

CREPE manual

1. Introduction

CREPE stands for CRoss-Entropy Parameter Estimation. It is a tool used for global optimization, i.e. trying to find the underlying parameters of a model that best fit a set of constraints. In science, this kind of tool is usually applied when you have to deal with noisy data or when you have just a vague idea of what the parameters of a model should be, but don't know what they actually are. CREPE is based on the cross-entropy method attributed to Reuven Rubinstein. This method can be applied to a number of analyses, but this program focus on being a general tool for optimization.

2. Installation

CREPE is compatible with Python 2.7. Compatibility with other versions of Python is not yet verified. It requires the following packages:

- `numpy`
- `scipy`
- `nose`

In order to use the examples and perform an easy uninstall, the following packages are recommended:

- `matplotlib`
- `pip`

Assuming that you already downloaded CREPE, the installation can be done in the command line by using `$ python setup.py install`. To uninstall it, use `$ pip uninstall crepe`. You will probably need administrative rights to do so (use `sudo`).

3. Usage

3.1. `optimize`

`optimize` is the package that handles the estimation of parameters and never touches the data. You, the user, has the job of feeding it with at least two inputs: an *initial guess* and a *performance*

function. There are other optional inputs the user can feed (see the following subsections), but they're generally used when you have to deal with really noisy data or when you have no clue of what your parameters should be (i.e. the initial guess is too broad).

The most general method of including this package in your code is by using `from crepe import optimize` in the beginning of your program.

3.1.1. *normal*

`normal` is a set of functions (hereafter *subpackage*) used when you are dealing with **independent** parameters that have a **gaussian** uncertainty, which means the program manages single-variate normal distributions. The main function inside this subpackage is `estimate`.

```
crepe.optimize.normal.estimate(perf,p_mean,p_sigma,**kwargs):
```

perf: the performance function. It must be of the form $f(\mathbf{x})$, where \mathbf{x} is a numpy array containing the current estimative of the parameters.

p_mean: numpy array containing the initial guess mean of each parameter.

p_sigma: numpy array containing the initial guess standard deviation of each parameter.

Optional parameters (****kwargs**):

N: number of samples to be drawn. Default = 100

rho: sample lower quantile that will define the elite results. Default = 0.1

c_limit: lower limit for the relative change in the performance. Default = 0.1

k_max: maximum number of iterations. Default = 50

alpha: smoothing factor, between 0 and 1. Default = 1.0

beta: smoothing level, between 0.1 and 0.2 Default = 0.1

silent: True or False. Make it True to not print anything on the terminal. Default = False