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%
% CA4_tols.m -- dhpham -- 12 feb 2019
%
% Run CA4_nm.m and CA4_fzero.m for every value in 'tols', a vector of
% convergence tolerances.
%
% For each tolerance value, record the:
%     1) mean # of function evals per iter. for each procedure,
%     2) rms of the residual error given by J_m(x), at every root
%     found
%     3) maximum abs. value of the res error when solving the DE in
%         CA4_BesselMovie for 0
%
% Create a log-plot of the residual errors, and a plot of the mean
% Nevals.
%

clear

% vector of convergence tolerances to test
tols = [3:15];

% mean_Nevals: mean # of function evals per iter. of procedure
% bsl_reserr: take rms of J_m(x) evaluated at all roots found
% diffeq_reserr: max abs val of res err; given by CA4_BesselMovie

fzero_data = struct( 'mean_Nevals', zeros(size(tols)), ...
                    'bsl_reserr', zeros(size(tols)), ...
                    'diffeq_reserr', zeros(size(tols)) );

nm_data = struct( 'mean_Nevals', zeros(size(tols)), ...
                 'bsl_reserr', zeros(size(tols)), ...
                 'diffeq_reserr', zeros(size(tols)) );

% Run CA4_nm.m for each value in 'tols'
for toli = tols(1):tols(end)
    % i-th iteration
    ix = toli - tols(1) + 1;

    % Set tol for CA4_nm.m
    tolnm = 1 * 10^(-tolli);

    % Run NM
    CA4_nm_submsn;
    % Store data produced by NM
    nm_data.mean_Nevals(ix) = mean_Nevals;
    nm_data.bsl_reserr(ix) = bsl_reserr;

    Zmk = Amk;          % Prepare Zmk for CA4_BesselMovie
    nofigs = true;      % skip creating the gif
    CA4_BesselMovie_submsn;

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    % Store data produced by CA4_BesselMovie.m
    nm_data.diffeq_reserr(ix) = max(abs(real(test(:,end))/mP));
end

% Run CA4_fzero.m for each value in 'tols'
for toli = tols(1):tols(end)
    % i-th iteration
    ix = toli - tols(1) + 1;

    % Set tol for CA4_fzero.m
    tolfz = 1 * 10^(-toli);

    % Run fzero
    CA4_fzero_submsn;
    % Store data produced by NM
    fzero_data.mean_Nevals(ix) = mean_Nevals;
    fzero_data.bsl_reserr(ix) = bsl_reserr;

    Zmk = Amk;          % Prepare Zmk for CA4_BesselMovie
    nofigs = true;       % skip creating the gif
    CA4_BesselMovie_submsn;

    % Store data produced by CA4_BesselMovie.m
    fzero_data.diffeq_reserr(ix) = max(abs(real(test(:,end))/mP));
end

% Create log-plot figure of error results for NM and fzero
figure(4000); clf

% Set figure parameters
ax1 = gca;
title('Log-plot of Residual Errors vs. Conv. Tolerances of NM,
      fzero')
hold on;    grid on;

xlabel('log_{10}(conv. tol)')
ax1.XAxisLocation = 'top';  ax1.XDir = 'reverse';
ax1.XLim = [min(-tols-1) max(-tols+1)];
ax1.XTick = [ax1.XLim(1):ax1.XLim(end)];

ylabel('log_{10}(res err)')
ax1.YLim = [-18 0];
ax1.YTick = [ax1.YLim(1):ax1.YLim(end)];

% Create legend using dummy variables
invis = [NaN NaN];
dum(1,1) = plot(invis, '.k');    lbl(1,1) = "rms(res err) of J_{m}
(x)";
dum(2,1) = plot(invis, 'xk');    lbl(2,1) = "max(abs(res err)) of DE";
dum(3,1) = plot(invis, '--r');   lbl(3,1) = "NM";
dum(4,1) = plot(invis, '--b');   lbl(4,1) = "fzero";
legend(ax1,dum(:,1),lbl(:,1), 'AutoUpdate', 'off', 'Location', 'best')

% plot NM res errs

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plot(-tols,log10(nm_data.bsl_reserr),'.r')
plot(-tols,log10(nm_data.diffeq_reserr),'xr')

% plot fzero res errs
plot(-tols,log10(fzero_data.bsl_reserr),'.b')
plot(-tols,log10(fzero_data.diffeq_reserr),'xb')

% Create figure of mean function evals. at each 'tol' for NM and
  fzero
figure(4001); clf
title('Mean # of Function Evals/iter. of NM, fzero')

% Set figure parameters
ax2 = gca;
legend(ax2,'Location','northwest')
hold on;    grid on;

xlabel('log_{10}(convg. tol)')
ax2.XAxisLocation = 'bottom';    ax2.XDir = 'reverse';
ax2.XLim = [min(-tols-1) max(-tols+1)];
ax2.XTick = [ax2.XLim(1):ax2.XLim(end)];

ylabel('# of func. evals. per iter')
ax2.YLim = [0 nm_data.mean_Nevals(end)+1];
ax2.YTick = [ax2.YLim(1):ax2.YLim(end)];

plot(-tols,nm_data.mean_Nevals,'*r', ...
      'DisplayName','NM')
plot(-tols,fzero_data.mean_Nevals,'*b', ...
      'DisplayName','fzero')
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Published with MATLAB® R2018a