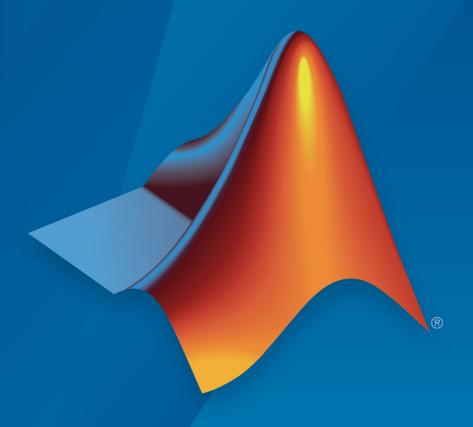
Global Optimization Toolbox Release Notes



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Global Optimization Toolbox Release Notes

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R2008b

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R2017b

Version: 3.4.3

Bug Fixes

R2017a

Version: 3.4.2

New Features

Bug Fixes

String Arguments: Solvers accept strings

You can use a string wherever you would previously have used a character vector in setting options or passing arguments to solvers. For example,

```
solver = string('patternsearch');
name1 = string('ScaleMesh');
value1 = false;
name2 = string('PollMethod');
value2 = string('GSSPositiveBasis2N');
options = optimoptions(solver,name1,value1,name2,value2);
```

gamultiobj: Performance improvement

gamultiobj runs faster than before due to an updated internal algorithm.

gamultiobj Plot Function: Maximum nonlinear constraint violation plot using @gaplotmaxconstr

The @gaplotmaxconstr plot function now plots the maximum nonlinear constraint violation for gamultiobj. Specify plot functions using the PlotFcn option in optimoptions or the PlotFcns option in gaoptimset.

ga, gamultiobj, and simulannealbnd: Updated rngstate field in output structure

The rngstate field in the output structure of ga, gamultiobj, and simulannealbnd is now directly compatible with the corresponding fields in the structure that rng returns.

Compatibility Considerations

To avoid errors, update any script that uses the output.rngstate.state or output.rngstate.type fields to use output.rngstate.State or output.rngstate.Type.

R2016b

Version: 3.4.1

Bug Fixes

Linear Constraints in ga and patternsearch: Different algorithm

When there are linear constraints in a problem, the ga and patternsearch solvers internally use linprog to ensure feasibility. In previous releases, the solvers internally used the linprog 'active-set' and 'simplex' algorithms. However, these algorithms were removed in R2016b. So the solvers now use the linprog 'dual-simplex' and 'interior-point' algorithms.

Compatibility Considerations

When your problem has linear constraints, your ga and patternsearch results can differ from previous versions. This difference is likely to be inconsequential.

R2016a

Version: 3.4

New Features

Bug Fixes

optimoptions function: Set solver options and get a comprehensive display of your settings

optimoptions can now set options for all solvers except GlobalSearch and MultiStart. optimoptions is now the recommended function for setting options.

The Optimization app now exports optimoptions objects instead of option structures for ga, gamultiobj, patternsearch, and simulannealbnd.

Compatibility Considerations

The previous functions for setting options, gaoptimset, psoptimset, and saoptimset, continue to work. However, the previous functions use legacy option names, while optimoptions uses the current names and also supports the legacy names. For details, see Options Changes in R2016a.

Earlier toolbox versions do not support the new options objects for ga, gamultiobj, patternsearch, and simulannealbnd.

optimoptions displays only current names, so if you set a legacy name, it displays the equivalent current name. optimoptions no longer displays some options. For details, see View Options.

Options exported from the Optimization app use the new option names.

Renamed Options: Use more expressive and consistent names for options

Some options have different names than before. The renaming gives a more consistent set of option names that match those in Optimization ToolboxTM.

Similarly, some GlobalSearch and MultiStart property names changed, and the DimStartPoints property of a CustomStartPointSet object is now named StartPointsDimension.

Compatibility Considerations

Previously-created options continue to work in all solvers. For details on which names changed, see Options Changes in R2016a. For changes in Optimization Toolbox solvers, see Current and Legacy Option Name Tables.

Hybrid functions no longer switch automatically to a compatible solver

Hybrid functions for ga, particleswarm, and simulannealbnd check that their optional hybrid function is compatible with the problem constraints. If it is not, the solvers immediately throw an error. For example, if there are bound constraints, solvers do not run fminunc as a hybrid function, because fminunc does not accept constraints.

Compatibility Considerations

Previously, a solver switched its hybrid function automatically to one compatible with the problem constraints. Now, such an incompatible hybrid function causes the solver not to run. To work around this behavior, change any script that calls an incompatible hybrid function to call a compatible hybrid function.

R2015b

Version: 3.3.2

Bug Fixes

ga measures timing using tic and toc

Two ga options, TimeLimit and StallTimeLimit, have changed their internal time measurement functions. Instead of using cputime, now both options use tic and toc to measure time.

Compatibility Considerations

The behavior of ga can change, because time is now measured differently.

In particular, when running ga in parallel, the behavior of the TimeLimit option is different than before. Previously, the parallel workers used most of the processing time, so the client ga used almost no cputime. Therefore, ga almost never exceeded the TimeLimit setting. Now, ga stops when the total elapsed time exceeds TimeLimit.

gatool and psearchtool have been removed

Two specialized interfaces to the Optimization app, namely gatool and psearchtool, have been removed.

Compatibility Considerations

Use the optimtool command to launch the Optimization app. Alternatively, click the Optimization app in the Apps tab. Choose Solver: ga - Genetic Algorithm or patternsearch - Pattern Search.

R2015a

Version: 3.3.1

Bug Fixes

R2014b

Version: 3.3

New Features

Bug Fixes

particleswarm solver for particle swarm optimization

The particleswarm function solves unconstrained or bound-constrained optimization problems using the particle swarm optimization algorithm. particleswarm is not available in the Optimization app. For details and examples, see Particle Swarm.

Nonlinear constraints in gamultiobj multiobjective genetic algorithm solver

gamultiobj now accepts nonlinear constraints. For details, see the function reference page.

Nonlinear constraint algorithm option in ga genetic algorithm solver can speed solutions

You can choose a new nonlinear constraint algorithm in ga by setting the NonlinConAlgorithm option to 'penalty'. Frequently, the 'penalty' algorithm is faster than the default 'auglag' algorithm. For details, see Nonlinear Constraint Solver Algorithms.

R2014a

Version: 3.2.5

New Features

Bug Fixes

Genetic algorithm changes

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

Option	Old Default	New Default
EliteCount	2	<pre>floor(0.05*PopulationS ize)</pre>
Generations	100	100*numberOfVariables
PopInitRange	[0;1]	[-10;10], shifted and scaled to match any finite bounds
PopulationSize	20	50 when numberOfVariables <= 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

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

Version: 3.2.4

No New Features or Changes

R2013a

Version: 3.2.3

Bug Fixes

Vectorized scalar patternsearch assumes row orientation

When x0 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

Bug Fixes

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

Version: 3.2.1

No New Features or Changes

R2011b

Version: 3.2

New Features

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

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

Bug Fixes

"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

Version: 3.1

New Features

Bug Fixes

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 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

Version: 3.0

New Features

Bug Fixes

Toolbox Renamed and Expanded

Former Genetic Algorithm and Direct Search Toolboxo 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.

R2009b

Version: 2.4.2

New Features

threshacceptbnd Function Deprecated

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

Bug 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.

R2008b

Version: 2.4

New Features

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

Version: 2.3

New Features

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 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

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.

R2007b

Version: 2.2

New Features

Bug Fixes

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 21-2.

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

Version: 2.1

New Features

Bug Fixes

New Functions for Simulated Annealing and Threshold Acceptance

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

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

 $\verb|simulannealbnd| or threshacceptbnd.$

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.

R2006b

Version: 2.0.2

New Features

Bug Fixes

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:

```
function [successSearch,xBest,fBest,funccount] =
searchfcntemplate(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 searchfcntemplate
```

at the Command Window.

Compatibility Considerations

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.

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

Version: 2.0.1

Bug Fixes

R14SP3

Version: 2.0

New Features

Bug Fixes

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