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```
clear all
close all
[t, y] = textread('Problem1_TExpo_sineData.txt','%f%f','headerlines',1);

xdata = t;
ydata = y;

x1=-0.1:.1:0.1;
x2 = linspace(-2*pi, 2*pi, 315);
[OMEGA,ALPHA] = meshgrid(x1,x2);
%R2 needs to be a matrix
%Make a meshgrid of alpha omega
%calculate R2ALT as a giant matrix

for row = 1:1:length(ALPHA)
    for col = 1:3
        model = t.*(exp( ALPHA(row,col)* t )).*(sin( OMEGA(row,col)*t ));
        RESIDUALS = y - model;
        R2 = norm(RESIDUALS)^2;
        R2altmat(row,col) = R2;
    end
end
end
figure;
contour(OMEGA, ALPHA, R2altmat)
title('Contour Plot of Residuals');

alpha = -1;
omega = 1;
xk = [alpha omega]';

J1 = t.^3 .* exp(alpha .* t) .* sin(omega .* t);
J2 = t.^2 .* exp(alpha .* t) .* cos(omega .* t);

J = [J1 J2];

model = t .* (exp(alpha .* t)) .* (sin(omega) .* t);

residual = y - model;

r2 = residual' * residual;
```

```

mu_start = 0.1;
mu_down = 50;
mu_up = 5;

% mu_rscout = mu_old * mu_up;
% mu_cont = mu_old/mu_down;

mmax = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;

x0 = xk - deltax ;

model2 = t .* (exp(x0(1) .* t)) .* (sin(x0(2)) .* t);

residual2 = y - model2;

r22 = residual2' * residual2;

r22 < r2
%here m = 1
%mu remained the same, we can adjust it downhill
%after this
%now that we checked r22<r2_1
%change mu by mu_cont

%
% J1 = t.^3 .* exp(x0(i,j) .* t) .* sin(x0(i+1,j+1) .* t);
% J2 = t.^2 .* exp(x0(i,j) .* t) .* cos(x0(i+1) .* t);

% J = [J1 J2];

alphatot = [xk(1) x0(1)];
omegatot = [xk(2) x0(2)];

% mutot = [mu_start];
%starting point for next iteration
%this is now iteration 1
mu = 0.1/50;
mtot = [1];
mutot = [mu_start mu];
rtotv = [r2 r22];

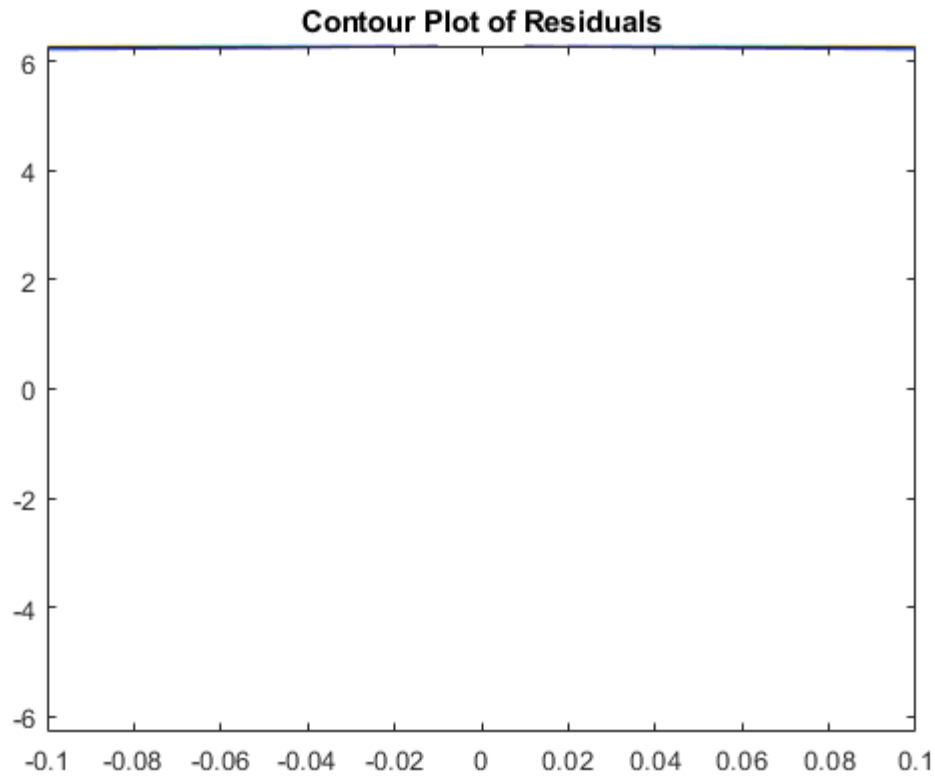
%generalize to loop

```

ans =

logical

1



Iteration 2

```

r2_it = 100;
r2_baseline = r22;
m = 1;
while r2_it > r2_baseline

    Ja1 = t.^3 .* exp(alphatot(2) .* t) .* sin(omegatot(2) .* t);
    Ja2 = t.^2 .* exp(alphatot(2) .* t) .* cos(omegatot(2) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) * J' * residual2;

    x1a = x0 - deltaxa;

    model3a = t .* (exp(x1a(1) .* t)) .* (sin(x1a(2)) .* t);

    residual3a = y - model3a;

    r2_it = residual3a' * residual3a;

    if r2_it > r2_baseline
        mu = mu * mu_up;
    end
    m = m+1
end
alphatota = [alphatot x1a(1)];
omegatota = [omegatot x1a(2)];

```

```

if r2_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r2_it];
disp('Iteration 2')
m
mu
r2_it
disp('Next Iteration')

```

```

m =

    2

Iteration 2

m =

    2

mu =

    4.0000e-05

r2_it =

    62.2236

Next Iteration

```

Iteration 3

```

r3_it = 100;
r2_baseline = r2_it;
m = 1;

while r3_it > r2_baseline || m == 5

    Ja1 = t.^3 .* exp(alphatota(3) .* t) .* sin(omegatota(3) .* t);
    Ja2 = t.^2 .* exp(alphatota(3) .* t) .* cos(omegatota(3) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual3a;

    x2a = x1a - deltaxa;

    model4a = t .* (exp(x2a(1) .* t)) .* (sin(x2a(2)) .* t);

    residual4a = y - model4a;

```

```

r3_it = residual4a' * residual4a;

if r3_it > r2_baseline
    mu = mu * mu_up;
end
m = m+1
end
alphatota = [alphatota x2a(1)];
omegatota = [omegatota x2a(2)];

if r3_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r3_it];
disp('Iteration 3')
m
mu
r3_it
disp('Next Iteration')

```

```

m =

    2

Iteration 3

m =

    2

mu =

    8.0000e-07

r3_it =

    60.8726

Next Iteration

```

Iteration 4

```

r4_it = 100;
r3_baseline = r3_it;
m = 1;

while r4_it > r3_baseline

```

```

Ja1 = t.^3 .* exp(alphatota(4) .* t) .* sin(omegatota(4) .* t);
Ja2 = t.^2 .* exp(alphatota(4) .* t) .* cos(omegatota(4) .* t);
Ja = [Ja1 Ja2];

deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual4a;

x3a = x2a - deltaxa;

model5a = t .* (exp(x3a(1) .* t)) .* (sin(x3a(2)) .* t);

residual5a = y - model5a;

r4_it = residual5a' * residual5a;

if r4_it > r3_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphatota = [alphatota x3a(1)];
omegatota = [omegatota x3a(2)];

if r4_it < r3_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r4_it];
disp('Iteration 4')
m
mu
r4_it
disp('Next Iteration')

```

m =

2

m =

3

m =

4

m =

5

Iteration 4

m =

5

mu =

5.0000e-04

r4_it =

62.7184

Next Iteration

Iteration 5

```
r5_it = 100;
r4_baseline = r4_it;
m = 1;

while r5_it > r4_baseline

    Ja1 = t.^3 .* exp(alphatota(5) .* t) .* sin(omegatota(5) .* t);
    Ja2 = t.^2 .* exp(alphatota(5) .* t) .* cos(omegatota(5) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual5a;

    x4a = x3a - deltaxa;

    model6a = t .* (exp(x4a(1) .* t)) .* (sin(x4a(2)) .* t);

    residual6a = y - model6a;

    r5_it = residual6a' * residual6a;

    if r5_it > r4_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x4a(1)];
omegatota = [omegatota x4a(2)];

if r5_it < r4_baseline
```

```

    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r5_it];
disp('Iteration 5')
m
mu
r5_it
disp('Next Iteration')

```

```

m =

    2

Iteration 5

m =

    2

mu =

    1.0000e-05

r5_it =

    62.6692

Next Iteration

```

Iteration 6

```

r6_it = 100;
r5_baseline = r5_it;
m = 1;

while r6_it > r5_baseline

    Ja1 = t.^3 .* exp(alphatota(6) .* t) .* sin(omegatota(6) .* t);
    Ja2 = t.^2 .* exp(alphatota(6) .* t) .* cos(omegatota(6) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual6a;

    x5a = x4a - deltaxa;

    model7a = t .* (exp(x5a(1) .* t)) .* (sin(x5a(2)) .* t);

    residual7a = y - model7a;

    r6_it = residual7a' * residual7a;

```



```

    if r6_it > r5_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end
alphanatota = [alphanatota x5a(1)];
omeganatota = [omeganatota x5a(2)];

if r6_it < r5_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r6_it];
disp('Iteration 6')
m
mu
r6_it
disp('Next Iteration')

```

```

m =

    2

Iteration 6

m =

    2

mu =

    2.0000e-07

r6_it =

    62.1562

Next Iteration

```

Iteration 7

```

r7_it = 100;
r6_baseline = r6_it;
m = 1;

```

```

while r7_it > r6_baseline

    Ja1 = t.^3 .* exp(alphatota(7) .* t) .* sin(omegatota(7) .* t);
    Ja2 = t.^2 .* exp(alphatota(7) .* t) .* cos(omegatota(7) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual7a;

    x6a = x5a - deltaxa;

    model8a = t .* (exp(x6a(1) .* t)) .* (sin(x6a(2)) .* t);

    residual8a = y - model8a;

    r7_it = residual8a' * residual8a;

    if r7_it > r6_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end
alphanatota = [alphanatota x6a(1)];
omeganatota = [omeganatota x6a(2)];

if r7_it < r6_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r7_it];
disp('Iteration 7')
m
mu
r7_it
disp('Next Iteration')

```

m =

2

m =

3

m =

4

```
m =  
  
    5  
  
Iteration 7  
  
m =  
  
    5  
  
mu =  
  
    1.2500e-04  
  
r7_it =  
  
    62.2922  
  
Next Iteration
```

Iteration 8

```
r8_it = 100;  
r7_baseline = r7_it;  
m = 1;  
  
while r8_it > r7_baseline  
  
    Ja1 = t.^3 .* exp(alphatota(8) .* t) .* sin(omegatota(8) .* t);  
    Ja2 = t.^2 .* exp(alphatota(8) .* t) .* cos(omegatota(8) .* t);  
    Ja = [Ja1 Ja2];  
  
    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual8a;  
  
    x7a = x6a - deltaxa;  
  
    model9a = t .* (exp(x7a(1) .* t)) .* (sin(x7a(2)) .* t);  
  
    residual9a = y - model9a;  
  
    r8_it = residual9a' * residual9a;  
  
    if r8_it > r7_baseline  
        mu = mu * mu_up;  
    end  
  
    m = m+1  
    if m == 5  
        break  
    end  
end  
alphatota = [alphatota x7a(1)];
```

```

    omegatota = [omegatota x7a(2)];

if r8_it < r7_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r8_it];
disp('Iteration 8')
m
mu
r8_it
disp('Next Iteration')

```

```

m =

    2

m =

    3

m =

    4

m =

    5

Iteration 8

m =

    5

mu =

    0.0781

r8_it =

    62.4239

Next Iteration

```

Iteration 9

```

r9_it = 100;
r8_baseline = r8_it;

```

```

m = 1;

while r9_it > r8_baseline

    Ja1 = t.^3 .* exp(alphatota(9) .* t) .* sin(omegatota(9) .* t);
    Ja2 = t.^2 .* exp(alphatota(9) .* t) .* cos(omegatota(9) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual9a;

    x8a = x7a - deltaxa;

    modell10a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);

    residual110a = y - modell10a;

    r9_it = residual110a' * residual110a;

    if r9_it > r8_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end
alphatota = [alphatota x8a(1)];
omegatota = [omegatota x8a(2)];

if r9_it < r8_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r9_it];
disp('Iteration 9')
m
mu
r9_it
disp('Next Iteration')

```

m =

2

Iteration 9

m =

2

mu =

0.0016

r9_it =

62.3401

Next Iteration

Iteration 10

```
r10_it = 100;
r9_baseline = r9_it;
m = 1;

while r10_it > r9_baseline

    Ja1 = t.^3 .* exp(alphatota(10) .* t) .* sin(omegatota(10) .* t);
    Ja2 = t.^2 .* exp(alphatota(10) .* t) .* cos(omegatota(10) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual10a;

    x9a = x8a - deltaxa;

    modell1a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);

    residual11a = y - modell1a;

    r10_it = residual11a' * residual11a;

    if r10_it > r9_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end
    alphatota = [alphatota x9a(1)];
    omegatota = [omegatota x9a(2)];

if r10_it < r9_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r10_it];
disp('Iteration 10')
m
mu
r10 it
```

```
disp('Next Iteration')

disp('Required 10 iterations to find final values')

%Plot the fit over normal scatter

f2 = figure('Name', 'Part 1 Plot over scatter');

scatter(t,y)
hold on
plot(t, model9a)
title('Raw Data and Fit Part 1')
xlabel('time')
ylabel('displacement')
```

m =

2

Iteration 10

m =

2

mu =

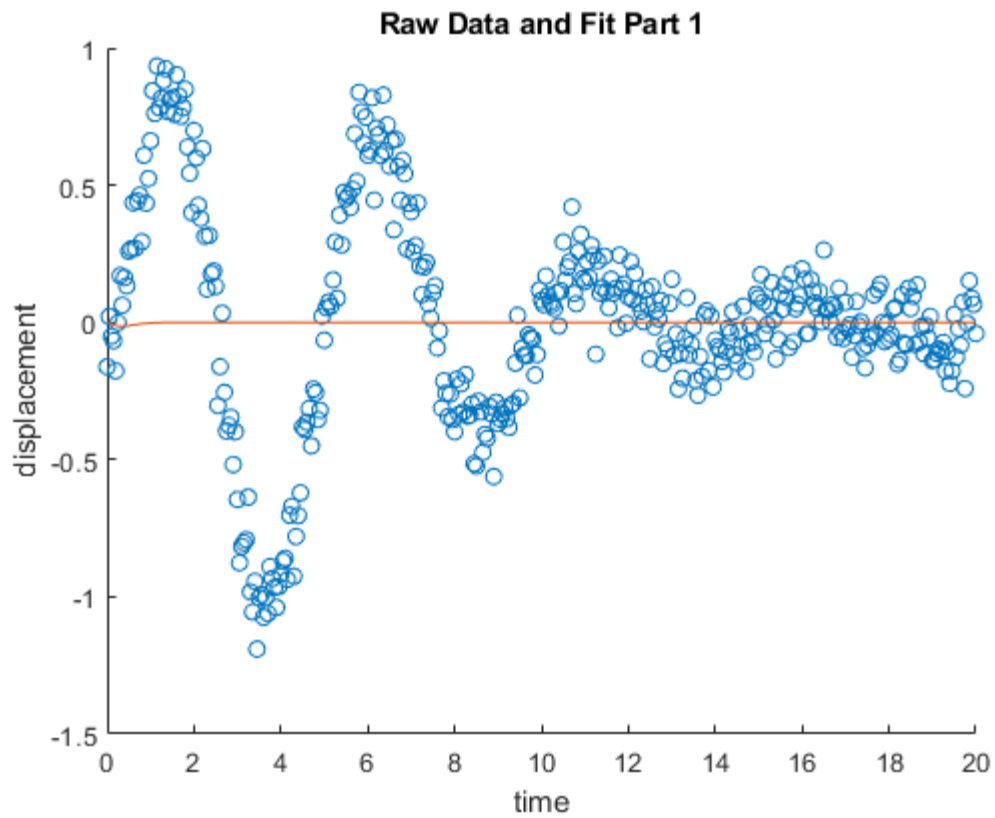
0.0016

r10_it =

62.3401

Next Iteration

Required 10 iterations to find final values



Echoing outputs for diary

```
diary vjproblpt1.txt
```

```
echo on
```

```
mutot
```

```
mtot
```

```
rtotv
```

```
alphatota
```

```
omegatota
```

```
echo off
```

```
mutot
```

```
mutot =
```

```
Columns 1 through 7
```

```
0.1000    0.0020    0.0000    0.0000    0.0005    0.0000    0.0000
```

```
Columns 8 through 11
```

```
0.0001    0.0781    0.0016    0.0016
```

```
mtot
```

```
mtot =
```

```
1      2      2      5      2      2      5      5      2      2
```


rtotv

rtotv =

Columns 1 through 7

| | | | | | | |
|---------|---------|---------|---------|---------|---------|---------|
| 70.7653 | 70.3216 | 62.2236 | 60.8726 | 62.7184 | 62.6692 | 62.1562 |
|---------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| 62.2922 | 62.4239 | 62.3401 | 62.3401 |
|---------|---------|---------|---------|

alphatota

alphatota =

Columns 1 through 7

| | | | | | | |
|---------|---------|---------|---------|---------|---------|---------|
| -1.0000 | -1.5512 | -2.2599 | -2.8885 | -3.5067 | -4.1389 | -4.7705 |
|---------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| -5.3992 | -6.0282 | -6.6565 | -7.2861 |
|---------|---------|---------|---------|

omegatota

omegatota =

Columns 1 through 7

| | | | | | | |
|--------|---------|---------|---------|---------|---------|----------|
| 1.0000 | -1.4855 | -3.1781 | -4.9803 | -6.7584 | -8.5695 | -10.3812 |
|--------|---------|---------|---------|---------|---------|----------|

Columns 8 through 11

| | | | |
|----------|----------|----------|----------|
| -12.1781 | -13.9749 | -15.7592 | -17.5617 |
|----------|----------|----------|----------|

echo off

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Prob 1 Part 2

```
clear all
close all

[t, y] = textread('Problem1_TExpo_sineData.txt','%f%f','headerlines',1);

alpha = -0.4;
omega = 0.5;
xk = [alpha omega]';

J1 = t.^3 .* exp(alpha .* t) .* sin(omega .* t);
J2 = t.^2 .* exp(alpha .* t) .* cos(omega .* t);

J = [J1 J2];

model = t .* (exp(alpha .* t)) .* (sin(omega) .* t);

residual = y - model;

r2 = residual' * residual;

mu_start = 1;
mu_down = 50;
mu_up = 5;

% mu_rscout = mu_old * mu_up;
% mu_cont = mu_old/mu_down;

mmax = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;
x0 = xk - deltax ;

model2 = t .* (exp(x0(1) .* t)) .* (sin(x0(2)) .* t);
residual2 = y - model2;
```

```

r22 = residual2' * residual2;
r22 < r2

alphatot = [xk(1) x0(1)];
omegatot = [xk(2) x0(2)];

mu = 0.1/50;
mtot = [1];
mutot = [mu_start mu];
rtotv = [r2 r22];

```

```

ans =

    logical

     1

```

Iteration 2

```

r2_it = 100;
r2_baseline = r22;
m = 1;
while r2_it > r2_baseline

    Ja1 = t.^3 .* exp(alphatot(2) .* t) .* sin(omegatot(2) .* t);
    Ja2 = t.^2 .* exp(alphatot(2) .* t) .* cos(omegatot(2) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual2;

    x1a = x0 - deltaxa;

    model3a = t .* (exp(x1a(1) .* t)) .* (sin(x1a(2)) .* t);

    residual3a = y - model3a;

    r2_it = residual3a' * residual3a;

    if r2_it > r2_baseline
        mu = mu * mu_up;
    end
    m = m+1
end
alphatota = [alphatot x1a(1)];
omegatota = [omegatot x1a(2)];

if r2_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

```

```

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r2_it];
disp('Iteration 2')
m
mu
r2_it
disp('Next Iteration')

```

```

m =

    2

Iteration 2

m =

    2

mu =

    4.0000e-05

r2_it =

    64.2528

Next Iteration

```

Iteration 3

```

r3_it = 100;
r2_baseline = r2_it;
m = 1;

while r3_it > r2_baseline || m == 5

    Ja1 = t.^3 .* exp(alphatota(3) .* t) .* sin(omegatota(3) .* t);
    Ja2 = t.^2 .* exp(alphatota(3) .* t) .* cos(omegatota(3) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual3a;

    x2a = x1a - deltaxa;

    model4a = t .* (exp(x2a(1) .* t)) .* (sin(x2a(2)) .* t);

    residual4a = y - model4a;

    r3_it = residual4a' * residual4a;

    if r3_it > r2_baseline
        mu = mu * mu_up;
    end
end

```

```

end
    m = m+1
end
    alphetota = [alphetota x2a(1)];
    omegatota = [omegatota x2a(2)];

if r3_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r3_it];
disp('Iteration 3')
m
mu
r3_it
disp('Next Iteration')

```

```

m =

    2

Iteration 3

m =

    2

mu =

    8.0000e-07

r3_it =

    62.9359

Next Iteration

```

Iteration 4

```

r4_it = 100;
r3_baseline = r3_it;
m = 1;

while r4_it > r3_baseline

    Ja1 = t.^3 .* exp(alphetota(4) .* t) .* sin(omegatota(4) .* t);
    Ja2 = t.^2 .* exp(alphetota(4) .* t) .* cos(omegatota(4) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual4a;

    x3a = x2a - deltaxa;

```

```

model5a = t .* (exp(x3a(1) .* t)) .* (sin(x3a(2)) .* t);

residual5a = y - model5a;

r4_it = residual5a' * residual5a;


if r4_it > r3_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x3a(1)];
omeganatota = [omeganatota x3a(2)];

if r4_it < r3_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r4_it];
disp('Iteration 4')
m
mu
r4_it
disp('Next Iteration')

```

m =

2

Iteration 4

m =

2

mu =

1.6000e-08

r4_it =

62.7490

Next Iteration

Iteration 5

```

r5_it = 100;
r4_baseline = r4_it;
m = 1;

while r5_it > r4_baseline

    Ja1 = t.^3 .* exp(alphatota(5) .* t) .* sin(omegatota(5) .* t);
    Ja2 = t.^2 .* exp(alphatota(5) .* t) .* cos(omegatota(5) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual5a;

    x4a = x3a - deltaxa;

    model6a = t .* (exp(x4a(1) .* t)) .* (sin(x4a(2)) .* t);

    residual6a = y - model6a;

    r5_it = residual6a' * residual6a;

    if r5_it > r4_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x4a(1)];
omegatota = [omegatota x4a(2)];

if r5_it < r4_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r5_it];
disp('Iteration 5')
m
mu
r5_it
disp('Next Iteration')

```

m =

2

Iteration 5

m =

2

```

mu =

    3.2000e-10

r5_it =

    62.7169

Next Iteration

```

Iteration 6

```

r6_it = 100;
r5_baseline = r5_it;
m = 1;

while r6_it > r5_baseline

    Ja1 = t.^3 .* exp(alphatota(6) .* t) .* sin(omegatota(6) .* t);
    Ja2 = t.^2 .* exp(alphatota(6) .* t) .* cos(omegatota(6) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual6a;

    x5a = x4a - deltaxa;

    model7a = t .* (exp(x5a(1) .* t)) .* (sin(x5a(2)) .* t);

    residual7a = y - model7a;

    r6_it = residual7a' * residual7a;

    if r6_it > r5_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x5a(1)];
omegatota = [omegatota x5a(2)];

if r6_it < r5_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r6_it];
disp('Iteration 6')

```



```

m
mu
r6_it
disp('Next Iteration')

```

```

m =

    2

Iteration 6

m =

    2

mu =

    6.4000e-12

r6_it =

    62.7093

Next Iteration

```

Iteration 7

```

r7_it = 100;
r6_baseline = r6_it;
m = 1;

while r7_it > r6_baseline

    Ja1 = t.^3 .* exp(alphatota(7) .* t) .* sin(omegatota(7) .* t);
    Ja2 = t.^2 .* exp(alphatota(7) .* t) .* cos(omegatota(7) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual7a;

    x6a = x5a - deltaxa;

    model8a = t .* (exp(x6a(1) .* t)) .* (sin(x6a(2)) .* t);

    residual8a = y - model8a;

    r7_it = residual8a' * residual8a;

    if r7_it > r6_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5

```

```

        break
    end
end
    alphas = [alphatota x6a(1)];
    omegas = [omegatota x6a(2)];

if r7_it < r6_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r7_it];
disp('Iteration 7')
m
mu
r7_it
disp('Next Iteration')

```

```

m =

    2

Iteration 7

m =

    2

mu =

    1.2800e-13

r7_it =

    62.7055

Next Iteration

```

Iteration 8

```

r8_it = 100;
r7_baseline = r7_it;
m = 1;

while r8_it > r7_baseline

    Ja1 = t.^3 .* exp(alphas(8) .* t) .* sin(omegas(8) .* t);
    Ja2 = t.^2 .* exp(alphas(8) .* t) .* cos(omegas(8) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual8a;

    x7a = x6a - deltaxa;

```

```

model9a = t .* (exp(x7a(1) .* t)) .* (sin(x7a(2)) .* t);

residual9a = y - model9a;

r8_it = residual9a' * residual9a;


if r8_it > r7_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x7a(1)];
omeganatota = [omeganatota x7a(2)];

if r8_it < r7_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r8_it];
disp('Iteration 8')
m
mu
r8_it
disp('Next Iteration')

```

m =

2

Iteration 8

m =

2

mu =

2.5600e-15

r8_it =

62.7023

Next Iteration

```

r9_it = 100;
r8_baseline = r8_it;
m = 1;

while r9_it > r8_baseline

    Ja1 = t.^3 .* exp(alphatota(9) .* t) .* sin(omegatota(9) .* t);
    Ja2 = t.^2 .* exp(alphatota(9) .* t) .* cos(omegatota(9) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual9a;

    x8a = x7a - deltaxa;

    modell0a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);

    residual10a = y - modell0a;

    r9_it = residual10a' * residual10a;

    if r9_it > r8_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x8a(1)];
omegatota = [omegatota x8a(2)];

if r9_it < r8_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r9_it];
disp('Iteration 9')
m
mu
r9_it
disp('Next Iteration')

```

m =

2

Iteration 9

m =

2

```
mu =  
  
5.1200e-17
```

```
r9_it =  
  
62.6992
```

```
Next Iteration
```

Iteration 10

```
r10_it = 100;  
r9_baseline = r9_it;  
m = 1;  
  
while r10_it > r9_baseline  
  
    Ja1 = t.^3 .* exp(alphatota(10) .* t) .* sin(omegatota(10) .* t);  
    Ja2 = t.^2 .* exp(alphatota(10) .* t) .* cos(omegatota(10) .* t);  
    Ja = [Ja1 Ja2];  
  
    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual10a;  
  
    x9a = x8a - deltaxa;  
  
    modell1a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);  
  
    residual11a = y - modell1a;  
  
    r10_it = residual11a' * residual11a;  
  
    if r10_it > r9_baseline  
        mu = mu * mu_up;  
    end  
  
    m = m+1  
    if m == 5  
        break  
    end  
end  
alphatota = [alphatota x9a(1)];  
omegatota = [omegatota x9a(2)];  
  
if r10_it < r9_baseline  
    mu = mu/mu_down;  
else  
    mu = mu;  
end  
mutot = [mutot mu];  
mtot = [mtot m];  
rtotv = [rtotv r10_it];  
disp('Iteration 10')
```

```

m
mu
r10_it
disp('Next Iteration')

disp('Required 10 iterations to find final values')

f2 = figure('Name', 'Part 2 Plot over scatter, mu = 1');

scatter(t,y)
hold on
plot(t, model10a)
title('Raw Data and Fit Part 2, \mu = 1')
xlabel('time')
ylabel('displacement')

```

m =

2

Iteration 10

m =

2

mu =

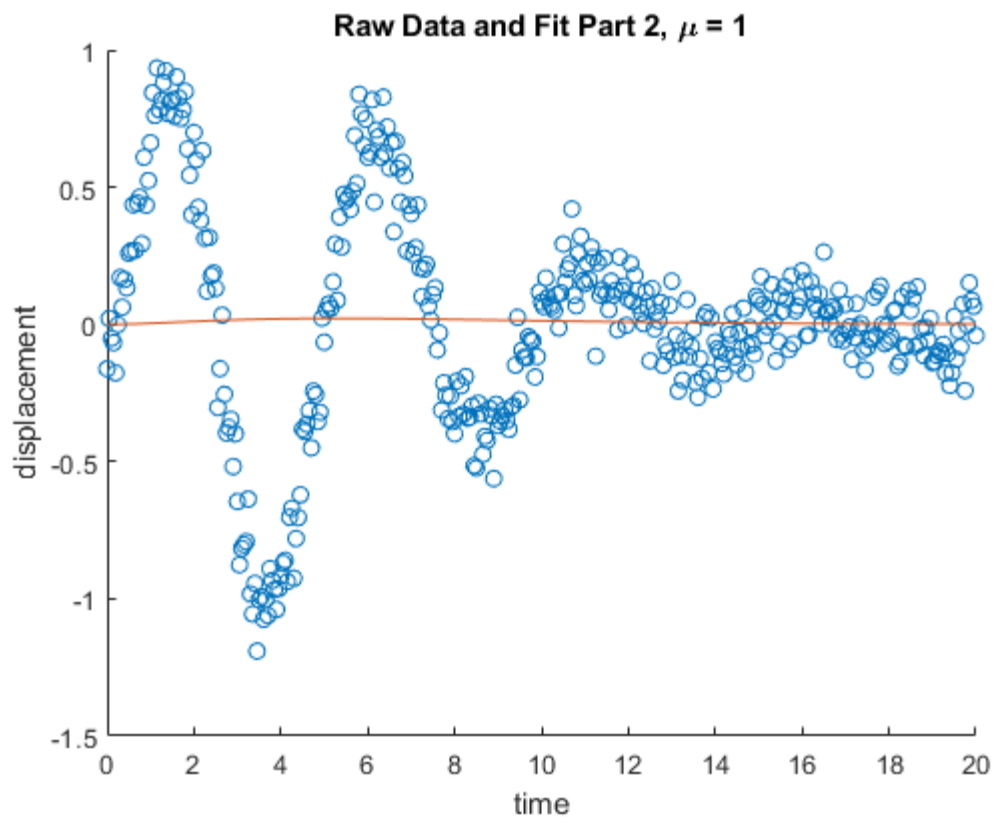
5.1200e-17

r10_it =

62.6992

Next Iteration

Required 10 iterations to find final values



Echoing outputs for diary

```
diary vjproblpt2_groupA.txt
```

```
echo on
```

```
mutot
```

```
mtot
```

```
rtotv
```

```
alphatota
```

```
omegatota
```

```
echo off
```

```
mutot
```

```
mutot =
```

```
Columns 1 through 7
```

```
1.0000    0.0020    0.0000    0.0000    0.0000    0.0000    0.0000
```

```
Columns 8 through 11
```

```
0.0000    0.0000    0.0000    0.0000
```

```
mtot
```

```
mtot =
```

```
1    2    2    2    2    2    2    2    2    2
```

rtotv

rtotv =

Columns 1 through 7

| | | | | | | |
|----------|---------|---------|---------|---------|---------|---------|
| 421.8764 | 79.5468 | 64.2528 | 62.9359 | 62.7490 | 62.7169 | 62.7093 |
|----------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| 62.7055 | 62.7023 | 62.6992 | 62.6992 |
|---------|---------|---------|---------|

alphatota

alphatota =

Columns 1 through 7

| | | | | | | |
|---------|---------|---------|---------|---------|---------|---------|
| -0.4000 | -0.4084 | -0.4062 | -0.4023 | -0.3981 | -0.3938 | -0.3895 |
|---------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| -0.3853 | -0.3810 | -0.3768 | -0.3725 |
|---------|---------|---------|---------|

omegatota

omegatota =

Columns 1 through 7

| | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|
| 0.5000 | 0.0980 | 0.0240 | 0.0097 | 0.0069 | 0.0064 | 0.0061 |
|--------|--------|--------|--------|--------|--------|--------|

Columns 8 through 11

| | | | |
|--------|--------|--------|--------|
| 0.0060 | 0.0058 | 0.0057 | 0.0056 |
|--------|--------|--------|--------|

echo off

Contents

- [Prob 1 pt2 conservative mu = 100](#)
- [mu 1e+05](#)
- [Iteration 2](#)
- [Iteration 3](#)
- [Iteration 4](#)
- [Iteration 5](#)
- [Iteration 6](#)
- [Iteration 7](#)
- [Iteration 8](#)
- [Iteration 9](#)
- [Iteration 10](#)
- [Echoing outputs for diary](#)

Prob 1 pt2 conservative mu = 100

```
clear all
close all

[t, y] = textread('Problem1_TExpo_sineData.txt','%f%f','headerlines',1);

alpha = -0.4;
omega = 0.5;
xk = [alpha omega]';

J1 = t.^3 .* exp(alpha .* t) .* sin(omega .* t);
J2 = t.^2 .* exp(alpha .* t) .* cos(omega .* t);

J = [J1 J2];

model = t .* (exp(alpha .* t)) .* (sin(omega) .* t);

residual = y - model;

r2 = residual' * residual;

mu_start = 100;
mu_down = 50;
mu_up = 5;

% mu_rscout = mu_old * mu_up;
% mu_cont = mu_old/mu_down;

mmax = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;
x0 = xk - deltax ;

model2 = t .* (exp(x0(1) .* t)) .* (sin(x0(2)) .* t);
residual2 = y - model2;
```

```

r22 = residual2' * residual2;
r22 < r2

alphatot = [xk(1) x0(1)];
omegatot = [xk(2) x0(2)];

mu = 0.1/50;

mtot = [1];
mutot = [mu_start mu];
rtotv = [r2 r22];

```

```

ans =

    logical

     1

```

mu 1e+05

```

disp('Conservative mu 1e+05')
alpha = -0.4;
omega = 0.5;
xk = [alpha omega]';

J1 = t.^3 .* exp(alpha .* t) .* sin(omega .* t);
J2 = t.^2 .* exp(alpha .* t) .* cos(omega .* t);

J = [J1 J2];

model = t .* (exp(alpha .* t)) .* (sin(omega) .* t);

residual = y - model;

r2 = residual' * residual;

mu_start = 1e+05;
mu_down = 50;
mu_up = 5;

% mu_rscout = mu_old * mu_up;
% mu_cont = mu_old/mu_down;

mmax = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;
x0 = xk - deltax ;

model2 = t .* (exp(x0(1) .* t)) .* (sin(x0(2)) .* t);
residual2 = y - model2;

r22 = residual2' * residual2;

```

```

r22 < r2

alphanot = [xk(1) x0(1)];
omeganot = [xk(2) x0(2)];

mu = 0.1/50;

```

Conservative mu 1e+05

```

ans =

    logical

     1

```

Iteration 2

```

r2_it = 10000000000000000;
r2_baseline = r22;
m = 1;
while r2_it > r2_baseline

    Ja1 = t.^3 .* exp(alphanot(2) .* t) .* sin(omeganot(2) .* t);
    Ja2 = t.^2 .* exp(alphanot(2) .* t) .* cos(omeganot(2) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual2;

    x1a = x0 - deltaxa;

    model3a = t .* (exp(x1a(1) .* t)) .* (sin(x1a(2)) .* t);

    residual3a = y - model3a;

    r2_it = residual3a' * residual3a;

    if r2_it > r2_baseline
        mu = mu * mu_up;
    end
    m = m+1
end
alphanota = [alphanot x1a(1)];
omeganota = [omeganot x1a(2)];

if r2_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];

```

```

rtotv = [rtotv r2_it];
disp('Iteration 2')
m
mu
r2_it
disp('Next Iteration')

```

```

m =

    2

Iteration 2

m =

    2

mu =

    4.0000e-05

r2_it =

    79.9736

Next Iteration

```

Iteration 3

```

r3_it = 10000000000000000;
r2_baseline = r2_it;
m = 1;

while r3_it > r2_baseline || m == 5

    Ja1 = t.^3 .* exp(alphatota(3) .* t) .* sin(omegatota(3) .* t);
    Ja2 = t.^2 .* exp(alphatota(3) .* t) .* cos(omegatota(3) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual3a;

    x2a = x1a - deltaxa;

    model4a = t .* (exp(x2a(1) .* t)) .* (sin(x2a(2)) .* t);

    residual4a = y - model4a;

    r3_it = residual4a' * residual4a;

    if r3_it > r2_baseline
        mu = mu * mu_up;
    end

    m = m+1

```

```

end
    alphasota = [alphasota x2a(1)];
    omegasota = [omegasota x2a(2)];

if r3_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r3_it];
disp('Iteration 3')
m
mu
r3_it
disp('Next Iteration')

```

```

m =

    2

Iteration 3

m =

    2

mu =

    8.0000e-07

r3_it =

    64.3358

Next Iteration

```

Iteration 4

```

r4_it = 10000000000000000;
r3_baseline = r3_it;
m = 1;

while r4_it > r3_baseline

    Ja1 = t.^3 .* exp(alphasota(4) .* t) .* sin(omegasota(4) .* t);
    Ja2 = t.^2 .* exp(alphasota(4) .* t) .* cos(omegasota(4) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual4a;

    x3a = x2a - deltaxa;

```

```

model5a = t .* (exp(x3a(1) .* t)) .* (sin(x3a(2)) .* t);

residual5a = y - model5a;

r4_it = residual5a' * residual5a;

if r4_it > r3_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x3a(1)];
omeganatota = [omeganatota x3a(2)];

if r4_it < r3_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r4_it];
disp('Iteration 4')
m
mu
r4_it
disp('Next Iteration')

```

```

m =

    2

Iteration 4

m =

    2

mu =

    1.6000e-08

r4_it =

    62.9533

Next Iteration

```

Iteration 5

```

r5_it = 10000000000000000;
r4_baseline = r4_it;
m = 1;

while r5_it > r4_baseline

    Ja1 = t.^3 .* exp(alphatota(5) .* t) .* sin(omegatota(5) .* t);
    Ja2 = t.^2 .* exp(alphatota(5) .* t) .* cos(omegatota(5) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual5a;

    x4a = x3a - deltaxa;

    model6a = t .* (exp(x4a(1) .* t)) .* (sin(x4a(2)) .* t);

    residual6a = y - model6a;

    r5_it = residual6a' * residual6a;

    if r5_it > r4_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x4a(1)];
omegatota = [omegatota x4a(2)];

if r5_it < r4_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r5_it];
disp('Iteration 5')
m
mu
r5_it
disp('Next Iteration')

```

m =

2

Iteration 5

m =

```
mu =  
  
3.2000e-10
```

```
r5_it =  
  
62.7534
```

```
Next Iteration
```

Iteration 6

```
r6_it = 10000000000000000;  
r5_baseline = r5_it;  
m = 1;  
  
while r6_it > r5_baseline  
  
    Ja1 = t.^3 .* exp(alphatota(6) .* t) .* sin(omegatota(6) .* t);  
    Ja2 = t.^2 .* exp(alphatota(6) .* t) .* cos(omegatota(6) .* t);  
    Ja = [Ja1 Ja2];  
  
    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual6a;  
  
    x5a = x4a - deltaxa;  
  
    model7a = t .* (exp(x5a(1) .* t)) .* (sin(x5a(2)) .* t);  
  
    residual7a = y - model7a;  
  
    r6_it = residual7a' * residual7a;  
  
    if r6_it > r5_baseline  
        mu = mu * mu_up;  
    end  
  
    m = m+1  
    if m == 5  
        break  
    end  
end  
alphatota = [alphatota x5a(1)];  
omegatota = [omegatota x5a(2)];  
  
if r6_it < r5_baseline  
    mu = mu/mu_down;  
else  
    mu = mu;  
end  
  
mutot = [mutot mu];  
mtot = [mtot m];
```



```

rtotv = [rtotv r6_it];
disp('Iteration 6')
m
mu
r6_it
disp('Next Iteration')

```

```

m =

    2

Iteration 6

m =

    2

mu =

    6.4000e-12

r6_it =

    62.7184

Next Iteration

```

Iteration 7

```

r7_it = 10000000000000000;
r6_baseline = r6_it;
m = 1;

while r7_it > r6_baseline

    Ja1 = t.^3 .* exp(alphatota(7) .* t) .* sin(omegatota(7) .* t);
    Ja2 = t.^2 .* exp(alphatota(7) .* t) .* cos(omegatota(7) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual7a;

    x6a = x5a - deltaxa;

    model8a = t .* (exp(x6a(1) .* t)) .* (sin(x6a(2)) .* t);

    residual8a = y - model8a;

    r7_it = residual8a' * residual8a;

    if r7_it > r6_baseline
        mu = mu * mu_up;
    end
end

```

```

        m = m+1
    if m == 5
        break
    end
end
    alphas = [alphatota x6a(1)];
    omegas = [omegatota x6a(2)];

if r7_it < r6_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r7_it];
disp('Iteration 7')
m
mu
r7_it
disp('Next Iteration')

```

```

m =

     2

Iteration 7

m =

     2

mu =

    1.2800e-13

r7_it =

    62.7103

Next Iteration

```

Iteration 8

```

r8_it = 10000000000000000;
r7_baseline = r7_it;
m = 1;

while r8_it > r7_baseline

    Ja1 = t.^3 .* exp(alphas(8) .* t) .* sin(omegas(8) .* t);
    Ja2 = t.^2 .* exp(alphas(8) .* t) .* cos(omegas(8) .* t);
    Ja = [Ja1 Ja2];

```

```

deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual8a;

x7a = x6a - deltaxa;

model9a = t .* (exp(x7a(1) .* t)) .* (sin(x7a(2)) .* t);

residual9a = y - model9a;

r8_it = residual9a' * residual9a;


if r8_it > r7_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x7a(1)];
omeganatota = [omeganatota x7a(2)];

if r8_it < r7_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r8_it];
disp('Iteration 8')
m
mu
r8_it
disp('Next Iteration')

```

m =

2

Iteration 8

m =

2

mu =

2.5600e-15

r8_it =

62.7063

Iteration 9

```

r9_it = 10000000000000000;
r8_baseline = r8_it;
m = 1;

while r9_it > r8_baseline

    Ja1 = t.^3 .* exp(alphatota(9) .* t) .* sin(omegatota(9) .* t);
    Ja2 = t.^2 .* exp(alphatota(9) .* t) .* cos(omegatota(9) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual9a;

    x8a = x7a - deltaxa;

    modell10a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);

    residual10a = y - modell10a;

    r9_it = residual10a' * residual10a;

    if r9_it > r8_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x8a(1)];
omegatota = [omegatota x8a(2)];

if r9_it < r8_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r9_it];
disp('Iteration 9')
m
mu
r9_it
disp('Next Iteration')

```

m =

Iteration 9

m =

2

mu =

5.1200e-17

r9_it =

62.7030

Next Iteration

Iteration 10

```
r10_it = 10000000000000000000;
r9_baseline = r9_it;
m = 1;

while r10_it > r9_baseline

    Ja1 = t.^3 .* exp(alphatota(10) .* t) .* sin(omegatota(10) .* t);
    Ja2 = t.^2 .* exp(alphatota(10) .* t) .* cos(omegatota(10) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual10a;

    x9a = x8a - deltaxa;

    modell1a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);

    residual11a = y - modell1a;

    r10_it = residual11a' * residual11a;

    if r10_it > r9_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x9a(1)];
omegatota = [omegatota x9a(2)];

if r10_it < r9_baseline
    mu = mu/mu_down;
else
    mu = mu;
```

```

end
mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r10_it];
disp('Iteration 10')
m
mu
r10_it
disp('Next Iteration')

% disp('Required 10 iterations to find final values')

f2 = figure('Name', 'Part 2 Plot over scatter, mu = 100');

scatter(t,y)
hold on
plot(t, model10a)
title('Raw Data and Fit Part 2, \mu = 100')
xlabel('time')
ylabel('displacement')

```

```

m =

    2

Iteration 10

m =

    2

mu =

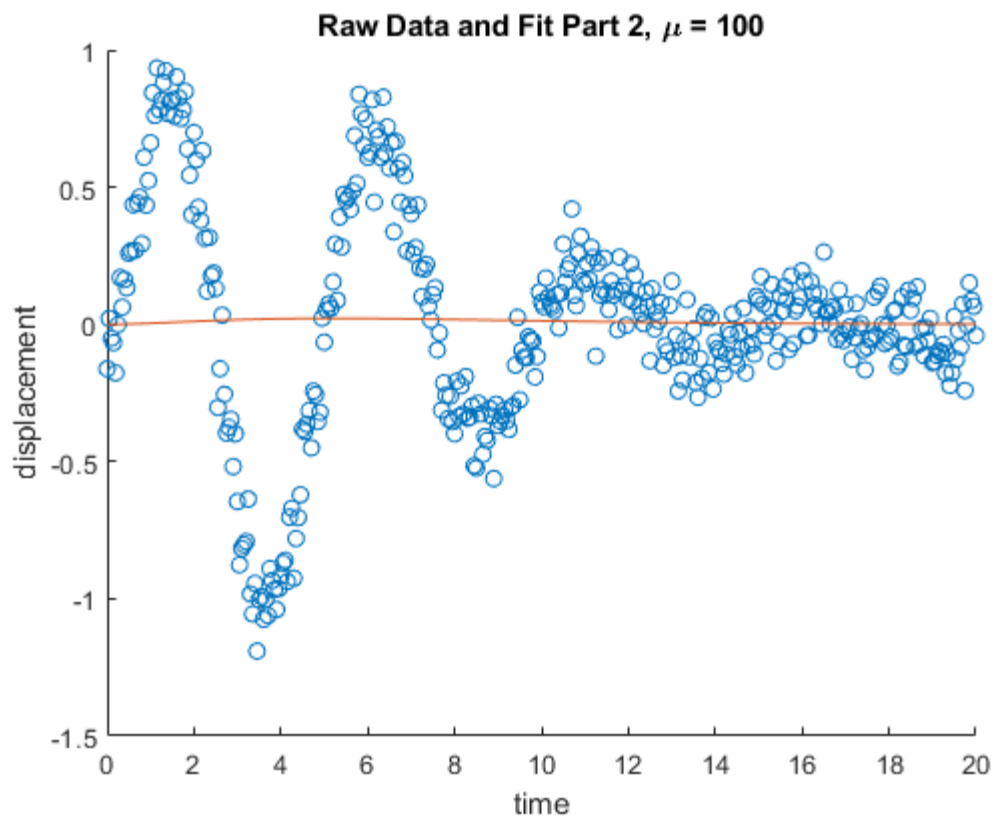
    5.1200e-17

r10_it =

    62.7030

Next Iteration

```



Echoing outputs for diary

```
diary vjproblpt2_groupB.txt
```

```
echo on
```

```
mutot
```

```
mtot
```

```
rtotv
```

```
alphatota
```

```
omegatota
```

```
echo off
```

```
mutot
```

```
mutot =
```

```
Columns 1 through 7
```

```
100.0000    0.0020    0.0000    0.0000    0.0000    0.0000    0.0000
```

```
Columns 8 through 11
```

```
0.0000    0.0000    0.0000    0.0000
```

```
mtot
```

```
mtot =
```

```
1    2    2    2    2    2    2    2    2    2
```

rtotv

rtotv =

Columns 1 through 7

| | | | | | | |
|----------|---------|---------|---------|---------|---------|---------|
| 421.8764 | 97.5580 | 79.9736 | 64.3358 | 62.9533 | 62.7534 | 62.7184 |
|----------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| 62.7103 | 62.7063 | 62.7030 | 62.7030 |
|---------|---------|---------|---------|

alphatota

alphatota =

Columns 1 through 7

| | | | | | | |
|---------|---------|---------|---------|---------|---------|---------|
| -0.4000 | -0.4014 | -0.4095 | -0.4073 | -0.4034 | -0.3992 | -0.3949 |
|---------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| -0.3906 | -0.3863 | -0.3821 | -0.3778 |
|---------|---------|---------|---------|

omegatota

omegatota =

Columns 1 through 7

| | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|
| 0.5000 | 0.4972 | 0.1000 | 0.0249 | 0.0099 | 0.0070 | 0.0064 |
|--------|--------|--------|--------|--------|--------|--------|

Columns 8 through 11

| | | | |
|--------|--------|--------|--------|
| 0.0062 | 0.0060 | 0.0059 | 0.0057 |
|--------|--------|--------|--------|

echo off

Contents

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- [Echoing outputs for diary](#)

Problem 1 part 2 mu 1e+05

```
clear all
close all

[t, y] = textread('Problem1_TExpo_sineData.txt','%f%f','headerlines',1);

alpha = -0.4;
omega = 0.5;
xk = [alpha omega]';

J1 = t.^3 .* exp(alpha .* t) .* sin(omega .* t);
J2 = t.^2 .* exp(alpha .* t) .* cos(omega .* t);

J = [J1 J2];

model = t .* (exp(alpha .* t)) .* (sin(omega) .* t);

residual = y - model;

r2 = residual' * residual;

mu_start = 1e+05;
mu_down = 50;
mu_up = 5;

% mu_rscout = mu_old * mu_up;
% mu_cont = mu_old/mu_down;

mmax = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;
x0 = xk - deltax ;

model2 = t .* (exp(x0(1) .* t)) .* (sin(x0(2)) .* t);
residual2 = y - model2;
```

```

r22 = residual2' * residual2;
r22 < r2

alphatot = [xk(1) x0(1)];
omegatot = [xk(2) x0(2)];

%Iteration 0 values

mu = 0.1/50;
mtot = [1];
mutot = [mu_start mu];
rtotv = [r2 r22];

```

```

ans =

    logical

     1

```

mu 1e+05

```

disp('Conservative mu 1e+05')
alpha = -0.4;
omega = 0.5;
xk = [alpha omega]';

J1 = t.^3 .* exp(alpha .* t) .* sin(omega .* t);
J2 = t.^2 .* exp(alpha .* t) .* cos(omega .* t);

J = [J1 J2];

model = t .* (exp(alpha .* t)) .* (sin(omega) .* t);

residual = y - model;

r2 = residual' * residual;

mu_start = 1e+05;
mu_down = 50;
mu_up = 5;

% mu_rscout = mu_old * mu_up;
% mu_cont = mu_old/mu_down;

mmax = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;
x0 = xk - deltax ;

model2 = t .* (exp(x0(1) .* t)) .* (sin(x0(2)) .* t);
residual2 = y - model2;

r22 = residual2' * residual2;

```

```

r22 < r2

alphanot = [xk(1) x0(1)];
omeganot = [xk(2) x0(2)];

mu = 0.1/50;

```

Conservative mu 1e+05

```

ans =

    logical

     1

```

Iteration 2

```

r2_it = 10000000000000000;
r2_baseline = r22;
m = 1;
while r2_it > r2_baseline

    Ja1 = t.^3 .* exp(alphanot(2) .* t) .* sin(omeganot(2) .* t);
    Ja2 = t.^2 .* exp(alphanot(2) .* t) .* cos(omeganot(2) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual2;

    x1a = x0 - deltaxa;

    model3a = t .* (exp(x1a(1) .* t)) .* (sin(x1a(2)) .* t);

    residual3a = y - model3a;

    r2_it = residual3a' * residual3a;

    if r2_it > r2_baseline
        mu = mu * mu_up;
    end
    m = m+1
end
alphanota = [alphanot x1a(1)];
omeganota = [omeganot x1a(2)];

if r2_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];

```

```

rtotv = [rtotv r2_it];
disp('Iteration 2')
m
mu
r2_it
disp('Next Iteration')

```

```

m =

    2

Iteration 2

m =

    2

mu =

    4.0000e-05

r2_it =

    79.9736

Next Iteration

```

Iteration 3

```

r3_it = 10000000000000000;
r2_baseline = r2_it;
m = 1;

while r3_it > r2_baseline || m == 5

    Ja1 = t.^3 .* exp(alphatota(3) .* t) .* sin(omegatota(3) .* t);
    Ja2 = t.^2 .* exp(alphatota(3) .* t) .* cos(omegatota(3) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual3a;

    x2a = x1a - deltaxa;

    model4a = t .* (exp(x2a(1) .* t)) .* (sin(x2a(2)) .* t);

    residual4a = y - model4a;

    r3_it = residual4a' * residual4a;

    if r3_it > r2_baseline
        mu = mu * mu_up;
    end

    m = m+1

```

```

end
    alphasatota = [alphasatota x2a(1)];
    omegasatota = [omegasatota x2a(2)];

if r3_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r3_it];
disp('Iteration 3')
m
mu
r3_it
disp('Next Iteration')

```

```

m =

    2

Iteration 3

m =

    2

mu =

    8.0000e-07

r3_it =

    64.3358

Next Iteration

```

Iteration 4

```

r4_it = 10000000000000000;
r3_baseline = r3_it;
m = 1;

while r4_it > r3_baseline

    Ja1 = t.^3 .* exp(alphasatota(4) .* t) .* sin(omegasatota(4) .* t);
    Ja2 = t.^2 .* exp(alphasatota(4) .* t) .* cos(omegasatota(4) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual4a;

    x3a = x2a - deltaxa;

```

```

model5a = t .* (exp(x3a(1) .* t)) .* (sin(x3a(2)) .* t);

residual5a = y - model5a;

r4_it = residual5a' * residual5a;


if r4_it > r3_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x3a(1)];
omeganatota = [omeganatota x3a(2)];

if r4_it < r3_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r4_it];
disp('Iteration 4')
m
mu
r4_it
disp('Next Iteration')

```

```

m =

    2

Iteration 4

m =

    2

mu =

    1.6000e-08

r4_it =

    62.9533

Next Iteration

```

Iteration 5

```

r5_it = 10000000000000000;
r4_baseline = r4_it;
m = 1;

while r5_it > r4_baseline

    Ja1 = t.^3 .* exp(alphatota(5) .* t) .* sin(omegatota(5) .* t);
    Ja2 = t.^2 .* exp(alphatota(5) .* t) .* cos(omegatota(5) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual5a;

    x4a = x3a - deltaxa;

    model6a = t .* (exp(x4a(1) .* t)) .* (sin(x4a(2)) .* t);

    residual6a = y - model6a;

    r5_it = residual6a' * residual6a;

    if r5_it > r4_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x4a(1)];
omegatota = [omegatota x4a(2)];

if r5_it < r4_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r5_it];
disp('Iteration 5')
m
mu
r5_it
disp('Next Iteration')

```

m =

2

Iteration 5

m =

```
mu =

    3.2000e-10
```

```
r5_it =

    62.7534
```

```
Next Iteration
```

Iteration 6

```
r6_it = 10000000000000000;
r5_baseline = r5_it;
m = 1;

while r6_it > r5_baseline

    Ja1 = t.^3 .* exp(alphatota(6) .* t) .* sin(omegatota(6) .* t);
    Ja2 = t.^2 .* exp(alphatota(6) .* t) .* cos(omegatota(6) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual6a;

    x5a = x4a - deltaxa;

    model7a = t .* (exp(x5a(1) .* t)) .* (sin(x5a(2)) .* t);

    residual7a = y - model7a;

    r6_it = residual7a' * residual7a;

    if r6_it > r5_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x5a(1)];
omegatota = [omegatota x5a(2)];

if r6_it < r5_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
```



```

rtotv = [rtotv r6_it];
disp('Iteration 6')
m
mu
r6_it
disp('Next Iteration')

```

```

m =

    2

Iteration 6

m =

    2

mu =

    6.4000e-12

r6_it =

    62.7184

Next Iteration

```

Iteration 7

```

r7_it = 10000000000000000;
r6_baseline = r6_it;
m = 1;

while r7_it > r6_baseline

    Ja1 = t.^3 .* exp(alphatota(7) .* t) .* sin(omegatota(7) .* t);
    Ja2 = t.^2 .* exp(alphatota(7) .* t) .* cos(omegatota(7) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual7a;

    x6a = x5a - deltaxa;

    model8a = t .* (exp(x6a(1) .* t)) .* (sin(x6a(2)) .* t);

    residual8a = y - model8a;

    r7_it = residual8a' * residual8a;

    if r7_it > r6_baseline
        mu = mu * mu_up;
    end
end

```

```

        m = m+1
    if m == 5
        break
    end
end
    alphas = [alphatota x6a(1)];
    omegas = [omegatota x6a(2)];

if r7_it < r6_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r7_it];
disp('Iteration 7')
m
mu
r7_it
disp('Next Iteration')

```

```

m =

     2

Iteration 7

m =

     2

mu =

    1.2800e-13

r7_it =

    62.7103

Next Iteration

```

Iteration 8

```

r8_it = 10000000000000000;
r7_baseline = r7_it;
m = 1;

while r8_it > r7_baseline

    Ja1 = t.^3 .* exp(alphas(8) .* t) .* sin(omegas(8) .* t);
    Ja2 = t.^2 .* exp(alphas(8) .* t) .* cos(omegas(8) .* t);
    Ja = [Ja1 Ja2];

```

```

deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual8a;

x7a = x6a - deltaxa;

model9a = t .* (exp(x7a(1) .* t)) .* (sin(x7a(2)) .* t);

residual9a = y - model9a;

r8_it = residual9a' * residual9a;


if r8_it > r7_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x7a(1)];
omeganatota = [omeganatota x7a(2)];

if r8_it < r7_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r8_it];
disp('Iteration 8')
m
mu
r8_it
disp('Next Iteration')

```

m =

2

Iteration 8

m =

2

mu =

2.5600e-15

r8_it =

62.7063

Iteration 9

```

r9_it = 10000000000000000;
r8_baseline = r8_it;
m = 1;

while r9_it > r8_baseline

    Ja1 = t.^3 .* exp(alphatota(9) .* t) .* sin(omegatota(9) .* t);
    Ja2 = t.^2 .* exp(alphatota(9) .* t) .* cos(omegatota(9) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual9a;

    x8a = x7a - deltaxa;

    modell10a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);

    residual10a = y - modell10a;

    r9_it = residual10a' * residual10a;

    if r9_it > r8_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x8a(1)];
omegatota = [omegatota x8a(2)];

if r9_it < r8_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r9_it];
disp('Iteration 9')
m
mu
r9_it
disp('Next Iteration')

```

m =

Iteration 9

m =

2

mu =

5.1200e-17

r9_it =

62.7030

Next Iteration

Iteration 10

```
r10_it = 10000000000000000000;
r9_baseline = r9_it;
m = 1;

while r10_it > r9_baseline

    Ja1 = t.^3 .* exp(alphatota(10) .* t) .* sin(omegatota(10) .* t);
    Ja2 = t.^2 .* exp(alphatota(10) .* t) .* cos(omegatota(10) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual10a;

    x9a = x8a - deltaxa;

    modell1a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);

    residual11a = y - modell1a;

    r10_it = residual11a' * residual11a;

    if r10_it > r9_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x9a(1)];
omegatota = [omegatota x9a(2)];

if r10_it < r9_baseline
    mu = mu/mu_down;
else
    mu = mu;
```

```

end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r10_it];
disp('Iteration 10')
m
mu
r10_it
disp('Next Iteration')

% disp('Required 10 iterations to find final values')

f2 = figure('Name', 'Part 2 Plot over scatter, mu = 1e+05, regular hikes');

scatter(t,y)
hold on
plot(t, model10a)
title('Raw Data and Fit Part 2, \mu = 1e+05, regular hikes')
xlabel('time')
ylabel('displacement')

```

```

m =

    2

Iteration 10

m =

    2

mu =

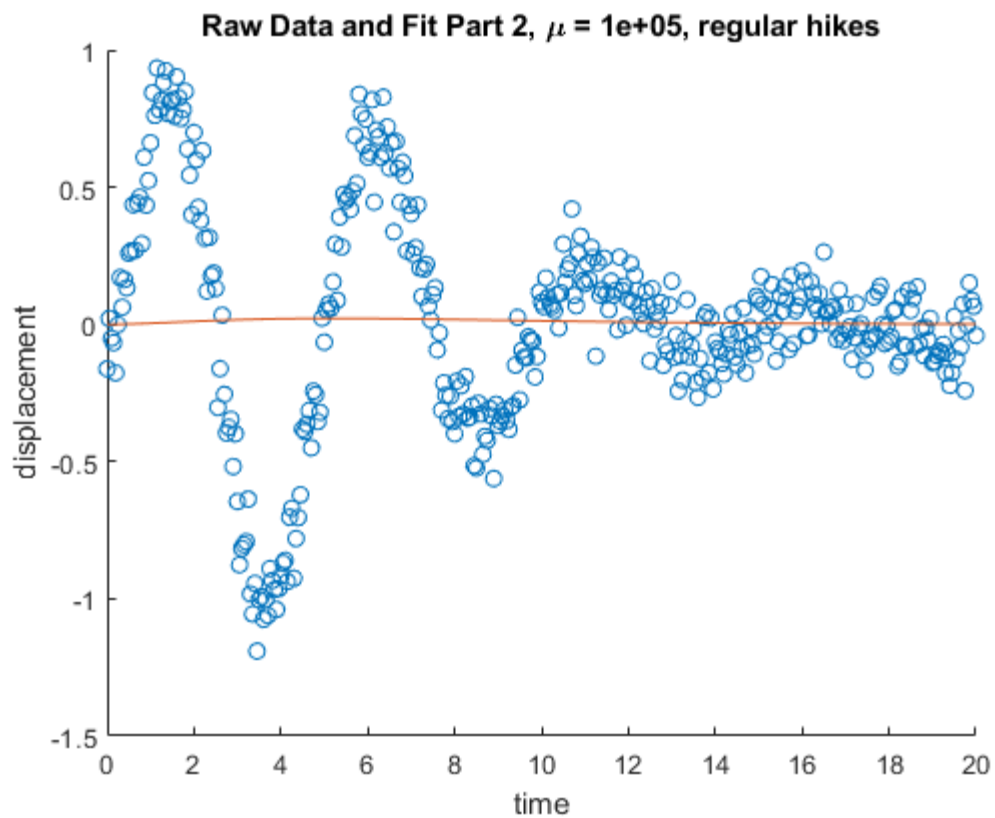
    5.1200e-17

r10_it =

    62.7030

Next Iteration

```



Echoing outputs for diary

```
diary vjproblpt2_groupC.txt
```

```
echo on
```

```
mutot
```

```
mtot
```

```
rtotv
```

```
alphatota
```

```
omegatota
```

```
echo off
```

```
mutot
```

```
mutot =
```

```
1.0e+05 *
```

```
Columns 1 through 7
```

```
1.0000    0.0000    0.0000    0.0000    0.0000    0.0000    0.0000
```

```
Columns 8 through 11
```

```
0.0000    0.0000    0.0000    0.0000
```

```
mtot
```

```
mtot =
```

1 2 2 2 2 2 2 2 2 2

rtotv

rtotv =

Columns 1 through 7

421.8764 412.2513 79.9736 64.3358 62.9533 62.7534 62.7184

Columns 8 through 11

62.7103 62.7063 62.7030 62.7030

alphatota

alphatota =

Columns 1 through 7

-0.4000 -0.4014 -0.4095 -0.4073 -0.4034 -0.3992 -0.3949

Columns 8 through 11

-0.3906 -0.3863 -0.3821 -0.3778

omegatota

omegatota =

Columns 1 through 7

0.5000 0.4972 0.1000 0.0249 0.0099 0.0070 0.0064

Columns 8 through 11

0.0062 0.0060 0.0059 0.0057

echo off

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Problem 1 part 2 mu 1e+05 change hike

```
clear all
close all

[t, y] = textread('Problem1_TExpo_sineData.txt','%f
%f','headerlines',1);

alpha = -0.4;
omega = 0.5;
xk = [alpha omega]';

J1 = t.^3 .* exp(alpha .* t) .* sin(omega .* t);
J2 = t.^2 .* exp(alpha .* t) .* cos(omega .* t);

J = [J1 J2];

model = t .* (exp(alpha .* t)) .* (sin(omega) .* t);

residual = y - model;

r2 = residual' * residual;

mu_start = 1e+05;
mu_down = 5;
mu_up = 5;

% mu_rscout = mu_old * mu_up;
% mu_cont = mu_old/mu_down;

mmax = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;
x0 = xk - deltax ;
```

```
model2 = t .* (exp(x0(1) .* t)) .* (sin(x0(2)) .* t);
residual2 = y - model2;

r22 = residual2' * residual2;
r22 < r2

alphatot = [xk(1) x0(1)];
omegatot = [xk(2) x0(2)];

mu = 0.1/50;

mtot = [1];
mutot = [mu_start mu];
rtotv = [r2 r22];

ans =

    logical

    1
```

mu 1e+05

```
disp('Conservative mu 1e+05')
alpha = -0.4;
omega = 0.5;
xk = [alpha omega]';

J1 = t.^3 .* exp(alpha .* t) .* sin(omega .* t);
J2 = t.^2 .* exp(alpha .* t) .* cos(omega .* t);

J = [J1 J2];

model = t .* (exp(alpha .* t)) .* (sin(omega) .* t);

residual = y - model;

r2 = residual' * residual;

mu_start = 1e+05;
mu_down = 5;
mu_up = 5;

% mu_rscout = mu_old * mu_up;
% mu_cont = mu_old/mu_down;
```

```
mmax = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;
x0 = xk - deltax ;

model2 = t .* (exp(x0(1) .* t)) .* (sin(x0(2)) .* t);
residual2 = y - model2;

r22 = residual2' * residual2;
r22 < r2

alphatot = [xk(1) x0(1)];
omegatot = [xk(2) x0(2)];

mu = 0.1/50;

Conservative mu 1e+05

ans =

    logical

    1
```

Iteration 2

```
r2_it = 10000000000000000;
r2_baseline = r22;
m = 1;
while r2_it > r2_baseline

    Ja1 = t.^3 .* exp(alphatot(2) .* t) .* sin(omegatot(2) .* t);
    Ja2 = t.^2 .* exp(alphatot(2) .* t) .* cos(omegatot(2) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual2;

    x1a = x0 - deltaxa;

    model3a = t .* (exp(x1a(1) .* t)) .* (sin(x1a(2)) .* t);

    residual3a = y - model3a;

    r2_it = residual3a' * residual3a;

    if r2_it > r2_baseline
```

```

        mu = mu * mu_up;
    end
    m = m+1
end
    alphas = [alphas xla(1)];
    omegas = [omegas xla(2)];

    if r2_it < r2_baseline
        mu = mu/mu_down;
    else
        mu = mu;
    end
    mutot = [mutot mu];
    mtot = [mtot m];
    rtotv = [rtotv r2_it];
    disp('Iteration 2')
    m
    mu
    r2_it
    disp('Next Iteration')

m =

    2

Iteration 2

m =

    2

mu =

    4.0000e-04

r2_it =

    79.9736

Next Iteration

```

Iteration 3

```

r3_it = 10000000000000000;
r2_baseline = r2_it;
m = 1;

while r3_it > r2_baseline || m == 5

```

```

Ja1 = t.^3 .* exp(alphatota(3) .* t) .* sin(omegatota(3) .* t);
Ja2 = t.^2 .* exp(alphatota(3) .* t) .* cos(omegatota(3) .* t);
Ja = [Ja1 Ja2];

deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual3a;

x2a = x1a - deltaxa;

model4a = t .* (exp(x2a(1) .* t)) .* (sin(x2a(2)) .* t);

residual4a = y - model4a;

r3_it = residual4a' * residual4a;

if r3_it > r2_baseline
    mu = mu * mu_up;
end
m = m+1
end
alphatota = [alphatota x2a(1)];
omegatota = [omegatota x2a(2)];

if r3_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r3_it];
disp('Iteration 3')
m
mu
r3_it
disp('Next Iteration')

m =

    2

Iteration 3

m =

    2

mu =

    8.0000e-05

```

```
r3_it =
```

```
64.3359
```

```
Next Iteration
```

Iteration 4

```
r4_it = 10000000000000000;
```

```
r3_baseline = r3_it;
```

```
m = 1;
```

```
while r4_it > r3_baseline
```

```
Ja1 = t.^3 .* exp(alphatota(4) .* t) .* sin(omegatota(4) .* t);
```

```
Ja2 = t.^2 .* exp(alphatota(4) .* t) .* cos(omegatota(4) .* t);
```

```
Ja = [Ja1 Ja2];
```

```
deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual4a;
```

```
x3a = x2a - deltaxa;
```

```
model5a = t .* (exp(x3a(1) .* t)) .* (sin(x3a(2)) .* t);
```

```
residual5a = y - model5a;
```

```
r4_it = residual5a' * residual5a;
```

```
if r4_it > r3_baseline
```

```
mu = mu * mu_up;
```

```
end
```

```
m = m+1
```

```
if m == 5
```

```
break
```

```
end
```

```
end
```

```
alphatota = [alphatota x3a(1)];
```

```
omegatota = [omegatota x3a(2)];
```

```
if r4_it < r3_baseline
```

```
mu = mu/mu_down;
```

```
else
```

```
mu = mu;
```

```
end
```

```
mutot = [mutot mu];
```

```
mtot = [mtot m];
```

```
rtotv = [rtotv r4_it];
disp('Iteration 4')
m
mu
r4_it
disp('Next Iteration')
```

```
m =
```

```
2
```

```
Iteration 4
```

```
m =
```

```
2
```

```
mu =
```

```
1.6000e-05
```

```
r4_it =
```

```
62.9533
```

```
Next Iteration
```

Iteration 5

```
r5_it = 10000000000000000;
r4_baseline = r4_it;
m = 1;
```

```
while r5_it > r4_baseline
```

```
Ja1 = t.^3 .* exp(alphatota(5) .* t) .* sin(omegatota(5) .* t);
Ja2 = t.^2 .* exp(alphatota(5) .* t) .* cos(omegatota(5) .* t);
Ja = [Ja1 Ja2];
```

```
deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual5a;
```

```
x4a = x3a - deltaxa;
```

```
model6a = t .* (exp(x4a(1) .* t)) .* (sin(x4a(2)) .* t);
```

```
residual6a = y - model6a;
```

```
r5_it = residual6a' * residual6a;
```

```

    if r5_it > r4_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end
alphanatota = [alphanatota x4a(1)];
omeganatota = [omeganatota x4a(2)];

if r5_it < r4_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r5_it];
disp('Iteration 5')
m
mu
r5_it
disp('Next Iteration')

m =

    2

Iteration 5

m =

    2

mu =

    3.2000e-06

r5_it =

    62.7534

Next Iteration

```

Iteration 6

```
r6_it = 10000000000000000;
r5_baseline = r5_it;
m = 1;

while r6_it > r5_baseline

    Ja1 = t.^3 .* exp(alphatota(6) .* t) .* sin(omegatota(6) .* t);
    Ja2 = t.^2 .* exp(alphatota(6) .* t) .* cos(omegatota(6) .* t);
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual6a;

    x5a = x4a - deltaxa;

    model7a = t .* (exp(x5a(1) .* t)) .* (sin(x5a(2)) .* t);

    residual7a = y - model7a;

    r6_it = residual7a' * residual7a;

    if r6_it > r5_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphatota = [alphatota x5a(1)];
omegatota = [omegatota x5a(2)];

if r6_it < r5_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r6_it];
disp('Iteration 6')
m
mu
r6_it
disp('Next Iteration')
```

```
m =  
  
    2  
  
Iteration 6  
  
m =  
  
    2  
  
mu =  
  
    6.4000e-07  
  
r6_it =  
  
    62.7184  
  
Next Iteration
```

Iteration 7

```
r7_it = 10000000000000000;  
r6_baseline = r6_it;  
m = 1;  
  
while r7_it > r6_baseline  
  
    Ja1 = t.^3 .* exp(alphatota(7) .* t) .* sin(omegatota(7) .* t);  
    Ja2 = t.^2 .* exp(alphatota(7) .* t) .* cos(omegatota(7) .* t);  
    Ja = [Ja1 Ja2];  
  
    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual7a;  
  
    x6a = x5a - deltaxa;  
  
    model8a = t .* (exp(x6a(1) .* t)) .* (sin(x6a(2)) .* t);  
  
    residual8a = y - model8a;  
  
    r7_it = residual8a' * residual8a;  
  
    if r7_it > r6_baseline  
        mu = mu * mu_up;  
    end  
  
    m = m+1  
    if m == 5
```

```

        break
    end
end
alphanatota = [alphanatota x6a(1)];
omeganatota = [omeganatota x6a(2)];

if r7_it < r6_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r7_it];
disp('Iteration 7')
m
mu
r7_it
disp('Next Iteration')

m =

    2

Iteration 7

m =

    2

mu =

    1.2800e-07

r7_it =

    62.7103

Next Iteration

```

Iteration 8

```

r8_it = 10000000000000000;
r7_baseline = r7_it;
m = 1;

while r8_it > r7_baseline

```

```

Ja1 = t.^3 .* exp(alphatota(8) .* t) .* sin(omegatota(8) .* t);
Ja2 = t.^2 .* exp(alphatota(8) .* t) .* cos(omegatota(8) .* t);
Ja = [Ja1 Ja2];

deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual8a;

x7a = x6a - deltaxa;

model9a = t .* (exp(x7a(1) .* t)) .* (sin(x7a(2)) .* t);

residual9a = y - model9a;

r8_it = residual9a' * residual9a;

if r8_it > r7_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphatota = [alphatota x7a(1)];
omegatota = [omegatota x7a(2)];

if r8_it < r7_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r8_it];
disp('Iteration 8')
m
mu
r8_it
disp('Next Iteration')

m =

    2

Iteration 8

m =

    2

```

```
mu =  
  
2.5600e-08  
  
r8_it =  
  
62.7063  
  
Next Iteration
```

Iteration 9

```
r9_it = 10000000000000000;  
r8_baseline = r8_it;  
m = 1;  
  
while r9_it > r8_baseline  
  
    Ja1 = t.^3 .* exp(alphatota(9) .* t) .* sin(omegatota(9) .* t);  
    Ja2 = t.^2 .* exp(alphatota(9) .* t) .* cos(omegatota(9) .* t);  
    Ja = [Ja1 Ja2];  
  
    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual9a;  
  
    x8a = x7a - deltaxa;  
  
    modell10a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);  
  
    residual10a = y - modell10a;  
  
    r9_it = residual10a' * residual10a;  
  
    if r9_it > r8_baseline  
        mu = mu * mu_up;  
    end  
  
    m = m+1  
    if m == 5  
        break  
    end  
end  
    alphatota = [alphatota x8a(1)];  
    omegatota = [omegatota x8a(2)];  
  
    if r9_it < r8_baseline  
        mu = mu/mu_down;  
    else  
        mu = mu;
```

```

end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r9_it];
disp('Iteration 9')
m
mu
r9_it
disp('Next Iteration')

```

```

m =

```

```

    2

```

```

Iteration 9

```

```

m =

```

```

    2

```

```

mu =

```

```

    5.1200e-09

```

```

r9_it =

```

```

    62.7030

```

```

Next Iteration

```

Iteration 10

```

r10_it = 10000000000000000000;
r9_baseline = r9_it;
m = 1;

```

```

while r10_it > r9_baseline

```

```

    Ja1 = t.^3 .* exp(alphatota(10) .* t) .* sin(omegatota(10) .* t);
    Ja2 = t.^2 .* exp(alphatota(10) .* t) .* cos(omegatota(10) .* t);
    Ja = [Ja1 Ja2];

```

```

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual10a;

```

```

    x9a = x8a - deltaxa;

```

```

    modell1a = t .* (exp(x8a(1) .* t)) .* (sin(x8a(2)) .* t);

```

```

    residual11a = y - model11a;

    r10_it = residual11a' * residual11a;

    if r10_it > r9_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end
alphanatota = [alphanatota x9a(1)];
omeganatota = [omeganatota x9a(2)];

if r10_it < r9_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
mtot = [mtot m];
rtotv = [rtotv r10_it];
disp('Iteration 10')
m
mu
r10_it
disp('Next Iteration')

% disp('Required 10 iterations to find final values')

f2 = figure('Name', 'Part 2 Plot over scatter, mu = 1e+05, 5,5
    hikes');

scatter(t,y)
hold on
plot(t, model10a)
title('Raw Data and Fit Part 2, \mu = 1e+05, 5,5 hikes')
xlabel('time')
ylabel('displacement')

m =

    2

Iteration 10

m =

```

2

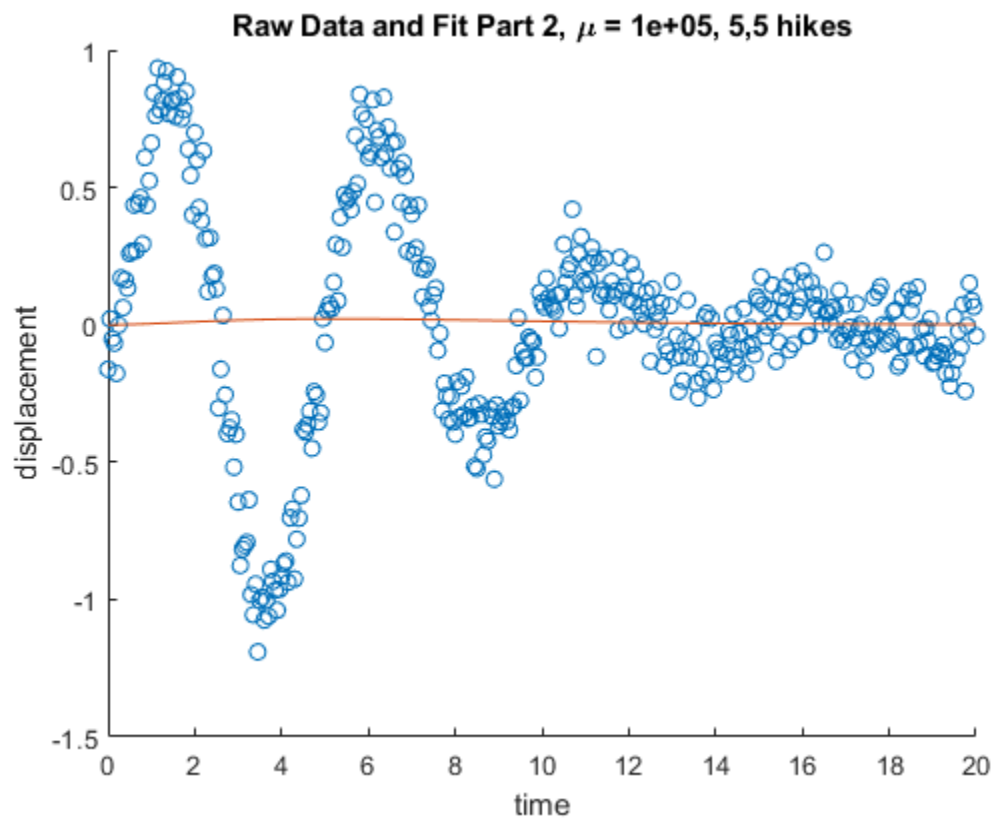
$\mu =$

$5.1200e-09$

$r10_it =$

62.7030

Next Iteration



Echoing outputs for diary

```
diary vjproblpt2_groupD.txt
```

```
echo on
```

```
mutot
```

```
mtot
```

```
rtotv
```

```
alphanota
```

```
omeganota
```

echo off

mutot

mutot =

1.0e+05 *

Columns 1 through 7

| | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|
| 1.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
|--------|--------|--------|--------|--------|--------|--------|

Columns 8 through 11

| | | | |
|--------|--------|--------|--------|
| 0.0000 | 0.0000 | 0.0000 | 0.0000 |
|--------|--------|--------|--------|

mtot

mtot =

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 | 2 |
|---|---|---|---|---|---|---|---|---|---|

rtotv

rtotv =

Columns 1 through 7

| | | | | | | |
|----------|----------|---------|---------|---------|---------|---------|
| 421.8764 | 412.2513 | 79.9736 | 64.3359 | 62.9533 | 62.7534 | 62.7184 |
|----------|----------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| 62.7103 | 62.7063 | 62.7030 | 62.7030 |
|---------|---------|---------|---------|

alphatota

alphatota =

Columns 1 through 7

| | | | | | | |
|---------|---------|---------|---------|---------|---------|---------|
| -0.4000 | -0.4014 | -0.4095 | -0.4073 | -0.4034 | -0.3992 | -0.3949 |
|---------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| -0.3906 | -0.3863 | -0.3821 | -0.3778 |
|---------|---------|---------|---------|

omegatota

omegatota =

Columns 1 through 7

| | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|
| 0.5000 | 0.4972 | 0.1000 | 0.0249 | 0.0099 | 0.0070 | 0.0064 |
|--------|--------|--------|--------|--------|--------|--------|

Columns 8 through 11

0.0062 0.0060 0.0059 0.0057

echo off

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Problem 2

```
close all
clear all
[x,y] = textread('Problem2_LogisticData.txt','%f%f','headerlines',1);
%beta 0 is alpha
%beta 1 is omega
alpha = 4;
omega = -4;
xk = [alpha omega]';

J1 = exp(-(alpha + omega .* x) ) ./ (1 + exp(-(alpha + omega .* x))).^2;
J2 = (x .* exp(-(alpha + omega .* x))) ./ (1 + exp(-(alpha + omega .* x))).^2;

J = [J1 J2];

model = 1 ./ (1 + exp(-(alpha + omega.*x)));

residual = y - model;

r2 = residual' * residual;

mu_start = 500;
mu_down = 50;
mu_up = 5;

deltax = inv(J'*J + mu_start.*[1 0; 0 1]) *J' * residual ;
x0 = xk - deltax ;

model2 = 1 ./ (1 + exp(-(x0(1) + x0(2).*x)));
residual2 = y - model2;

r22 = residual2' * residual2;
r22 < r2
```

```

alphanot = [xk(1) x0(1)];
omeganot = [xk(2) x0(2)];

mu = 0.1/50;

mutot = [mu_start mu];
rtotv = [r2 r22];

r2_it = 10000000000000000;
r2_baseline = r22;
m = 1;
while r2_it > r2_baseline

    Ja1 = exp(-(alphanot(2) + omeganot(2) .* x) ) ./ (1 + exp(-(alphanot(2) + omeganot(2) .*
x))).^2;
    Ja2 = (x .* exp(-(alphanot(2) + omeganot(2) .* x))) ./ (1 + exp(-(alphanot(2) + omeganot(2) .*
x))).^2;
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual2;

    x1a = x0 - deltaxa;

    model3a = 1 ./ (1 + exp(-(x1a(1) + x1a(2) .* x)));

    residual3a = y - model3a;

    r2_it = residual3a' * residual3a;

    if r2_it > r2_baseline
        mu = mu * mu_up;
    end
    m = m+1
    if m == 5
        break
    end
end
alphanota = [alphanot x1a(1)];
omeganota = [omeganot x1a(2)];

if r2_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
rtotv = [rtotv r2_it];
disp('Iteration 2')
m
mu
r2_it
disp('Next Iteration')

```

```
ans =  
  
    logical  
  
    0
```

```
m =  
  
    2
```

```
m =  
  
    3
```

```
m =  
  
    4
```

```
m =  
  
    5
```

Iteration 2

```
m =  
  
    5
```

```
mu =  
  
    1.2500
```

```
r2_it =  
  
    60.8568
```

Next Iteration

Iteration 3

```
r3_it = 10000000000000000;  
r2_baseline = r2_it;  
m = 1;  
  
while r3_it > r2_baseline || m == 5  
  
    Ja1 = exp(-(alphatota(3) + omegatota(3) .* x) ) ./ (1 + exp(-(alphatota(3) + omegatota(3) .*  
x))).^2;  
    Ja2 = (x .* exp(-(alphatota(3) + omegatota(3) .* x))) ./ (1 + exp(-(alphatota(3) + omegatota(3)  
.* x))).^2;
```

```

Ja = [Ja1 Ja2];

deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual3a;

x2a = x1a - deltaxa;

model4a = 1 ./ (1 + exp(-(x2a(1) + x2a(2) .* x)));

residual4a = y - model4a;

r3_it = residual4a' * residual4a;


if r3_it > r2_baseline
    mu = mu * mu_up;
end
m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x2a(1)];
omeganatota = [omeganatota x2a(2)];

if r3_it < r2_baseline
    mu = mu/mu_down;
else
    mu = mu;
end
mutot = [mutot mu];
rtotv = [rtotv r3_it];
disp('Iteration 3')
m
mu
r3_it
disp('Next Iteration')

```

m =

2

m =

3

m =

4

m =

5

Iteration 3

```
m =  
  
5  
  
mu =  
  
781.2500  
  
r3_it =  
  
60.9611  
  
Next Iteration
```

Iteration 4

```
r4_it = 10000000000000000;  
r3_baseline = r3_it;  
m = 1;  
  
while r4_it > r3_baseline  
  
    Ja1 = exp(-(alphanatota(4) + omegatota(4) .* x) ) ./ (1 + exp(-(alphanatota(4) + omegatota(4) .*  
x))).^2;  
    Ja2 = (x .* exp(-(alphanatota(4) + omegatota(4) .* x))) ./ (1 + exp(-(alphanatota(4) + omegatota(4)  
.* x))).^2;  
    Ja = [Ja1 Ja2];  
  
    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual4a;  
  
    x3a = x2a - deltaxa;  
  
    model5a = 1 ./ (1 + exp(-(x3a(1) + x3a(2) .* x)));  
  
    residual5a = y - model5a;  
  
    r4_it = residual5a' * residual5a;  
  
  
    if r4_it > r3_baseline  
        mu = mu * mu_up;  
    end  
  
    m = m+1  
    if m == 5  
        break  
    end  
end  
alphanatota = [alphanatota x3a(1)];  
omegatota = [omegatota x3a(2)];  
  
if r4_it < r3_baseline  
    mu = mu/mu_down;  
else  
    mu = mu;
```

```

end
mutot = [mutot mu];
rtotv = [rtotv r4_it];
disp('Iteration 4')
m
mu
r4_it
disp('Next Iteration')

```

m =

2

m =

3

m =

4

m =

5

Iteration 4

m =

5

mu =

4.8828e+05

r4_it =

60.9612

Next Iteration

Iteration 5

```

r5_it = 10000000000000000;
r4_baseline = r4_it;
m = 1;

while r5_it > r4_baseline

    Ja1 = exp(-(alphatota(5) + omegatota(5) .* x) ) ./ (1 + exp(-(alphatota(5) + omegatota(5) .*
x))).^2;
    Ja2 = (x .* exp(-(alphatota(5) + omegatota(5) .* x))) ./ (1 + exp(-(alphatota(5) + omegatota(5)

```



```

.* x))).^2;
Ja = [Ja1 Ja2];

deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual5a;

x4a = x3a - deltaxa;

model6a = 1 ./ (1 + exp(-(x4a(1) + x4a(2) .* x)));

residual6a = y - model6a;

r5_it = residual6a' * residual6a;

if r5_it > r4_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x4a(1)];
omeganatota = [omeganatota x4a(2)];

if r5_it < r4_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
rtotv = [rtotv r5_it];
disp('Iteration 5')
m
mu
r5_it
disp('Next Iteration')

```

m =

2

m =

3

m =

4

m =

5

Iteration 5

m =

5

mu =

3.0518e+08

r5_it =

60.9612

Next Iteration

Iteration 6

```
r6_it = 10000000000000000;
r5_baseline = r5_it;
m = 1;

while r6_it > r5_baseline

    Ja1 = exp(-(alphanatota(6) + omegatota(6) .* x) ) ./ (1 + exp(-(alphanatota(6) + omegatota(6) .*
x))).^2;
    Ja2 = (x .* exp(-(alphanatota(6) + omegatota(6) .* x))) ./ (1 + exp(-(alphanatota(6) + omegatota(6)
.* x))).^2;
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual6a;

    x5a = x4a - deltaxa;

    model7a = 1 ./ (1 + exp(-(x5a(1) + x5a(2) .* x)));

    residual7a = y - model7a;

    r6_it = residual7a' * residual7a;

    if r6_it > r5_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphanatota = [alphanatota x5a(1)];
omegatota = [omegatota x5a(2)];

if r6_it < r5_baseline
    mu = mu/mu_down;
```

```

else
    mu = mu;
end
mutot = [mutot mu];
rtotv = [rtotv r6_it];
disp('Iteration 6')
m
mu
r6_it
disp('Next Iteration')

```

```

m =

    2

m =

    3

m =

    4

m =

    5

Iteration 6

m =

    5

mu =

    1.9073e+11

r6_it =

    60.9612

Next Iteration

```

Iteration 7

```

r7_it = 10000000000000000;
r6_baseline = r6_it;
m = 1;

while r7_it > r6_baseline

```

```

Ja1 = exp(-(alphanatota(7) + omegatota(7) .* x) ) ./ (1 + exp(-(alphanatota(7) + omegatota(7) .*
x))).^2;
Ja2 = (x .* exp(-(alphanatota(7) + omegatota(7) .* x))) ./ (1 + exp(-(alphanatota(7) + omegatota(7)
.* x))).^2;
Ja = [Ja1 Ja2];

deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual7a;

x6a = x5a - deltaxa;

model8a = 1 ./ (1 + exp(-(x6a(1) + x6a(2) .* x)));

residual8a = y - model8a;

r7_it = residual8a' * residual8a;

if r7_it > r6_baseline
    mu = mu * mu_up;
end

m = m+1
if m == 5
    break
end
end
alphanatota = [alphanatota x6a(1)];
omegatota = [omegatota x6a(2)];

if r7_it < r6_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
rtotv = [rtotv r7_it];
disp('Iteration 7')
m
mu
r7_it
disp('Next Iteration')

```

m =

2

m =

3

m =

4

```
m =  
  
    5  
  
Iteration 7  
  
m =  
  
    5  
  
mu =  
  
    1.1921e+14  
  
r7_it =  
  
    60.9612  
  
Next Iteration
```

Iteration 8

```
r8_it = 1000000000000000;  
r7_baseline = r7_it;  
m = 1;  
  
while r8_it > r7_baseline  
  
    Ja1 = exp(-(alphanatota(8) + omegatota(8) .* x) ) ./ (1 + exp(-(alphanatota(8) + omegatota(8) .*  
x))).^2;  
    Ja2 = (x .* exp(-(alphanatota(8) + omegatota(8) .* x))) ./ (1 + exp(-(alphanatota(8) + omegatota(8)  
.* x))).^2;  
    Ja = [Ja1 Ja2];  
  
    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual8a;  
  
    x7a = x6a - deltaxa;  
  
    model9a = 1 ./ (1 + exp(-(x7a(1) + x7a(2) .* x)));  
  
    residual9a = y - model9a;  
  
    r8_it = residual9a' * residual9a;  
  
  
    if r8_it > r7_baseline  
        mu = mu * mu_up;  
    end  
  
    m = m+1  
    if m == 5  
        break  
    end  
end  
alphanatota = [alphanatota x7a(1)];
```

```

    omegatota = [omegatota x7a(2)];

if r8_it < r7_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
rtotv = [rtotv r8_it];
disp('Iteration 8')
m
mu
r8_it
disp('Next Iteration')

```

m =

2

m =

3

m =

4

Iteration 8

m =

4

mu =

2.9802e+15

r8_it =

60.9612

Next Iteration

Iteration 9

```

r9_it = 10000000000000000;
r8_baseline = r8_it;
m = 1;

while r9_it > r8_baseline

```

```

Ja1 = exp(-(alphatota(9) + omegatota(9) .* x) ) ./ (1 + exp(-(alphatota(9) + omegatota(9) .*

```

```

x))).^2;
    Ja2 = (x .* exp(-(alphanota(9) + omegatota(9) .* x))) ./ (1 + exp(-(alphanota(9) + omegatota(9)
.* x))).^2;
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual9a;

    x8a = x7a - deltaxa;

    model10a = 1 ./ (1 + exp(-(x8a(1) + x8a(2) .* x)));

    residual10a = y - model10a;

    r9_it = residual10a' * residual10a;

    if r9_it > r8_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end
    alphanota = [alphanota x8a(1)];
    omegatota = [omegatota x8a(2)];

    if r9_it < r8_baseline
        mu = mu/mu_down;
    else
        mu = mu;
    end

    mutot = [mutot mu];
    rtotv = [rtotv r9_it];
    disp('Iteration 9')
    m
    mu
    r9_it
    disp('Next Iteration')

```

m =

2

m =

3

Iteration 9

m =

3

```

mu =

    1.4901e+16

r9_it =

    60.9612

Next Iteration

```

Iteration 10

```

r10_it = 1000000000000000000;
r9_baseline = r9_it;
m = 1;

while r10_it > r9_baseline

    Ja1 = exp(-(alphanatota(10) + omegatota(10) .* x) ) ./ (1 + exp(-(alphanatota(10) + omegatota(10) .*
x))).^2;
    Ja2 = (x .* exp(-(alphanatota(10) + omegatota(10) .* x))) ./ (1 + exp(-(alphanatota(10) +
omegatota(10) .* x))).^2;
    Ja = [Ja1 Ja2];

    deltaxa = inv(J'*J + mu.*[1 0; 0 1]) *J' * residual10a;

    x9a = x8a - deltaxa;

    modell1a = 1 ./ (1 + exp(-(x9a(1) + x9a(2) .* x)));

    residual11a = y - modell1a;

    r10_it = residual11a' * residual11a;

    if r10_it > r9_baseline
        mu = mu * mu_up;
    end

    m = m+1
    if m == 5
        break
    end
end

alphanatota = [alphanatota x9a(1)];
omegatota = [omegatota x9a(2)];

if r10_it < r9_baseline
    mu = mu/mu_down;
else
    mu = mu;
end

mutot = [mutot mu];
rtotv = [rtotv r10_it];
disp('Iteration 10')

```



```

m
mu
r10_it
disp('Next Iteration')

% disp('Required 10 iterations to find final values')

```

```

m =

    2

Iteration 10

m =

    2

mu =

    1.4901e+16

r10_it =

    60.9612

Next Iteration

```

Plotting

```

vertex = -alphanatota(9)/omeganatota(9)

yind = find(y>0,100);
yind2 = find(y<1, 100);

scatter(x(yind), y(yind), 'r', 'x'); %all ones
hold on
scatter(x(yind2), y(yind2), 'k', 'o');

hold on

fp = flip(model9a);
plot(x, -model9a+1)

hold on

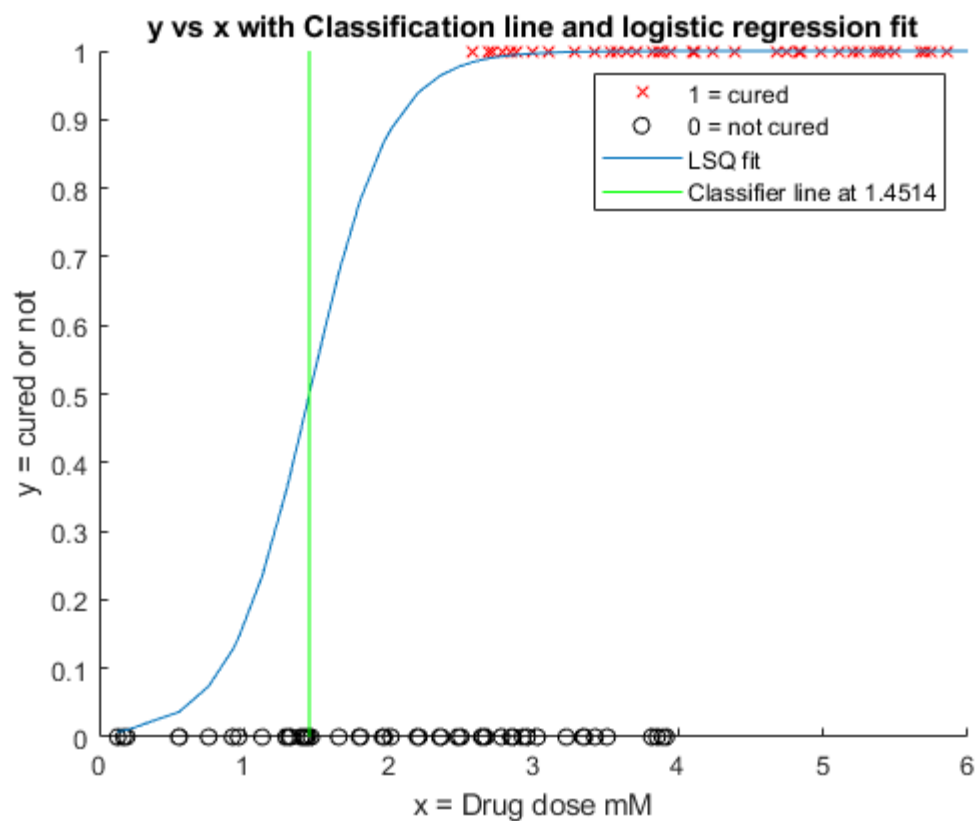
line([vertex vertex], [0 1], 'Color', 'g')

title('y vs x with Classification line and logistic regression fit');
xlabel('x = Drug dose mM');
ylabel('y = cured or not');
legend('1 = cured', '0 = not cured', 'LSQ fit', 'Classifier line at 1.4514')
xlim([0 6])

```

vertex =

1.4514



Sensitivity and specificity

```
%we know that there are 50 positives, 50 neg
```

```
xind1 = find(x(yind) > vertex, 50);  
tp = length(xind1);  
xind4 = find(x(yind) < vertex, 50);  
fn = length(xind4);  
xind2 = find(x(yind2) < vertex, 50);  
tf = length(xind2);  
xind3 = find(x(yind2) > vertex, 50);  
fp = length(xind3);
```

```
sensitivity = tp/(tp + fn);  
specificity = tf/(tf + fp);
```

ROC

```
%do the above for the model with x* from 0 to 6 (0 1 2 3 4 5 6)  
yinda = find(y>0,100);  
yind2a = find(y<1, 100);  
sense = [];  
spec = [];
```

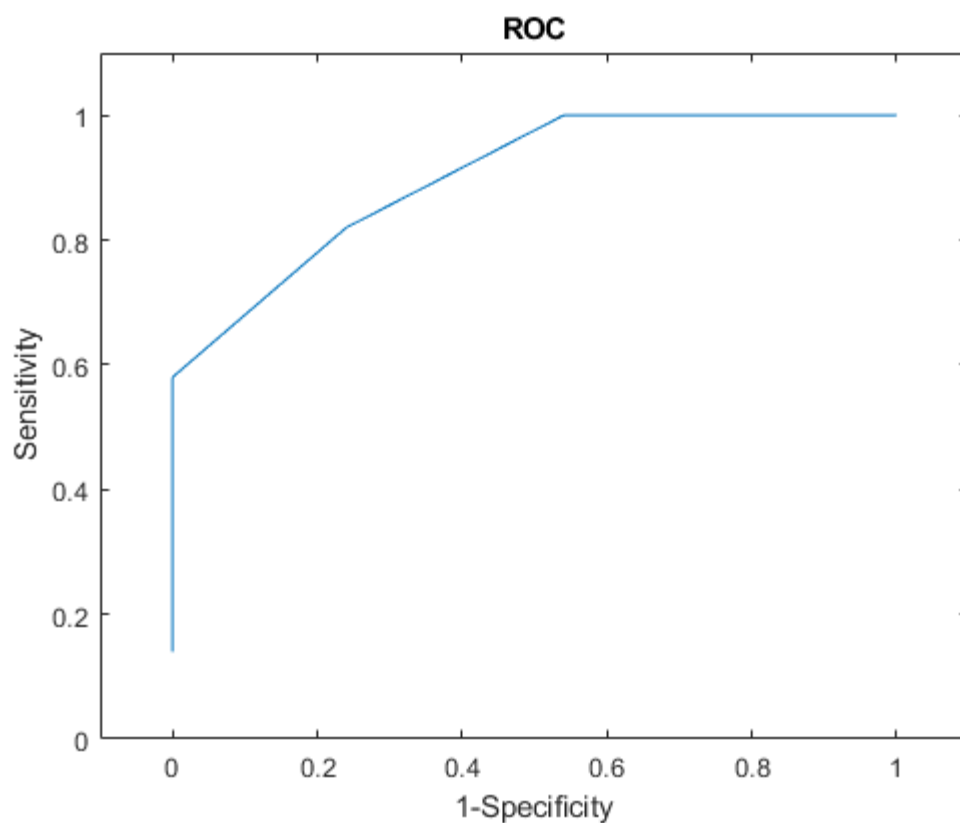
```

for i = 0:6
    xind1a = find(x(yinda) > i, 50);
    tpa = length(xind1a);
    xind2a = find(x(yind2a) < i, 50);
    tfa = length(xind2a);
    xind3a = find(x(yind2a) > i, 50);
    fpa = length(xind3a);
    xind4a = find(x(yinda) < i, 50);
    fna = length(xind4a);

    ss = tpa/(tpa + fna);
    sp = 1 - (tfa/(tfa + fpa));
    sense = [sense ss];
    spec = [spec sp];
end

figure;
plot(spec, sense)
title('ROC')
xlabel('1-Specificity');
ylabel('Sensitivity');
ylim([0 1.1]);
xlim([-0.1 1.1]);

```



Echoing Results to Diary

```

diary vjprob2.txt

echo on

mutot
rtotv

```

```
beta_o = alphasigma
beta_one = omegasigma
sensitivity
specificity
echo off
```

mutot

mutot =

1.0e+16 *

Columns 1 through 7

| | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|
| 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
|--------|--------|--------|--------|--------|--------|--------|

Columns 8 through 11

| | | | |
|--------|--------|--------|--------|
| 0.0119 | 0.2980 | 1.4901 | 1.4901 |
|--------|--------|--------|--------|

rtotv

rtotv =

Columns 1 through 7

| | | | | | | |
|---------|---------|---------|---------|---------|---------|---------|
| 55.9632 | 55.9721 | 60.8568 | 60.9611 | 60.9612 | 60.9612 | 60.9612 |
|---------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| 60.9612 | 60.9612 | 60.9612 | 60.9612 |
|---------|---------|---------|---------|

beta_o = alphasigma

beta_o =

Columns 1 through 7

| | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|
| 4.0000 | 4.0022 | 5.2663 | 5.2790 | 5.2790 | 5.2790 | 5.2790 |
|--------|--------|--------|--------|--------|--------|--------|

Columns 8 through 11

| | | | |
|--------|--------|--------|--------|
| 5.2790 | 5.2790 | 5.2790 | 5.2790 |
|--------|--------|--------|--------|

beta_one = omegasigma

beta_one =

Columns 1 through 7

| | | | | | | |
|---------|---------|---------|---------|---------|---------|---------|
| -4.0000 | -3.9980 | -3.6501 | -3.6371 | -3.6371 | -3.6371 | -3.6371 |
|---------|---------|---------|---------|---------|---------|---------|

Columns 8 through 11

| | | | |
|---------|---------|---------|---------|
| -3.6371 | -3.6371 | -3.6371 | -3.6371 |
|---------|---------|---------|---------|

sensitivity

sensitivity =

1

specificity

specificity =

0.3400

echo off

Problem 3

```
clear all
close all

day1 = [1.7 1.72 1.73 2.30 2.40 2.50 2.55 2.6]';
day15 = [3.8 3.95 4.00 4.3 4.4 4.5 4.7 4.9 5 5.10]';
day29 = [4.2 4.3 4.4 4.45 4.50 4.51 4.70 4.75 4.80 4.85]';
day36 = [4.9 5.1 5.73 5.75 5.77 5.78 5.82 5.85]';
convplctrl = [2.5 4.2 4.25 4.4 4.6 4.8 5 5.2 5.6 5.8 5.9 6 6.2 6.3 6.4
6.5]';
totvec = [day1' day15' day29' day36' convplctrl'];
totvec1 = {'d1', 'd1', 'd1', 'd1', 'd1', 'd1', 'd1', 'd1', ...
'd15', 'd15', 'd15', 'd15', 'd15', 'd15', 'd15', 'd15', ...
'd29', 'd29', 'd29', 'd29', 'd29', 'd29', 'd29', 'd29', ...
'd36', 'd36', 'd36', 'd36', 'd36', 'd36', 'd36', 'd36', ...
'cptrl', 'cptrl', 'cptrl', 'cptrl', 'cptrl', 'cptrl', 'cptrl', 'cptrl', ...
'cptrl', 'cptrl', 'cptrl', 'cptrl', 'cptrl', 'cptrl', 'cptrl', 'cptrl'};

d1m = mean(day1);
d15m = mean(day15);
d29m = mean(day29);
d36m = mean(day36);
convplm = mean(convplctrl);
totvecm = mean(totvec);

figure;

day1ones = ones(length(day1),1);
h = scatter(day1ones,day1,'r');

hold on

day15ones = 15*ones(length(day15),1);
h1 = scatter(day15ones,day15, 'g');
hold on

day29ones = 29*ones(length(day29),1);
h2 = scatter(day29ones,day29, 'b');
hold on

day36ones = 36*ones(length(day36),1);
h3 = scatter(day36ones,day36,'y');
hold on

convvones = 60*ones(length(convplctrl),1);
h4 = scatter(convvones, convplctrl, 'm');
```

```

ylim([0 7])
xlim([0 62])

hl0 = line([0:3], [d1m d1m d1m d1m], 'Color', 'r');
hl1 = line([12:18], [d15m d15m d15m d15m d15m d15m
    d15m], 'Color', 'g');
hl2 = line([26:32], [d29m d29m d29m d29m d29m d29m
    d29m], 'Color', 'b', 'LineWidth', 3);
hl3 = line([33:39], [d36m d36m d36m d36m d36m d36m
    d36m], 'Color', 'y');
hl4 = line([57:63], [convplm convplm convplm convplm convplm convplm
    convplm], 'Color', 'm');
ll = [1:60];
hl5 = line(ll,
    totvecm*ones(length(ll),1)', 'Color', 'k', 'LineStyle', '--');

title('S-2P')
ylabel('Reciprocal Enpdpoint Titer (log-scale)')
xlabel('Study Day')
set(gca, 'XTickLabel', {'0', '10', '20', '30', '40', '50', 'Convalescent'});

hold off

dtot = totvec' - totvecm*ones(length(totvec),1);
SStot = dtot'*dtot;
doftot = length(totvec)-1;

%do it for each each group

%take variable
SSerror = sscalc(day1) + sscalc(day15) + sscalc(day29) + sscalc(day36)
    + sscalc(convplctrl);
groupdof = doftot - 4;

SSgroup = length(day1)*(d1m - totvecm) + length(day15)*(d15m -
    totvecm) + length(day29)*(d29m - totvecm) + length(day36)*(d36m -
    totvecm) + ...
    length(convplctrl)*(convplm - totvecm); %odd not sure why this
    didn't work

SSgroup_real = SStot-SSerror;
groupodof = 4;

groupvar = SSgroup_real/groupodof;
errorvar = SSerror/groupdof;
F = groupvar/errorvar;

DOF = [groupodof groupdof doftot]';
% xx = ['Days (Categorical)'; 'Error'; 'Total'];
SS = [SSgroup_real, SSerror, SStot]';

```

```

MS = [groupvar, errorvar, NaN]';
FF = [F, NaN, NaN]';
pp = [1, NaN, NaN]';
Fcrit = [2.5695, NaN, NaN]';
tfields = { 'DOF'
            'SS'
            'MS'
            'F'
            'Fcrit'
            'isp' };

fulltable = table(DOF, SS, MS, FF, Fcrit, pp, 'VariableNames',
    tfields);

%tukey test
DGM = zeros(5,5);
DGM(2,1) = d1m - d15m;
DGM(3,1) = d1m - d29m;
DGM(4,1) = d1m - d36m;
DGM(5,1) = d1m - convplm;
DGM(3,2) = d15m - d29m;
DGM(4,2) = d15m - d36m;
DGM(5,2) = d15m - convplm;
DGM(4,3) = d29m - d36m;
DGM(5,3) = d29m - convplm;
DGM(5,4) = d36m - convplm;
% DGM
% abs(DGM)
% HSD
q = 4.011;
mse = errorvar;
HSD = zeros(5,5);
HSD(2,1) = 4.011 * ((mse/2)*(1/8 + 1/10))^0.5;
HSD(3,1) = 4.011 * ((mse/2)*(1/8 + 1/10))^0.5;
HSD(4,1) = 4.011 * ((mse/2)*(1/8 + 1/8))^0.5;
HSD(5,1) = 4.011 * ((mse/2)*(1/8 + 1/16))^0.5;
HSD(3,2) = 4.011 * ((mse/2)*(1/10 + 1/10))^0.5;
HSD(4,2) = 4.011 * ((mse/2)*(1/10 + 1/8))^0.5;
HSD(5,2) = 4.011 * ((mse/2)*(1/16 + 1/10))^0.5;
HSD(4,3) = 4.011 * ((mse/2)*(1/8 + 1/10))^0.5;
HSD(5,3) = 4.011 * ((mse/2)*(1/16 + 1/10))^0.5;
HSD(5,4) = 4.011 * ((mse/2)*(1/16 + 1/8))^0.5;
% HSD

% DGM - HSD

diary VJprob3.txt
echo on

fulltable
disp('Since F is greater than critical value, p is less than alpha and
    thus we can reject the null hypothesis.')
disp('Group 1 is statistically dissimilar to all the rest. Group 4 and
    5 are statistically the same, thus are the higher titer.')

```

```

disp('According to abs(DGM) - HSD, group 2 and 3 are statistically
similar.')
disp('Day 15 and 36 are statistically dissimilar.')
disp('Group 2 and 5 are statistically similar.')
disp('Group 3 and 4 are statistically dissimilar.')

```

```
echo off
```

```
fulltable
```

```
fulltable =
```

```
3x6 table
```

| <i>DOF</i> | <i>SS</i> | <i>MS</i> | <i>F</i> | <i>Fcrit</i> | <i>isp</i> |
|------------|-----------|-----------|----------|--------------|------------|
| — | — | — | — | — | — |
| 4 | 60.685 | 15.171 | 32.754 | 2.5695 | 1 |
| 47 | 21.769 | 0.46318 | NaN | NaN | NaN |
| 51 | 82.454 | NaN | NaN | NaN | NaN |

```

disp('Since F is greater than critical value, p is less than alpha and
thus we can reject the null hypothesis.')

```

```

Since F is greater than critical value, p is less than alpha and thus
we can reject the null hypothesis.

```

```

disp('Group 1 is statistically dissimilar to all the rest. Group 4 and
5 are statistically the same, thus are the higher titer.')

```

```

Group 1 is statistically dissimilar to all the rest. Group 4 and 5 are
statistically the same, thus are the higher titer.

```

```

disp('According to abs(DGM) - HSD, group 2 and 3 are statistically
similar.')

```

```

According to abs(DGM) - HSD, group 2 and 3 are statistically similar.

```

```

disp('Day 15 and 36 are statistically dissimilar.')

```

```

Day 15 and 36 are statistically dissimilar.

```

```

disp('Group 2 and 5 are statistically similar.')

```

```

Group 2 and 5 are statistically similar.

```

```

disp('Group 3 and 4 are statistically dissimilar.')

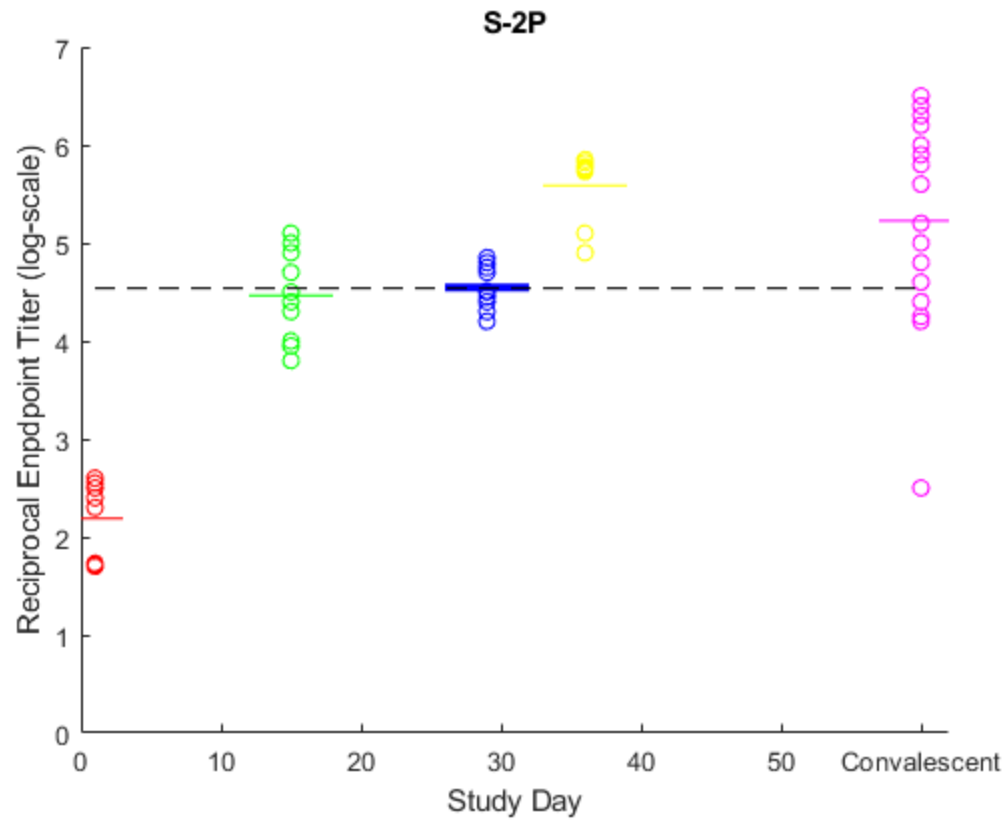
```

```

Group 3 and 4 are statistically dissimilar.

```

```
echo off
```



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