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## 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:

<u>TestMatrix</u>, <u>LinearAlgebra</u>, <u>TestFunctionAbstract</u>, <u>TestFunction</u>, <u>TestFunction2</u>, <u>TestFunction3</u>, <u>TestFunction5</u>, <u>TestFunction6</u>, <u>TestFunction7</u>, <u>Code Repository</u>

| Field Summary                          |                |
|--|----------------|
| private static <u>LinearAlqebra</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()

| Method      | Summary   |
|-------------|---|
| static void | main(java.lang.String[] args) Runs all test methods.  |
| static void | Test1() Tests inverse matrix as implemented in class using c++.                                     |
| static void | Test10() Tests optimize bisection for a function extended from TestFunctionAbstract.                |
| static void | Tests optimize newton for a function extended from TestFunctionAbstract.                            |
| static void | Test12() Tests optimize secant for a function extended from TestFunctionAbstract.                   |
| static void | Tests optimize newton stabilized for a function extended from TestFunctionAbstract.                 |
| static void | Test14() Tests optimize golden search for a function extended from TestFunctionAbstract.            |
| static void | Tests first and second derivatives for a function extended from TestFunctionAbstract.               |
| static void | Test16() Tests for basic TestMatrix math functionality.   |
| static void | Test2() Tests Cholesky as implemented in test096 from Massimo Ei Pierro's numeric.py.               |
| static void | Test3() Tests Markovitz as implemented in the original Markovitz by Massimo Di Pierro in numeric.py |
| static void | Test35() Tests the condition number and square root for doubles.                                    |
| static void | Test4() Tests fit least squares for TestFunctionAbstract array of functions.                        |
| static void | Tests solve fixed point for a function extended from TestFunctionAbstract.                          |
| static void | Tests solve bisection for a function extended from TestFunctionAbstract.                            |
| static void | Test7() Tests solve solve newton for a function extended from TestFunctionAbstract.                 |
| static void | Test8() Tests solve secant for a function extended from TestFunctionAbstract.                       |
| static void | Test9() Tests solve newton stabilized for a function extended from TestFunctionAbstract.            |

# Methods inherited from class java.lang.Object

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

# Field Detail

Y

private static TestFunction Y

 $\mathbf{Z}$ 

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):**

java.lang.ArithmeticException - 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):**

java.lang.ArithmeticException - 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):**

java.lang.ArithmeticException - Fails when method is incorrect.

### See Also:

<u>TestMatrix</u>, <u>LinearAlgebra</u>, <u>LinearAlgebra</u>. <u>Markovitz(TestMatrix</u>, <u>TestMatrix</u>, <u>double)</u>, <u>LinearAlgebra</u>. <u>qetMarkovitzPortfolio()</u>,

LinearAlgebra.getMarkovitzPortfolioReturn(),

LinearAlgebra.getMarkovitzPortfolioReturn()

### Test35

```
public static void Test35()
```

Tests the condition number and square root for doubles.

## **Exception(s):**

java.lang.ArithmeticException - 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):**

java.lang.ArithmeticException - 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):**

java.lang.ArithmeticException - 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):**

java.lang.ArithmeticException - Fails when method is incorrect.

#### See Also:

<u>TestFunctionAbstract</u>, <u>TestFunctionAbstract.solve\_bisection(double, double)</u>, TestFunction4

#### Test7

```
public static void Test7()
```

Tests solve solve newton for a function extended from TestFunctionAbstract.

#### **Exception(s):**

java.lang.ArithmeticException - Fails when method is incorrect.

#### See Also:

TestFunctionAbstract, TestFunctionAbstract.solve newton(double), TestFunction4

```
public static void Test8()
```

Tests solve secant for a function extended from TestFunctionAbstract.

## **Exception(s):**

java.lang.ArithmeticException - Fails when method is incorrect.

#### See Also:

<u>TestFunctionAbstract</u>, <u>TestFunctionAbstract.solve\_secant(double)</u>, <u>TestFunction4</u>

#### Test9

```
public static void Test9()
```

Tests solve newton stabilized for a function extended from TestFunctionAbstract.

### **Exception(s):**

java.lang.ArithmeticException - Fails when method is incorrect.

#### See Also:

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

## Test<sub>10</sub>

```
public static void Test10()
```

Tests optimize bisection for a function extended from TestFunctionAbstract.

#### **Exception(s):**

java.lang.ArithmeticException - Fails when method is incorrect.

#### See Also:

TestFunctionAbstract, TestFunctionAbstract.optimize\_bisection(double, double),
TestFunction4

#### Test11

```
public static void Test11()
```

Tests optimize newton for a function extended from TestFunctionAbstract.

## **Exception(s):**

java.lang.ArithmeticException - 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):**

java.lang.ArithmeticException - 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):**

java.lang.ArithmeticException - Fails when method is incorrect.

#### See Also:

TestFunctionAbstract, TestFunctionAbstract.optimize\_newton\_stabilized(double, double), TestFunction4

## Test14

```
public static void Test14()
```

Tests optimize golden search for a function extended from TestFunctionAbstract.

#### **Exception(s):**

java.lang.ArithmeticException - Fails when method is incorrect.

#### See Also:

<u>TestFunctionAbstract</u>, <u>TestFunctionAbstract.optimize\_golden\_search(double</u>, double), <u>TestFunction4</u>

## Test15

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

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

### **Exception(s):**

java.lang.ArithmeticException - Fails when method is incorrect.

#### See Also:

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

TestFunctionAbstract.Df(double), TestFunctionAbstract.DDf(double), TestFunction2

#### Test16

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

Tests for basic TestMatrix math functionality.

## **Exception(s):**

java.lang.ArithmeticException - 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):**

java.lang.ArithmeticException - Fails for incorrect methods.

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