

# **Global Optimization Toolbox Release Notes**

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*Global Optimization Toolbox Release Notes*

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## **R2014a**

Genetic algorithm changes .....	2
Parallel option change .....	3
Default fmincon algorithm for GlobalSearch and MultiStart .....	3

## **R2013b**

No New Features or Changes

## **R2013a**

Vectorized scalar patternsearch assumes row orientation .....	8
--	---

## **R2012b**

Example of mixed integer programming using ga .....	10
---	----

## **R2012a**

No New Features or Changes

## **R2011b**

Mixed Integer Nonlinear Programming in Genetic Algorithm Solver .....	14
New Demo .....	14
Conversion of Error and Warning Message Identifiers ...	14

## **R2011a**

“History to New Window” Output Functions Removed ...	18
--	----

## **R2010b**

Output Functions and Plot Functions for GlobalSearch and MultiStart .....	20
Demo Removed .....	20

## **R2010a**

Toolbox Renamed and Expanded .....	22
New GlobalSearch and MultiStart Solver Objects .....	22
New patternsearch Poll Method .....	23
New Demo .....	23
threshacceptbnd Function Removed .....	23

## **R2009b**

threshacceptbnd Function Deprecated .....	26
---	----

## **R2009a**

New Demo .....	28
----------------	----

## **R2008b**

Optimization Tool Enables Parallel Functionality .....	30
--	----

## **R2008a**

Parallel Computing Toolbox Support .....	32
Genetic Algorithm Tool and Pattern Search Tool Combined Into Optimization Tool .....	32
New Optimization Tool Support for gamultiobj, simulannealbnd, and threshacceptbnd .....	32
New Automatic Population Generation in ga and gamultiobj .....	32
New Default StallTimeLimit Option = Inf in Genetic Algorithm .....	33

## **R2007b**

Multiobjective Optimization with Genetic Algorithm .....	36
Multiobjective Optimization with Genetic Algorithm and Custom Data Types .....	36
Hybrid Multiobjective Optimization Combining Genetic Algorithm with Optimization Toolbox .....	36
Vectorized Function Inputs with Nonlinear Constraints ..	36
New Demos .....	36

## **R2007a**

New Functions for Simulated Annealing and Threshold	
Acceptance .....	40
ga Output Argument exitflag Returns Numeric Value ....	40

## **R2006b**

New Syntax for Search Method Option in Pattern Search	
Algorithm Improves Speed and Memory .....	44

## **R2006a**

Bug Fixes

## **R14SP3**

Both the Genetic Algorithm and the Pattern Search	
Algorithm Now Accept Nonlinear Constraints .....	48
Direct Search Now Implements Two Algorithms —	
Generalized Pattern Search Algorithm (GPS) and Mesh	
Adaptive Search Algorithm (MADS) .....	48
New Options Available in the Genetic Algorithm .....	48
New Options Available in the Pattern Search Algorithm ..	49
New Demos .....	49

# R2014a

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**Version: 3.2.5**

**New Features: Yes**

**Bug Fixes: Yes**

## Genetic algorithm changes

### Compatibility Considerations: Yes

Several default settings in the `ga` function changed for noninteger problems.

Option	Old Default	New Default
EliteCount	2	<code>floor(0.05*PopulationSize)</code>
Generations	100	<code>100*numberOfVariables</code>
PopInitRange	[0;1]	[-10;10], shifted and scaled to match any finite bounds
PopulationSize	20	50 when <code>numberOfVariables</code> $\leq$ 5, and 200 otherwise

Other changes:

- `ga` now stops when the average relative change in best fitness value over `StallGenLimit` generations is less than the `TolFun` tolerance. Previously, the stopping criterion was a *weighted* average relative change, where the weighting factor was  $(1/2)^n$  for the  $n$ th prior iteration. This change usually causes `ga` to take more iterations. The new `StallTest` option, with default value `'totalChange'`, controls the stopping criterion. Set `StallTest` to `'geometricWeighted'` to recover the previous behavior.
- When there are linear constraints, the default crossover function is now `'crossoverintermediate'`. Previously, the default crossover function was `'crossoverscattered'` for all constraint types.
- The `gamultiobj` function has the same new default values as `ga` for the `PopInitRange` and `PopulationSize` options.

### Compatibility Considerations

When using its default options, `ga` generally runs longer than before, and obtains different (and often better) results.



If you want `ga` to run as before, set its options to their old defaults using `gaoptimset`.

## Parallel option change

The `UseParallel` option now accepts the values `true` and `false`. The option also accepts the former values `'always'` and `'never'`, and scalar values `1` and `0`.

The affected solvers are `MultiStart`, `patternsearch`, `ga`, and `gamultiobj`. Also, the local or hybrid solver `fmincon` has the same change to its `UseParallel` option.

## Default `fmincon` algorithm for `GlobalSearch` and `MultiStart`

### Compatibility Considerations: Yes

The default `fmincon` algorithm is now `'interior-point'`. Previously, the default `fmincon` algorithm for `GlobalSearch` was `'active-set'`. Similarly, the default `fmincon` algorithm for `MultiStart` was `'active-set'` when you set `fmincon` as the local solver.

### Compatibility Considerations

When you do not set an `fmincon` algorithm, `GlobalSearch` and `MultiStart` can obtain different results than before, and take different iteration steps. To reproduce their previous behavior, set the `fmincon` `Algorithm` option to `'active-set'` using `optimoptions`, and include the option using the `createOptimProblem` function. For example,

```
opts = optimoptions('fmincon','Algorithm','active-set');
problem = createOptimProblem('fmincon','options',opts,...);
```



# R2013b

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**Version: 3.2.4**

**New Features: No**

**Bug Fixes: No**

**No New Features or Changes**



# R2013a

---

**Version: 3.2.3**

**New Features: No**

**Bug Fixes: Yes**

## **Vectorized scalar patternsearch assumes row orientation**

### **Compatibility Considerations: Yes**

When  $x_0$  is a scalar, `patternsearch` now expects your objective function to output a column vector of values. In addition, any nonlinear constraint functions need to output column vectors as well.

### **Compatibility Considerations**

Previously, `patternsearch` assumed that scalar problems were in column form, so expected a vectorized objective function to output a row vector.

# R2012b

---

**Version: 3.2.2**

**New Features: No**

**Bug Fixes: Yes**

## **Example of mixed integer programming using ga**

There is an updated example of mixed integer programming using `ga`. View the example [here](#). To run the example at the MATLAB® command line:

```
echodemo steppedCantileverExample
```

This example replaces a similar example, `weldedBeamDemo`.



# R2012a

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**Version: 3.2.1**

**New Features: No**

**Bug Fixes: No**

**No New Features or Changes**



# R2011b

---

**Version: 3.2**

**New Features: Yes**

**Bug Fixes: No**

## Mixed Integer Nonlinear Programming in Genetic Algorithm Solver

The `ga` function now allows you to specify that certain variables are integer valued. When you include integer constraints, you can have any objective function, bounds, and inequality constraints, but you cannot directly include equality constraints. To try to circumvent this limitation, see [No Equality Constraints](#).

For details on mixed-integer programming, see the `ga` function reference page or [Mixed Integer Optimization](#).

## New Demo

There is a new demo of `ga` for mixed integer programming. Run the demo at the MATLAB command line by entering `echodemo weldedBeamDemo`.

## Conversion of Error and Warning Message Identifiers

**Compatibility Considerations: Yes**

For R2011b, error and warning message identifiers have changed in Global Optimization Toolbox.

### Compatibility Considerations

If you have scripts or functions that use message identifiers that changed, you must update the code to use the new identifiers. Typically, message identifiers are used to turn off specific warning messages, or in code that uses a `try/catch` statement and performs an action based on a specific error identifier.

For example, the `'globaloptim:EQNSOLV:sparseToFull'` identifier has changed to `'globaloptim:eqnsolv:eqSparseToFull'`. If your code checks for `'globaloptim:EQNSOLV:sparseToFull'`, you must update it to check for `'globaloptim:eqnsolv:eqSparseToFull'` instead.

To determine the identifier for a warning, run the following command just after you see the warning:

```
[MSG,MSGID] = lastwarn;
```

This command saves the message identifier to the variable MSGID.

To determine the identifier for an error, run the following command just after you see the error:

```
exception = MException.last;  
MSGID = exception.identifier;
```

---

**Tip** Warning messages indicate a potential issue with your code. While you can turn off a warning, a suggested alternative is to change your code so it runs warning free.

---



# R2011a

---

**Version: 3.1.1**

**New Features: Yes**

**Bug Fixes: Yes**

## **“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



# R2010b

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**Version: 3.1**

**New Features: Yes**

**Bug Fixes: Yes**

## Output Functions and Plot Functions for GlobalSearch and MultiStart

**Compatibility Considerations: Yes**

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	<code>GlobalSearch</code> or <code>MultiStart</code> 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 Toolbox™” was removed from the toolbox. The demo used more complex parallelization techniques than those in the `Optimization Toolbox™` demo titled “Minimizing an Expensive Optimization Problem Using Parallel Computing Toolbox™.”

# R2010a

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**Version: 3.0**

**New Features: Yes**

**Bug Fixes: Yes**

## Toolbox Renamed and Expanded

### Compatibility Considerations: Yes

Former Genetic Algorithm and Direct Search Toolbox™ 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

**Compatibility Considerations: Yes**

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.

# R2009b

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**Version: 2.4.2**

**New Features: Yes**

**Bug Fixes: No**

## **threshacceptbnd Function Deprecated**

**Compatibility Considerations: Yes**

The `threshacceptbnd` 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.



# R2009a

---

**Version: 2.4.1**

**New Features: Yes**

**Bug Fixes: Yes**

## **New Demo**

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

# R2008b

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**Version: 2.4**

**New Features: Yes**

**Bug Fixes: No**

## **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.

# R2008a

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**Version: 2.3**

**New Features: Yes**

**Bug Fixes: No**

## **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**

**Compatibility Considerations: Yes**

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 `gamultiobj`, `simulannealbnd`, and `threshacceptbnd`. Therefore, all Genetic Algorithm and Direct Search Toolbox solvers are supported in Optimization Tool. To access these GUIs, enter `optimtool` at the command line and choose the appropriate solver.

## **New Automatic Population Generation in `ga` and `gamultiobj`**

**Compatibility Considerations: Yes**

`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 `CreationFcn` 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****Compatibility Considerations: Yes**

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.





# R2007b

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**Version: 2.2**

**New Features: Yes**

**Bug Fixes: Yes**

## **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 36.

## **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.



# R2007a

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**Version: 2.1**

**New Features: Yes**

**Bug Fixes: Yes**

## New Functions for Simulated Annealing and Threshold Acceptance

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

<code>simulannealbnd</code>	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.
<code>threshacceptbnd</code>	Perform unconstrained or bound-constrained minimization of a function of several variables using threshold acceptance.
<code>saoptimset</code>	Create or modify optimization options for <code>simulannealbnd</code> or <code>threshacceptbnd</code> .
<code>saoptimget</code>	Access options for <code>simulannealbnd</code> or <code>threshacceptbnd</code> .

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 **Compatibility Considerations: Yes**

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.





# R2006b

---

**Version: 2.0.2**

**New Features: Yes**

**Bug Fixes: Yes**

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

**Compatibility Considerations: Yes**

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:

```
function [successSearch,xBest,fBest,funcount] =  
searchfcn(template(fun,x,A,b,Aeq,beq,lb,ub, ...  
    optimValues,options))
```

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 searchfcn(template
```

at the Command Window.

### **Compatibility Considerations**

In previous versions, a search function required the following calling syntax:

```
function [successSearch,nextIterate,optimState] =  
searchfcn(template(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.

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.

# R2006a

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**Version: 2.0.1**

**New Features: No**

**Bug Fixes: Yes**



# R14SP3

---

**Version: 2.0**

**New Features: Yes**

**Bug Fixes: Yes**

## 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 the 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