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```
clear all
close all
syms x1 x2 [20 4]
syms x1_flat x2_flat c_flat w_flat x_min [1 80]
X = [x1;x2];
```

Setup LP

```
W = readmatrix('Exp_Score.csv');
C = readmatrix('Cost.csv');

W_flat = reshape(W,1,[]);
C_flat = reshape(C,1,[]);

f = -sum((0.9*W_flat.*x1_flat+0.1*W_flat.*x2_flat),'all');
budget = 100;
numgoalkeepers = 2;
numdefenders = 5;
nummidfielders = 5;
numforwards = 3;
numplayers = 15;
numstarters = 11;

minstartingdefenders = 3;
minstartingmidfielders = 2;
minstartingforwards = 3;
numstartinggoalkeepers = 1;

g1 = sum(x1_flat.*C_flat + x2_flat.*C_flat)-budget;
h1 = sum(x1_flat)+sum(x2_flat)-numplayers;
h2 = sum(x1_flat, 'all')-numstarters;
h3 = sum(x1_flat(20*0+1:20*0+20))+sum(x2_flat(20*0+1:20*0+20))-
numgoalkeepers;
h4 = sum(x1_flat(20*1+1:20*1+20))+sum(x2_flat(20*1+1:20*1+20))-
numdefenders;
h5 = sum(x1_flat(20*2+1:20*2+20))+sum(x2_flat(20*2+1:20*2+20))-
nummidfielders;
h6 = sum(x1_flat(20*3+1:20*3+20))+sum(x2_flat(20*3+1:20*3+20))-
numforwards;
h7 = sum(x1_flat(20*0+1:20*0+20))-numstartinggoalkeepers;
```

```

g2 = sum(x1_flat(20*1+1:20*1+20))-numdefenders;
g3 = -sum(x1_flat(20*1+1:20*1+20))+minstartingdefenders;
g4 = sum(x1_flat(20*2+1:20*2+20))-nummidfielders;
g5 = -sum(x1_flat(20*2+1:20*2+20))+minstartingmidfielders;
g6 = sum(x1_flat(20*3+1:20*3+20))-numforwards;
g7 = -sum(x1_flat(20*3+1:20*3+20))+minstartingforwards;

for i = 1:20
gplayerlims(i) = sum(x1_flat([i,20+i,40+i,60+i]))-3;
end

g= [g1;g2;g3;g4;g5;g6;g7;gplayerlims'];
h = [h1;h2;h3;h4;h5;h6;h7];

F = matlabFunction(f,'vars',[x1_flat,x2_flat]);
G = matlabFunction(g,'vars',[x1_flat,x2_flat]);
H = matlabFunction(h,'vars',[x1_flat,x2_flat]);

nonlinfc= @(in1)deal(G(in1),H(in1));

```

Run Different Scenarios

```

x0 = [zeros([20,4]); zeros([20,4])];
opts = optimset('Algorithm','sqp','Display','off');

runfmincon(F,x0, nonlinfc, opts);

x0 = [zeros([20,4]); zeros([20,4])];
opts = optimset('Algorithm','active-set','Display','off');

runfmincon(F,x0, nonlinfc, opts);

x0 = [zeros([20,4]); zeros([20,4])];
opts = optimset('Algorithm','interior-point','Display','off');

runfmincon(F,x0, nonlinfc, opts);

x0 = [ones([20,4]); ones([20,4])];
opts = optimset('Algorithm','sqp','Display','off');

runfmincon(F,x0, nonlinfc, opts);

x0 = [ones([20,4]); ones([20,4])];
opts = optimset('Algorithm','active-set','Display','off');

runfmincon(F,x0, nonlinfc, opts);

```

```

    x0 = [ones([20,4]); ones( [20,4])];
    opts = optimset('Algorithm','interior-point','Display','off');
    x0_flat = reshape(x0,1,[]);

    runfmincon(F,x0_flat, nonlinfc, opts);

    x0 = [zeros([20,4]); zeros( [20,4])];
    opts = optimset('Algorithm','sqp','Display','off','MaxFunEvals',inf);
    runfmincon(F,x0, nonlinfc, opts);
    x0 = [zeros([20,4]); zeros( [20,4])];
    opts = optimset('Algorithm','active-
set','Display','off','MaxFunEvals',inf);
    runfmincon(F,x0, nonlinfc, opts);
    x0 = [zeros([20,4]); zeros( [20,4])];
    opts = optimset('Algorithm','interior-
point','Display','off','MaxFunEvals',inf);
    runfmincon(F,x0, nonlinfc, opts);

```

NLP

```

W = readmatrix('Exp_Score_nlp.csv');
W_flat = reshape(W,1,[]);

f = -sum((X_min.*W_flat.*x1_flat+X_min.*W_flat.*x2_flat),'all');

```

Runfmincon function

```

function [x fval] = runfmincon(F,x0, nonlinfc, opts)
    x0_flat = reshape(x0,1,[]);
    [x fval] = fmincon(F,x0_flat,[],[],[],[],...
        zeros(1,160),[],...
        nonlinfc,opts);
    disp('-----');
    disp(['Algorithm:', opts.Algorithm]);
    disp('x0');
    table(x0)
    disp(['Fval = ', num2str(fval)]);

    x1_out = x(1:80);
    x2_out = x(81:160);
    x1_out=reshape(x1_out,20,[]);
    x1_out(x1_out<1E-5) = 0;
    table(x1_out)

```

Algorithm:sqp
x0

40x1 table

[illegible]

```

0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0

```

```
Fval = -55.3593
```

```
ans =
```

```
20x1 table
```

```

                                x1_out
-----
0          0          0          0
0          0          0          0
0          0          0          0
0      0.51573      2.4843          0
0          0          0          0
0          0          0          0
0          0          0          0
0.056997      1.7488          0          0
0          0          0          0
0          0          0          0
0          0          0          0
0          0          0          0
0          0          0          0
0          0          0          0
0      0.73551      1.5157      0.74688
0.74688          0          0      2.2531
0.19612          0          0          0
0          0          0          0
0          0          0          0
0          0          0          0

```

```
ans =
```

```
20x1 table
```

```

                                x2_out
-----
0          0          0          0
0          0          0          0
0          0          0          0
0          2      5.1414e-05          0
0.92541          0          0          0
0          0          0          0
0          0          0          0
0          0          0          0

```

0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0.074588	0	0.99995	0
0	0	0	0
0	0	0	0
0	0	0	0

ans =

[illegible]

```

0      0      0      0
0      0      0      0
0      0      0      0
0      0      0      0
0      0      0      0
0      0      0      0
0      0      0      0
0      0      0      0
0      0      0      0
0      0      0      0
0      0      0      0

```

```
Fval = -55.0507
```

```
ans =
```

```
20x1 table
```

	x1_out			
	0	0	0	0
	0	0	0	0
	0	0	0	0
	0	0.59427	2.4057	0
	0	0	0	0
	0	0	0.0036256	0
	0	0	0	0
0.39975	2.0829	0.070664		0
0	0	0		0
0	0	0.017356		0
0	0	0.0017625		0
0	0	0		0
0	0	0		0
0	0	0		0
0	0.32286	1.2952	1.2985	
0.32991	0	0.20414	1.532	
0.27034	0	0		0
0	0	0.0015515	0.16949	
0	0	0		0
0	0	0		0

```
ans =
```

```
20x1 table
```

	x2_out			
	0	0	0	0
	0.22331	0	0	0
0.0084088	0	0		0
0.037274	0.8232	0.874		0
0.013496	0	0		0

```
Warning: Matrix is close to singular or badly scaled. Results
may be inaccurate. RCOND = 1.616751e-16.
Warning: Matrix is close to singular or badly scaled. Results
may be inaccurate. RCOND = 5.874405e-17.
Warning: Matrix is close to singular or badly scaled. Results
may be inaccurate. RCOND = 2.638165e-17.
Warning: Matrix is close to singular or badly scaled. Results
may be inaccurate. RCOND = 1.281899e-16.
```

 x_0

8

20×1 table

x2_out

0.046178	0.05655	0.047716	0
0.053278	0.096298	0.053997	0
0.052399	0.087505	0.054465	0
0.05536	0.32104	0.069608	0
0.054167	0.099147	0.051759	0
0.05279	0.016623	0.057691	0
0.046862	0.10067	0.049466	0
0.046566	0.12759	0.059761	0
0.049646	0.098225	0.056198	0
0.054835	0.096923	0.056454	0
0.049487	0.081775	0.055787	0
0.043892	0.052566	0.04429	0
0.045597	0.070205	0.049277	0
0.045805	0.071101	0.047692	0
0.047014	0.11519	0.057961	0
0.053537	0.025588	0.053729	0
0.055391	0.11937	0.059307	0
0.048715	0.12619	0.055412	0
0.049672	0.065768	0.047766	0
0.048818	0.090274	0.053087	0

Algorithm: *sqp*
x0

ans =

40×1 table

x0

1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1

ans =

20×1 table

x2_out			
<hr/>			
0	0	0.00019847	0
0	0	0.0032832	0
0	0	0.0090458	0
0	2	0	0
1	0	0	0
0	0	0.053276	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0.9342	0
0	0	0	0
0	0	0	0
0	0	0	0

Algorithm: active-set

x0

ans =

40×1 table

x0			
<hr/>			
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1
1	1	1	1

0	0	0	0
0	0	0	0
0	0	0	0

ans =

20x1 table

x2_out

0	0	0	0
3.6201e-05	0	0.0014385	0
0	0	0.00022036	0
0	1.3036	0.19629	0
0.0038683	0	0	0
0.0020771	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0.4316	0	0	0
0.00043604	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0.00017256	0	0	0
0.56181	0	0.80206	0
0	0.69639	0	0
0	0	0	0
0	0	0	0

Warning: Matrix is close to singular or badly scaled. Results may be inaccurate. RCOND = 9.665792e-17.

Warning: Matrix is close to singular or badly scaled. Results may be inaccurate. RCOND = 6.576710e-17.

Algorithm: interior-point
x0

ans =

table

x0

[1x160 double]

Fval = -53.2596

ans =

20x1 table

x1_out

0.023873	0.0094633	0.01662	0.011362
0.047516	0.02305	0.021162	0.02503
0.056336	0.022094	0.024956	0.020275
0.030838	0.7819	2.1502	0.017379
0.044682	0.027353	0.021373	0.031443
0.046351	0.012689	0.029345	0.042961
0.040838	0.027749	0.01683	0.042276
0.11091	0.89893	0.081826	0.033909
0.045396	0.029777	0.032541	0.017513
0.065088	0.023545	0.03166	0.018671
0.030363	0.016125	0.021303	0.018308
0.021705	0.0087391	0.011861	0.010279
0.026275	0.012916	0.016208	0.015231
0.026891	0.014857	0.01694	0.014554
0.070773	0.96239	0.97493	0.65848
0.10495	0.029668	0.35439	1.5711
0.085244	0.045561	0.037028	0.034659
0.057444	0.07024	0.052913	0.38369
0.024675	0.011377	0.014536	0.013015
0.039864	0.021723	0.023265	0.019888

ans =

20x1 table

x2_out

0.046095	0.05421	0.046417	0
0.052999	0.087183	0.052138	0
0.052301	0.080133	0.052714	0
0.055957	0.46149	0.068416	0
0.053752	0.089939	0.050211	0
0.052547	0.016522	0.05565	0
0.04707	0.091213	0.047956	0
0.047072	0.12628	0.058151	0
0.049687	0.089406	0.054444	0
0.054566	0.087735	0.054645	0
0.049283	0.075101	0.053677	0
0.043935	0.050722	0.043006	0
0.04564	0.065747	0.047744	0
0.045848	0.066622	0.046415	0
0.047457	0.11161	0.056746	0
0.053573	0.024937	0.052769	0
0.055177	0.10913	0.057241	0
0.048936	0.11756	0.054049	0
0.04926	0.062033	0.046298	0
0.048859	0.0823	0.051451	0

ans =

20×1 table

x1_out			
<hr/>			
0	0	0	0
0	0	0	0
0	0	0	0
0	0.51573	2.4843	0
0	0	0	0
0	0	0	0
0	0	0	0
0.056997	1.7488	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0.73551	1.5157	0.74688
0.74688	0	0	2.2531
0.19612	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

ans =

20×1 table

x2_out			
<hr/>			
0	0	0	0
0	0	0	0
0	0	0	0
0	2	5.1414e-05	0
0.92541	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0.074588	0	0.99995	0

0 0 0 0

Fval = -55.1039

ans =

20×1 table

x1_out			
<hr/>			
0	0	0	0
0	0	0	0
1.1523e-05	0	0	0
1.3463e-05	0.58528	2.4147	0
0	0	1.1678e-05	0
0	0	0.00017992	0
1.2143e-05	0	0	0
0.34743	2.0767	0.044615	0
0	0	0	0
1.5145e-05	0	0	0
1.9777e-05	0	0	0
0	0	0	0
2.9505e-05	0	0	0
0	0	0	0
3.2592e-05	0.33806	1.2938	1.3045
0.57853	0	0.24663	1.5465
0.073787	0	0	0
4.0705e-05	0	1.9125e-05	0.14907
0	0	0	0
7.8183e-05	0	0	0

ans =

20×1 table

x2_out			
<hr/>			
0.0003064	0	1.8248e-05	0
0.44552	0	0	0
0.0004957	0	0.00028054	0
0.00052429	0.91707	0.87106	0
0.13545	0	0	0
0	0	0	0
9.2467e-05	0	0	0
0.00027875	1.0829	0	0
2.7283e-05	0	0	0
0.093424	0	0	0
0.00018854	0	0	0
7.8091e-05	0	0	0
0.00028435	0	0	0
0	0	0	0

```
Warning: Matrix is close to singular or badly scaled. Results
may be inaccurate. RCOND = 1.616751e-16.
Warning: Matrix is close to singular or badly scaled. Results
may be inaccurate. RCOND = 5.874405e-17.
Warning: Matrix is close to singular or badly scaled. Results
may be inaccurate. RCOND = 2.638165e-17.
Warning: Matrix is close to singular or badly scaled. Results
may be inaccurate. RCOND = 1.281899e-16.
Warning: Matrix is singular to working precision.
```

 x_0

20

```

0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0
0    0    0    0

```

```
Fval = -54.6403
```

```
ans =
```

```
20×1 table
```

```
x1_out
```

```

0.0061064    0.0019023    0.0038538    0.001797
0.015163    0.0047286    0.005243    0.0036397
0.018992    0.0044291    0.0062287    0.0029538
0.0002011    1.1179    1.8766    0.0021635
0.014641    0.0055549    0.0051653    0.0045293
0.014458    0.0015809    0.0075863    0.0053795
0.010754    0.0056524    0.0039726    0.0054904
0.18687    1.6483    0.6589    0.0036978
0.012779    0.0059683    0.0081341    0.0025818
0.065864    0.004827    0.0079859    0.0029141
0.008469    0.0032898    0.0053731    0.0029582
0.0053804    0.0017472    0.0026902    0.0017337
0.0066722    0.002611    0.003808    0.0025337
0.0068745    0.0029582    0.0039198    0.0022315
0.067707    0.15857    1.068    0.43468
0.13098    0.0030517    0.30965    2.5042
0.39588    0.009465    0.0091088    0.0047115
0.014346    0.01451    0.0010004    0.0065179
0.0067103    0.0023056    0.0033813    0.0022278
0.011153    0.0044032    0.0057137    0.0030383

```

```
ans =
```

```
20×1 table
```

```
x2_out
```

```

0.034786    0.01752    0.031909    0
0.078147    0.083732    0.065502    0

```

0.058342	0.035228	0.057614	0
0.037252	0.85748	0.033765	0
0.10062	0.075946	0.04393	0
0.071549	0.0020302	0.086117	0
0.028042	0.087123	0.040755	0
0.021675	0.07092	0.05253	0
0.040022	0.057273	0.059071	0
0.089422	0.085201	0.063283	0
0.051141	0.041188	0.092933	0
0.026452	0.015366	0.029524	0
0.029691	0.024853	0.041701	0
0.030123	0.021824	0.031215	0
0.023427	0.02781	0.033151	0
0.055593	0.003219	0.024766	0
0.088049	0.20677	0.090685	0
0.031556	0.21142	0.037968	0
0.066581	0.022994	0.0379	0
0.037529	0.048357	0.049436	0

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