Table of Contents

fetching data								1
solving optimiz	ation problem ing hyperplane							3
	2 71 1							
clear all;	clc;							
<pre>global t; t = 0.2; %</pre>	log barrier	function	scaling	parame	ter			

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);

x0copy=x0;
x0=x0(1:dimData+1);
% x0=[-1.3574;5.1205;1.8035];
% x0=[-1.0024;5.1205;1.8035];
x0 = [x0; (max(x0copy(dimData+2)*-1+1,1))*ones(numData,1)];
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

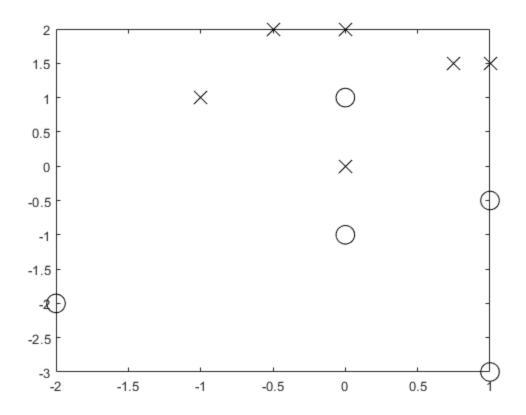
feasible directions, to within the default value of the optimality tolerance,

and constraints are satisfied to within the default value of the constraint tolerance.

```
-----Feasible start point optimization result (w; b;
s min)-----
  -0.2938
   1.5167
  -0.7465
  -2.0000
-----Feasible start point (w; b)-----
  -0.2938
   1.5167
  -0.7465
   3.0000
   3.0000
   3.0000
   3.0000
   3.0000
   3.0000
   3.0000
   3.0000
   3.0000
   3.0000
   3.0000
```

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=[0.2,1,10,100]

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

Local minimum found.

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

Local minimum found.

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

Local minimum found.

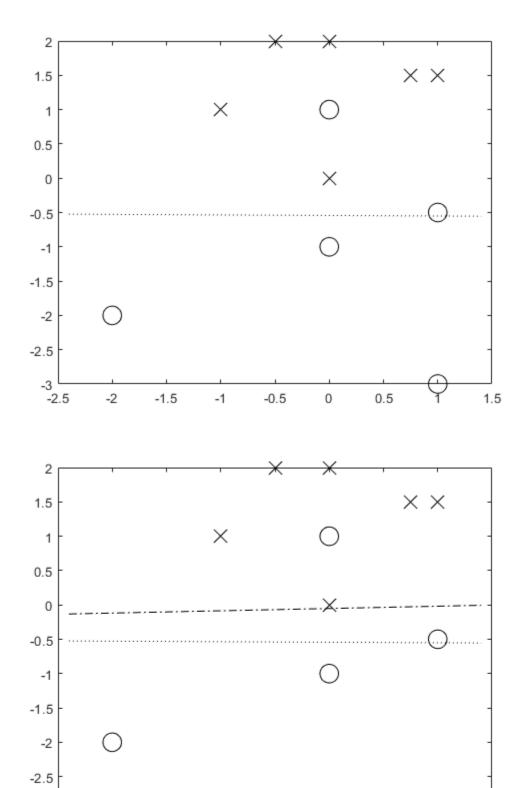
Optimization completed because the size of the gradient is less than the default value of the optimality tolerance.

Local minimum possible.

fminunc stopped because the size of the current step is less than the default value of the step size tolerance.

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';
   elseif(index==3)
       marker = '--black';
   else
       marker = '-black';
   end
     if(index == 4)
       p(index)=plot([xMin, xMax],[yMin,
yMax],marker,'DisplayName', 't = '+string(t));
     end
   index=index+1;
```



-1

-1.5

-2

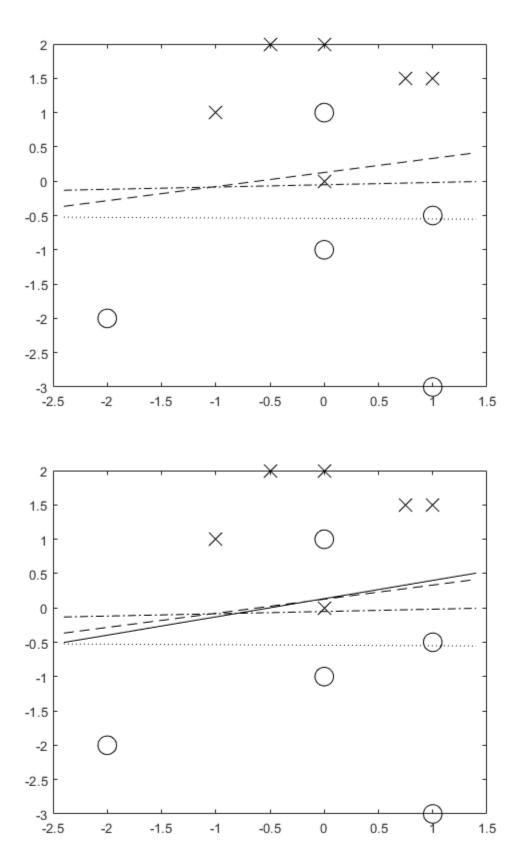
-0.5

0

0.5

1.5

-3 -2.5



```
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/
linearly_inseparable_dataset_t_100_central_path','-dpng');
print(fig, 'images/
separating_hyperplane_linearly_inseparable_data_log_barrier_method_multiple_t','-dpng');
```

Published with MATLAB® R2017b