Prof. Dr. David Wozabal

Stochastic Optimization Summer Term 2021 Deadline: 27.04.2021

Assignment 1- Introduction to MATLAB

Go through with the following tasks using MATLAB.

Exercise 1.1 Create matrices
$$A = \begin{pmatrix} 1 & 3 & 5 \\ 4 & 3 & -1 \\ 6 & -2 & 9 \end{pmatrix}$$
 and $B = \begin{pmatrix} 1 & 2 & 4 \\ 11 & 3 & 8 \\ 9 & 5 & 2 \end{pmatrix}$ and calculate

	$\begin{pmatrix} 6 & -2 & 9 \end{pmatrix}$ $\begin{pmatrix} 9 & 5 & 2 \end{pmatrix}$	
a)	the entry in the second row and first column of A	(1%)
b)	a vector consisting of the first row of A	(1%)
c)	a vector consisting of the third column of A	(1%)
d)	the row sums of A	(1%)
e)	the column products of A	(1%)
f)	the mean values of the columns of A	(1%)
g)	a vector consisting of all entries of A which are smaller than 2	(1%)
h)	a vector consisting of all entries of b_{ij} of B with $4 < b_{ij} < 9$	(1%)
i)	the sum of values of A after replacing negative values with 0	(1%)
j)	the mean of the values in A without second column	(1%)
k)	the transpose of A	(1%)
1)	the trace of A (the sum of values on the diagonal)	(1%)
m)	the matrix multiplication of A and B	(1%)
n)	a matrix consisting of the element-wise multiplication of A and B .	(1%)

- Exercise 1.2 Save the matrices A and B to a file and clear the workspace. Subsequently load the variable with matrix A. (6%)
- Exercise 1.3 Write a function MatrixBounds that returns both the minimum and maximum entry of a matrix A. (10%)
- Exercise 1.4 Write a function Factorial that returns the factorial of a given number n. Don't use the MATLAB function factorial(). (10%)
- Exercise 1.5 Create a vector of all numbers divisible by 2 and 3 and smaller than 100. Subsequently determine their sum and mean. (10%)
- **Exercise 1.6** Create a sequence of random numbers normally distributed with mean $\mu = 10$ and standard deviation $\sigma = 10$ of size n = 100.
 - a) Calculate the mean and standard deviation of the sample. (3%)

- b) Check if the calculated mean is above or below the true value and display an appropriate prompt. (3%)
- c) Repeat the step of generating random numbers $N = 10^6$ times using a loop. For every step calculate the minimum, mean, standard deviation and maximum of random values and store them in variables. (3%)
- d) Create a plot of mean values obtained in every step of above task. Subsequently add also minimum and maximum values to the same plot using other style. (3%)

Exercise 1.7 Create a sequence of dates that contain all your birthdays, since you were born.

- a) Find the dates of your birthday party which takes place on Sunday after your birthday. Assume that if a birthday is on a Sunday, the party takes place on the same day.

 (4%)
- b) Find the dates of your birthday which took place on Sunday. (4%)
- c) Calculate how long you have to wait to your next birthday. (4%)

Exercise 1.8 Create the following decision variables in YALMIP:

- a) a vector of size 3 of binary decision variables. (3%)
- b) a matrix with 3 rows and 4 columns of integer decision variables. (3%)
- c) a diagonal matrix of size 5 of real decision variables. (3%)

Exercise 1.9 Solve the following problem in MATLAB/YALMIP:

$$\max_{x} c^{T} x$$

s. t. $Ax < b$,

where

$$c = \begin{pmatrix} -1 \\ -\frac{1}{3} \end{pmatrix}, \quad A = \begin{pmatrix} 1 & 1 \\ 4 & \frac{1}{4} \\ 1 & -1 \\ -\frac{1}{4} & -1 \\ -1 & -1 \\ -1 & 1 \end{pmatrix}, \quad b = \begin{pmatrix} 2 \\ 1 \\ 2 \\ 1 \\ -1 \\ 2 \end{pmatrix}.$$

Using your code find a solution and optimal value. (17%)