```
function solution = gradient(f, g, h, delh, d0, d id, s id, opt)
   % Set initial conditions
   d = d0; % Set current solution to the initial guess
   s0 = [0.5; 0.6]; % Set an arbitrary guess for s corresponding to your d0 (column \checkmark
vector)
   x = zeros(numel(s id)+numel(d id),1); % Create a zero column vector for x
   x([d id, s id]) = [d;s0]; % Set initial guess to current solution.
   s = solveh(x, h, delh, s id); % Find the corresponding s to d0 starting from s0
   x([d id, s id]) = [d;s]; % Save corrected s and d to current solution.
   % Initialize a structure to record search process
   solution = struct('x',[]);
   solution.x = [solution.x, x]; % save current solution to solution.x
   % Set the termination criterion:
   % Remember that in GRG reduced gradient is used to find stationary points.
   dfdv = g(x);
   dhds = delh(x);
   m = dhds(:, 2:3); % current dh/ds
       % Modify dh/ds when it is singular
       %%% KEEP THIS %%%
   dhds inv = correctH(m);
   delzdeld = dfdv(1) - dfdv(2:3)*dhds inv*dhds(:,1); % reduced gradient
   gnorm = norm(delzdeld,2); % norm of reduced gradient
   while gnorm>opt.eps % if not terminated
       % opt.linesearch switches line search on or off.
       \$ You can first set the variable "a" to different constant values and see how m{arkappa}
it.
       % affects the convergence.
       if opt.linesearch
           a = lineSearch(f, g, delh, x, d id, s id);
       else
           a = 0.01;
       end
       % Gradient descent:
       dstep = a*delzdeld; % step for decision variables (make sure it is column ✓
vector)
```

```
% update d with dstep
        d = d - dstep;
        sstep = dhds_inv*dhds(:,1)*a*delzdeld; % find approximate step for state ✓
variables (column vector)
        s approx = s - sstep; % calculate approximate values for s using the the \checkmark
approximate step
        x([d_id,s_id]) = [d; s_approx]; % save the decision and approximate state <math>\checkmark
variables to current solution
        % State variable correction
        s = solveh(x, h, delh, s id); % Calculate the actual state variables using <math>\checkmark
linear approximation of h
        x([d id, s id]) = [d; s]; % Save the corrected variables to current \checkmark
solution
        % Update termination criterion:
        dfdv = q(x);
        dhds = delh(x);
        m = dhds(:,2:3); % current dh/ds
            % Modify dh/ds when it is singular
            %%% KEEP THIS %%%
        dhds inv = correctH(m);
        delzdeld = dfdv(1) - dfdv(2:3)*dhds inv*dhds(:,1); % reduced gradient
        gnorm = norm(delzdeld,2); % norm of reduced gradient
        % save current solution to solution.x
        solution.x = [solution.x, x];
    end
    %disp(solution.x);
end
```