such that the total displacement in $x$ satisfies $ \Delta x(i)  \leq \text{relLineSrchBnd} \times \max( x(i) ,  \text{typical}x(i) )$ . This option provides control over the magnitude of the displacements in $x$ for cases in which the solver takes steps that are considered too large.
RelLineSrchBndDuration	Number of iterations for which the bound specified in RelLineSrchBnd should be active (default is 1).
TolCon	Termination tolerance on the constraint violation.
TolFun	Termination tolerance on the function value.
TolX	Termination tolerance on $x$ .

## Notes

The optimization routine `fseminf` might vary the recommended sampling interval,  $S$ , set in `seminfcon`, during the computation because values other than the recommended interval might be more appropriate for efficiency or robustness. Also, the finite region  $w_i$ , over which  $K_i(x, w_i)$  is calculated, is allowed to vary during the optimization, provided that it does not result in significant changes in the number of local minima in  $K_i(x, w_i)$ .

## Examples

### One-Dimensional Example

Find values of  $x$  that minimize

$$f(x) = (x_1 - 0.5)^2 + (x_2 - 0.5)^2 + (x_3 - 0.5)^2$$

where

$$K_1(x, w_1) = \sin(w_1 x_1) \cos(w_1 x_2) - \frac{1}{1000}(w_1 - 50)^2 - \sin(w_1 x_3) - x_3 \leq 1$$

$$K_2(x, w_2) = \sin(w_2 x_2) \cos(w_2 x_1) - \frac{1}{1000}(w_2 - 50)^2 - \sin(w_2 x_3) - x_3 \leq 1$$

for all values of  $w_1$  and  $w_2$  over the ranges

$$1 \leq w_1 \leq 100$$

$$1 \leq w_2 \leq 100$$

Note that the semi-infinite constraints are one-dimensional, that is, vectors. Because the constraints must be in the form  $K_i(x, w_i) \leq 0$  you need to compute the constraints as

$$K_1(x, w_1) = \sin(w_1 x_1) \cos(w_1 x_2) - \frac{1}{1000}(w_1 - 50)^2 - \sin(w_1 x_3) - x_3 - 1 \leq 0$$

$$K_2(x, w_2) = \sin(w_2 x_2) \cos(w_2 x_1) - \frac{1}{1000}(w_2 - 50)^2 - \sin(w_2 x_3) - x_3 - 1 \leq 0$$

First, write an M-file that computes the objective function.

```
function f = myfun(x,s)
% Objective function
f = sum((x-0.5).^2);
```

Second, write an M-file, mycon.m, that computes the nonlinear equality and inequality constraints and the semi-infinite constraints.

```
function [c,ceq,K1,K2,s] = mycon(X,s)
% Initial sampling interval
if isnan(s(1,1)),
```

```

        s = [0.2 0; 0.2 0];
    end
    % Sample set
    w1 = 1:s(1,1):100;
    w2 = 1:s(2,1):100;

    % Semi-infinite constraints
    K1 = sin(w1*X(1)).*cos(w1*X(2)) - 1/1000*(w1-50).^2 - ...
        sin(w1*X(3))-X(3)-1;
    K2 = sin(w2*X(2)).*cos(w2*X(1)) - 1/1000*(w2-50).^2 - ...
        sin(w2*X(3))-X(3)-1;

    % No finite nonlinear constraints
    c = []; ceq=[];

    % Plot a graph of semi-infinite constraints
    plot(w1,K1,'-',w2,K2,':'),title('Semi-infinite constraints')
    drawnow

```

Then, invoke an optimization routine.

```

x0 = [0.5; 0.2; 0.3];      % Starting guess
[x,fval] = fseminf(@myfun,x0,2,@mycon)

```

After eight iterations, the solution is

```

x =
    0.6673
    0.3013
    0.4023

```

The function value and the maximum values of the semi-infinite constraints at the solution  $x$  are

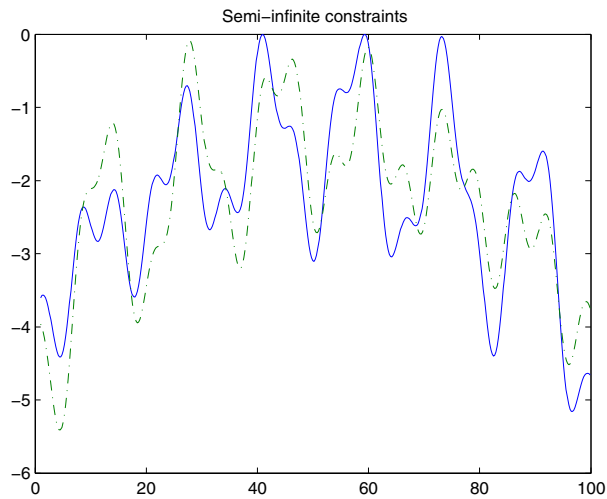
```

fval =
    0.0770

```

```
[c,ceq,K1,K2] = mycon(x,NaN); % Use initial sampling interval
max(K1)
ans =
    -0.0017
max(K2)
ans =
    -0.0845
```

A plot of the semi-infinite constraints is produced.



This plot shows how peaks in both constraints are on the constraint boundary.

The plot command inside 'mycon.m' slows down the computation. Remove this line to improve the speed.

### Two-Dimensional Example

Find values of  $x$  that minimize

$$f(x) = (x_1 - 0.2)^2 + (x_2 - 0.2)^2 + (x_3 - 0.2)^2$$

where

$$K_1(x, w) = \sin(w_1 x_1) \cos(w_2 x_2) - \frac{1}{1000}(w_1 - 50)^2 - \sin(w_1 x_3) - x_3 + \dots$$

$$\sin(w_2 x_2) \cos(w_1 x_1) - \frac{1}{1000}(w_2 - 50)^2 - \sin(w_2 x_3) + -x_3 \leq 1.5$$

for all values of  $w_1$  and  $w_2$  over the ranges

$$1 \leq w_1 \leq 100$$

$$1 \leq w_2 \leq 100$$

starting at the point  $x = [0.25, 0.25, 0.25]$ .

Note that the semi-infinite constraint is two-dimensional, that is, a matrix.

First, write an M-file that computes the objective function.

```
function f = myfun(x,s)
% Objective function
f = sum((x-0.2).^2);
```

Second, write an M-file for the constraints, called `mycon.m`. Include code to draw the surface plot of the semi-infinite constraint each time `mycon` is called. This enables you to see how the constraint changes as  $X$  is being minimized.

```
function [c,ceq,K1,s] = mycon(X,s)
% Initial sampling interval
if isnan(s(1,1)),
    s = [2 2];
end

% Sampling set
w1x = 1:s(1,1):100;
w1y = 1:s(1,2):100;
[wx,wy] = meshgrid(w1x,w1y);
```

```
% Semi-infinite constraint
K1 = sin(wx*X(1)).*cos(wx*X(2))-1/1000*(wx-50).^2 -...
      sin(wx*X(3))-X(3)+sin(wy*X(2)).*cos(wx*X(1))-...
      1/1000*(wy-50).^2-sin(wy*X(3))-X(3)-1.5;

% No finite nonlinear constraints
c = []; ceq=[];

% Mesh plot
m = surf(wx,wy,K1,'edgecolor','none','facecolor','interp');
camlight headlight
title('Semi-infinite constraint')
drawnow
```

Next, invoke an optimization routine.

```
x0 = [0.25, 0.25, 0.25]; % Starting guess
[x,fval] = fseminf(@myfun,x0,1,@mycon)
```

After nine iterations, the solution is

```
x =
    0.2926    0.1874    0.2202
```

and the function value at the solution is

```
fval =
    0.0091
```

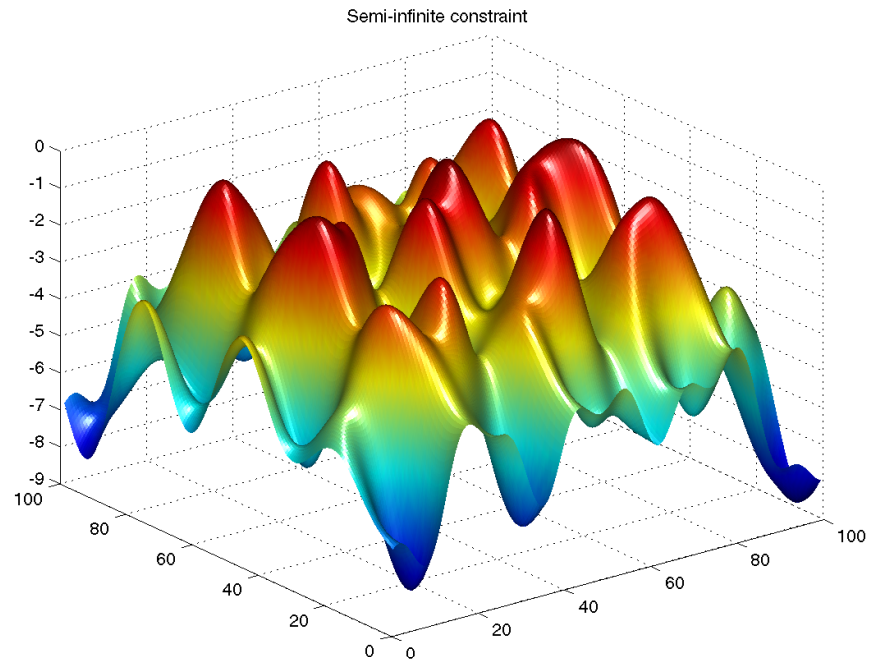
The goal was to minimize the objective  $f(x)$  such that the semi-infinite constraint satisfied  $K_1(x, \omega) \leq 1.5$ . Evaluating mycon at the solution  $x$  and looking at the maximum element of the matrix  $K1$  shows the constraint is easily satisfied.

```
[c,ceq,K1] = mycon(x,[0.5,0.5]); % Sampling interval 0.5
max(max(K1))

ans =
```

-0.0027

This call to `mycon` produces the following surf plot, which shows the semi-infinite constraint at  $x$ .



## Algorithm

`fseminf` uses cubic and quadratic interpolation techniques to estimate peak values in the semi-infinite constraints. The peak values are used to form a set of constraints that are supplied to an SQP method as in the function `fmincon`. When the number of constraints changes, Lagrange multipliers are reallocated to the new set of constraints.

The recommended sampling interval calculation uses the difference between the interpolated peak values and peak values appearing in the

# fseminf

---

data set to estimate whether the function needs to take more or fewer points. The function also evaluates the effectiveness of the interpolation by extrapolating the curve and comparing it to other points in the curve. The recommended sampling interval is decreased when the peak values are close to constraint boundaries, i.e., zero.

See also “SQP Implementation” on page 3-30 for more details on the algorithm used and the types of procedures displayed under the Procedures heading when the Display option is set to 'iter' with optimset.

## Limitations

The function to be minimized, the constraints, and semi-infinite constraints, must be continuous functions of  $x$  and  $w$ . fseminf might only give local solutions.

When the problem is not feasible, fseminf attempts to minimize the maximum constraint value.

## See Also

@(function\_handle), fmincon, optimset



**Purpose**

Solve a system of nonlinear equations

**Equation**

$$F(x) = 0$$

for  $x$ , where  $x$  is a vector and  $F(x)$  is a function that returns a vector value.

**Syntax**

```
x = fsolve(fun,x0)
x = fsolve(fun,x0,options)
[x,fval] = fsolve(fun,x0)
[x,fval,exitflag] = fsolve(...)
[x,fval,exitflag,output] = fsolve(...)
[x,fval,exitflag,output,jacobian] = fsolve(...)
```

**Description**

`fsolve` finds a root (zero) of a system of nonlinear equations.

`x = fsolve(fun,x0)` starts at `x0` and tries to solve the equations described in `fun`.

`x = fsolve(fun,x0,options)` solves the equations with the optimization options specified in the structure `options`. Use `optimset` to set these options.

`[x,fval] = fsolve(fun,x0)` returns the value of the objective function `fun` at the solution `x`.

`[x,fval,exitflag] = fsolve(...)` returns a value `exitflag` that describes the exit condition.

`[x,fval,exitflag,output] = fsolve(...)` returns a structure `output` that contains information about the optimization.

`[x,fval,exitflag,output,jacobian] = fsolve(...)` returns the Jacobian of `fun` at the solution `x`

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fsolve`. This section provides function-specific details for `fun` and options:

`fun` The nonlinear system of equations to solve. `fun` is a function that accepts a vector `x` and returns a vector `F`, the nonlinear equations evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = fsolve(@myfun,x0)
```

where `myfun` is a MATLAB function such as

```
function F = myfun(x)
F = ...           % Compute function values at x
```

`fun` can also be a function handle for an anonymous function.

```
x = fsolve(@(x)sin(x.*x),x0);
```

If the Jacobian can also be computed *and* the Jacobian option is 'on', set by

```
options = optimset('Jacobian','on')
```

then the function `fun` must return, in a second output argument, the Jacobian value `J`, a matrix, at `x`. Note that by checking the value of `nargout` the function can avoid computing `J` when `fun` is called with only one output argument (in the case where the optimization algorithm only needs the value of `F` but not `J`).

```
function [F,J] = myfun(x)
F = ...           % objective function values at x
if nargout > 1   % two output arguments
    J = ...       % Jacobian of the function evaluated at x
```

end

If `fun` returns a vector (matrix) of  $m$  components and  $x$  has length  $n$ , where  $n$  is the length of `x0`, then the Jacobian  $J$  is an  $m$ -by- $n$  matrix where  $J(i, j)$  is the partial derivative of  $F(i)$  with respect to  $x(j)$ . (Note that the Jacobian  $J$  is the transpose of the gradient of  $F$ .)

`options` “Options” on page 6-100 provides the function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `fsolve`. This section provides function-specific details for `exitflag` and output:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Function converged to a solution $x$ .
2	Change in $x$ was smaller than the specified tolerance.
3	Change in the residual was smaller than the specified tolerance.
4	Magnitude of search direction was smaller than the specified tolerance.
0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code> .
-1	Algorithm was terminated by the output function.

	-2	Algorithm appears to be converging to a point that is not a root.
	-3	Trust radius became too small.
	-4	Line search cannot sufficiently decrease the residual along the current search direction.
output		Structure containing information about the optimization. The fields of the structure are
	iterations	Number of iterations taken
	funcCount	Number of function evaluations
	algorithm	Algorithm used.
	cgiterations	Number of PCG iterations (large-scale algorithm only)
	stepsize	Final step size taken (medium-scale algorithm only)
	firstorderopt	Measure of first-order optimality (large-scale algorithm only)
		For large-scale problems, the first-order optimality is the infinity norm of the gradient $g = J^T F$ (see “Nonlinear Least-Squares” on page 4-11).

## Options

Optimization options used by `fsolve`. Some options apply to all algorithms, some are only relevant when using the large-scale algorithm, and others are only relevant when using the medium-scale algorithm. You can use `optimset` to set or change the values of these fields in the options structure, `options`. See “Optimization Options” on page 5-11 for detailed information.

The `LargeScale` option specifies a preference for which algorithm to use. It is only a preference because certain conditions must be met

to use the large-scale algorithm. For `fsolve`, the nonlinear system of equations cannot be underdetermined; that is, the number of equations (the number of elements of `F` returned by `fun`) must be at least as many as the length of `x` or else the medium-scale algorithm is used:

`LargeScale`      Use large-scale algorithm if possible when set to 'on'. Use medium-scale algorithm when set to 'off'. The default for `fsolve` is 'off'.

### Medium-Scale and Large-Scale Algorithms

These options are used by both the medium-scale and large-scale algorithms:

`DerivativeCheck`    Compare user-supplied derivatives (Jacobian) to finite-differencing derivatives.

`Diagnostics`        Display diagnostic information about the function to be solved.

`DiffMaxChange`     Maximum change in variables for finite differencing

`DiffMinChange`     Minimum change in variables for finite differencing

`Display`            Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'final' (default) displays just the final output.

`FunValCheck`        Check whether objective function values are valid. 'on' displays a warning when the objective function returns a value that is complex, `Inf`, or `NaN`. 'off' (the default) displays no warning.

`Jacobian`            If 'on', `fsolve` uses a user-defined Jacobian (defined in `fun`), or Jacobian information (when using `JacobMult`), for the objective function. If 'off', `fsolve` approximates the Jacobian using finite differences.

MaxFunEvals	Maximum number of function evaluations allowed
MaxIter	Maximum number of iterations allowed
OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
TolFun	Termination tolerance on the function value
TolX	Termination tolerance on $x$
TypicalX	Typical $x$ values

## Large-Scale Algorithm Only

These options are used only by the large-scale algorithm:

JacobMult	Function handle for Jacobian multiply function. For large-scale structured problems, this function computes the Jacobian matrix product $J*Y$ , $J'*Y$ , or $J'*(J*Y)$ without actually forming $J$ . The function is of the form
-----------	---

$$W = \text{jmfun}(Jinfo, Y, flag, p1, p2, \dots)$$

where  $Jinfo$  and the additional parameters  $p1, p2, \dots$  contain the matrices used to compute  $J*Y$  (or  $J'*Y$ , or  $J'*(J*Y)$ ). The first argument  $Jinfo$  must be the same as the second argument returned by the objective function  $fun$ , for example by

$$[F, Jinfo] = \text{fun}(x)$$

$Y$  is a matrix that has the same number of rows as there are dimensions in the problem.  $flag$  determines which product to compute:

- If  $flag == 0$  then  $W = J'*(J*Y)$ .

- If `flag > 0` then  $W = J * Y$ .
- If `flag < 0` then  $W = J' * Y$ .

In each case,  $J$  is not formed explicitly. `fsolve` uses `Jinfo` to compute the preconditioner. The optional parameters `p1`, `p2`, ... can be any additional parameters needed by `jmfun`. See “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 for information on how to supply values for these parameters.

---

**Note** 'Jacobian' must be set to 'on' for `Jinfo` to be passed from `fun` to `jmfun`.

---

See “Nonlinear Minimization with a Dense but Structured Hessian and Equality Constraints” on page 2-62 for a similar example.

#### JacobPattern

Sparsity pattern of the Jacobian for finite differencing. If it is not convenient to compute the Jacobian matrix  $J$  in `fun`, `lsqnonlin` can approximate  $J$  via sparse finite differences provided the structure of  $J$  – i.e., locations of the nonzeros – is supplied as the value for `JacobPattern`. In the worst case, if the structure is unknown, you can set `JacobPattern` to be a dense matrix and a full finite-difference approximation is computed in each iteration (this is the default if `JacobPattern` is not set). This can be very expensive for large problems, so it is usually worth the effort to determine the sparsity structure.

MaxPCGIter	Maximum number of PCG (preconditioned conjugate gradient) iterations (see “Algorithm” on page 6-107).
PrecondBandWidth	Upper bandwidth of preconditioner for PCG. By default, diagonal preconditioning is used (upper bandwidth of 0). For some problems, increasing the bandwidth reduces the number of PCG iterations.
TolPCG	Termination tolerance on the PCG iteration.

## Medium-Scale Algorithm Only

These options are used only by the medium-scale algorithm:

NonlEqnAlgorithm	Specify one of the following algorithms for solving nonlinear equations: <ul style="list-style-type: none"><li>• 'dogleg' – Trust-region dogleg algorithm (default)</li><li>• 'lm' – Levenberg-Marquardt</li><li>• 'gn' – Gauss-Newton</li></ul>
LineSearchType	Line search algorithm choice.

## Examples

**Example 1.** This example finds a zero of the system of two equations and two unknowns:

$$2x_1 - x_2 = e^{-x_1}$$

$$-x_1 + 2x_2 = e^{-x_2}$$

You want to solve the following system for  $x$

$$2x_1 - x_2 - e^{-x_1} = 0$$

$$-x_1 + 2x_2 - e^{-x_2} = 0$$



starting at  $x_0 = [-5 \ -5]$ .

First, write an M-file that computes F, the values of the equations at x.

```
function F = myfun(x)
F = [2*x(1) - x(2) - exp(-x(1));
     -x(1) + 2*x(2) - exp(-x(2))];
```

Next, call an optimization routine.

```
x0 = [-5; -5];           % Make a starting guess at the solution
options=optimset('Display','iter'); % Option to display output
[x,fval] = fsolve(@myfun,x0,options) % Call optimizer
```

After 33 function evaluations, a zero is found.

Iteration	Func-count	f(x)	Norm of step	First-order optimality	Trust-region radius
0	3	23535.6		2.29e+004	1
1	6	6001.72	1	5.75e+003	1
2	9	1573.51	1	1.47e+003	1
3	12	427.226	1	388	1
4	15	119.763	1	107	1
5	18	33.5206	1	30.8	1
6	21	8.35208	1	9.05	1
7	24	1.21394	1	2.26	1
8	27	0.016329	0.759511	0.206	2.5
9	30	3.51575e-006	0.111927	0.00294	2.5
10	33	1.64763e-013	0.00169132	6.36e-007	2.5

Optimization terminated successfully:  
First-order optimality is less than options.TolFun

```
x =
    0.5671
    0.5671

fval =
    1.0e-006 *
```

```
-0.4059  
-0.4059
```

**Example 2.** Find a matrix  $x$  that satisfies the equation

$$X * X * X = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

starting at the point  $x = [1,1; 1,1]$ .

First, write an M-file that computes the equations to be solved.

```
function F = myfun(x)  
F = x*x*x-[1,2;3,4];
```

Next, invoke an optimization routine.

```
x0 = ones(2,2); % Make a starting guess at the solution  
options = optimset('Display','off'); % Turn off Display  
[x,Fval,exitflag] = fsolve(@myfun,x0,options)
```

The solution is

```
x =  
   -0.1291    0.8602  
    1.2903    1.1612  
  
Fval =  
   1.0e-009 *  
   -0.1619    0.0776  
    0.1161   -0.0469  
  
exitflag =  
    1
```

and the residual is close to zero.

```
sum(sum(Fval.*Fval))
ans =
    4.7915e-020
```

## Notes

If the system of equations is linear, use `\` (matrix left division) for better speed and accuracy. For example, to find the solution to the following linear system of equations:

$$\begin{aligned} 3x_1 + 11x_2 - 2x_3 &= 7 \\ x_1 + x_2 - 2x_3 &= 4 \\ x_1 - x_2 + x_3 &= 19 \end{aligned}$$

You can formulate and solve the problem as

```
A = [ 3 11 -2; 1 1 -2; 1 -1 1];
b = [ 7; 4; 19];
x = A\b
x =
    13.2188
    -2.3438
     3.4375
```

## Algorithm

The Gauss-Newton, Levenberg-Marquardt, and large-scale methods are based on the nonlinear least-squares algorithms also used in `lsqnonlin`. Use one of these methods if the system may not have a zero. The algorithm still returns a point where the residual is small. However, if the Jacobian of the system is singular, the algorithm might converge to a point that is not a solution of the system of equations (see “Limitations” on page 6-109 and “Diagnostics” on page 6-108 following).

### Large-Scale Optimization

`fsolve`, with the `LargeScale` option set to 'on' with `optimset`, uses the large-scale algorithm if possible. This algorithm is a subspace trust region method and is based on the interior-reflective Newton method described in [1],[2]. Each iteration involves the approximate solution of a large linear system using the method of preconditioned

conjugate gradients (PCG). See “Trust-Region Methods for Nonlinear Minimization” on page 4-3 and “Preconditioned Conjugate Gradients” on page 4-6.

## Medium-Scale Optimization

By default `fsolve` chooses the medium-scale algorithm and uses the trust-region dogleg method. The algorithm is a variant of the Powell dogleg method described in [8]. It is similar in nature to the algorithm implemented in [7].

Alternatively, you can select a Gauss-Newton method [3] with line-search, or a Levenberg-Marquardt method [4], [5], [6] with line-search. The choice of algorithm is made by setting the `NonlEqnAlgorithm` option to `'dogleg'` (default), `'lm'`, or `'gn'`.

The default line search algorithm for the Levenberg-Marquardt and Gauss-Newton methods, i.e., the `LineSearchType` option set to `'quadcubic'`, is a safeguarded mixed quadratic and cubic polynomial interpolation and extrapolation method. A safeguarded cubic polynomial method can be selected by setting `LineSearchType` to `'cubicpoly'`. This method generally requires fewer function evaluations but more gradient evaluations. Thus, if gradients are being supplied and can be calculated inexpensively, the cubic polynomial line search method is preferable. The algorithms used are described fully in Chapter 3, “Standard Algorithms”.

## Diagnostics

### Medium and Large-Scale Optimization

`fsolve` may converge to a nonzero point and give this message:

```
Optimizer is stuck at a minimum that is not a root
Try again with a new starting guess
```

In this case, run `fsolve` again with other starting values.

### Medium-Scale Optimization

For the trust region dogleg method, `fsolve` stops if the step size becomes too small and it can make no more progress. `fsolve` gives this message:

The optimization algorithm can make no further progress:  
Trust region radius less than 10\*eps

In this case, run `fsolve` again with other starting values.

## Limitations

The function to be solved must be continuous. When successful, `fsolve` only gives one root. `fsolve` may converge to a nonzero point, in which case, try other starting values.

`fsolve` only handles real variables. When  $x$  has complex variables, the variables must be split into real and imaginary parts.

### Large-Scale Optimization

The preconditioner computation used in the preconditioned conjugate gradient part of the large-scale method forms  $JTJ$  (where  $J$  is the Jacobian matrix) before computing the preconditioner; therefore, a row of  $J$  with many nonzeros, which results in a nearly dense product  $JTJ$ , might lead to a costly solution process for large problems.

### Medium-Scale Optimization

The default trust region dogleg method can only be used when the system of equations is square, i.e., the number of equations equals the number of unknowns. For the Levenberg-Marquardt and Gauss-Newton methods, the system of equations need not be square.

## See Also

`@(function_handle), \ (matrix left division), lsqcurvefit, lsqnonlin, optimset, anonymous functions`

## References

[1] Coleman, T.F. and Y. Li, "An Interior, Trust Region Approach for Nonlinear Minimization Subject to Bounds," *SIAM Journal on Optimization*, Vol. 6, pp. 418-445, 1996.

[2] Coleman, T.F. and Y. Li, "On the Convergence of Reflective Newton Methods for Large-Scale Nonlinear Minimization Subject to Bounds," *Mathematical Programming*, Vol. 67, Number 2, pp. 189-224, 1994.

- [3] Dennis, J. E. Jr., "Nonlinear Least-Squares," *State of the Art in Numerical Analysis*, ed. D. Jacobs, Academic Press, pp. 269-312.
- [4] Levenberg, K., "A Method for the Solution of Certain Problems in Least-Squares," *Quarterly Applied Mathematics* 2, pp. 164-168, 1944.
- [5] Marquardt, D., "An Algorithm for Least-squares Estimation of Nonlinear Parameters," *SIAM Journal Applied Mathematics*, Vol. 11, pp. 431-441, 1963.
- [6] Moré, J. J., "The Levenberg-Marquardt Algorithm: Implementation and Theory," *Numerical Analysis*, ed. G. A. Watson, Lecture Notes in Mathematics 630, Springer Verlag, pp. 105-116, 1977.
- [7] Moré, J. J., B. S. Garbow, and K. E. Hillstrome, *User Guide for MINPACK 1*, Argonne National Laboratory, Rept. ANL-80-74, 1980.
- [8] Powell, M. J. D., "A Fortran Subroutine for Solving Systems of Nonlinear Algebraic Equations," *Numerical Methods for Nonlinear Algebraic Equations*, P. Rabinowitz, ed., Ch.7, 1970.

**Purpose** Zero of a continuous function of one variable

**Syntax**

```
x = fzero(fun,x0)
x = fzero(fun,x0,options)
[x,fval] = fzero(...)
[x,fval,exitflag] = fzero(...)
[x,fval,exitflag,output] = fzero(...)
```

**Description** `x = fzero(fun,x0)` tries to find a zero of `fun` near `x0`, if `x0` is a scalar. `fun` is a function handle for either an M-file function or an anonymous function. The value `x` returned by `fzero` is near a point where `fun` changes sign, or NaN if the search fails. In this case, the search terminates when the search interval is expanded until an Inf, NaN, or complex value is found.

If `x0` is a vector of length two, `fzero` assumes `x0` is an interval where the sign of `fun(x0(1))` differs from the sign of `fun(x0(2))`. An error occurs if this is not true. Calling `fzero` with such an interval guarantees that `fzero` returns a value near a point where `fun` changes sign.

---

**Note** Calling `fzero` with an interval (`x0` with two elements) is often faster than calling it with a scalar `x0`.

---

`x = fzero(fun,x0,options)` solves the equation with the optimization options specified in the structure `options`. Use `optimset` to set these options.

`[x,fval] = fzero(...)` returns the value of the objective function `fun` at the solution `x`.

`[x,fval,exitflag] = fzero(...)` returns a value `exitflag` that describes the exit condition.

`[x,fval,exitflag,output] = fzero(...)` returns a structure `output` that contains information about the optimization.

---

**Note** For the purposes of this command, zeros are considered to be points where the function actually crosses – not just touches – the  $x$ -axis.

---

“Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 explains how to parameterize the objective function `fun`, if necessary.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `fzero`. This section provides function-specific details for `fun` and options:

`fun`      The function whose zero is to be computed. `fun` is a function handle for a function that accepts a scalar  $x$  and returns a scalar, the objective function evaluated at  $x$ . The function `fun` can be specified as a function handle for an M-file function

```
x = fzero(@myfun,x0)
```

where `myfun` is a MATLAB function such as

```
function f = myfun(x)
f = ...           % Compute function value at x
```

`fun` can also be a function handle for an anonymous function.

```
x = fzero(@(x)sin(x*x),x0);
```

`options`    Optimization options. You can set or change the values of these options using the `optimset` function. `fzero` uses these options structure fields:



Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'final' displays just the final output; 'notify' (default) displays output only if the function does not converge.
FunValCheck	Check whether objective function values are valid. 'on' displays a warning when the objective function returns a value that is complex or NaN. 'off' (the default) displays no warning.
OutputFcn	Specify a user-defined function that the optimization function calls at each iteration. See “Output Function” on page 5-18.
TolX	Termination tolerance on x.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by fzero. This section provides function-specific details for exitflag and output:

exitflag	Integer identifying the reason the algorithm terminated. The following lists the values of exitflag and the corresponding reasons the algorithm terminated.
1	Function converged to a solution x.
-1	Algorithm was terminated by the output function.
-3	NaN or Inf function value was encountered during search for an interval containing a sign change.

	-4	Complex function value was encountered during search for an interval containing a sign change.
	-5	Algorithm might have converged to a singular point.
output	Structure containing information about the optimization. The fields of the structure are	
	algorithm	Algorithm used
	funcCount	Number of function evaluations
	intervaliterations	Number of iterations taken to find an interval
	iterations	Number of zero-finding iterations
	message	Exit message

## Examples

Calculate  $\pi$  by finding the zero of the sine function near 3.

```
x = fzero(@sin,3)
x =
    3.1416
```

To find the zero of cosine between 1 and 2, enter

```
x = fzero(@cos,[1 2])
x =
    1.5708
```

Note that  $\cos(1)$  and  $\cos(2)$  differ in sign.

To find a zero of the function

$$f(x) = x^3 - 2x - 5$$

write an M-file called f.m.

```
function y = f(x)
y = x.^3-2*x-5;
```

To find the zero near 2, enter

```
z = fzero(@f,2)
z =
    2.0946
```

Since this function is a polynomial, the statement `roots([1 0 -2 -5])` finds the same real zero, and a complex conjugate pair of zeros.

```
2.0946
-1.0473 + 1.1359i
-1.0473 - 1.1359i
```

If `fun` is parameterized, you can use anonymous functions to capture the problem-dependent parameters. For example, suppose you want to find a zero of the function `myfun` defined by the following M-file function.

```
function f = myfun(x,a)
f = cos(a*x);
```

Note that `myfun` has an extra parameter `a`, so you cannot pass it directly to `fzero`. To optimize for a specific value of `a`, such as `a = 2`.

**1** Assign the value to `a`.

```
a = 2; % define parameter first
```

**2** Call `fzero` with a one-argument anonymous function that captures that value of `a` and calls `myfun` with two arguments:

```
x = fzero(@(x) myfun(x,a),0.1)
```

## Algorithm

The `fzero` command is an M-file. The algorithm, which was originated by T. Dekker, uses a combination of bisection, secant, and inverse quadratic interpolation methods. An Algol 60 version, with some improvements, is given in [1]. A Fortran version, upon which the `fzero` M-file is based, is in [2].

## Limitations

The `fzero` command finds a point where the function changes sign. If the function is *continuous*, this is also a point where the function has a value near zero. If the function is not continuous, `fzero` may return values that are discontinuous points instead of zeros. For example, `fzero(@tan,1)` returns 1.5708, a discontinuous point in  $\tan$ .

Furthermore, the `fzero` command defines a *zero* as a point where the function crosses the  $x$ -axis. Points where the function touches, but does not cross, the  $x$ -axis are not valid zeros. For example,  $y = x.^2$  is a parabola that touches the  $x$ -axis at 0. Since the function never crosses the  $x$ -axis, however, no zero is found. For functions with no valid zeros, `fzero` executes until `Inf`, `NaN`, or a complex value is detected.

## See Also

`@(function_handle)`, `\ (matrix left division)`, `fminbnd`, `fsolve`, `optimset`, `roots`, anonymous functions

## References

[1] Brent, R., *Algorithms for Minimization Without Derivatives*, Prentice-Hall, 1973.

[2] Forsythe, G. E., M. A. Malcolm, and C. B. Moler, *Computer Methods for Mathematical Computations*, Prentice-Hall, 1976.

**Purpose** Multiplication with fundamental nullspace basis

**Syntax**

```
W = fzmult(A,V)
W = fzmult(A,V,'transpose')
[W,L,U,pcol,P] = fzmult(A,V)
W = fzmult(A,V,transpose,L,U,pcol,P)
```

**Description**

`W = fzmult(A,V)` computes the product  $W$  of matrix  $Z$  with matrix  $V$ , that is,  $W = Z*V$ , where  $Z$  is a fundamental basis for the nullspace of matrix  $A$ .  $A$  must be a sparse  $m$ -by- $n$  matrix where  $m < n$ ,  $\text{rank}(A) = m$ , and  $\text{rank}(A(1:m,1:m)) = m$ .  $V$  must be  $p$ -by- $q$ , where  $p = n-m$ . If  $V$  is sparse  $W$  is sparse, else  $W$  is full.

`W = fzmult(A,V,'transpose')` computes the product of the transpose of the fundamental basis times  $V$ , that is,  $W = Z'*V$ .  $V$  must be  $p$ -by- $q$ , where  $q = n-m$ . `fzmult(A,V)` is the same as `fzmult(A,V,[])`.

`[W,L,U,pcol,P] = fzmult(A,V)` returns the sparse LU-factorization of matrix  $A(1:m,1:m)$ , that is,  $A1 = A(1:m,1:m)$  and  $P*A1(:,pcol) = L*U$ .

`W = fzmult(A,V,transpose,L,U,pcol,P)` uses the precomputed sparse LU factorization of matrix  $A(1:m,1:m)$ , that is,  $A1 = A(1:m,1:m)$  and  $P*A1(:,pcol) = L*U$ . `transpose` is either `'transpose'` or `[]`.

The nullspace basis matrix  $Z$  is not formed explicitly. An implicit representation is used based on the sparse LU factorization of  $A(1:m,1:m)$ .

# gangstr

---

**Purpose** Zero out "small" entries subject to structural rank

**Syntax** `A = gangstr(M,tol)`

**Description** `A = gangstr(M,tol)` creates matrix `A` of full structural rank such that `A` is `M` except that elements of `M` that are relatively "small," based on `tol`, are zeros in `A`. The algorithm decreases `tol`, if needed, until `sprank(A) = sprank(M)`. `M` must have at least as many columns as rows. Default `tol` is `1e-2`.

`gangstr` identifies elements of `M` that are relatively less than `tol` by first normalizing all the rows of `M` to have norm 1. It then examines nonzeros in `M` in a columnwise fashion, replacing with zeros those elements with values of magnitude less than `tol*(maximum absolute value in that column)`.

**See Also** `sprank`, `spy`

**Purpose**

Solve a linear programming problem

**Equation**

$$\begin{aligned} \min_x f^T x \quad \text{such that} \quad & A \cdot x \leq b \\ & Aeq \cdot x = beq \\ & lb \leq x \leq ub \end{aligned}$$

where  $f$ ,  $x$ ,  $b$ ,  $beq$ ,  $lb$ , and  $ub$  are vectors and  $A$  and  $Aeq$  are matrices.

**Syntax**

```
x = linprog(f,A,b)
x = linprog(f,A,b,Aeq,beq)
x = linprog(f,A,b,Aeq,beq,lb,ub)
x = linprog(f,A,b,Aeq,beq,lb,ub,x0)
x = linprog(f,A,b,Aeq,beq,lb,ub,x0,options)
[x,fval] = linprog(...)
[x,lambda,exitflag] = linprog(...)
[x,lambda,exitflag,output] = linprog(...)
[x,fval,exitflag,output,lambda] = linprog(...)
```

**Description**

linprog solves linear programming problems.

$x = \text{linprog}(f,A,b)$  solves  $\min f^T x$  such that  $A^T x \leq b$ .

$x = \text{linprog}(f,A,b,Aeq,beq)$  solves the problem above while additionally satisfying the equality constraints  $Aeq^T x = beq$ . Set  $A=[]$  and  $b=[]$  if no inequalities exist.

$x = \text{linprog}(f,A,b,Aeq,beq,lb,ub)$  defines a set of lower and upper bounds on the design variables,  $x$ , so that the solution is always in the range  $lb \leq x \leq ub$ . Set  $Aeq=[]$  and  $beq=[]$  if no equalities exist.

$x = \text{linprog}(f,A,b,Aeq,beq,lb,ub,x0)$  sets the starting point to  $x0$ . This option is only available with the medium-scale algorithm (the LargeScale option is set to 'off' using optimset). The default large-scale algorithm and the simplex algorithm ignore any starting point.

`x = linprog(f,A,b,Aeq,beq,lb,ub,x0,options)` minimizes with the optimization options specified in the structure options. Use `optimset` to set these options.

`[x,fval] = linprog(...)` returns the value of the objective function fun at the solution x: `fval = f'*x`.

`[x,lambda,exitflag] = linprog(...)` returns a value `exitflag` that describes the exit condition.

`[x,lambda,exitflag,output] = linprog(...)` returns a structure output that contains information about the optimization.

`[x,fval,exitflag,output,lambda] = linprog(...)` returns a structure `lambda` whose fields contain the Lagrange multipliers at the solution x.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `linprog`. “Options” on page 6-121 provides the function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `linprog`. This section provides function-specific details for `exitflag`, `lambda`, and `output`:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Function converged to a solution x.
0	Number of iterations exceeded <code>options.MaxIter</code> .
-2	No feasible point was found.
-3	Problem is unbounded.
-4	NaN value was encountered during execution of the algorithm.



	-5	Both primal and dual problems are infeasible.
	-7	Search direction became too small. No further progress could be made.
lambda		Structure containing the Lagrange multipliers at the solution $x$ (separated by constraint type). The fields of the structure are:
	lower	Lower bounds lb
	upper	Upper bounds ub
	ineqlin	Linear inequalities
	eqlin	Linear equalities
output		Structure containing information about the optimization. The fields of the structure are:
	algorithm	Algorithm used
	cgiterations	The number of conjugate gradient iterations (large-scale algorithm only).
	iterations	Number of iterations
	message	Exit message

## Options

Optimization options used by `linprog`. Some options apply to all algorithms, and others are only relevant when using the large-scale algorithm. You can use `optimset` to set or change the values of these fields in the options structure, `options`. See “Optimization Options” on page 5-11 for detailed information.

LargeScale	Use large-scale algorithm when set to 'on'. Use medium-scale algorithm when set to 'off'.
------------	---

## Medium-Scale and Large-Scale Algorithms

These options are used by both the medium-scale and large-scale algorithms:

Diagnostics	Print diagnostic information about the function to be minimized.
Display	Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'final' (default) displays just the final output. At this time, the 'iter' level only works with the large-scale algorithm.
MaxIter	Maximum number of iterations allowed.

## Medium-Scale Algorithm Only

These options are used by the medium-scale algorithm:

Simplex	If 'on', linprog uses the simplex algorithm. The simplex algorithm uses a built-in starting point, ignoring the starting point $x_0$ if supplied. The default is 'off'. See “Simplex Algorithm” on page 3-36 for more information and an example.
---------	---

## Large-Scale Algorithm Only

These options are used only by the large-scale algorithm:

TolFun	Termination tolerance on the function value.
--------	--

## Examples

Find  $x$  that minimizes

$$f(x) = -5x_1 - 4x_2 - 6x_3$$

subject to

$$\begin{aligned}
 x_1 - x_2 + x_3 &\leq 20 \\
 3x_1 + 2x_2 + 4x_3 &\leq 42 \\
 3x_1 + 2x_2 &\leq 30 \\
 0 \leq x_1, 0 \leq x_2, 0 \leq x_3
 \end{aligned}$$

First, enter the coefficients

```

f = [-5; -4; -6]
A = [1 -1 1
     3 2 4
     3 2 0];
b = [20; 42; 30];
lb = zeros(3,1);

```

Next, call a linear programming routine.

```
[x,fval,exitflag,output,lambda] = linprog(f,A,b,[],[],lb);
```

Entering x, lambda.ineqlin, and lambda.lower gets

```

x =
    0.0000
   15.0000
    3.0000
lambda.ineqlin =
    0
    1.5000
    0.5000
lambda.lower =
    1.0000
    0
    0

```

Nonzero elements of the vectors in the fields of lambda indicate active constraints at the solution. In this case, the second and third inequality constraints (in lambda.ineqlin) and the first lower bound constraint

(in `lambda.lower`) are active constraints (i.e., the solution is on their constraint boundaries).

## Algorithm **Large-Scale Optimization**

The large-scale method is based on LIPSOL (Linear Interior Point Solver, [3]), which is a variant of Mehrotra's predictor-corrector algorithm ([2]), a primal-dual interior-point method. A number of preprocessing steps occur before the algorithm begins to iterate. See "Large-Scale Linear Programming" on page 4-14.

### Medium-Scale Optimization

`linprog` uses a projection method as used in the `quadprog` algorithm. `linprog` is an active set method and is thus a variation of the well-known *simplex* method for linear programming [1]. The algorithm finds an initial feasible solution by first solving another linear programming problem.

Alternatively, you can use the simplex algorithm, described in "Simplex Algorithm" on page 3-36, by entering

```
options = optimset('LargeScale', 'off', 'Simplex', 'on')
```

and passing options as an input argument to `linprog`. The simplex algorithm returns a vertex optimal solution.

---

**Note** You cannot supply an initial point `x0` for `linprog` with either the large-scale method or the medium-scale method using the simplex algorithm. In either case, if you pass in `x0` as an input argument, `linprog` ignores `x0` and computes its own initial point for the algorithm.

---

## Diagnostics **Large-Scale Optimization**

The first stage of the algorithm might involve some preprocessing of the constraints (see "Large-Scale Linear Programming" on page 4-14). Several possible conditions might occur that cause `linprog` to exit with

an infeasibility message. In each case, the `exitflag` argument returned by `linprog` is set to a negative value to indicate failure.

If a row of all zeros is detected in `Aeq` but the corresponding element of `beq` is not zero, the exit message is

```
Exiting due to infeasibility:  An all zero row in the constraint
matrix does not have a zero in corresponding right-hand size
entry.
```

If one of the elements of `x` is found not to be bounded below, the exit message is

```
Exiting due to infeasibility:  Objective f'*x is unbounded below.
```

If one of the rows of `Aeq` has only one nonzero element, the associated value in `x` is called a *singleton* variable. In this case, the value of that component of `x` can be computed from `Aeq` and `beq`. If the value computed violates another constraint, the exit message is

```
Exiting due to infeasibility: Singleton variables in equality
constraints are not feasible.
```

If the singleton variable can be solved for but the solution violates the upper or lower bounds, the exit message is

```
Exiting due to infeasibility: Singleton variables in the equality
constraints are not within bounds.
```

---

**Note** The preprocessing steps are cumulative. For example, even if your constraint matrix does not have a row of all zeros to begin with, other preprocessing steps may cause such a row to occur.

---

Once the preprocessing has finished, the iterative part of the algorithm begins until the stopping criteria are met. (See “Large-Scale Linear Programming” on page 4-14 for more information about residuals, the

primal problem, the dual problem, and the related stopping criteria.) If the residuals are growing instead of getting smaller, or the residuals are neither growing nor shrinking, one of the two following termination messages is displayed, respectively,

```
One or more of the residuals, duality gap, or total relative error  
has grown 100000 times greater than its minimum value so far:
```

or

```
One or more of the residuals, duality gap, or total relative error  
has stalled:
```

After one of these messages is displayed, it is followed by one of the following six messages indicating that the dual, the primal, or both appear to be infeasible. The messages differ according to how the infeasibility or unboundedness was measured.

```
The dual appears to be infeasible (and the primal unbounded). (The  
primal residual < TolFun.)  
The primal appears to be infeasible (and the dual unbounded). (The  
dual residual < TolFun.)  
The dual appears to be infeasible (and the primal unbounded) since  
the dual residual > sqrt(TolFun). (The primal residual <  
10*TolFun.)  
The primal appears to be infeasible (and the dual unbounded) since  
the primal residual > sqrt(TolFun). (The dual residual <  
10*TolFun.)  
The dual appears to be infeasible and the primal unbounded since  
the primal objective < -1e+10 and the dual objective < 1e+6.  
The primal appears to be infeasible and the dual unbounded since  
the dual objective > 1e+10 and the primal objective > -1e+6.  
Both the primal and the dual appear to be infeasible.
```

Note that, for example, the primal (objective) can be unbounded and the primal residual, which is a measure of primal constraint satisfaction, can be small.

### Medium-Scale Optimization

linprog gives a warning when the problem is infeasible.

```
Warning: The constraints are overly stringent;  
there is no feasible solution.
```

In this case, linprog produces a result that minimizes the worst case constraint violation.

When the equality constraints are inconsistent, linprog gives

```
Warning: The equality constraints are overly  
stringent; there is no feasible solution.
```

Unbounded solutions result in the warning

```
Warning: The solution is unbounded and at infinity;  
the constraints are not restrictive enough.
```

In this case, linprog returns a value of x that satisfies the constraints.

### Limitations

#### Medium-Scale Optimization

At this time, the only levels of display, using the Display option in options, are 'off' and 'final'; iterative output using 'iter' is not available.

### See Also

quadprog

### References

- [1] Dantzig, G.B., A. Orden, and P. Wolfe, "Generalized Simplex Method for Minimizing a Linear from Under Linear Inequality Constraints," *Pacific Journal Math.*, Vol. 5, pp. 183-195.
- [2] Mehrotra, S., "On the Implementation of a Primal-Dual Interior Point Method," *SIAM Journal on Optimization*, Vol. 2, pp. 575-601, 1992.

[3] Zhang, Y., "Solving Large-Scale Linear Programs by Interior-Point Methods Under the MATLAB Environment," *Technical Report TR96-01*, Department of Mathematics and Statistics, University of Maryland, Baltimore County, Baltimore, MD, July 1995.



**Purpose**

Solve nonlinear curve-fitting (data-fitting) problems in the least-squares sense. That is, given input data  $xdata$ , and the observed output  $ydata$ , find coefficients  $x$  that best fit the equation

**Equation**

$$\min_x \frac{1}{2} \|F(x, xdata) - ydata\|_2^2 = \frac{1}{2} \sum_{i=1}^m (F(x, xdata_i) - ydata_i)^2$$

where  $xdata$  and  $ydata$  are vectors of length  $m$  and  $F(x, xdata)$  is a vector-valued function.

The function `lsqcurvefit` uses the same algorithm as `lsqnonlin`. Its purpose is to provide an interface designed specifically for data-fitting problems.

**Syntax**

```
x = lsqcurvefit(fun,x0,xdata,ydata)
x = lsqcurvefit(fun,x0,xdata,ydata,lb,ub)
x = lsqcurvefit(fun,x0,xdata,ydata,lb,ub,options)
[x,resnorm] = lsqcurvefit(...)
[x,resnorm,residual] = lsqcurvefit(...)
[x,resnorm,residual,exitflag] = lsqcurvefit(...)
[x,resnorm,residual,exitflag,output] = lsqcurvefit(...)
[x,resnorm,residual,exitflag,output,lambda] = lsqcurvefit(...)
[x,resnorm,residual,exitflag,output,lambda,jacobian] = lsqcurvefit(...)
```

**Description**

`lsqcurvefit` solves nonlinear data-fitting problems. `lsqcurvefit` requires a user-defined function to compute the vector-valued function  $F(x, xdata)$ . The size of the vector returned by the user-defined function must be the same as the size of the vectors  $ydata$  and  $xdata$ .

`x = lsqcurvefit(fun,x0,xdata,ydata)` starts at  $x_0$  and finds coefficients  $x$  to best fit the nonlinear function  $\text{fun}(x, xdata)$  to the data  $ydata$  (in the least-squares sense).  $ydata$  must be the same size as the vector (or matrix)  $F$  returned by `fun`.

`x = lsqcurvefit(fun,x0,xdata,ydata,lb,ub)` defines a set of lower and upper bounds on the design variables in  $x$  so that the solution is always in the range  $lb \leq x \leq ub$ .

# lsqcurvefit

---

`x = lsqcurvefit(fun,x0,xdata,ydata,lb,ub,options)` minimizes with the optimization options specified in the structure options. Use `optimset` to set these options. Pass empty matrices for `lb` and `ub` if no bounds exist.

`[x,resnorm] = lsqcurvefit(...)` returns the value of the squared 2-norm of the residual at `x`: `sum((fun(x,xdata)-ydata).^2)`.

`[x,resnorm,residual] = lsqcurvefit(...)` returns the value of the residual `fun(x,xdata)-ydata` at the solution `x`.

`[x,resnorm,residual,exitflag] = lsqcurvefit(...)` returns a value `exitflag` that describes the exit condition.

`[x,resnorm,residual,exitflag,output] = lsqcurvefit(...)` returns a structure `output` that contains information about the optimization.

`[x,resnorm,residual,exitflag,output,lambda] = lsqcurvefit(...)` returns a structure `lambda` whose fields contain the Lagrange multipliers at the solution `x`.

`[x,resnorm,residual,exitflag,output,lambda,jacobian] = lsqcurvefit(...)` returns the Jacobian of `fun` at the solution `x`.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `lsqcurvefit`. This section provides function-specific details for `fun` and options:

**fun**      The function you want to fit. `fun` is a function that takes a vector `x` and returns a vector `F`, the objective functions evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = lsqcurvefit(@myfun,x0,xdata,ydata)
```

where `myfun` is a MATLAB function such as

```
function F = myfun(x,xdata)
F = ...                    % Compute function values at x
```

fun can also be a function handle for an anonymous function.

```
f = @(x,xdata)x(1)*xdata.^2+x(2)*sin(xdata),...
    'x','xdata';
x = lsqcurvefit(f,x0,xdata,ydata);
```

---

**Note** fun should return fun(x,xdata), and not the sum-of-squares sum((fun(x,xdata)-ydata).^2). The algorithm implicitly squares and sums fun(x,xdata)-ydata.

---

If the Jacobian can also be computed *and* the Jacobian option is 'on', set by

```
options = optimset('Jacobian','on')
```

then the function fun must return, in a second output argument, the Jacobian value J, a matrix, at x. Note that by checking the value of nargout the function can avoid computing J when fun is called with only one output argument (in the case where the optimization algorithm only needs the value of F but not J).

```
function [F,J] = myfun(x,xdata)
F = ...           % objective function values at x
if nargout > 1   % two output arguments
    J = ...       % Jacobian of the function evaluated at x
end
```

If fun returns a vector (matrix) of m components and x has length n, where n is the length of x0, then the Jacobian J is an m-by-n matrix where J(i,j) is the partial derivative of

$F(i)$  with respect to  $x(j)$ . (Note that the Jacobian  $J$  is the transpose of the gradient of  $F$ .)

options “Options” on page 6-134 provides the function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `lsqcurvefit`. This section provides function-specific details for `exitflag`, `lambda`, and `output`:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Function converged to a solution $x$ .
2	Change in $x$ was less than the specified tolerance.
3	Change in the residual was less than the specified tolerance.
4	Magnitude of search direction smaller than the specified tolerance
0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code> .
-1	Algorithm was terminated by the output function.
-2	Problem is infeasible: the bounds <code>lb</code> and <code>ub</code> are inconsistent.

	-4	Optimization could not make further progress.
lambda		Structure containing the Lagrange multipliers at the solution x (separated by constraint type). The fields of the structure are
	lower	Lower bounds lb
	upper	Upper bounds ub
output		Structure containing information about the optimization. The fields of the structure are
	iterations	Number of iterations taken
	funcCount	Number of function evaluations
	algorithm	Algorithm used
	cgiterations	The number of PCG iterations (large-scale algorithm only)
	stepsize	The final step size taken (medium-scale algorithm only)
	firstorderopt	Measure of first-order optimality (large-scale algorithm only)
		For large-scale bound constrained problems, the first-order optimality is the infinity norm of $v \cdot g$ , where $v$ is defined as in “Box Constraints” on page 4-9, and $g$ is the gradient $g = J^T F$ (see “Nonlinear Least-Squares” on page 4-11).

---

**Note** The sum of squares should not be formed explicitly. Instead, your function should return a vector of function values. See the examples below.

---

## Options

Optimization options used by `lsqcurvefit`. Some options apply to all algorithms, some are only relevant when using the large-scale algorithm, and others are only relevant when you are using the medium-scale algorithm. You can use `optimset` to set or change the values of these fields in the options structure `options`. See “Optimization Options” on page 5-11 for detailed information.

The `LargeScale` option specifies a preference for which algorithm to use. It is only a preference, because certain conditions must be met to use the large-scale or medium-scale algorithm. For the large-scale algorithm, the nonlinear system of equations cannot be underdetermined; that is, the number of equations (the number of elements of `F` returned by `fun`) must be at least as many as the length of `x`. Furthermore, only the large-scale algorithm handles bound constraints:

<code>LargeScale</code>	Use large-scale algorithm if possible when set to 'on'. Use medium-scale algorithm when set to 'off'.
-------------------------	---

## Medium-Scale and Large-Scale Algorithms

These options are used by both the medium-scale and large-scale algorithms:

<code>DerivativeCheck</code>	Compare user-supplied derivatives (Jacobian) to finite-differencing derivatives.
<code>Diagnostics</code>	Display diagnostic information about the function to be minimized.
<code>DiffMaxChange</code>	Maximum change in variables for finite differencing.

DiffMinChange	Minimum change in variables for finite differencing.
Display	Level of display. 'off' displays no output, and 'final' (default) displays just the final output.
Jacobian	If 'on', lsqcurvefit uses a user-defined Jacobian (defined in fun), or Jacobian information (when using JacobMult), for the objective function. If 'off', lsqcurvefit approximates the Jacobian using finite differences.
MaxFunEvals	Maximum number of function evaluations allowed.
MaxIter	Maximum number of iterations allowed.
OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
TolFun	Termination tolerance on the function value.
TolX	Termination tolerance on x.
TypicalX	Typical x values.

## Large-Scale Algorithm Only

These options are used only by the large-scale algorithm:

JacobMult	Function handle for Jacobian multiply function. For large-scale structured problems, this function computes the Jacobian matrix product $J*Y$ , $J' * Y$ , or $J' * (J*Y)$ without actually forming $J$ . The function is of the form
-----------	---

$$W = \text{jmfun}(Jinfo, Y, flag, p1, p2, \dots)$$

where  $Jinfo$  and the additional parameters  $p1, p2, \dots$  contain the matrices used to compute  $J*Y$  (or  $J' * Y$ , or  $J' * (J*Y)$ ). The first argument  $Jinfo$  must be the same as the second

argument returned by the objective function fun, for example by

$$[F, Jinfo] = fun(x)$$

Y is a matrix that has the same number of rows as there are dimensions in the problem. flag determines which product to compute:

- If flag == 0 then  $W = J' * (J * Y)$ .
- If flag > 0 then  $W = J * Y$ .
- If flag < 0 then  $W = J' * Y$ .

In each case, J is not formed explicitly. fsolve uses Jinfo to compute the preconditioner. The optional parameters p1, p2, ... can be any additional parameters needed by jmfun. See “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 for information on how to supply values for these parameters.

---

**Note** 'Jacobian' must be set to 'on' for Jinfo to be passed from fun to jmfun.

---

See “Nonlinear Minimization with a Dense but Structured Hessian and Equality Constraints” on page 2-62 for a similar example.

JacobPattern

Sparsity pattern of the Jacobian for finite differencing. If it is not convenient to compute the Jacobian matrix J in fun, lsqcurvefit can approximate J via sparse finite differences, provided the structure of J, i.e., locations of



the nonzeros, is supplied as the value for `JacobPattern`. In the worst case, if the structure is unknown, you can set `JacobPattern` to be a dense matrix and a full finite-difference approximation is computed in each iteration (this is the default if `JacobPattern` is not set). This can be very expensive for large problems, so it is usually worth the effort to determine the sparsity structure.

<code>MaxPCGIter</code>	Maximum number of PCG (preconditioned conjugate gradient) iterations (see “Algorithm” on page 6-139).
<code>PrecondBandWidth</code>	Upper bandwidth of preconditioner for PCG. By default, diagonal preconditioning is used (upper bandwidth of 0). For some problems, increasing the bandwidth reduces the number of PCG iterations.
<code>TolPCG</code>	Termination tolerance on the PCG iteration.

## Medium-Scale Algorithm Only

These options are used only by the medium-scale algorithm:

<code>LevenbergMarquardt</code>	Choose Levenberg-Marquardt over Gauss-Newton algorithm.
<code>LineSearchType</code>	Line search algorithm choice.

## Examples

Given vectors of data  $xdata$  and  $ydata$ , suppose you want to find coefficients  $x$  to find the best fit to the equation

$$ydata(i) = x(1) \cdot xdata(i)^2 + x(2) \cdot \sin(xdata(i)) + x(3) \cdot xdata(i)^3$$

That is, you want to minimize

# lsqcurvefit

---

$$\min_x \frac{1}{2} \sum_{i=1}^m (F(x, xdata_i) - ydata_i)^2$$

where  $m$  is the length of  $xdata$  and  $ydata$ , the function  $F$  is defined by

$$F(x, xdata) = x(1)*xdata.^2 + x(2)*\sin(xdata) + x(3)*xdata.^3$$

and the starting point is  $x0 = [10, 10, 10]$ .

First, write an M-file to return the value of  $F$  ( $F$  has  $n$  components).

```
function F = myfun(x,xdata)
F = x(1)*xdata.^2 + x(2)*sin(xdata) + x(3)*xdata.^3;
```

Next, invoke an optimization routine:

```
% Assume you determined xdata and ydata experimentally
xdata = [3.6 7.7 9.3 4.1 8.6 2.8 1.3 7.9 10.0 5.4];
ydata = [16.5 150.6 263.1 24.7 208.5 9.9 2.7 163.9 325.0 54.3];
x0 = [10, 10, 10] % Starting guess
[x,resnorm] = lsqcurvefit(@myfun,x0,xdata,ydata)
```

Note that at the time that `lsqcurvefit` is called,  $xdata$  and  $ydata$  are assumed to exist and are vectors of the same size. They must be the same size because the value  $F$  returned by `fun` must be the same size as  $ydata$ .

After 33 function evaluations, this example gives the solution

```
x =
0.2269    0.3385    0.3021
% residual or sum of squares
resnorm =
6.2950
```

The residual is not zero because in this case there was some noise (experimental error) in the data.

## Algorithm

### Large-Scale Optimization

By default `lsqcurvefit` chooses the large-scale algorithm. This algorithm is a subspace trust region method and is based on the interior-reflective Newton method described in [1], [2]. Each iteration involves the approximate solution of a large linear system using the method of preconditioned conjugate gradients (PCG). See “Trust-Region Methods for Nonlinear Minimization” on page 4-3 and “Preconditioned Conjugate Gradients” on page 4-6.

### Medium-Scale Optimization

`lsqcurvefit`, with the `LargeScale` option set to 'off' with `optimset`, uses the Levenberg-Marquardt method with line-search [4], [5], [6]. Alternatively, a Gauss-Newton method [3] with line-search may be selected. You can choose the algorithm by setting the `LevenbergMarquardt` option with `optimset`. Setting `LevenbergMarquardt` to 'off' (and `LargeScale` to 'off') selects the Gauss-Newton method, which is generally faster when the residual

$\|F(x)\|_2^2$  is small.

The default line search algorithm, i.e., `LineSearchType` option set to 'quadcubic', is a safeguarded mixed quadratic and cubic polynomial interpolation and extrapolation method. You can select a safeguarded cubic polynomial method by setting `LineSearchType` to 'cubicpoly'. This method generally requires fewer function evaluations but more gradient evaluations. Thus, if gradients are being supplied and can be calculated inexpensively, the cubic polynomial line search method is preferable. The algorithms used are described fully in Chapter 3, “Standard Algorithms”.

## Diagnostics

### Large-Scale Optimization

The large-scale method does not allow equal upper and lower bounds. For example, if `lb(2)==ub(2)`, `lsqlin` gives the error

Equal upper and lower bounds not permitted.

(`lsqcurvefit` does not handle equality constraints, which is another way to formulate equal bounds. If equality constraints are present, use `fmincon`, `fminimax`, or `fgoalattain` for alternative formulations where equality constraints can be included.)

## Limitations

The function to be minimized must be continuous. `lsqcurvefit` might only give local solutions.

`lsqcurvefit` only handles real variables (the user-defined function must only return real values). When  $x$  has complex variables, the variables must be split into real and imaginary parts.

### Large-Scale Optimization

The large-scale algorithm for `lsqcurvefit` does not solve underdetermined systems; it requires that the number of equations, i.e., the row dimension of  $F$ , be at least as great as the number of variables. In the underdetermined case, the medium-scale algorithm is used instead. See Large-Scale Problem Coverage and Requirements on page 2-43, for more information on what problem formulations are covered and what information must be provided.

The preconditioner computation used in the preconditioned conjugate gradient part of the large-scale method forms  $J^T J$  (where  $J$  is the Jacobian matrix) before computing the preconditioner; therefore, a row of  $J$  with many nonzeros, which results in a nearly dense product  $J^T J$ , can lead to a costly solution process for large problems.

If components of  $x$  have no upper (or lower) bounds, then `lsqcurvefit` prefers that the corresponding components of `ub` (or `lb`) be set to `inf` (or `-inf` for lower bounds) as opposed to an arbitrary but very large positive (or negative for lower bounds) number.

### Medium-Scale Optimization

The medium-scale algorithm does not handle bound constraints.

Since the large-scale algorithm does not handle under-determined systems and the medium-scale does not handle bound constraints, problems with both these characteristics cannot be solved by `lsqcurvefit`.

**See Also**

@(function\_handle), \ (matrix left division), lsqlin, lsqnonlin, lsqnonneg, optimset

**References**

- [1] Coleman, T.F. and Y. Li, "An Interior, Trust Region Approach for Nonlinear Minimization Subject to Bounds," *SIAM Journal on Optimization*, Vol. 6, pp. 418-445, 1996.
- [2] Coleman, T.F. and Y. Li, "On the Convergence of Reflective Newton Methods for Large-Scale Nonlinear Minimization Subject to Bounds," *Mathematical Programming*, Vol. 67, Number 2, pp. 189-224, 1994.
- [3] Dennis, J. E. Jr., "Nonlinear Least-Squares," *State of the Art in Numerical Analysis*, ed. D. Jacobs, Academic Press, pp. 269-312, 1977.
- [4] Levenberg, K., "A Method for the Solution of Certain Problems in Least-Squares," *Quarterly Applied Math.* 2, pp. 164-168, 1944.
- [5] Marquardt, D., "An Algorithm for Least-Squares Estimation of Nonlinear Parameters," *SIAM Journal Applied Math.*, Vol. 11, pp. 431-441, 1963.
- [6] More, J. J., "The Levenberg-Marquardt Algorithm: Implementation and Theory," *Numerical Analysis*, ed. G. A. Watson, Lecture Notes in Mathematics 630, Springer Verlag, pp. 105-116, 1977.

# lsqlin

---

**Purpose** Solve the constrained linear least-squares problem

**Equation**

$$\min_x \frac{1}{2} \|Cx - d\|_2^2 \quad \text{such that} \quad \begin{aligned} A \cdot x &\leq b \\ Aeq \cdot x &= beq \\ lb &\leq x \leq ub \end{aligned}$$

where  $C$ ,  $A$ , and  $Aeq$  are matrices and  $d$ ,  $b$ ,  $beq$ ,  $lb$ ,  $ub$ , and  $x$  are vectors.

## Syntax

```
x = lsqlin(C,d,A,b)
x = lsqlin(C,d,A,b,Aeq,beq)
x = lsqlin(C,d,A,b,Aeq,beq,lb,ub)
x = lsqlin(C,d,A,b,Aeq,beq,lb,ub,x0)
x = lsqlin(C,d,A,b,Aeq,beq,lb,ub,x0,options)
[x,resnorm] = lsqlin(...)
[x,resnorm,residual] = lsqlin(...)
[x,resnorm,residual,exitflag] = lsqlin(...)
[x,resnorm,residual,exitflag,output] = lsqlin(...)
[x,resnorm,residual,exitflag,output,lambda] = lsqlin(...)
```

## Description

`x = lsqlin(C,d,A,b)` solves the linear system  $C*x=d$  in the least-squares sense subject to  $A*x \leq b$ , where  $C$  is  $m$ -by- $n$ .

`x = lsqlin(C,d,A,b,Aeq,beq)` solves the preceding problem while additionally satisfying the equality constraints  $Aeq*x = beq$ . Set  $A=[]$  and  $b=[]$  if no inequalities exist.

`x = lsqlin(C,d,A,b,Aeq,beq,lb,ub)` defines a set of lower and upper bounds on the design variables in  $x$  so that the solution is always in the range  $lb \leq x \leq ub$ . Set  $Aeq=[]$  and  $beq=[]$  if no equalities exist.

`x = lsqlin(C,d,A,b,Aeq,beq,lb,ub,x0)` sets the starting point to  $x0$ . Set  $lb=[]$  and  $b=[]$  if no bounds exist.

`x = lsqlin(C,d,A,b,Aeq,beq,lb,ub,x0,options)` minimizes with the optimization options specified in the structure options. Use `optimset` to set these options.

`[x,resnorm] = lsqlin(...)` returns the value of the squared 2-norm of the residual,  $\text{norm}(C*x-d)^2$ .

`[x,resnorm,residual] = lsqlin(...)` returns the residual  $C*x-d$ .

`[x,resnorm,residual,exitflag] = lsqlin(...)` returns a value `exitflag` that describes the exit condition.

`[x,resnorm,residual,exitflag,output] = lsqlin(...)` returns a structure `output` that contains information about the optimization.

`[x,resnorm,residual,exitflag,output,lambda] = lsqlin(...)` returns a structure `lambda` whose fields contain the Lagrange multipliers at the solution `x`.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `lsqlin`. “Options” on page 6-144 provides the options values specific to `lsqlin`.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `lsqlin`. This section provides function-specific details for `exitflag`, `lambda`, and `output`:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Function converged to a solution <code>x</code> .
3	Change in the residual was smaller than the specified tolerance
0	Number of iterations exceeded <code>options.MaxIter</code> .
-2	The problem is infeasible.

	-4	Ill-conditioning prevents further optimization.
	-7	Magnitude of search direction became too small. No further progress could be made.
lambda		Structure containing the Lagrange multipliers at the solution $x$ (separated by constraint type). The fields are
	lower	Lower bounds lb
	upper	Upper bounds ub
	ineqlin	Linear inequalities
	eqlin	Linear equalities
output		Structure containing information about the optimization. The fields are
	iterations	Number of iterations taken
	algorithm	Algorithm used
	cgiterations	Number of PCG iterations (large-scale algorithm only)
	firstorderopt	Measure of first-order optimality (large-scale algorithm only)
		For large-scale bound constrained problems, the first-order optimality is the infinity norm of $v \cdot *g$ , where $v$ is defined as in “Box Constraints” on page 4-9, and $g$ is the gradient $g = C^T Cx + C^T d$ (see “Nonlinear Least-Squares” on page 4-11).

## Options

Optimization options used by `lsqlin`. You can set or change the values of these options using the `optimset` function. Some options apply to all



algorithms, some are only relevant when you are using the large-scale algorithm, and others are only relevant when using the medium-scale algorithm. See “Optimization Options” on page 5-11 for detailed information.

The `LargeScale` option specifies a preference for which algorithm to use. It is only a preference, because certain conditions must be met to use the large-scale algorithm. For `lsqlin`, when the problem has *only* upper and lower bounds, i.e., no linear inequalities or equalities are specified, the default algorithm is the large-scale method. Otherwise the medium-scale algorithm is used:

<code>LargeScale</code>	Use large-scale algorithm if possible when set to 'on'. Use medium-scale algorithm when set to 'off'.
-------------------------	---

### Medium-Scale and Large-Scale Algorithms

These options are used by both the medium-scale and large-scale algorithms:

<code>Diagnostics</code>	Display diagnostic information about the function to be minimized.
<code>Display</code>	Level of display. 'off' displays no output; 'final' (default) displays just the final output.
<code>MaxIter</code>	Maximum number of iterations allowed.
<code>TypicalX</code>	Typical x values.

### Large-Scale Algorithm Only

These options are used only by the large-scale algorithm:

JacobMult

Function handle for Jacobian multiply function. For large-scale structured problems, this function computes the Jacobian matrix product  $J*Y$ ,  $J'*Y$ , or  $J'*(J*Y)$  without actually forming  $J$ . The function is of the form

$$W = \text{jmfun}(Jinfo, Y, flag, p1, p2, \dots)$$

where  $Jinfo$  and the additional parameters  $p1, p2, \dots$  contain the matrices used to compute  $J*Y$  (or  $J'*Y$ , or  $J'*(J*Y)$ ). The first argument  $Jinfo$  must be the same as the second argument returned by the objective function  $fun$ , for example by

$$[F, Jinfo] = \text{fun}(x)$$

$Y$  is a matrix that has the same number of rows as there are dimensions in the problem.  $flag$  determines which product to compute:

- If  $flag == 0$  then  $W = J'*(J*Y)$ .
- If  $flag > 0$  then  $W = J*Y$ .
- If  $flag < 0$  then  $W = J'*Y$ .

In each case,  $J$  is not formed explicitly. `fsolve` uses  $Jinfo$  to compute the preconditioner. The optional parameters  $p1, p2, \dots$  can be any additional parameters needed by `jmfun`. See “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 for information on how to supply values for these parameters.

---

**Note** 'Jacobian' must be set to 'on' for  $Jinfo$  to be passed from  $fun$  to `jmfun`.

---

	See “Nonlinear Minimization with a Dense but Structured Hessian and Equality Constraints” on page 2-62 for a similar example.
MaxPCGIter	Maximum number of PCG (preconditioned conjugate gradient) iterations (see “Algorithm” on page 6-149).
PrecondBandWidth	Upper bandwidth of preconditioner for PCG. By default, diagonal preconditioning is used (upper bandwidth of 0). For some problems, increasing the bandwidth reduces the number of PCG iterations.
TolFun	Termination tolerance on the function value.
TolPCG	Termination tolerance on the PCG iteration.

## Examples

Find the least-squares solution to the overdetermined system  $C \cdot x = d$  subject to  $A \cdot x \leq b$  and  $lb \leq x \leq ub$ .

First, enter the coefficient matrices and the lower and upper bounds.

```

C = [
    0.9501    0.7620    0.6153    0.4057
    0.2311    0.4564    0.7919    0.9354
    0.6068    0.0185    0.9218    0.9169
    0.4859    0.8214    0.7382    0.4102
    0.8912    0.4447    0.1762    0.8936];
d = [
    0.0578
    0.3528
    0.8131
    0.0098
    0.1388];
A = [
    0.2027    0.2721    0.7467    0.4659
    0.1987    0.1988    0.4450    0.4186
    0.6037    0.0152    0.9318    0.8462];
b = [
    0.5251

```

```
    0.2026
    0.6721];
lb = -0.1*ones(4,1);
ub = 2*ones(4,1);
```

Next, call the constrained linear least-squares routine.

```
[x,resnorm,residual,exitflag,output,lambda] = ...
    lsqlin(C,d,A,b,[ ],[ ],lb,ub);
```

Entering `x`, `lambda.ineqlin`, `lambda.lower`, `lambda.upper` produces

```
x =
   -0.1000
   -0.1000
    0.2152
    0.3502
lambda.ineqlin =
     0
    0.2392
     0
lambda.lower =
    0.0409
    0.2784
     0
     0
lambda.upper =
     0
     0
     0
     0
```

Nonzero elements of the vectors in the fields of `lambda` indicate active constraints at the solution. In this case, the second inequality constraint (in `lambda.ineqlin`) and the first lower and second lower bound constraints (in `lambda.lower`) are active constraints (i.e., the solution is on their constraint boundaries).

## Notes

For problems with no constraints, use `\` (matrix left division). For example, `x = A\b`.

Because the problem being solved is always convex, `lsqlin` will find a global, although not necessarily unique, solution.

Better numerical results are likely if you specify equalities explicitly, using `Aeq` and `beq`, instead of implicitly, using `lb` and `ub`.

### Large-Scale Optimization

If `x0` is not strictly feasible, `lsqlin` chooses a new strictly feasible (centered) starting point.

If components of `x` have no upper (or lower) bounds, set the corresponding components of `ub` (or `lb`) to `Inf` (or `-Inf` for `lb`) as opposed to an arbitrary but very large positive (or negative in the case of lower bounds) number.

## Algorithm

### Large-Scale Optimization

When the problem given to `lsqlin` has *only* upper and lower bounds; i.e., no linear inequalities or equalities are specified, and the matrix `C` has at least as many rows as columns, the default algorithm is the large-scale method. This method is a subspace trust region method based on the interior-reflective Newton method described in [1]. Each iteration involves the approximate solution of a large linear system using the method of preconditioned conjugate gradients (PCG). See “Trust-Region Methods for Nonlinear Minimization” on page 4-3 and “Preconditioned Conjugate Gradients” on page 4-6.

### Medium-Scale Optimization

`lsqlin`, with the `LargeScale` option set to `'off'` with `optimset`, or when linear inequalities or equalities are given, is based on `quadprog`, which uses an active set method similar to that described in [2]. It finds an initial feasible solution by first solving a linear programming problem. See “Quadratic Programming” on page 4-12 in the “Introduction to Algorithms” section.

## **Diagnostics**      **Large-Scale Optimization**

The large-scale method does not allow equal upper and lower bounds. For example if `lb(2) == ub(2)`, then `lsqlin` gives the error

```
Equal upper and lower bounds not permitted in this large-scale
method.
Use equality constraints and the medium-scale method instead.
```

At this time, you must use the medium-scale algorithm to solve equality constrained problems.

## **Medium-Scale Optimization**

If the matrices `C`, `A`, or `Aeq` are sparse, and the problem formulation is not solvable using the large-scale method, `lsqlin` warns that the matrices are converted to full.

```
Warning: This problem formulation not yet available for sparse
matrices.
Converting to full to solve.
```

When a problem is infeasible, `lsqlin` gives a warning:

```
Warning: The constraints are overly stringent;
         there is no feasible solution.
```

In this case, `lsqlin` produces a result that minimizes the worst case constraint violation.

When the equality constraints are inconsistent, `lsqlin` gives

```
Warning: The equality constraints are overly stringent;
         there is no feasible solution.
```

## **Limitations**

At this time, the only levels of display, using the `Display` option in options, are `'off'` and `'final'`; iterative output using `'iter'` is not available.

## See Also

\ (matrix left division), lsqnonneg, quadprog

## References

- [1] Coleman, T.F. and Y. Li, "A Reflective Newton Method for Minimizing a Quadratic Function Subject to Bounds on Some of the Variables," *SIAM Journal on Optimization*, Vol. 6, Number 4, pp. 1040-1058, 1996.
- [2] Gill, P.E., W. Murray, and M.H. Wright, *Practical Optimization*, Academic Press, London, UK, 1981.

# lsqnonlin

---

**Purpose** Solve nonlinear least-squares (nonlinear data-fitting) problem

**Equation**

$$\min_x (f(x)) = f_1(x)^2 + f_2(x)^2 + f_3(x)^2 + \dots + f_m(x)^2$$

**Syntax**

```
x = lsqnonlin(fun,x0)
x = lsqnonlin(fun,x0,lb,ub)
x = lsqnonlin(fun,x0,lb,ub,options)
[x,resnorm] = lsqnonlin(...)
[x,resnorm,residual] = lsqnonlin(...)
[x,resnorm,residual,exitflag] = lsqnonlin(...)
[x,resnorm,residual,exitflag,output] = lsqnonlin(...)
[x,resnorm,residual,exitflag,output,lambda] = lsqnonlin(...)
[x,resnorm,residual,exitflag,output,lambda,jacobian] = lsqnonlin(...)
```

**Description** lsqnonlin solves nonlinear least-squares problems, including nonlinear data-fitting problems.

Rather than compute the value  $f(x)$  (the sum of squares), lsqnonlin requires the user-defined function to compute the *vector*-valued function

$$F(x) = \begin{bmatrix} f_1(x) \\ f_2(x) \\ f_3(x) \end{bmatrix}$$

Then, in vector terms, you can restate this optimization problem as

$$\min_x \frac{1}{2} \|F(x)\|_2^2 = \frac{1}{2} \sum_i f_i(x)^2$$

where  $x$  is a vector and  $F(x)$  is a function that returns a vector value.

`x = lsqnonlin(fun,x0)` starts at the point  $x_0$  and finds a minimum of the sum of squares of the functions described in `fun`. `fun` should return a vector of values and not the sum of squares of the values. (The algorithm implicitly sums and squares `fun(x)`.)



`x = lsqnonlin(fun,x0,lb,ub)` defines a set of lower and upper bounds on the design variables in `x`, so that the solution is always in the range `lb <= x <= ub`.

`x = lsqnonlin(fun,x0,lb,ub,options)` minimizes with the optimization options specified in the structure `options`. Use `optimset` to set these options. Pass empty matrices for `lb` and `ub` if no bounds exist.

`[x,resnorm] = lsqnonlin(...)` returns the value of the squared 2-norm of the residual at `x`: `sum(fun(x).^2)`.

`[x,resnorm,residual] = lsqnonlin(...)` returns the value of the residual `fun(x)` at the solution `x`.

`[x,resnorm,residual,exitflag] = lsqnonlin(...)` returns a value `exitflag` that describes the exit condition.

`[x,resnorm,residual,exitflag,output] = lsqnonlin(...)` returns a structure `output` that contains information about the optimization.

`[x,resnorm,residual,exitflag,output,lambda] = lsqnonlin(...)` returns a structure `lambda` whose fields contain the Lagrange multipliers at the solution `x`.

`[x,resnorm,residual,exitflag,output,lambda,jacobian] = lsqnonlin(...)` returns the Jacobian of `fun` at the solution `x`.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `lsqnonlin`. This section provides function-specific details for `fun` and `options`:

`fun` The function whose sum of squares is minimized. `fun` is a function that accepts a vector `x` and returns a vector `F`, the objective functions evaluated at `x`. The function `fun` can be specified as a function handle for an M-file function

```
x = lsqnonlin(@myfun,x0)
```

where `myfun` is a MATLAB function such as

```
function F = myfun(x)
F = ...           % Compute function values at x
```

`fun` can also be a function handle for an anonymous function.

```
x = lsqnonlin(@(x)sin(x.*x),x0);
```

If the Jacobian can also be computed *and* the Jacobian option is 'on', set by

```
options = optimset('Jacobian','on')
```

then the function `fun` must return, in a second output argument, the Jacobian value `J`, a matrix, at `x`. Note that by checking the value of `nargout` the function can avoid computing `J` when `fun` is called with only one output argument (in the case where the optimization algorithm only needs the value of `F` but not `J`).

```
function [F,J] = myfun(x)
F = ...           % Objective function values at x
if nargout > 1   % Two output arguments
    J = ...       % Jacobian of the function evaluated at x
end
```

If `fun` returns a vector (matrix) of `m` components and `x` has length `n`, where `n` is the length of `x0`, then the Jacobian `J` is an `m`-by-`n` matrix where `J(i,j)` is the partial derivative of

$F(i)$  with respect to  $x(j)$ . (Note that the Jacobian  $J$  is the transpose of the gradient of  $F$ .)

options “Options” on page 6-157 provides the function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `lsqnonlin`. This section provides function-specific details for `exitflag`, `lambda`, and `output`:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Function converged to a solution $x$ .
2	Change in $x$ was less than the specified tolerance.
3	Change in the residual was less than the specified tolerance.
4	Magnitude of search direction was smaller than the specified tolerance.
0	Number of iterations exceeded <code>options.MaxIter</code> or number of function evaluations exceeded <code>options.FunEvals</code> .
-1	Algorithm was terminated by the output function.
-2	Problem is infeasible: the bounds <code>lb</code> and <code>ub</code> are inconsistent.
-4	Line search could not sufficiently decrease the residual along the current search direction.

lambda	Structure containing the Lagrange multipliers at the solution $x$ (separated by constraint type). The fields are
	lower            Lower bounds lb
	upper            Upper bounds ub
output	Structure containing information about the optimization. The fields of the structure are
	iterations        Number of iterations taken
	funcCount        The number of function evaluations
	algorithm        Algorithm used
	cgiterations     Number of PCG iterations (large-scale algorithm only)
	stepsize         The final step size taken (medium-scale algorithm only)
	firstorderopt    Measure of first-order optimality (large-scale algorithm only)
	For large-scale bound constrained problems, the first-order optimality is the infinity norm of $v.*g$ , where $v$ is defined as in “Box Constraints” on page 4-9, and $g$ is the gradient $g = J^T F$ (see “Nonlinear Least-Squares” on page 4-11).

---

**Note** The sum of squares should not be formed explicitly. Instead, your function should return a vector of function values. See the following example.

---

## Options

Optimization options. You can set or change the values of these options using the `optimset` function. Some options apply to all algorithms, some are only relevant when you are using the large-scale algorithm, and others are only relevant when you are using the medium-scale algorithm. See “Optimization Options” on page 5-11 for detailed information.

The `LargeScale` option specifies a *preference* for which algorithm to use. It is only a preference because certain conditions must be met to use the large-scale or medium-scale algorithm. For the large-scale algorithm, the nonlinear system of equations cannot be underdetermined; that is, the number of equations (the number of elements of `F` returned by `fun`) must be at least as many as the length of `x`. Furthermore, only the large-scale algorithm handles bound constraints:

`LargeScale`    Use large-scale algorithm if possible when set to 'on'.  
                  Use medium-scale algorithm when set to 'off'.

### Medium-Scale and Large-Scale Algorithms

These options are used by both the medium-scale and large-scale algorithms:

`DerivativeCheck`    Compare user-supplied derivatives (Jacobian) to finite-differencing derivatives.

`Diagnostics`        Display diagnostic information about the function to be minimized.

`DiffMaxChange`    Maximum change in variables for finite differencing

`DiffMinChange`    Minimum change in variables for finite differencing

`Display`            Level of display. 'off' displays no output; 'iter' displays output at each iteration; 'final' (default) displays just the final output.

Jacobian	If 'on', lsqnonlin uses a user-defined Jacobian (defined in fun), or Jacobian information (when using JacobMult), for the objective function. If 'off', lsqnonlin approximates the Jacobian using finite differences.
MaxFunEvals	Maximum number of function evaluations allowed.
MaxIter	Maximum number of iterations allowed.
OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
TolFun	Termination tolerance on the function value.
TolX	Termination tolerance on x.
TypicalX	Typical x values.

## Large-Scale Algorithm Only

These options are used only by the large-scale algorithm:

JacobMult	Function handle for Jacobian multiply function. For large-scale structured problems, this function computes the Jacobian matrix product $J*Y$ , $J'*Y$ , or $J'*(J*Y)$ without actually forming $J$ . The function is of the form
-----------	---

$$W = \text{jmfun}(Jinfo, Y, flag, p1, p2, \dots)$$

where  $Jinfo$  and the additional parameters  $p1, p2, \dots$  contain the matrices used to compute  $J*Y$  (or  $J'*Y$ , or  $J'*(J*Y)$ ). The first argument  $Jinfo$  must be the same as the second argument returned by the objective function fun, for example by

$$[F, Jinfo] = \text{fun}(x)$$

$Y$  is a matrix that has the same number of rows as there are dimensions in the problem. `flag` determines which product to compute:

- If `flag == 0` then  $W = J'*(J*Y)$ .
- If `flag > 0` then  $W = J*Y$ .
- If `flag < 0` then  $W = J'*Y$ .

In each case,  $J$  is not formed explicitly. `fsolve` uses `Jinfo` to compute the preconditioner. The optional parameters `p1`, `p2`, ... can be any additional parameters needed by `jmfun`. See “Avoiding Global Variables via Anonymous and Nested Functions” on page 2-20 for information on how to supply values for these parameters.

---

**Note** 'Jacobian' must be set to 'on' for `Jinfo` to be passed from `fun` to `jmfun`.

---

See “Nonlinear Minimization with a Dense but Structured Hessian and Equality Constraints” on page 2-62 for a similar example.

## JacobPattern

Sparsity pattern of the Jacobian for finite differencing. If it is not convenient to compute the Jacobian matrix  $J$  in `fun`, `lsqnonlin` can approximate  $J$  via sparse finite differences, provided the structure of  $J$ , i.e., locations of the nonzeros, is supplied as the value for `JacobPattern`. In the worst case, if the structure is unknown, you can set `JacobPattern` to be a dense matrix and a full finite-difference approximation is computed in each iteration (this is the default if `JacobPattern` is not set). This can be very expensive for large problems, so it is

usually worth the effort to determine the sparsity structure.

MaxPCGIter	Maximum number of PCG (preconditioned conjugate gradient) iterations (see “Algorithm” on page 6-161).
PrecondBandWidth	Upper bandwidth of preconditioner for PCG. By default, diagonal preconditioning is used (upper bandwidth of 0). For some problems, increasing the bandwidth reduces the number of PCG iterations.
TolPCG	Termination tolerance on the PCG iteration.

## Medium-Scale Algorithm Only

These options are used only by the medium-scale algorithm:

LevenbergMarquardt	Choose Levenberg-Marquardt over Gauss-Newton algorithm.
LineSearchType	Line search algorithm choice.

## Examples

Find  $x$  that minimizes

$$\sum_{k=1}^{10} (2 + 2k - e^{kx_1} - e^{kx_2})^2$$

starting at the point  $x = [0.3, 0.4]$ .

Because `lsqnonlin` assumes that the sum of squares is *not* explicitly formed in the user function, the function passed to `lsqnonlin` should instead compute the vector-valued function

$$F_k(x) = 2 + 2k - e^{kx_1} - e^{kx_2}$$

for  $k = 1$  to 10 (that is,  $F$  should have  $k$  components).

First, write an M-file to compute the  $k$ -component vector  $F$ .



```
function F = myfun(x)
k = 1:10;
F = 2 + 2*k-exp(k*x(1))-exp(k*x(2));
```

Next, invoke an optimization routine.

```
x0 = [0.3 0.4] % Starting guess
[x,resnorm] = lsqnonlin(@myfun,x0) % Invoke optimizer
```

After about 24 function evaluations, this example gives the solution

```
x =
    0.2578    0.2578
resnorm % Residual or sum of squares
resnorm =
    124.3622
```

## Algorithm

### Large-Scale Optimization

By default `lsqnonlin` chooses the large-scale algorithm. This algorithm is a subspace trust region method and is based on the interior-reflective Newton method described in [1], [2]. Each iteration involves the approximate solution of a large linear system using the method of preconditioned conjugate gradients (PCG). See “Trust-Region Methods for Nonlinear Minimization” on page 4-3 and “Preconditioned Conjugate Gradients” on page 4-6.

### Medium-Scale Optimization

If you set the `LargeScale` option set to 'off' with `optimset`, `lsqnonlin` uses the Levenberg-Marquardt method with line search [4], [5], [6]. Alternatively, you can select a Gauss-Newton method [6] with line search by setting the `LevenbergMarquardt` option. Setting `LevenbergMarquardt` to 'off' (and `LargeScale` to 'off') selects the Gauss-Newton method, which is generally faster when the residual  $\|F(x)\|_2^2$  is small.

The default line search algorithm, i.e., the `LineSearchType` option set to 'quadcubic', is a safeguarded mixed quadratic and cubic

polynomial interpolation and extrapolation method. You can select a safeguarded cubic polynomial method by setting the `LineSearchType` option to `'cubicpoly'`. This method generally requires fewer function evaluations but more gradient evaluations. Thus, if gradients are being supplied and can be calculated inexpensively, the cubic polynomial line search method is preferable. The algorithms used are described fully in Chapter 3, “Standard Algorithms” .

## Diagnostics **Large-Scale Optimization**

The large-scale method does not allow equal upper and lower bounds. For example, if  $lb(2) == ub(2)$ , `lsqlin` gives the error

```
Equal upper and lower bounds not permitted.
```

(`lsqnonlin` does not handle equality constraints, which is another way to formulate equal bounds. If equality constraints are present, use `fmincon`, `fminimax`, or `fgoalattain` for alternative formulations where equality constraints can be included.)

## Limitations

The function to be minimized must be continuous. `lsqnonlin` might only give local solutions.

`lsqnonlin` only handles real variables. When  $x$  has complex variables, the variables must be split into real and imaginary parts.

### Large-Scale Optimization

The large-scale method for `lsqnonlin` does not solve underdetermined systems; it requires that the number of equations (i.e., the number of elements of  $F$ ) be at least as great as the number of variables. In the underdetermined case, the medium-scale algorithm is used instead. (If bound constraints exist, a warning is issued and the problem is solved with the bounds ignored.) See Large-Scale Problem Coverage and Requirements on page 2-43, for more information on what problem formulations are covered and what information must be provided.

The preconditioner computation used in the preconditioned conjugate gradient part of the large-scale method forms  $J^T J$  (where  $J$  is the

Jacobian matrix) before computing the preconditioner; therefore, a row of  $J$  with many nonzeros, which results in a nearly dense product  $JTJ$ , can lead to a costly solution process for large problems.

If components of  $x$  have no upper (or lower) bounds, then `lsqnonlin` prefers that the corresponding components of `ub` (or `lb`) be set to `inf` (or `-inf` for lower bounds) as opposed to an arbitrary but very large positive (or negative for lower bounds) number.

### Medium-Scale Optimization

The medium-scale algorithm does not handle bound constraints.

Because the large-scale algorithm does not handle underdetermined systems and the medium-scale algorithm does not handle bound constraints, problems with both these characteristics cannot be solved by `lsqnonlin`.

### See Also

@(function\_handle), `lsqcurvefit`, `lsqlin`, `optimset`

### References

- [1] Coleman, T.F. and Y. Li, "An Interior, Trust Region Approach for Nonlinear Minimization Subject to Bounds," *SIAM Journal on Optimization*, Vol. 6, pp. 418-445, 1996.
- [2] Coleman, T.F. and Y. Li, "On the Convergence of Reflective Newton Methods for Large-Scale Nonlinear Minimization Subject to Bounds," *Mathematical Programming*, Vol. 67, Number 2, pp. 189-224, 1994.
- [3] Dennis, J.E., Jr., "Nonlinear Least-Squares," *State of the Art in Numerical Analysis*, ed. D. Jacobs, Academic Press, pp. 269-312, 1977.
- [4] Levenberg, K., "A Method for the Solution of Certain Problems in Least-Squares," *Quarterly Applied Math.* 2, pp. 164-168, 1944.
- [5] Marquardt, D., "An Algorithm for Least-Squares Estimation of Nonlinear Parameters," *SIAM Journal Applied Math.*, Vol. 11, pp. 431-441, 1963.

[6] Moré, J.J., "The Levenberg-Marquardt Algorithm: Implementation and Theory," *Numerical Analysis*, ed. G. A. Watson, *Lecture Notes in Mathematics* 630, Springer Verlag, pp. 105-116, 1977.

**Purpose** Solves the nonnegative least-squares problem

**Equation** 
$$\min_x \frac{1}{2} \|Cx - d\|_2^2 \quad \text{such that} \quad x \geq 0$$

where the matrix  $C$  and the vector  $d$  are the coefficients of the objective function. The vector,  $x$ , of independent variables is restricted to be nonnegative.

**Syntax**

```
x = lsqnonneg(C,d)
x = lsqnonneg(C,d,x0)
x = lsqnonneg(C,d,x0,options)
[x,resnorm] = lsqnonneg(...)
[x,resnorm,residual] = lsqnonneg(...)
[x,resnorm,residual,exitflag] = lsqnonneg(...)
[x,resnorm,residual,exitflag,output] = lsqnonneg(...)
[x,resnorm,residual,exitflag,output,lambda] = lsqnonneg(...)
```

**Description**  $x = \text{lsqnonneg}(C,d)$  returns the vector  $x$  that minimizes  $\text{norm}(C*x-d)$  subject to  $x \geq 0$ .  $C$  and  $d$  must be real.

$x = \text{lsqnonneg}(C,d,x0)$  uses  $x0$  as the starting point if all  $x0 \geq 0$ ; otherwise, the default is used. The default start point is the origin (the default is also used when  $x0=[]$  or when only two input arguments are provided).

$x = \text{lsqnonneg}(C,d,x0,options)$  minimizes with the optimization options specified in the structure options. Use `optimset` to set these options.

$[x,resnorm] = \text{lsqnonneg}(\dots)$  returns the value of the squared 2-norm of the residual,  $\text{norm}(C*x-d)^2$ .

$[x,resnorm,residual] = \text{lsqnonneg}(\dots)$  returns the residual  $C*x-d$ .

$[x,resnorm,residual,exitflag] = \text{lsqnonneg}(\dots)$  returns a value `exitflag` that describes the exit condition of `lsqnonneg`.

`[x,resnorm,residual,exitflag,output] = lsqnonneg(...)`  
returns a structure output that contains information about the optimization.

`[x,resnorm,residual,exitflag,output,lambda] = lsqnonneg(...)` returns the Lagrange multipliers in the vector `lambda`.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to `lsqnonneg`. This section provides function-specific details for options:

<code>options</code>	Use <code>optimset</code> to set or change the values of these fields in the options structure, <code>options</code> . See “Optimization Options” on page 5-11 for detailed information.
<code>Display</code>	Level of display. 'off' displays no output; 'final' displays just the final output; 'notify' (default) displays output only if the function does not converge.
<code>TolX</code>	Termination tolerance on <code>x</code> .

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by `lsqnonneg`. This section provides function-specific details for `exitflag`, `lambda`, and `output`:

<code>exitflag</code>	Integer identifying the reason the algorithm terminated. The following lists the values of <code>exitflag</code> and the corresponding reasons the algorithm terminated.
1	Function converged to a solution <code>x</code> .

	0	Number of iterations exceeded options.MaxIter.
lambda	Vector containing the Lagrange multipliers: lambda(i) <= 0 when x(i) is (approximately) 0, and lambda(i) is (approximately) 0 when x(i) > 0.	
output	Structure containing information about the optimization. The fields are	
	iterations	Number of iterations taken
	algorithm	Algorithm used

## Examples

Compare the unconstrained least-squares solution to the lsqnonneg solution for a 4-by-2 problem.

```
C = [
    0.0372    0.2869
    0.6861    0.7071
    0.6233    0.6245
    0.6344    0.6170];
```

```
d = [
    0.8587
    0.1781
    0.0747
    0.8405];
```

```
[C\d, lsqnonneg(C,d)] =
-2.5627    0
 3.1108    0.6929
```

```
[norm(C*(C\d)-d), norm(C*lsqnonneg(C,d)-d)] =
0.6674 0.9118
```

The solution from lsqnonneg does not fit as well as the least-squares solution. However, the nonnegative least-squares solution has no negative components.

# lsqnonneg

---

## Algorithm

lsqnonneg uses the algorithm described in [1]. The algorithm starts with a set of possible basis vectors and computes the associated dual vector  $\lambda$ . It then selects the basis vector corresponding to the maximum value in  $\lambda$  in order to swap it out of the basis in exchange for another possible candidate. This continues until  $\lambda \leq 0$ .

## Notes

The nonnegative least-squares problem is a subset of the constrained linear least-squares problem. Thus, when  $C$  has more rows than columns (i.e., the system is overdetermined),

```
[x,resnorm,residual,exitflag,output,lambda] = lsqnonneg(C,d)
```

is equivalent to

```
[m,n] = size(C);  
[x,resnorm,residual,exitflag,output,lambda_lsqrin] =  
    lsqrin(C,d,-eye(n,n),zeros(n,1));
```

except that  $\lambda = -\lambda_{\text{lsqrin.ineqrin}}$ .

For problems greater than order 20, lsqrin might be faster than lsqnonneg; otherwise lsqnonneg is generally more efficient.

## See Also

\ (matrix left division), lsqrin, optimset

## References

[1] Lawson, C.L. and R.J. Hanson, *Solving Least-Squares Problems*, Prentice-Hall, Chapter 23, p. 161, 1974.



---

<b>Purpose</b>	Get optimization options values
<b>Syntax</b>	<pre>val = optimget(options,'param') val = optimget(options,'param',default)</pre>
<b>Description</b>	<p><code>val = optimget(options,'param')</code> returns the value of the specified option in the optimization options structure <code>options</code>. You need to type only enough leading characters to define the option name uniquely. Case is ignored for option names.</p> <p><code>val = optimget(options,'param',default)</code> returns <code>default</code> if the specified option is not defined in the optimization options structure <code>options</code>. Note that this form of the function is used primarily by other optimization functions.</p>
<b>Examples</b>	<p>This statement returns the value of the <code>Display</code> option in the structure called <code>my_options</code>.</p> <pre>val = optimget(my_options,'Display')</pre> <p>This statement returns the value of the <code>Display</code> option in the structure called <code>my_options</code> (as in the previous example) except that if the <code>Display</code> option is not defined, it returns the value <code>'final'</code>.</p> <pre>optnew = optimget(my_options,'Display','final');</pre>
<b>See Also</b>	<code>optimset</code>

# optimset

---

**Purpose** Create or edit optimization options structure

**Syntax**

```
options = optimset('param1',value1,'param2',value2,...)
optimset
options = optimset
options = optimset(optimfun)
options = optimset(olddopts,'param1',value1,...)
options = optimset(olddopts,newopts)
```

**Description** `options = optimset('param1',value1,'param2',value2,...)` creates an optimization options structure called `options`, in which the specified options (`param`) have specified values. Any unspecified options are set to `[]` (options with value `[]` indicate to use the default value for that option when you pass `options` to the optimization function). It is sufficient to type only enough leading characters to define the option name uniquely. Case is ignored for option names.

`optimset` with no input or output arguments displays a complete list of options with their valid values.

`options = optimset` (with no input arguments) creates an options structure `options` where all fields are set to `[]`.

`options = optimset(optimfun)` creates an options structure `options` with all option names and default values relevant to the optimization function `optimfun`.

`options = optimset(olddopts,'param1',value1,...)` creates a copy of `olddopts`, modifying the specified options with the specified values.

`options = optimset(olddopts,newopts)` combines an existing options structure, `olddopts`, with a new options structure, `newopts`. Any options in `newopts` with nonempty values overwrite the corresponding old options in `olddopts`.

**Options** For more information about individual options, see the reference pages for the optimization functions that use these options. “Optimization

Options” on page 5-11 provides descriptions of these options and which functions use them.

In the following lists, values in {} denote the default value; some options have different defaults for different optimization functions and so no values are shown in {}.

You can also view the optimization options and defaults by typing optimset at the command line.

Optimization options used by both large-scale and medium-scale algorithms:

DerivativeCheck	'on'   {'off'}
Diagnostics	'on'   {'off'}
Display	'off'   'iter'   'final'   'notify'
FunValCheck	{'off'}   'on'
GradObj	'on'   {'off'}
Jacobian	'on'   {'off'}
LargeScale	'on'   'off'. The default for fsolve is 'off'. The default for all other functions that provide a large-scale algorithm is 'on'.
MaxFunEvals	Positive integer
MaxIter	Positive integer
OutputFcn	Specify a user-defined function that an optimization function calls at each iteration. See “Output Function” on page 5-18.
TolCon	Positive scalar
TolFun	Positive scalar
TolX	Positive scalar
TypicalX	Vector of all ones

Optimization options used by large-scale algorithms only:

Hessian	'on'   {'off'}
HessMult	Function   {}
HessPattern	Sparse matrix   {sparse matrix of all ones}
InitialHessMatrix	{'identity'}   'scaled-identity'   'user-supplied'
InitialHessType	scalar   vector   {}
JacobMult	Function   {}
JacobPattern	Sparse matrix   {sparse matrix of all ones}
MaxPCGIter	Positive integer   {the greater of 1 and floor(n/2)} where n is the number of elements in x0, the starting point
PrecondBandWidth	Positive integer   {0}   Inf
TolPCG	Positive scalar   {0.1}

Optimization options used by medium-scale algorithms only:

BranchStrategy	'mininfeas'   {'maxinfeas'}
DiffMaxChange	Positive scalar   {1e-1}
DiffMinChange	Positive scalar   {1e-8}
GoalsExactAchieve	Positive scalar integer   {0}
GradConstr	'on'   {'off'}
HessUpdate	{'bfgs'}   'dfp'   'steepdesc'
LevenbergMarquardt	'on'   {'off'}
LineSearchType	'cubicpoly'   {'quadcubic'}
MaxNodes	Positive scalar   {1000*NumberOfVariables}
MaxRLPIter	Positive scalar   {100*NumberOfVariables}

MaxSQPIter	Positive integer
MaxTime	Positive scalar   {7200}
MeritFunction	'singleobj'   {'multiobj'}
MinAbsMax	Positive scalar integer   {0}
NodeDisplayInterval	Positive scalar   {20}
NodeSearchStrategy	'df'   {'bn'}
NonlEqnAlgorithm	{'dogleg'}   'lm'   'gn', where 'lm' is Levenburg-Marquardt and 'gn' is Gauss-Newton.
RelLineSrchBnd	Real nonnegative scalar   {[ ]}
RelLineSrchBndDuration	Positive integer   {1}
Simplex	When you set 'Simplex' to 'on' and 'LargeScale' to 'off', fmincon uses the simplex algorithm to solve a constrained linear programming problem.
TolRLPFun	Positive scalar   {1e-6}
TolXInteger	Positive scalar   {1e-8}

## Examples

This statement creates an optimization options structure called `options` in which the `Display` option is set to `'iter'` and the `TolFun` option is set to `1e-8`.

```
options = optimset('Display','iter','TolFun',1e-8)
```

This statement makes a copy of the options structure called `options`, changing the value of the `TolX` option and storing new values in `optnew`.

```
optnew = optimset(options,'TolX',1e-4);
```

This statement returns an optimization options structure `options` that contains all the option names and default values relevant to the function `fminbnd`.

# optimset

---

```
options = optimset('fminbnd')
```

If you only want to see the default values for `fminbnd`, you can simply type

```
optimset fminbnd
```

or equivalently

```
optimset('fminbnd')
```

## See Also

`optimget`

**Purpose** Solve the quadratic programming problem

**Equation**

$$\min_x \frac{1}{2}x^T Hx + f^T x \quad \text{such that} \quad \begin{aligned} A \cdot x &\leq b \\ Aeq \cdot x &= beq \\ lb &\leq x \leq ub \end{aligned}$$

where  $H$ ,  $A$ , and  $Aeq$  are matrices, and  $f$ ,  $b$ ,  $beq$ ,  $lb$ ,  $ub$ , and  $x$  are vectors.

**Syntax**

```
x = quadprog(H,f,A,b)
x = quadprog(H,f,A,b,Aeq,beq)
x = quadprog(H,f,A,b,Aeq,beq,lb,ub)
x = quadprog(H,f,A,b,Aeq,beq,lb,ub,x0)
x = quadprog(H,f,A,b,Aeq,beq,lb,ub,x0,options)
[x,fval] = quadprog(...)
[x,fval,exitflag] = quadprog(...)
[x,fval,exitflag,output] = quadprog(...)
[x,fval,exitflag,output,lambda] = quadprog(...)
```

**Description**

$x = \text{quadprog}(H, f, A, b)$  returns a vector  $x$  that minimizes  $1/2*x'*H*x + f'*x$  subject to  $A*x \leq b$ .

$x = \text{quadprog}(H, f, A, b, Aeq, beq)$  solves the preceding problem while additionally satisfying the equality constraints  $Aeq*x = beq$ .

$x = \text{quadprog}(H, f, A, b, Aeq, beq, lb, ub)$  defines a set of lower and upper bounds on the design variables,  $x$ , so that the solution is in the range  $lb \leq x \leq ub$ .

$x = \text{quadprog}(H, f, A, b, Aeq, beq, lb, ub, x0)$  sets the starting point to  $x0$ .

$x = \text{quadprog}(H, f, A, b, Aeq, beq, lb, ub, x0, options)$  minimizes with the optimization options specified in the structure options. Use `optimset` to set these options.

$[x, fval] = \text{quadprog}(\dots)$  returns the value of the objective function at  $x$ :

$$fval = 0.5*x'*H*x + f'*x.$$

[x,fval,exitflag] = quadprog(...) returns a value exitflag that describes the exit condition of quadprog.

[x,fval,exitflag,output] = quadprog(...) returns a structure output that contains information about the optimization.

[x,fval,exitflag,output,lambda] = quadprog(...) returns a structure lambda whose fields contain the Lagrange multipliers at the solution x.

## Input Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments passed in to quadprog. “Options” on page 6-178 provides function-specific details for the options values.

## Output Arguments

“Function Arguments” on page 5-5 contains general descriptions of arguments returned by quadprog. This section provides function-specific details for exitflag, lambda, and output:

exitflag	Integer identifying the reason the algorithm terminated. The following lists the values of exitflag and the corresponding reasons the algorithm terminated.
1	Function converged to a solution x.
3	Change in the objective function value was smaller than the specified tolerance.
4	Local minimizer was found.
0	Number of iterations exceeded options.MaxIter.



- 2 Problem is infeasible.
- 3 Problem is unbounded.
- 4 Current search direction was not a direction of descent. No further progress could be made.
- 7 Magnitude of search direction became too small. No further progress could be made.

lambda

Structure containing the Lagrange multipliers at the solution  $x$  (separated by constraint type). The fields are

- lower Lower bounds lb
- upper Upper bounds ub
- ineqlin Linear inequalities
- eqlin Linear equalities

output

Structure containing information about the optimization. The fields are

- iterations Number of iterations taken
- algorithm Algorithm used

cgiterations	Number of PCG iterations (large-scale algorithm only)
firstorderopt	Measure of first-order optimality (large-scale algorithm only)  For large-scale bound constrained problems, the first-order optimality is the infinity norm of $v \cdot g$ , where $v$ is defined as in “Box Constraints” on page 4-9, and $g$ is the gradient.  For large scale problems with linear equalities only, the first-order optimality is the 2-norm of the scaled residual ( $z = M \setminus r$ ) of the reduced preconditioned conjugate gradient calculation. See “Algorithm” on page 4-6 in "Preconditioned Conjugate Gradients," and also “Linearly Constrained Problems” on page 4-8.

## Options

Optimization options. Use `optimset` to set or change the values of these options. Some options apply to all algorithms, some are only relevant when using the large-scale algorithm, and others are only relevant when you are using the medium-scale algorithm. See “Optimization Options” on page 5-11 for detailed information.

The option to set an algorithm preference is as follows.

**LargeScale** Use large-scale algorithm if possible when set to 'on'. Use medium-scale algorithm when set to 'off'.

'on' is only a preference. If the problem has *only* upper and lower bounds; i.e., no linear inequalities or equalities are specified, the default algorithm is the large-scale method. Or, if the problem given to quadprog has *only* linear equalities; i.e., no upper and lower bounds or linear inequalities are specified, and the number of equalities is no greater than the length of  $x$ , the default algorithm is the large-scale method. Otherwise the medium-scale algorithm is used.

### Medium-Scale and Large-Scale Algorithms

These options are used by both the medium-scale and large-scale algorithms:

<b>Diagnostics</b>	Display diagnostic information about the function to be minimized.
<b>Display</b>	Level of display. 'off' displays no output, and 'final' (default) displays just the final output.
<b>MaxIter</b>	Maximum number of iterations allowed.
<b>TypicalX</b>	Typical $x$ values.

### Large-Scale Algorithm Only

These options are used only by the large-scale algorithm:

HessMult	<p>Function handle for Hessian multiply function. For large-scale structured problems, this function computes the Hessian matrix product <math>H*Y</math> without actually forming <math>H</math>. The function is of the form</p> $W = \text{hmfun}(\text{Hinfo}, Y)$ <p>where <math>\text{Hinfo}</math> and possibly some additional parameters contain the matrices used to compute <math>H*Y</math>.</p> <p>See “Quadratic Minimization with a Dense but Structured Hessian” on page 2-68 for an example that uses this option.</p>
MaxPCGIter	<p>Maximum number of PCG (preconditioned conjugate gradient) iterations. See “Algorithm” on page 6-183 for more information.</p>
PrecondBandWidth	<p>Upper bandwidth of preconditioner for PCG. By default, diagonal preconditioning is used (upper bandwidth of 0). For some problems, increasing the bandwidth reduces the number of PCG iterations.</p>
TolFun	<p>Termination tolerance on the function value. TolFun is used as the exit criterion for problems with simple lower and upper bounds (lb, ub).</p>
TolPCG	<p>Termination tolerance on the PCG iteration. TolPCG is used as the exit criterion for problems with only equality constraints (Aeq, beq).</p>
TolX	<p>Termination tolerance on <math>x</math>.</p>

**Examples**

Find values of  $x$  that minimize

$$f(x) = \frac{1}{2}x_1^2 + x_2^2 - x_1x_2 - 2x_1 - 6x_2$$

subject to

$$\begin{aligned} x_1 + x_2 &\leq 2 \\ -x_1 + 2x_2 &\leq 2 \\ 2x_1 + x_2 &\leq 3 \\ 0 &\leq x_1, \quad 0 \leq x_2 \end{aligned}$$

First, note that this function can be written in matrix notation as

$$f(x) = \frac{1}{2}x^T Hx + f^T x$$

where

$$H = \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix}, \quad f = \begin{bmatrix} -2 \\ -6 \end{bmatrix}, \quad x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Enter these coefficient matrices.

```
H = [1 -1; -1 2]
f = [-2; -6]
A = [1 1; -1 2; 2 1]
b = [2; 2; 3]
lb = zeros(2,1)
```

Next, invoke a quadratic programming routine.

```
[x,fval,exitflag,output,lambda] = quadprog(H,f,A,b,[],[],lb)
```

This generates the solution

```
x =
    0.6667
    1.3333
fval =
   -8.2222
exitflag =
     1
output =
    iterations: 3
    algorithm: 'medium-scale: active-set'
    firstorderopt: []
    cgiterations: []
lambda.ineqlin
ans =
    3.1111
    0.4444
     0
lambda.lower
ans =
     0
     0
```

Nonzero elements of the vectors in the fields of `lambda` indicate active constraints at the solution. In this case, the first and second inequality constraints (in `lambda.ineqlin`) are active constraints (i.e., the solution is on their constraint boundaries). For this problem, all the lower bounds are inactive.

## Notes

In general `quadprog` locates a local solution unless the problem is strictly convex.

Better numerical results are likely if you specify equalities explicitly, using `Aeq` and `beq`, instead of implicitly, using `lb` and `ub`.

If the components of  $x$  have no upper (or lower) bounds, then `quadprog` prefers that the corresponding components of `ub` (or `lb`) be set to `Inf` (or `-Inf` for `lb`) as opposed to an arbitrary but very large positive (or negative in the case of lower bounds) number.

### Large-Scale Optimization

By default, quadprog uses the large-scale algorithm if you specify the feasible region using, but not both, of the following types of constraints:

- Upper and lower bounds constraints
- Linear equality constraints, in which the columns of the constraint matrix  $A_{eq}$  are linearly independent.  $A_{eq}$  is typically sparse.

You cannot use inequality constraints with the large-scale algorithm. If the preceding conditions are not met, quadprog reverts to the medium-scale algorithm.

If you do not supply  $x_0$ , or  $x_0$  is not strictly feasible, quadprog chooses a new strictly feasible (centered) starting point.

If an equality constrained problem is posed and quadprog detects negative curvature, the optimization terminates because the constraints are not restrictive enough. In this case, `exitflag` is returned with the value -1, a message is displayed (unless the options `Display` option is 'off'), and the `x` returned is not a solution but a direction of negative curvature with respect to  $H$ .

For problems with simple lower and upper bounds (`lb`, `ub`), quadprog exits based on the value of `TolFun`. For problems with only equality constraints (`Aeq`, `beq`), the exit is based on `TolPCG`. Adjust `TolFun` and `TolPCG` to affect your results. `TolX` is used by both types of problems.

## Algorithm

### Large-Scale Optimization

The large-scale algorithm is a subspace trust-region method based on the interior-reflective Newton method described in [1]. Each iteration involves the approximate solution of a large linear system using the method of preconditioned conjugate gradients (PCG). See “Trust-Region Methods for Nonlinear Minimization” on page 4-3 and “Preconditioned Conjugate Gradients” on page 4-6.

## Medium-Scale Optimization

quadprog uses an active set method, which is also a projection method, similar to that described in [2]. It finds an initial feasible solution by first solving a linear programming problem. This method is discussed in Chapter 3, “Standard Algorithms” .

## Diagnostics

### Large-Scale Optimization

The large-scale method does not allow equal upper and lower bounds. For example, if  $lb(2) == ub(2)$ , then quadprog gives the error

```
Equal upper and lower bounds not permitted in this large-scale method.
```

```
Use equality constraints and the medium-scale method instead.
```

If you only have equality constraints you can still use the large-scale method. But if you have both equalities and bounds, you must use the medium-scale method.

### Medium-Scale Optimization

When the problem is infeasible, quadprog gives this warning:

```
Warning: The constraints are overly stringent;  
there is no feasible solution.
```

In this case, quadprog produces a result that minimizes the worst case constraint violation.

When the equality constraints are inconsistent, quadprog gives this warning

```
Warning: The equality constraints are overly stringent;  
there is no feasible solution.
```

Unbounded solutions, which can occur when the Hessian  $H$  is negative semidefinite, can result in

```
Warning: The solution is unbounded and at infinity;
```



the constraints are not restrictive enough.

In this case, quadprog returns a value of  $x$  that satisfies the constraints.

## Limitations

At this time the only levels of display, using the Display option in options, are 'off' and 'final'; iterative output using 'iter' is not available.

The solution to indefinite or negative definite problems is often unbounded (in this case, `exitflag` is returned with a negative value to show that a minimum was not found); when a finite solution does exist, quadprog might only give local minima, because the problem might be nonconvex.

### Large-Scale Optimization

The linear equalities cannot be dependent (i.e., `Aeq` must have full row rank). Note that this means that `Aeq` cannot have more rows than columns. If either of these cases occurs, the medium-scale algorithm is called instead. See Large-Scale Problem Coverage and Requirements on page 2-43, for more information on what problem formulations are covered and what information must be provided.

## References

- [1] Coleman, T.F. and Y. Li, "A Reflective Newton Method for Minimizing a Quadratic Function Subject to Bounds on some of the Variables," *SIAM Journal on Optimization*, Vol. 6, Number 4, pp. 1040-1058, 1996.
- [2] Gill, P. E. and W. Murray, and M.H. Wright, *Practical Optimization*, Academic Press, London, UK, 1981.



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