Global Optimization Toolbox Release Notes

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Global Optimization Toolbox Release Notes

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Summary by Version

This table provides quick access to what's new in each version. For clarification, see "Using Release Notes" on page 2.

Version (Release)	New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Latest Version V3.1.1 (R2011a)	Yes Details	No	Bug Reports Includes fixes
V3.1 (R2010b)	Yes Details	Yes Summary	Bug Reports Includes fixes
V3.0 (R2010a)	Yes Details	Yes Summary	No
V2.4.2 (R2009b)	Yes Details	Yes Summary	No
V2.4.1 (R2009a)	No	No	Bug Reports Includes fixes
V2.4 (R2008b)	Yes Details	No	No
V2.3 (R2008a)	Yes Details	Yes Summary	No
V2.2 (R2007b)	Yes Details	No	Bug Reports Includes fixes
V2.1 (R2007a)	Yes Details	Yes Summary	Bug Reports Includes fixes
V2.0.2 (R2006b)	Yes Details	Yes Summary	Bug Reports Includes fixes
V2.0.1 (R2006a)	No	No	Bug Reports Includes fixes
V2.0 (R14SP3)	Yes Details	No	Bug Reports Includes fixes

Using Release Notes

Use release notes when upgrading to a newer version to learn about:

- New features
- Changes
- Potential impact on your existing files and practices

Review the release notes for other MathWorks® products required for this product (for example, MATLAB® or Simulink®). Determine if enhancements, bugs, or compatibility considerations in other products impact you.

If you are upgrading from a software version other than the most recent one, review the current release notes and all interim versions. For example, when you upgrade from V1.0 to V1.2, review the release notes for V1.1 and V1.2.

What Is in the Release Notes

New Features and Changes

- New functionality
- Changes to existing functionality

Version Compatibility Considerations

When a new feature or change introduces a reported incompatibility between versions, the **Compatibility Considerations** subsection explains the impact.

Compatibility issues reported after the product release appear under Bug Reports at the MathWorks Web site. Bug fixes can sometimes result in incompatibilities, so review the fixed bugs in Bug Reports for any compatibility impact.

Fixed Bugs and Known Problems

MathWorks offers a user-searchable Bug Reports database so you can view Bug Reports. The development team updates this database at release time

and as more information becomes available. Bug Reports include provisions for any known workarounds or file replacements. Information is available for bugs existing in or fixed in Release 14SP2 or later. Information is not available for all bugs in earlier releases.

Access Bug Reports using your MathWorks Account.

Documentation on the MathWorks Web Site

Related documentation is available on mathworks.com for the latest release and for previous releases:

- Latest product documentation
- Archived documentation

Version 3.1.1 (R2011a) Global Optimization Toolbox Software

This table summarizes what's new in Version 3.1.1 (R2011a).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	No	Bug Reports Includes fixes

New features and changes introduced in this version are described here:

"History to New Window" Output Functions Removed

The patternsearch and ga **History to new window** output functions (@psoutputhistory and @gaoutputgen) have been removed. Obtain the same functionality by setting one of the following:

- Display option to 'iter' with psoptimset or gaoptimset
- Level of display to iterative in the Display to command window part of the Optimization Tool Options pane

Version 3.1 (R2010b) Global Optimization Toolbox Software

This table summarizes what's new in Version 3.1 (R2010b).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	Yes-Details labeled as Compatibility Considerations, below. See also Summary.	Bug Reports Includes fixes

New features and changes introduced in this version are described here:

- "Output Functions and Plot Functions for GlobalSearch and MultiStart" on page 5
- "Demo Removed" on page 6

Output Functions and Plot Functions for GlobalSearch and MultiStart

Use output functions or plot functions with GlobalSearch and MultiStart to report and plot information on algorithm progress during runs. You can also stop the solvers according to criteria you set. For more information, see "Output Functions for GlobalSearch and MultiStart" and "Plot Functions for GlobalSearch and MultiStart".

Compatibility Considerations

In order to make exit flags have more uniform meaning across solvers, two GlobalSearch and MultiStart exit flags have different meanings than in R2010a:

Exit Flag	Meaning
- 1	GlobalSearch or MultiStart stopped by an output function or plot function (regardless of local solver exit flag)
-8	No solution found; all local solver runs had exit flag -1 or smaller

Demo Removed

The demo titled "Using the Genetic Algorithm with the Parallel Computing ToolboxTM" was removed from the toolbox. The demo used more complex parallelization techniques than those in the Optimization ToolboxTM demo titled "Minimizing an Expensive Optimization Problem Using Parallel Computing Toolbox."

Version 3.0 (R2010a) Global Optimization Toolbox Software

This table summarizes what's new in Version 3.0 (R2010a).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	Yes-Details labeled as Compatibility Considerations, below. See also Summary.	Bug Reports Includes fixes

New features and changes introduced in this version are described here:

- "Toolbox Renamed and Expanded" on page 7
- "New GlobalSearch and MultiStart Solver Objects" on page 8
- "New patternsearch Poll Method" on page 9
- "New Demo" on page 9
- "threshacceptbnd Function Removed" on page 9

Toolbox Renamed and Expanded

Former Genetic Algorithm and Direct Search Toolbox TM functions are now part of Global Optimization Toolbox software.

Compatibility Considerations

Error and warning IDs now use the globaloptim name instead of the gads name. For example, to turn off the sahybrid:unconstrainedHybridFcn warning, instead of

```
warning('off','gads:sahybrid:unconstrainedHybridFcn')
use the statement
warning('off','globaloptim:sahybrid:unconstrainedHybridFcn')
```

New GlobalSearch and MultiStart Solver Objects

GlobalSearch and MultiStart run a local solver (such as fmincon) from a variety of start points. The goal is to find a global minimum, or multiple local minima. The chief differences between the solver objects are:

- GlobalSearch uses a scatter-search mechanism for generating start points. MultiStart uses uniformly distributed start points within bounds, or user-supplied start points.
- GlobalSearch analyzes start points and rejects those that are unlikely to improve the best local minimum found so far. MultiStart runs all start points.
- MultiStart gives a choice of local solver: fmincon, fminunc, lsqcurvefit, or lsqnonlin. GlobalSearch uses fmincon.
- MultiStart can be run in parallel, distributing start points to multiple processors. GlobalSearch does not run in parallel.

These solver objects come with a variety of new objects, functions, and methods:

- createOptimProblem Function for creating optimization problem structure
- CustomStartPointSet and RandomStartPointSet Objects for MultiStart multiple start points
- GlobalOptimSolution Object for holding results of multiple runs of local solver
- list Method for obtaining start points from a CustomStartPointSet or RandomStartPointSet
- run Method for running GlobalSearch or MultiStart objects with optimization problem structures

For more information, see "Using GlobalSearch and MultiStart" in the Global Optimization Toolbox User's Guide.

New patternsearch Poll Method

A new poll method generates search directions faster and more reliably in patternsearch for linearly constrained problems. Use this poll method at the command line by setting the PollMethod option to 'GSSPositiveBasis2N' or 'GSSPositiveBasisNp1' with psoptimset. With the Optimization Tool, set Options > Poll > Poll method to GSS Positive basis 2N or GSS Positive basis Np1.

For more information, see "Poll Options" in the Global Optimization Toolbox User's Guide.

New Demo

There is a new demo showing how to use GlobalSearch and MultiStart to find a global optimum or several local optima. Run the demo at the MATLAB command line by entering echodemo opticalInterferenceDemo.

threshacceptbnd Function Removed

The threshacceptbnd function has been removed.

Compatibility Considerations

Use simulannealbnd for similar functionality. To obtain results using a threshold acceptance algorithm, write a custom acceptance function for simulannealbnd—see AcceptanceFcn in "Algorithm Settings".

Version 2.4.2 (R2009b) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in Version 2.4.2 (R2009b).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	Yes-Details labeled as Compatibility Considerations, below. See also Summary.	No

New features and changes introduced in this version are described here:

threshacceptbnd Function Deprecated

The threshacceptond function will be removed in a future release.

Compatibility Considerations

The threshacceptbnd function now warns that it will be removed in a future release. Use simulannealbnd for similar functionality. To obtain results using a threshold acceptance algorithm, write a custom acceptance function for simulannealbnd—see AcceptanceFcn in "Algorithm Settings".

Version 2.4.1 (R2009a) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in version 2.4.1 (R2009a):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
No	No	Bug Reports Includes fixes

New Demo

There is a new demo showing graphically how patternsearch works. To see the demo, enter echodemo mtwashdemo at the MATLAB command line.

Version 2.4 (R2008b) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in version 2.4 (R2008b):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	No	No

New features and changes introduced in this version are described here:

Optimization Tool Enables Parallel Functionality

You can now access built-in parallel functionality in Optimization Tool for relevant Genetic Algorithm and Direct Search Toolbox solvers. The option is available when you have a license for Parallel Computing Toolbox functions.

Version 2.3 (R2008a) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in version 2.3 (R2008a):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	Yes Summary	No

New features and changes introduced in this version are described here:

- "Parallel Computing Toolbox Support" on page 13
- "Genetic Algorithm Tool and Pattern Search Tool Combined Into Optimization Tool" on page 13
- "New Optimization Tool Support for gamultiobj, simulannealbnd, and threshacceptbnd" on page 14
- "New Automatic Population Generation in ga and gamultiobj" on page 14
- "New Default StallTimeLimit Option = Inf in Genetic Algorithm" on page 14

Parallel Computing Toolbox Support

The functions ga, gamultiobj, and patternsearch can take advantage of parallel computing. Furthermore, applicable hybrid functions can use parallel computing. For more information, see the "Parallel Processing" chapter in the User's Guide.

Genetic Algorithm Tool and Pattern Search Tool Combined Into Optimization Tool

The Genetic Algorithm Tool and Pattern Search Tool GUIs have been combined into the Optimization Toolbox Optimization Tool GUI. To access these GUIs, enter optimtool at the command line and choose the appropriate solver.

Compatibility Considerations

The functions gatool and psearchtool continue to work, calling optimtool with the appropriate solver selected (ga or patternsearch). However, the functions gatool and psearchtool are no longer listed in the documentation.

New Optimization Tool Support for gamultiobj, simulannealbnd, and threshacceptbnd

The Optimization Tool GUI now includes the functions <code>gamultiobj</code>, <code>simulannealbnd</code>, and threshacceptbnd. Therefore, all Genetic Algorithm and Direct Search Toolbox solvers are supported in Optimization Tool. To access these GUIs, enter <code>optimtool</code> at the command line and choose the appropriate solver.

New Automatic Population Generation in ga and gamultiobj

ga and gamultiobj can now create populations satisfying bounds and linear constraints, with well-dispersed populations, using the function gacreationlinearfeasible.

Compatibility Considerations

The previous creation function, gacreationuniform, is accessible by using gaoptimset to set CreationFon to @gacreationuniform. The new default behavior is to use gacreationlinearfeasible when there are linear constraints, and gacreationuniform when there are bounds or no constraints.

New Default StallTimeLimit Option = Inf in Genetic Algorithm

The default value of StallTimeLimit in ga used to be 20. It was changed to Inf in order to avoid time-outs when using computationally intensive fitness functions.

Compatibility Considerations

Change StallTimeLimit to 20 using gaoptimset to get the previous behavior.

Version 2.2 (R2007b) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in version 2.2 (R2007b):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	No	Bug Reports Includes fixes

New features and changes introduced in this version are described here:

- "Multiobjective Optimization with Genetic Algorithm" on page 15
- "Multiobjective Optimization with Genetic Algorithm and Custom Data Types" on page 15
- "Hybrid Multiobjective Optimization Combining Genetic Algorithm with Optimization Toolbox" on page 16
- "Vectorized Function Inputs with Nonlinear Constraints" on page 16
- "New Demos" on page 16

Multiobjective Optimization with Genetic Algorithm

Multiobjective optimization, with linear and bound constraints, is now available through the new function gamultiobj. This function determines optimal Pareto fronts from specified criteria, including Pareto fronts that are nonconvex, disconnected, or both.

Optimization Toolbox also contains multiobjective functionality, but cannot reliably generate optimal Pareto fronts if these are nonconvex or disconnected.

Two new demos illustrate this feature. See "New Demos" on page 16.

Multiobjective Optimization with Genetic Algorithm and Custom Data Types

The new function gamultiobj also supports multiobjective optimization with custom data types, including binary.

Hybrid Multiobjective Optimization Combining Genetic Algorithm with Optimization Toolbox

To determine multiobjective optimizations more accurately, you can now combine the new function gamultiobj with the existing function fgoalattain from Optimization Toolbox.

Vectorized Function Inputs with Nonlinear Constraints

The functions ga and patternsearch now accept vectorized function inputs with nonlinear constraints. The new function gamultiobj does as well.

New Demos

Two accompanying demos illustrate the use of the new multiobjective genetic algorithm function gamultiobj:

- gamultiobjfitness uses gamultiobj to solve a simple problem with one decision variable and two objectives.
- gamultiobjoptionsdemo shows how to set options for multiobjective optimization with a simple genetic algorithm problem.

Version 2.1 (R2007a) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in version 2.1 (R2007a):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	Yes-Details labeled as Compatibility Considerations, below. See also Summary.	Bug Reports Includes fixes

New features and changes introduced in this version are described here:

- "New Functions for Simulated Annealing and Threshold Acceptance" on page 17
- "ga Output Argument exitflag Returns Numeric Value" on page 18

New Functions for Simulated Annealing and Threshold Acceptance

The following functions have been added for simulated annealing and threshold acceptance:

simulannealbnd	Perform unconstrained or bound-constrained minimization of a function of several variables using simulated annealing. The default algorithm uses adaptive annealing, but options can be changed to use Boltzmann annealing, fast annealing, and other variants.
threshacceptbnd	Perform unconstrained or bound-constrained minimization of a function of several variables using threshold acceptance.

saoptimset Create or modify optimization options for

 $\verb|simulannealbnd| or \verb|threshacceptbnd|.$

saoptimget Access options for simulannealbnd or

threshacceptbnd.

If you are viewing this documentation in the Help browser, the following demos are available:

- Minimization Using Simulated Annealing And Threshold Acceptance Algorithms
- Simulated Annealing and Threshold Acceptance Options
- Custom Data Type Optimization Using Simulated Annealing

ga Output Argument exitflag Returns Numeric Value

The third output argument returned by the ga function is now a numeric value. This change is consistent with other optimization solvers in MATLAB and makes it easier to programmatically determine the reason the solver stopped. As in previous versions, the fourth output argument is a structure with the field message containing a string that indicates the reason the solver stopped.

The new syntax is as follows:

```
[x,fval,exitflag,output] = ga(fitnessfcn, ...)
```

For more information, including a description of the messages that correspond to the numeric values for each exitflag value, see the ga function reference page in the Genetic Algorithm and Direct Search Toolbox User's Guide for more information.

Compatibility Considerations

In previous versions, the third output argument returned by ga is a string describing the reason the solver stopped.

```
[x,fval,reason] = ga(fitnessfcn, ...)
```

If you used the third output argument of the ga function programmatically in a previous release, for example, to compare the value to a string, this code will now produce an error.

Version 2.0.2 (R2006b) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in version 2.0.2 (R2006b):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	Yes-Details labeled as Compatibility Considerations, below. See also Summary.	Bug Reports Includes fixes

New features and changes introduced in this version are described here:

New Syntax for Search Method Option in Pattern Search Algorithm Improves Speed and Memory

The new syntax is more efficient both with speed and memory. This is done by changing the way linear and bound constraints are stored and passed to a search function. The following describes the new calling syntax:

For more information on how to use the new search function syntax, see "Structure of the Search Function" in the Genetic Algorithm and Direct Search Toolbox User's Guide. To see a template that you can view and edit, type

```
edit searchfcntemplate
```

at the Command Window.

Compatibility Considerations

Using your search functions in Version 2.0.2. In previous versions, a search function required the following calling syntax:

```
function [successSearch,nextIterate,optimState] =
searchfcntemplate(fun,iterate,tol,A,L,U, ...
funeval,maxfun,searchoptions,objfcnarg, ...
iterlimit,factors)
```

If you have a search function written for use in a previous release, the function performs correctly in Version 2.0.2 but returns a warning. Custom search functions written in a previous version need to be updated with the new syntax. In later versions, this syntax may cause a warning or error.

Converting your search functions to the Version 2.0.2 syntax.

The searchConversion utility function is provided to convert your search functions from previous releases to the new syntax of Version 2.0.2. For more information on obtaining and using the conversion function, see this technical support solution.

Version 2.0.1 (R2006a) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in version 2.0.1 (R2006a):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
No	No	Bug Reports Includes fixes

Version 2.0 (R14SP3) Genetic Algorithm and Direct Search Toolbox Software

This table summarizes what's new in version 2.0 (R14SP3):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	No	Bug Reports Includes fixes

New features and changes introduced in this version are organized by these topics:

- "Both the Genetic Algorithm and the Pattern Search Algorithm Now Accept Nonlinear Constraints" on page 23
- "Direct Search Now Implements Two Algorithms Generalized Pattern Search Algorithm (GPS) and Mesh Adaptive Search Algorithm (MADS)" on page 24
- "New Options Available in the Genetic Algorithm" on page 24
- "New Options Available in the Pattern Search Algorithm" on page 25
- "New Demos" on page 25

Both the Genetic Algorithm and the Pattern Search Algorithm Now Accept Nonlinear Constraints

Previously, the genetic algorithm solver only solved unconstrained optimization problems, and the pattern search solver solved unconstrained optimization problems as well as those with linear constraints and bounds. Now, both solvers have to ability to solve general nonlinear optimization problems with linear constraints, bounds, and nonlinear constraints by accepting a nonlinear constraint function. The M-file for the nonlinear constraint function is accepted as an input argument at the command line for both the ga and patternsearch functions, as well as in the **Constraints** panel of psearchtool and gatool.

Direct Search Now Implements Two Algorithms — Generalized Pattern Search Algorithm (GPS) and Mesh Adaptive Search Algorithm (MADS)

The GPS algorithm is the pattern search algorithm implemented in previous versions of the toolbox. The MADS algorithm is a modification of the GPS algorithm. The algorithms differ in how the set of points forming the mesh is computed. The GPS algorithm uses fixed direction vectors, whereas the new MADS algorithm uses a random selection of vectors to define the mesh.

New Options Available in the Genetic Algorithm

The following options are available in the gatool and when using the ga function at the command prompt:

- The new **Constraints** panel has a **Nonlinear constraint function** field in addition to fields for linear constraints and bounds for solving constrained optimization problems
- New Max constraint (@gaplotmaxconstr) option in the Plot pane to plot the maximum nonlinear constraint violation at each generation
- New crossover function, Arithmetic (@crossoverarithmetic), available in the Crossover panel that creates children that are the weighted arithmetic mean of two parents
- New mutation function, Adaptive Feasible (mutationadaptfeasible), available in the Crossover panel that randomly generates directions that are adaptive with respect to the last successful or unsuccessful generation. This function is the default for constrained problems
- New Algorithm settings panel for selecting algorithm specific parameters, such as the penalty parameters, Initial penalty and Penalty factor, for a nonlinear constraint algorithm
- New Hybrid function, fmincon, for constrained problems
- New Nonlinear constraint tolerance parameter in Stopping criteria

New Options Available in the Pattern Search Algorithm

The following options are available in the psearchtool and when using the patternsearch function at the command prompt:

- Constraints now has a Nonlinear constraint function option to solve for constrained optimization problems
- New **Max constraint** (@psplotmaxconstr) option in the **Plot** pane to plot the maximum nonlinear constraint violation at each generation
- Updated **Poll method** and **Search method** options for selecting the GPS or MADS algorithms
- New Algorithm settings panel for selecting algorithm specific parameters, such as the penalty parameters, Initial penalty and Penalty factor, for a nonlinear constraint algorithm
- New **Time limit** and **Nonlinear constraint tolerance** parameters in **Stopping criteria**

New Demos

The Genetic Algorithm and Direct Search Toolbox contains the following new demos for Version 2.0:

- Optimization of Non-smooth Objective Function
- Constrained Minimization Using the Genetic Algorithm
- Constrained Minimization Using the Pattern Search
- Optimization of Stochastic Objective Function
- Using the Genetic Algorithm and Direct Search Toolbox

Compatibility Summary for Global Optimization Toolbox Software

This table summarizes new features and changes that might cause incompatibilities when you upgrade from an earlier version, or when you use files on multiple versions. Details are provided in the description of the new feature or change.

Version (Release)	New Features and Changes with Version Compatibility Impact
Latest Version V3.1.1 (R2011a)	None
V3.1 (R2010b)	See the Compatibility Considerations subheading for each of these new features or changes:
	• "Output Functions and Plot Functions for GlobalSearch and MultiStart" on page 5
V3.0 (R2010a)	See the Compatibility Considerations subheading for each of these new features or changes:
	• "Toolbox Renamed and Expanded" on page 7
	• "threshacceptbnd Function Removed" on page 9
V2.4.2 (R2009b)	See the Compatibility Considerations subheading for each of these new features or changes:
	• "threshacceptbnd Function Deprecated" on page 10

Version (Release)	New Features and Changes with Version Compatibility Impact
V2.4.1 (R2009a)	None
V2.4 (R2008b)	None
V2.3 (R2008a)	See the Compatibility Considerations subheading for each of these new features or changes:
	• "Genetic Algorithm Tool and Pattern Search Tool Combined Into Optimization Tool" on page 13
	"New Automatic Population Generation in ga and gamultiobj" on page 14
	"New Default StallTimeLimit Option = Inf in Genetic Algorithm" on page 14
V2.2 (R2007b)	None
V2.1 (R2007a)	See the Compatibility Considerations subheading for each of these new features or changes:
	• "ga Output Argument exitflag Returns Numeric Value" on page 18

Version (Release)	New Features and Changes with Version Compatibility Impact
V2.0.2 (R2006b)	See the Compatibility Considerations subheading for each of these new features or changes: • "New Syntax for Search Method Option in Pattern Search Algorithm Improves Speed and Memory" on page 20
V2.0.1 (R2006a)	None
V2.0 (R14SP3)	None