

Lab4

1. RSM

The attached *RSM* matlab file is an example of the how to use matlab solve to the RSM problem. Please use the same structure to solve the following function.

$$f = 3x_1^2 - 10x_2^2 + 2x_1x_2 - 6x_1 + 8$$

test points ($x_1=8$, $x_2=8$)

2. Expensive function evaluations

Compare the optimization time of using `fmincon` and GA. The expensive function is given as

$$f = \exp(x(1)) * (x(3)^2 + 2*x(4)^2 + 4*x(1)*x(3)*x(2) + 5*x(2) + 1)$$

The constraint is given as

$$c = [x(1)*x(2)*x(3) - x(1) - x(2) - x(3) - x(4) + 8]$$

Please see the first two examples in the link below:

<https://www.mathworks.com/help/gads/minimizing-an-expensive-optimization-problem-using-parallel-computing-toolbox.html>

Then, modify the *expensive_objfun* and *expensive_confun*, and run *GA* and *fmincon*, to get the two running times and compare them.

Upload your matlab files (one for Pr1, four for Pr2) and put the result screenshots in a PDF file, thank you!