

Optimization Toolbox 2012a User Guide

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Optimization Toolbox™ provides functions for finding parameters that minimize or maximize objectives while satisfying constraints. The toolbox includes solvers for linear programming (LP), mixed-integer linear programming (MILP), quadratic programming (QP), nonlinear programming (NLP), constrained linear least squares, nonlinear least squares, and nonlinear equations.

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Acknowledgments Acknowledgments MathWorks would like to acknowledge the following contributors to Optimization Toolbox™ algorithms. Thomas F. Coleman researched and contributed algorithms for constrained and unconstrained minimization, nonlinear least squares and curve fitting,

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of The MathWorks, Inc. See Revised for Version 3.1.5 (Release 2012a) Toolbox™, and Optimization Toolbox™. 1. the Global Optimization Toolbox of MATLAB (12-13) in this Design, 2012, 134, (031005):1-9. (13) MathWorks, Global Optimization Toolbox User's Guide. The optimization is carried out with the use of MATLAB functions for

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This is the function you wish to minimize. The inequality $x_1^2 + x_2^2 \leq 1$ is called a constraint. Constraints limit the set of x over which you may search for a minimum. You can have any number of constraints, which are inequalities or equations. All Optimization Toolbox optimization functions minimize an objective function.

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You can extend the capabilities of Optimization Toolbox by writing your own M-files, or by using the toolbox in combination with other toolboxes, or with MATLAB or Simulink®. Optimization Toolbox GUI The Optimization Tool (optimtool) is a GUI for selecting a solver, specifying the optimization options, and running problems. You can define and ...

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