

```

classdef set_6
    methods(Static)
        % I had to tweak this function slightly. I noticed an issue with
        % the discretization of the fields. I noticed that each movement
        % (delt_a and delt_n) were dependent on the step size of the search
        % range construction. The Skel code had .01, meaning each index
        % movement in a cardinal direction is either +/- .01. So what
        % happens if the user asks for a step size that is not an integer multiple of
        % .01?
        % This would imply that the mesh resolution needs to be increased such that
there
        % exists a natural number k that makes  $n_k = 1/k * (\text{index \# } n)$  true
        % where k is a real number that is less than step size used to
        % construct the mesh grid

        %% Problem 1:

        %% Output:
        % a_best = 4.617187500000000

        % n_best = 1.517578125000000

    function [a_best,n_best] = pattern_fit(a0,n0,da,dn)

        % finds the best fits of a model to included data using pattern search

        % Some data I made up:
        x_data=[0, 0.0500, 0.1000, 0.1500, 0.2000, 0.2500, 0.3000, 0.3500,
        0.4000, 0.4500, 0.5000, 0.5500, 0.6000, 0.6500, 0.7000, 0.7500, 0.8000,
        0.8500, 0.9000, 0.9500, 1.0000];
        z_data=[0, 0.0288, 0.1095, 0.1945, 0.3290, 0.5470, 0.6779, 0.7737,
        1.2348, 1.2512, 1.5704, 1.7016, 2.0294, 2.2959, 2.6138, 3.5973, 3.3025,
        3.8515, 4.4374, 4.2621, 3.8980];

        % We suspect this data will fit the model  $z=a*x^n$ . You can plot and
        % check,
        % but comment this out before submitting.
        % plot(x_data,z_data,',' , 'MarkerSize',12)
        A=0:da:10; % This is the search range for "a".
        N=0:dn:5; % This is the search range for "n".

        [a_fit,n_fit]=meshgrid(A,N);
        E = recalc_e(da, 10, dn, 5, 0);

    function E = recalc_e(da, a, dn, n, v)
        if ~v
            A=0:da:a; % This is the search range for "a".
            N=0:dn:n; % This is the search range for "n".

        else
            A = (a - da):da:(a + da); % This is the search range for "a".
            N=(n - dn):dn:(n + dn); % This is the search range for "n".
        end
    end
end

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end

[a_fit,n_fit]=meshgrid(A,N);
E=zeros(size(a_fit));
for i=1:length(x_data) % Sum the residual squared at each data point.

    E = E + (z_data(i)- a_fit .* x_data(i) .^n_fit) .^2;
end

% I find the locations of the arguments modularly and then use
% the result to place myself in E with row and col
i_a = find( (a_fit > a0 - da & a_fit < a0 + da));

col = (i_a(1) - mod(i_a(1), length(N))) / length(N) + 1;

i_n = find( (n_fit > n0 - dn & n_fit < n0 + dn));

row = mod(i_n(1), length(N));
% E = z_data - a_fit * (x_data .^n_fit) .^2;

% Comment this out before submitting, but you might be interested to see
% what the plot looks like re: the sum of residuals vs parameter pairs.
% It will also give you an idea of where the best fit is.
figure(1)
hold on
contour(a_fit,n_fit,E,min(E):1:max(E))
hold off

% Essentially, E is the function we are trying to minimize with respect
% to
% (a,n). Now you add your pattern search code below.

resolution = 0;

f_nx = 0;
f_x = 0;
f_ny = 0;
f_y = 0;

% This is where I make sure that the search does not access
% anything outside the grid
while (resolution < 10 )
    f_0 = E(row, col);

    if ( (row == 1) )
        f_x = E(row + 1, col);
        f_nx = abs(max(f)) + 1;

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```
elseif (row == length(N))
    f_nx = E(row - 1, col);
    f_x = abs(max(f)) + 1;
```

```
else
    f_x = E(row + 1, col);
    f_nx = E(row - 1, col);
```

```
end
```

```
if ( (col == 1) )
    f_y = E(row, col + 1);
    f_ny = abs(max(f)) + 1;
```

```
elseif (col == length(A))
    f_ny = E(row, col - 1);
    f_y = abs(max(f)) + 1;
```

```
else
    f_y = E(row, col + 1);
    f_ny = E(row, col - 1);
```

```
end
```

```
f = [f_0 f_nx f_x f_ny f_y];
```

```
% Where the pattern search makes its decisions
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```
switch min(f)
```

```
case f_0
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```
    da = da / 2;
    dn = dn / 2;
    E = recalc_e(da, A(col), dn, N(row), 1);
    row = 2;
    col = 2;
    resolution = resolution + 1;
```

```
case f_x
```

```
    row = row + 1;
```

```
case f_y
```

```
    col = col + 1;
```

```
case f_nx
```

```
    row = row - 1;
```

```

        case f_ny
            col = col - 1;

        end

    end

    a_best = A(col);
    n_best = N(row);
    est = a_best * ( x_data .^n_best);
    figure(2)
    hold on
    plot(x_data,z_data, '.', 'MarkerSize',12)

    plot(x_data, est, '--r');

    hold off

    % norm((est - z_data), 2)

end

%% Problem 2:

%% Output:
% x_max = 3.219380250507070
% y_max = 1.583590903182648

function [f_max, x_max, y_max]=univar3030(x0, y0, err_a)

    f =@(x,y) -3*(1-x).^2.*exp(-(x.^2) - (y+1).^2)- 5*(x/5 - 3*x.^3 -
    y.^5).*exp(-0.4*x.^2-y.^2) - 1/3*exp(-(x+1).^2 - y^2);

    x1 = -3;
    xu = 3;

    y1 = -3;
    yu = 3;
    err = 100;
    dx = ((sqrt(5) - 1) / 2) * (xu - x1);
    dy = ((sqrt(5) - 1) / 2) * (yu - y1);

    x1 = x1 + dx;

    x2 = xu - dx;

    y1 = y1 + dy;

```

```
y2 = yu - dy;
```

```
while (err > err_a)
```

```
    x0 = x1;
```

```
    y0 = y1;
```

```
    if f(x1,y0) > f(x2, y0)
```

```
        x1 = x2;
```

```
        x2 = x1;
```

```
        x1 = x1 + ((sqrt(5) - 1) / 2) * (xu - x1);
```

```
    else
```

```
        xu = x1;
```

```
        x1 = x2;
```

```
        x2 = xu - ((sqrt(5) - 1) / 2) * (xu - x1);
```

```
    end
```

```
    if f(x0,y1) > f(x0, y2)
```

```
        y1 = y2;
```

```
        y2 = y1;
```

```
        y1 = y1 + ((sqrt(5) - 1) / 2) * (yu - y1);
```

```
    else
```

```
        yu = y1;
```

```
        y1 = y2;
```

```
        y2 = yu - ((sqrt(5) - 1) / 2) * (yu - y1);
```

```
    end
```

```
if f(x1,y1) > f(x2, y2)
```

```
    err = abs((1 - ((sqrt(5) - 1) / 2)) * ( ((xu - x1) / x1)^2 +  
        ((yu - y1) / y1)^2) ^ .5);
```

```
    x_max = x1;
```

```
    y_max = y1;
```

```
    f_max = f(x1, x2);
```

```

else
    err = abs((1 - ((sqrt(5) - 1) / 2)) * ( ((xu - x1) / x2)^2 +
        ((yu - y1) / y2)^2) ^ .5);

    x_max = x2;

    y_max = y2;

    f_max = f(x2, y2);

end

end

end

%% Problem 3:

%% Output:
% gmax = 0.236183273977815

% xmax = 0.500000007896745

% ymax = 0.50000000002345

function [gmax,xmax,ymax]=steepness(x0,y0,err_a)
    %tweaked golden Search

    function [k_max]=gold_search(x0, y0, err_a)

        x = @(k) x0 + k * gFx(x0, y0);
        y = @(k) y0 + k * gFy(x0,y0);
        Fk = @(k) F(x(k), y(k));

        klow = [(-x0 /gFx(x0, y0)) (-y0 /gFy(x0, y0))];
        kupp = [((3 - x0) /gFx(x0, y0)) ((3 - y0) /gFy(x0, y0))];

        [~, l] = min(abs(klow));
        [~, u] = min(abs(kupp));

        ku = klow(l);

```

```

k1 = kupp(u);

if k1 > ku
    kt = k1;
    k1 = ku;
    ku = kt;

end

err = 100000;
dk = ((sqrt(5) - 1) / 2) * (ku - k1);

k1 = k1 + dk;
k2 = ku - dk;

% k0 = k1;

while (err > err_a)
    if Fk(k1) > Fk(k2)
        k1 = k2;
        k2 = k1;
        k1 = k1 + ((sqrt(5) - 1) / 2) * (ku - k1);

    else
        ku = k1;
        k1 = k2;
        k2 = ku - ((sqrt(5) - 1) / 2) * (ku - k1);
    end

    if Fk(k1) > Fk(k2)
        err = abs((1 - ((sqrt(5) - 1) / 2)) * ((ku - k1) / k1));

        k_max = k1;

    else
        err = abs((1 - ((sqrt(5) - 1) / 2)) * ((ku - k1) / k2));

        k_max = k2;

    end
end

```

end

end

```
F = @(x,y) sqrt(x*y) * exp(- (x^2 + y));  
gFx =@(x,y) exp(- (x^2 + y)) * ( y - 4* (x^2) * y) / (2 * (x*y)^.5);  
gFy = @(x,y) exp(- (x^2 + y)) * ( x - 2 * x *y) / (2 * (x*y)^.5);  
  
err_x = 10;  
err_y = 10;  
  
% This is the search alg  
while (err_x > err_a && err_y > err_a)  
  
    k = gold_search(x0, y0, err_a);  
    fx = gFx(x0,y0);  
    fy = gFy(x0,y0);  
  
    err_x = abs((k* fx) / (x0 + k * fx ));  
    err_y = abs((k* fy) / (y0 + k * fy ));  
  
    x0 = x0 + k * fx;  
    y0 = y0 + k * fy;  
  
end  
gmax = F(x0, y0);  
xmax = x0;  
ymax = y0;  
  
end  
  
end
```