
Table of Contents

.....	1
fetching data	1
feasible start point for optimization	1
plotting training data for 2d case	2
solving optimization problem	2
plotting separating hyperplane	4

```
clear all; clc;
global t;
t = 0.2; % log barrier function scaling parameter
```

fetching data

```
[xt, yt] = getData();
siz = size(xt);
numData = siz(1);
dimData = siz(2);
```

feasible start point for optimization

```
x0 = get_start_point();
disp("-----Feasible start point optimization result (w; b;
    s_min)-----");
disp(x0);
```

```
x0=x0(1:dimData+1);
% x0=[-1.3574;5.1205;1.8035];
% x0=[-1.0024;5.1205;1.8035];
disp("-----Feasible start point (w; b)-----");
disp(x0);
```

Local minimum found that satisfies the constraints.

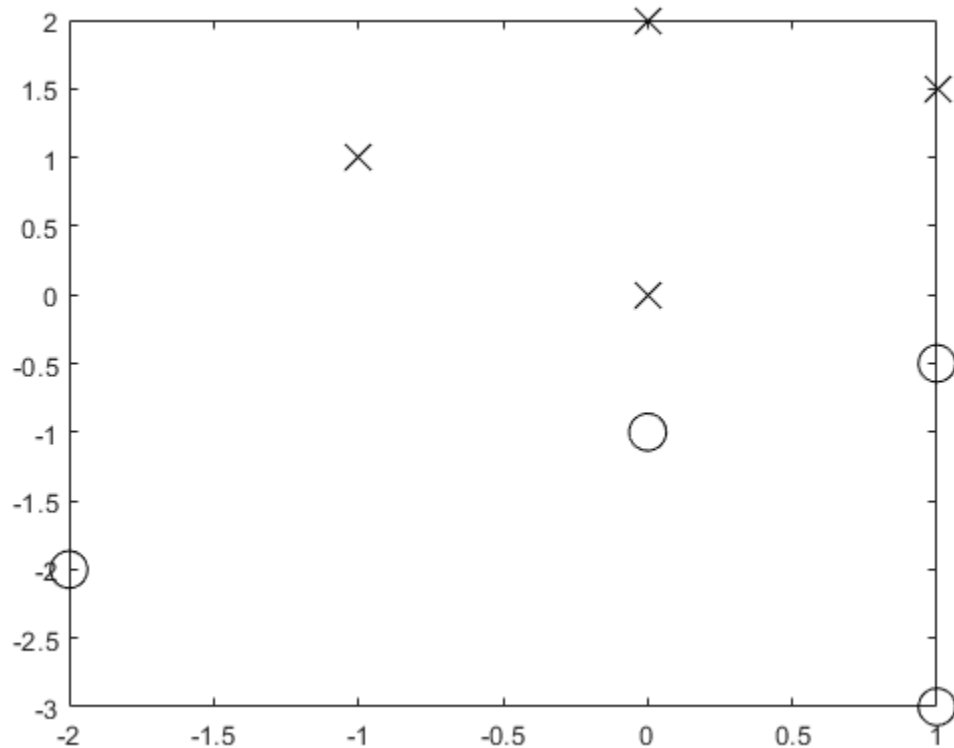
Optimization completed because the objective function is non-decreasing in feasible directions, to within the default value of the optimality tolerance, and constraints are satisfied to within the default value of the constraint tolerance.

```
-----Feasible start point optimization result (w; b;
s_min)-----
-11.7019
 58.7848
  7.0786
```

```
-2.0000  
  
-----Feasible start point (w; b)-----  
-11.7019  
58.7848  
7.0786
```

plotting training data for 2d case

```
fig = figure;  
hold off;  
msize=14;  
for i = 1:numData  
    if(yt(i)==1)  
        plot(xt(i,1),xt(i,2), 'xblack', 'MarkerSize',msize);  
    else  
        plot(xt(i,1),xt(i,2), 'oblack', 'MarkerSize',msize);  
    end  
    hold on;  
end
```



solving optimization problem

```
index=1;
```

```
markerType=['-black' '-black' '-black'];
for t=[0.2,1,10]

    options = optimoptions(@fminunc,'Algorithm','quasi-newton');
    [x,fval,exitflag,output] = fminunc(@objective,x0,options);
    x0=x;
    x
```

Local minimum found.

Optimization completed because the size of the gradient is less than the default value of the optimality tolerance.

```
x =

-1.3574
 5.1206
 1.8035
```

Local minimum found.

Optimization completed because the size of the gradient is less than the default value of the optimality tolerance.

```
x =

-1.0509
 2.9077
 1.2054
```

Local minimum found.

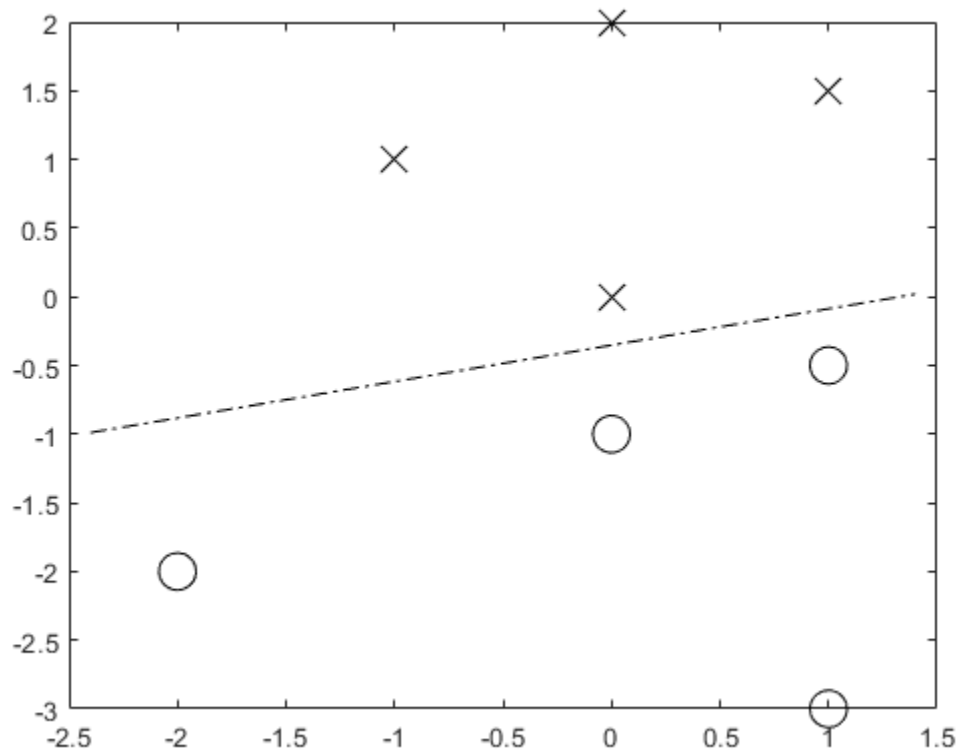
Optimization completed because the size of the gradient is less than the default value of the optimality tolerance.

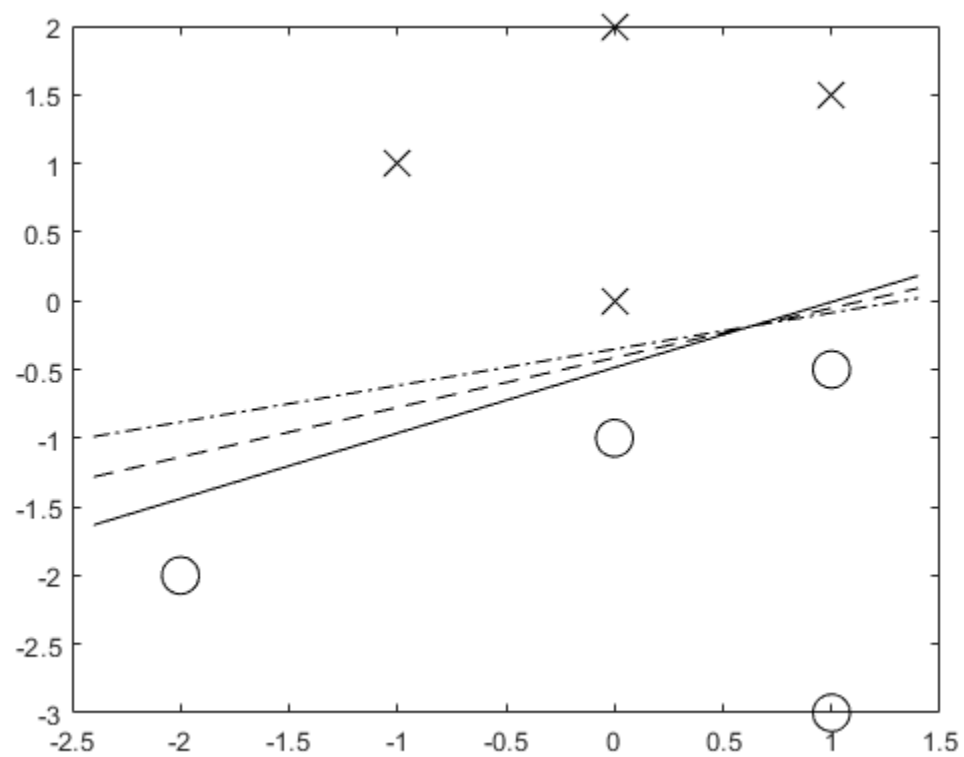
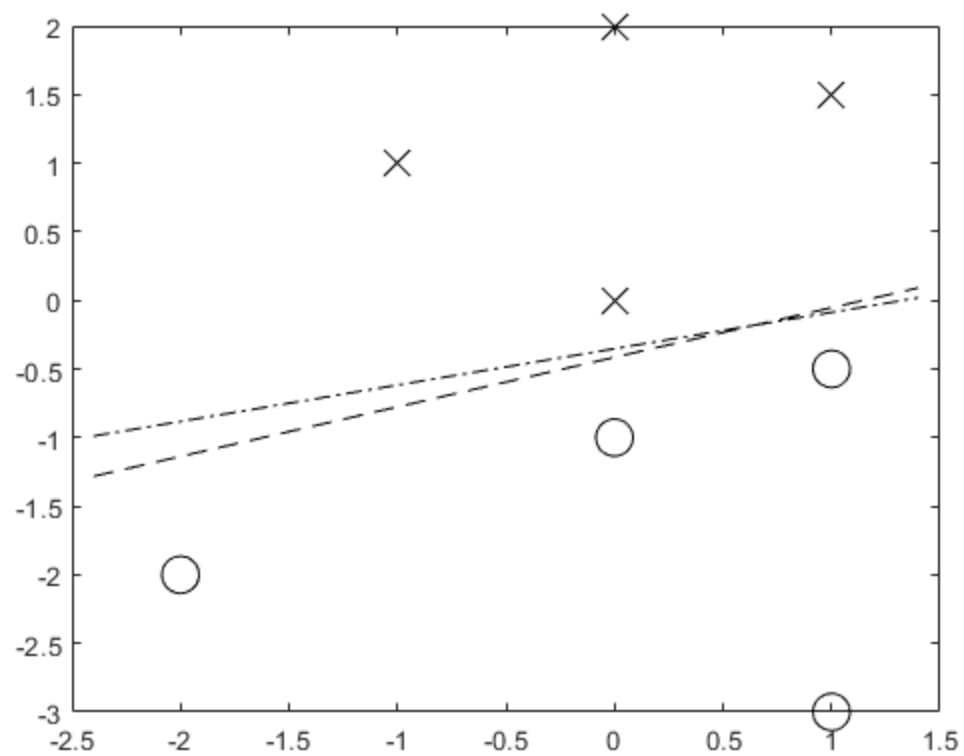
```
x =

-1.0024
 2.0994
 1.0204
```

plotting separating hyperplane

```
margin = 0.4;
xMin = min(xt(:,1))-margin;
xMax = max(xt(:,1))+margin;
yMin = -(xMin*x(1)+x(3))/x(2);
yMax = -(xMax*x(1)+x(3))/x(2);
if(index==1)
    marker = '-.black';
elseif(index==2)
    marker = '--black';
else
    marker = '-black';
end
p(index)=plot([xMin, xMax],[yMin, yMax],marker,'DisplayName', 't = ' +string(t));
index=index+1;
```





```
end
legend(p(:), 'Location', 'northwest');
set(gca, 'FontSize', 14)
set(findall(gca, 'Type', 'Line'), 'LineWidth', 1);
xlim([xMin, xMax]);
ylim([min(xt(:,2))-margin, max(xt(:,2))+margin]);

print(fig, 'images/
separating_hyperplane_linearly_separable_data_log_barrier_method_multiple_t', '-
dpng');
```

Published with MATLAB® R2017b