Documentation Cuta

Cuta

This functions searches the best strategy K with given first order inclusions probabilities.

Cuta takes as inputs:

- Any vector of the first inclusion probabilities Π.
- **w** the weights (the default value is $1/\Pi$).
- The initialization matrix **K** (the default value is the matrix P^{π}).
- **R** the maximum number of iterations.
- the data matrix **X**.

Cuta returns an output matrix K^R that estimates the best strategy.

```
Cuta(Pi=c(1/2,3/4,3/4,1/5,2/5,3/5,4/5),X=diag(7),R=5)
```

```
##           [,1]       [,2]       [,3]      [,4]      [,5]       [,6]       [,7]
## [1,] 0.5000000  0.3535534  0.3535534 0.0000000 0.0000000  0.0000000  0.0000000
## [2,] 0.3535534  0.7500000 -0.2500000 0.0000000 0.0000000  0.0000000  0.0000000
## [3,] 0.3535534 -0.2500000  0.7500000 0.0000000 0.0000000  0.0000000  0.0000000
## [4,] 0.0000000  0.0000000  0.0000000 0.2000000 0.2828427  0.2309401  0.1632993
## [5,] 0.0000000  0.0000000  0.0000000 0.2828427 0.4000000  0.3265986  0.2309401
## [6,] 0.0000000  0.0000000  0.0000000 0.2309401 0.3265986  0.6000000 -0.2828427
## [7,] 0.0000000  0.0000000  0.0000000 0.1632993 0.2309401 -0.2828427  0.8000000
```