

4.1.3 Part c

A secret 'hidden' function `eddieSecretFunction.p` will be provided for you to experiment with. Explore the minimisation of this function with appropriate toolbox routines and describe your investigation.

Initial investigation of the function reveals that the function is stochastic in nature - the same input will provide different outputs every time you run it

```
x = [2;4];  
eddieSecretFunction(x)
```

```
ans = 59.4118
```

```
eddieSecretFunction(x)
```

```
ans = 337.0368
```

As can be seen, the results vary massively. A suitable approach to solving a stochastic function is using a stochastic based algorithm such as `particleswarm`.

```
nvars = 2;  
% Algorithm can only supply row vector inputs so input has to be  
% transformed to input to secret function  
fun = @(x) eddieSecretFunction(x');  
  
% Tweaking hyper parameters  
options = optimoptions("particleswarm",...  
    'MaxIterations', 1000, ...  
    'Display','none', ...  
    'SwarmSize', 100);  
  
% Apply solver  
[x, fval] = particleswarm(fun,nvars,[],[],options)
```

```
x = 1x2  
    -0.9981    3.9380  
fval = 9.8132
```

```
[x, fval] = particleswarm(fun,nvars,[],[],options)
```

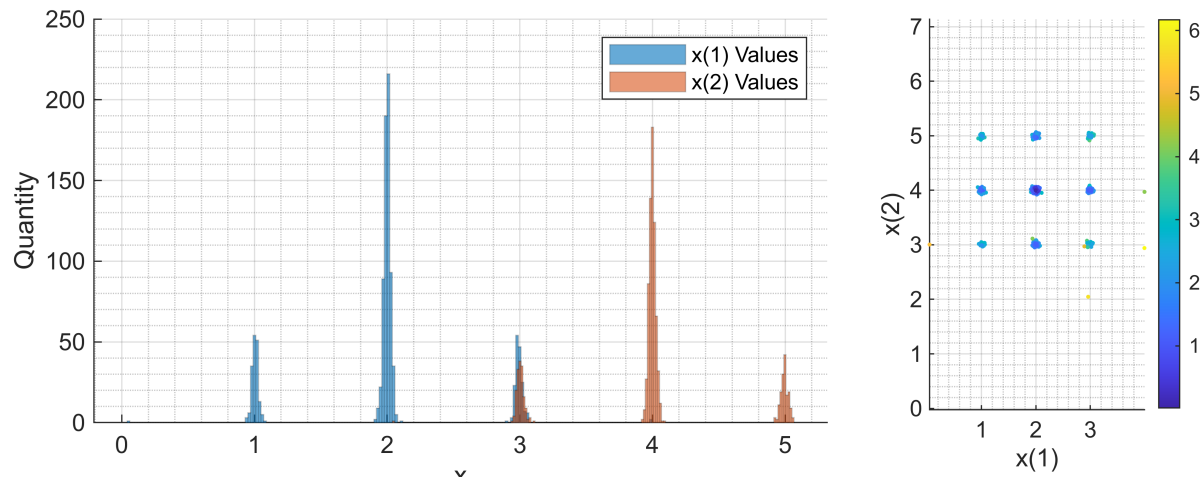
```
x = 1x2  
    1.9754    3.0122  
fval = 1.2681
```

However running that twice also yields different minimum values. Should you run this code 1000 times and log the responses, interesting trends begin to occur.

```
% Load pre-calculated data  
load("bulkAnalysis.mat")  
disp(['Overall minimum is: ' num2str(min_fval) ' located at ' ...  
    'position: ' num2str(min_x(1)) ' , ' num2str(min_x(2))'])
```

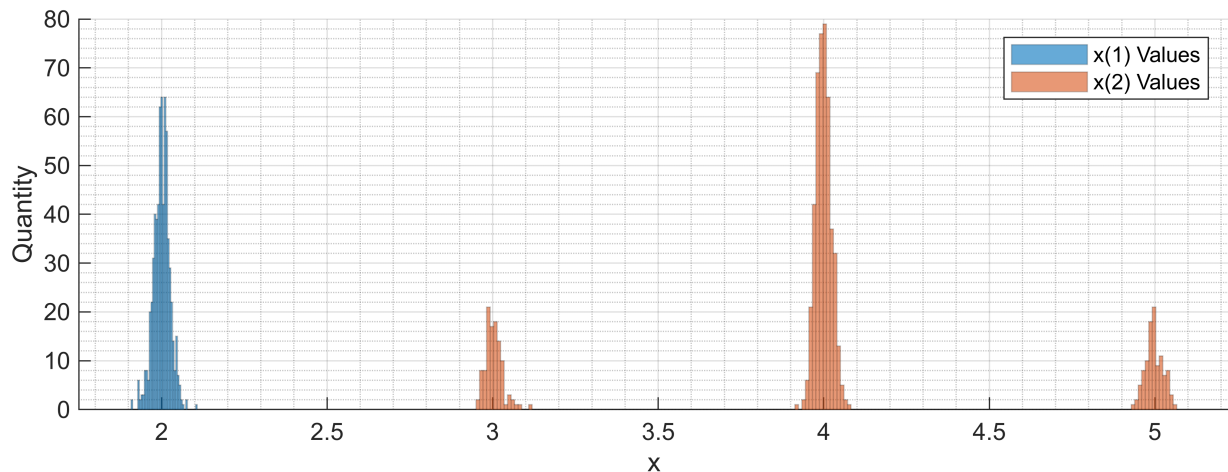
```
Overall minimum is: 0.014239 located at position: 1.9943, 3.9994
```

```
functions.plotStochastic(allMinimum)
```



Focusing on the peak found at position 2 as the most extreme minimu and removing the rows found at 1 and 3.

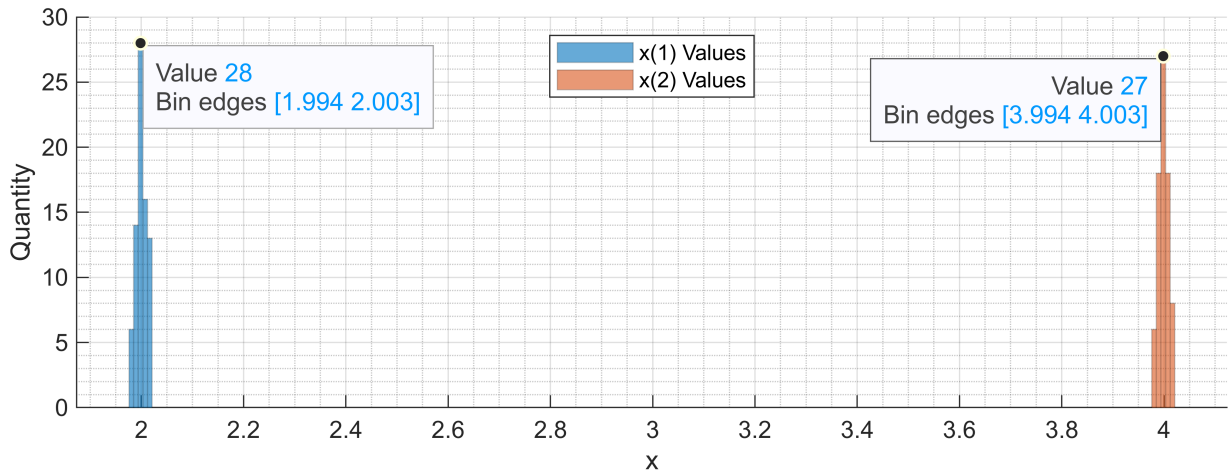
```
% Find indices of relevant data points
idx = find(allMinimum(:,1) > 1.5 & allMinimum(:,1) < 2.5);
% Extract rows required
filteredMinimum = allMinimum(idx, :);
functions.plotFilteredHist(filteredMinimum)
```



It can be seen that there is at least 3 minima located at positions (2,3), (2,4) and (2,5)

As these values were calculated, any minima found that were within a 0.1 of the current global minima were saved. They can be visualised in the next plot.

```
functions.plotExtremeMinima(extremeMinima)
```

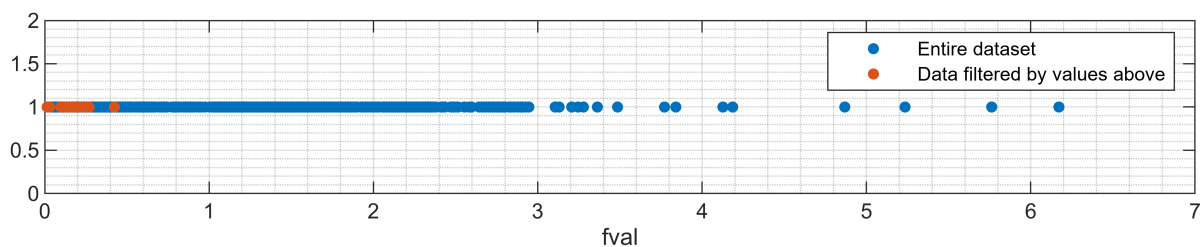


It is a reasonable assumption to assume that the minima of the function is located in the bins of [1.994 - 2.003] for $x(1)$ and in [3.995 - 4.003] for $x(2)$ which holds true for the calculated minima over time $x = [1.9943, 3.9994]$.

```
x1bin = [1.994 2.003];
x2bin = [3.995 4.003];

% Filter bin 1
idx = allMinimum(:,1) > x1bin(1) & allMinimum(:,1) < x1bin(2);
filteredMinimum = allMinimum(idx,:);
% Filter bin 2
idx = find(filteredMinimum(:,2) > x2bin(1) & filteredMinimum(:,2) < x2bin(2));
filteredMinimum = filteredMinimum(idx,:);

functions.plotFiltered(allMinimum, filteredMinimum)
```



The objective value of the function approaches zero around the co-ordinate bins of [1.994 - 2.003] for $x(1)$ and in [3.995 - 4.003] for $x(2)$. However the stochastic nature makes it impossible to submit a specific co-ordinate.