3/17/12 6:51 PM RunMe

Package Class Use Tree Deprecated Index Help

PREV CLASS NEXT CLASS

FRAMES NO FRAMES All Classes SUMMARY: NESTED | FIELD | CONSTR | METHOD DETAIL: FIELD | CONSTR | METHOD

Class RunMe

java.lang.Object ∟ RunMe

public class RunMe extends java.lang.Object

Used to demonstrate the functionality of the mathematical library. Algorithms originally created in Python by Massimo Di Pierro and ported to Java. All code released under BSD licensing.

Version:

0.1

Author:

Ruthann Sudman

See Also:

TestMatrix, LinearAlgebra, TestFunctionAbstract, TestFunction, TestFunction2, TestFunction3, TestFunction4, TestFunction5, TestFunction6, TestFunction7, Code Repository

Field Summary	
private static <u>LinearAlgebra</u>	<u>LA</u>
private static <u>TestFunction3</u>	<u>P</u>
private static <u>TestFunction4</u>	Q
private static java.text.DecimalFormat	<u>twelveD</u>
private static java.text.DecimalFormat	<u>twoD</u>
private static <u>TestFunction</u>	<u>¥</u>
private static <u>TestFunction2</u>	<u>z</u>

Constructor Summary

RunMe()

Summary
main(java.lang.String[] args) Runs all test methods.
Test1() Tests inverse matrix as implemented in class using c++.
Test10() Tests optimize bisection for a function extended from TestFunctionAbstract.
Test11() Tests optimize newton for a function extended from TestFunctionAbstract.
Test12() Tests optimize secant for a function extended from TestFunctionAbstract.
Test13() Tests optimize newton stabilized for a function extended from TestFunctionAbstract.
Test14() Tests optimize golden search for a function extended from TestFunctionAbstract.
Test15() Tests first and second derivatives for a function extended from TestFunctionAbstract.
Test16() Tests for basic TestMatrix math functionality.
Test2() Tests Cholesky as implemented in test096 from Massimo Ei Pierro's numeric.py.
Test3() Tests Markovitz as implemented in the original Markovitz by Massimo Di Pierro in numeric.py
Test35() Tests the condition number for doubles.
Test4() Tests fit least squares for TestFunctionAbstract array of functions.
Test5() Tests solve fixed point for a function extended from TestFunctionAbstract.
Test6() Tests solve bisection for a function extended from TestFunctionAbstract.
Test7() Tests solve solve newton for a function extended from TestFunctionAbstract.

static void	<u>Test8()</u>
	Tests solve secant for a function extended from TestFunctionAbstract.
static void Test9()	
static void	Test9()

Methods inherited from class java.lang.Object

clone, equals, finalize, getClass, hashCode, notify, notifyAll, toString, wait, wait,
wait

Field Detail

\mathbf{Y}

private static TestFunction Y

Z

private static TestFunction2 Z

P

private static TestFunction3 P

Q

private static TestFunction4 Q

LA

private static LinearAlgebra LA

twoD

private static java.text.DecimalFormat twoD

twelveD

private static java.text.DecimalFormat twelveD

Constructor Detail

RunMe

public RunMe()

Method Detail

Test1

```
public static void Test1()
```

Tests inverse matrix as implemented in class using c++.

Exception(s):

Fails when method is incorrect.

See Also:

TestMatrix, TestMatrix.invMatrix(), TestMatrix.mulMatrix(TestMatrix)

Test2

public static void Test2()

Tests Cholesky as implemented in test096 from Massimo Ei Pierro's numeric.py.

Exception(s):

Fails when method is incorrect.

See Also:

TestMatrix, LinearAlgebra, LinearAlgebra. Cholesky (TestMatrix)

Test3

```
public static void Test3()
```

Tests Markovitz as implemented in the original Markovitz by Massimo Di Pierro in numeric.py

Exception(s):

Fails when method is incorrect.

See Also:

TestMatrix, LinearAlgebra, LinearAlgebra.Markovitz(TestMatrix, TestMatrix, double), LinearAlgebra.getMarkovitzPortfolio(), LinearAlgebra.getMarkovitzPortfolioReturn(),

LinearAlgebra.getMarkovitzPortfolioReturn()

Test35

public static void Test35()

Tests the condition number for doubles.

Exception(s):

Fails when method is incorrect. The condition number for test matrix is not implemented.

See Also:

TestMatrix, TestMatrix.condition number()

Test4

public static void Test4()

Tests fit least squares for TestFunctionAbstract array of functions.

Exception(s):

Not yet implemented.

See Also:

TestFunctionAbstract, TestFunctionAbstract.fit least squares()

Test5

public static void Test5()

Tests solve fixed point for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

TestFunctionAbstract, TestFunctionAbstract.solve_fixed_point(double),
TestFunction3

Test6

public static void Test6()

Tests solve bisection for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

TestFunctionAbstract, TestFunctionAbstract.solve_bisection(double, double),
TestFunction4

Test7

public static void Test7()

Tests solve solve newton for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

TestFunctionAbstract, TestFunctionAbstract.solve newton(double), TestFunction4

Test8

public static void Test8()

Tests solve secant for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

TestFunctionAbstract, TestFunctionAbstract.solve secant(double), TestFunction4

Test9

public static void Test9()

Tests solve newton stabilized for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

 $\underline{\texttt{TestFunctionAbstract}}, \underline{\texttt{TestFunctionAbstract.solve}_\texttt{newton}_\texttt{stabilized(double)}}, \underline{\texttt{double)}, \underline{\texttt{TestFunction4}}}$

Test₁₀

public static void Test10()

Tests optimize bisection for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

<u>TestFunctionAbstract</u>, <u>TestFunctionAbstract.optimize_bisection(double, double)</u>, <u>TestFunction4</u>

Test11

public static void Test11()

Tests optimize newton for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

TestFunctionAbstract, TestFunctionAbstract.optimize newton(double), TestFunction4

Test12

public static void Test12()

Tests optimize secant for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

TestFunctionAbstract, TestFunctionAbstract.optimize secant(double), TestFunction4

Test13

public static void Test13()

Tests optimize newton stabilized for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

<u>TestFunctionAbstract</u>, <u>TestFunctionAbstract</u>.optimize newton stabilized(double, double), <u>TestFunction4</u>

Test14

public static void Test14()

Tests optimize golden search for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

<u>TestFunctionAbstract</u>, <u>TestFunctionAbstract.optimize_golden_search(double, double)</u>, <u>TestFunction4</u>

Test15

```
public static void Test15()
```

Tests first and second derivatives for a function extended from TestFunctionAbstract.

Exception(s):

Fails when method is incorrect.

See Also:

```
<u>TestFunctionAbstract.f(double)</u>,

<u>TestFunctionAbstract.Df(double)</u>, <u>TestFunctionAbstract.DDf(double)</u>, <u>TestFunction2</u>
```

Test16

```
public static void Test16()
```

Tests for basic TestMatrix math functionality.

Exception(s):

Fails when method is incorrect.

See Also:

```
TestMatrix, TestMatrix.addMatrix(double), TestMatrix.addMatrix(TestMatrix),
TestMatrix.changeMe(int, int, double), TestMatrix.condition_number(),
TestMatrix.copyMe(), TestMatrix.divMatrix(double), TestMatrix.invMatrix(),
TestMatrix.mulMatrix(double), TestMatrix.mulMatrix(TestMatrix),
TestMatrix.mulMatrixScalar(TestMatrix), TestMatrix.printMe(),
TestMatrix.subMatrix(double), TestMatrix.subMatrix(TestMatrix)
```

main

```
public static void main(java.lang.String[] args)
```

Runs all test methods.

Parameters:

args - Default for Java.

Exception(s):

Fails for incorrect methods.

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