



Quick Start Reference for MATLAB and R

**MATLAB**

**R**

**Useful help commands**

```
% general help
>>help
% general help
>>help
% elementary math functions
>>help elfun
% how while works
>>help while
% search for keywords
>>lookfor optimization
```

```
# open general help document (online)
>help.start()
# get help for a specific function or word
>help('min') # or
>?min
# search for keywords
>help.search('optimization') # or
>??optimization
```

**Current (working) directory**

```
>>pwd
% You can easily change the working directory by using the directory toolbox in GUI
```

```
>> getwd()
# see menu "File/Change dir" for changing the working directory
```

**Comment symbol**

```
%
```

```
#
```

**Assignment**

```
Assignment % Assignment with automatic output to console if there is no semicolon at
the end of the statement
>> a = 5
a =
    5
% Assignment without output to console
>> a = 5;
```

```
# Assignment
> A=5 # or
> A <- 5
> A
[1] 5
# R doesn't display anything in the console automatically even if there is no semicolon
at the end of the statement
```

**Create vectors**

```
>> v = [1 3 6 9]
v =
    1    3    6    9
% Series: StartValue:Interval:EndValue
>> v = 1:5
v =
    1    2    3    4    5
>> v = 1:2:9
v =
    1    3    5    7    9
>> v = 10:-1:5
v =
   10    9    8    7    6    5
% vector with multiple (repeating) constant values
>> v = ones(1,4) * 2
v =
    2    2    2    2
% horizontal and vertical vectors
>> w = [1 3]'
w =
    1
    3
% For matlab, a horizontal vector is a 1xN, a vertical vector is a Nx1 matrix. There is
not a separate entity as "vector" in addition to "matrix".
```

```
>v = c(1, 3, 6, 9)
> v
[1] 1 3 6 9
# Series: seq(StartValue,EndValue,Interval)
>v = 1:5
> v
[1] 1 2 3 4 5
> v = seq(1,9,2)
> v
[1] 1 3 5 7 9
> v = seq(10,5,-1)
> v
[1] 10 9 8 7 6 5
# vector with multiple (repeating) constant values
> v = rep(3,4)
> v
[1] 3 3 3 3
# horizontal and vertical vectors
# R doesn't make a distinction between vertical and horizontal vectors. A "vector" is not
a "matrix" for R.
```

**Create matrices**

```
% 2x3 matrix with given element values
% ";" as row delimiter
% "," or blank as column delimiter
>> D = [1 2 3; 4 5 6]
D =
    1    2    3
    4    5    6
% Create 2x4 matrix with random elements (values uniformly distributed between 0
and 1)
>>A = rand(2,4)
```

```
# 2x3 matrix with given element values
# fill values row-wise
>D = matrix(c(1,2,3,4,5,6), nrow=2, byrow=TRUE)
>D
      [,1] [,2] [,3]
[1,]   1   2   3
[2,]   4   5   6
# fill values column-wise
>D = matrix(c(1,4,2,5,3,6), nrow=2)
# Create 2x4 matrix with random elements (values uniformly distributed between 0 and
```

<pre>A =     0.8147    0.1270    0.6324    0.2785     0.9058    0.9134    0.0975    0.5469 % 1x3 matrix with all 3s &gt;&gt;B = ones(1,3) * 3; % 3x2 matrix with all 0s &gt;&gt;C = zeros(3,2);</pre>	<pre>1) &gt;A = matrix(runif(2*4),2,4)       [,1] [,2] [,3] [,4] [1,] 0.2180768 0.1598089 0.7320473 0.7478383 [2,] 0.9897023 0.5809282 0.7781437 0.7134574 # 1x3 matrix with all 3s &gt;B = matrix(3,1,3) # 3x2 matrix with all 0s &gt;C = matrix(0,3,2)</pre>
---	--

### Show all predefined variables

>>who	>ls()
-------	-------

### Size of matrix

<pre>% number of rows and columns &gt;&gt; [row,col] = size(A); % number of rows &gt;&gt; row= size(A,1); % number of columns &gt;&gt; col= size(A,2); % maximum dimension (max(#row, #col)) &gt;&gt;length(A); &gt;&gt;length([1 2 3]); % total number of elements in a matrix &gt;&gt;numel(A)</pre>	<pre># number of rows &gt;row = nrow(A) # number of columns &gt;col = ncol(A) # maximum dimension (max(#row, #col)) &gt;max(dim(A)) # total number of elements in a vector &gt;length(v) # total number of elements in a matrix &gt;length(A) # dimensions of a vector &gt; dim(c(1,2,3)) NULL</pre>
--	--

### Access elements of a vector or matrix

<pre>% element of a vector &gt;&gt; a = v(2); % access element of a matrix with row and column index &gt;&gt;x = M(2,3);</pre>	<pre># element of a vector &gt; v[2] # access element of a matrix with row and column indexD &gt; x = D[2,3]</pre>
--	--

### Transpose vectors or matrices

<pre>% make a horizontal vector (i.e. 1xN matrix) vertical, or vice versa &gt;&gt; v = [1 2 3]' v =      1      2      3 % transpose matrix &gt;&gt; X = [1 2 3; 4 5 6]' X =      1     4      2     5      3     6</pre>	<pre># Transpose operation converts a vector into a horizontal (1xN) matrix &gt; t(c(1,2,3))       [,1] [,2] [,3] [1,]    1    2    3 # transpose matrix &gt;D = matrix(c(1,4,2,5,3,6), nrow=2) &gt; D       [,1] [,2] [,3] [1,]    1    2    3 [2,]    4    5    6 &gt; t(D)       [,1] [,2] [1,]    1    4 [2,]    2    5 [3,]    3    6</pre>
---	--

### Add column(s) or row(s) to a matrix

<pre>&gt;&gt; v = [5 10]' v =      5     10 % horizontal (column-wise) concatenation &gt;&gt; X = [1 2; 3 4]; &gt;&gt; X = [X, v] X =      1     2     5      3     4    10 % vertical (row-wise) concatenation &gt;&gt;v = [5 10]; &gt;&gt; X = [1 2; 3 4]; &gt;&gt; X = [X; v] X =      1     2      3     4      5    10</pre>	<pre>&gt; v = matrix(c(5,10), nrow=2) &gt; v       [,1] [1,]    5 [2,]   10 # horizontal (column-wise) concatenation &gt;X = matrix(c(1,2,3,4), nrow=2,byrow=TRUE) &gt;X = cbind(X,v) &gt; X       [,1] [,2] [,3] [1,]    1    2    5 [2,]    3    4   10 # vertical (row-wise) concatenation &gt; v = matrix(c(5,10), nrow=1) &gt;X = matrix(c(1,2,3,4), nrow=2,byrow=TRUE) &gt;X=rbind(X,v) &gt; X       [,1] [,2] [1,]    1    2 [2,]    3    4 [3,]    5   10</pre>
---	---

### Matrix partitioning (submatrices)

<pre>&gt;&gt;X = [1 2 3 4; 5 6 7 8] X =      1     2     3     4      5     6     7     8 % single row of a matrix &gt;&gt; X(1,:) ans =      1     2     3     4 % submatrix with specified rows and columns &gt;&gt;S = X(1:2, 2:4) S =      2     3     4      6     7     8</pre>	<pre>&gt;X=matrix(c(1,2,3,4,5,6,7,8),nrow=2,byrow=TRUE) &gt; X       [,1] [,2] [,3] [,4] [1,]    1    2    3    4 [2,]    5    6    7    8 # single row of a matrix &gt; X[1,] # returns a vector [1] 1 2 3 4 &gt;X[1,,drop=FALSE]       [,1] [,2] [,3] [,4] [1,]    1    2    3    4 # single column of a matrix &gt;X[,2,drop=FALSE]</pre>
---	--

```
% submatrix with specified rows and columns
```

```
>>S = X([1 2], [2 4])
```

```
S =
```

```
2 4
6 8
```

```
[,1]
```

```
[1,] 2
```

```
[2,] 6
```

```
# submatrix with specified rows and columns
```

```
> S = X[c(1, 2), c(2, 4)]
```

```
> S
```

```
[,1] [,2]
```

```
[1,] 2 4
```

```
[2,] 6 8
```

### Insert a matrix into another matrix

```
>>X = [1 2 3 4; 5 6 7 8]
```

```
X =
```

```
1 2 3 4
5 6 7 8
```

```
>> M = X;
```

```
% insert by replacing elements (element assignment)
```

```
>>Y = [10 11; 12 13];
```

```
>> M(:, [2 3]) = Y
```

```
M =
```

```
1 10 11 4
5 12 13 8
```

```
% insert by (horizontal) extension
```

```
>>X = [X(:,1), Y, X(:, 2:4)]
```

```
X =
```

```
1 10 11 2 3 4
5 12 13 6 7 8
```

```
>X=matrix(c(1,2,3,4,5,6,7,8),nrow=2,byrow=TRUE)
```

```
> X
```

```
[,1] [,2] [,3] [,4]
```

```
[1,] 1 2 3 4
```

```
[2,] 5 6 7 8
```

```
>M=X
```

```
# insert by replacing elements (element assignment)
```

```
>Y=matrix(c(10,11,12,13), nrow=2,byrow=TRUE)
```

```
>M[,c(2,3)] = Y
```

```
> M
```

```
[,1] [,2] [,3] [,4]
```

```
[1,] 1 10 11 4
```

```
[2,] 5 12 13 8
```

```
# insert by (horizontal) extension
```

```
>X = cbind(X[,1], Y, X[,2:4])
```

```
> X
```

```
[,1] [,2] [,3] [,4] [,5] [,6]
```

```
[1,] 1 10 11 2 3 4
```

```
[2,] 5 12 13 6 7 8
```

### Basic matrix operations

```
>>X = [2 4 9; 16 25 36];
```

```
% square root of all elements
```

```
>>C = sqrt(X)
```

```
C =
```

```
1.4142 2.0000 3.0000
4.0000 5.0000 6.0000
```

```
% square of all elements
```

```
>>C = C .^ 2;
```

```
% matrix matrix multiplication
```

```
>> v = [1 2 3]'
```

```
v =
```

```
1
2
3
```

```
>>Y = X * v
```

```
Y =
```

```
37
174
```

```
% matrix scalar multiplication
```

```
>>0.1 * X
```

```
ans =
```

```
0.2000 0.4000 0.9000
1.6000 2.5000 3.6000
```

```
% matrix scalar division
```

```
>>X / 10
```

```
ans =
```

```
0.2000 0.4000 0.9000
1.6000 2.5000 3.6000
```

```
% elementwise multiplication
```

```
>> X = [1 2 3 ; 4 5 6] ;
```

```
>>X .* X
```

```
% elementwise division
```

```
>> X ./ X
```

```
ans =
```

```
1 1 1
1 1 1
```

```
% inverse matrix
```

```
>> X = [1 3; 2 4] ;
```

```
>> Z = inv(X)
```

```
Z =
```

```
-2.0000 1.5000
1.0000 -0.5000
```

```
>> X * Z
```

```
ans =
```

```
1 0
0 1
```

```
>X = matrix(c(2,4,9,16,25,36), nrow=2,byrow=TRUE)
```

```
# square root of all elements
```

```
>C = sqrt(X)
```

```
> C
```

```
[,1] [,2] [,3]
```

```
[1,] 1.414214 2 3
```

```
[2,] 4.000000 5 6
```

```
# square of all elements
```

```
>C = C ^2
```

```
# matrix matrix multiplication %**%
```

```
>v = matrix(c(1,2,3), nrow=3)
```

```
> v
```

```
[,1]
```

```
[1,] 1
```

```
[2,] 2
```

```
[3,] 3
```

```
>Y = X %**% v
```

```
> Y
```

```
[,1]
```

```
[1,] 37
```

```
[2,] 174
```

```
# matrix scalar multiplication
```

```
> 0.1 * X
```

```
[,1] [,2] [,3]
```

```
[1,] 0.2 0.4 0.9
```

```
[2,] 1.6 2.5 3.6
```

```
# matrix scalar division
```

```
> X / 10
```

```
[,1] [,2] [,3]
```

```
[1,] 0.2 0.4 0.9
```

```
[2,] 1.6 2.5 3.6
```

```
# elementwise multiplication
```

```
> X * X
```

```
# elementwise division
```

```
> X / X
```

```
[,1] [,2] [,3]
```

```
[1,] 1 1 1
```

```
[2,] 1 1 1
```

```
# inverse matrix
```

```
>X = matrix(c(1,3,2,4), nrow=2,byrow=TRUE)
```

```
>Z = solve(X)
```

```
> Z
```

```
[,1] [,2]
```

```
[1,] -2 1.5
```

```
[2,] 1 -0.5
```

```
> X %**% Z
```

```
[,1] [,2]
```

```
[1,] 1 0
```

```
[2,] 0 1
```

### Solve a typical matrix equation: A x b = c --> b = ?

```
>>A = [1 2; 3 4];
```

```
>>c = [1 1]'
```

```
>>b = inv(A) * c
```

```
b =
```

```
-1.0000
```

```
>A = matrix(c(1,2,3,4), nrow=2,byrow=TRUE)
```

```
>c = matrix(c(1,1), nrow=2)
```

```
>b = solve(A) %**% c
```

```
> b
```

```
[,1]
```

<pre> 1.0000 % Test the result &gt;&gt;A * b ans = 1.0000 1.0000 </pre>	<pre> [1,] -1 [2,] 1 # Test the result &gt; A %*% b [,1] [1,] 1 [2,] 1 </pre>
---	---

### Sorting vectors

<pre> &gt;&gt;v = [2 5 1 4]; % sort vector in ascending order % w: sorted vector % ind: element indices such that w = v(ind) [w, ind] = sort(v, 'ascend') w = 1 2 4 5 ind = 3 1 4 2 &gt;&gt; v(ind) ans = 1 2 4 5 </pre>	<pre> &gt;v = c(2,5,1,4) # sort vector in ascending order # w: sorted vector # ind: element indices such that w = v(ind) &gt;res=sort(v, index.return=TRUE) &gt;w = res\$x &gt;ind = res\$ix &gt; w [1] 1 2 4 5 &gt; ind [1] 3 1 4 2 &gt; v[ind] [1] 1 2 4 5 </pre>
--	---

### Sorting matrices

<pre> &gt;&gt; X=[3 5 2 7;1 10 12 5; 3 2 8 10;1 6 4 2] X =  3 5 2 7 1 10 12 5 3 2 8 10 1 6 4 2 % sort rows after first column &gt;&gt; sortrows(X, 1) ans = 1 10 12 5 1 6 4 2 3 5 2 7 3 2 8 10 % sort rows after first column in descending order &gt;&gt; sortrows(X, -1) ans = 3 5 2 7 3 2 8 10 1 10 12 5 1 6 4 2 % sort rows after first and second columns &gt;&gt; sortrows(X, [1 2]) ans = 1 6 4 2 1 10 12 5 3 2 8 10 3 5 2 7 % sort columns after the first row; sort rows of the transposed matrix &gt;&gt; sortrows(X',1) ' ans = 2 3 5 7 12 1 10 5 8 3 2 10 4 1 6 2 </pre>	<pre> &gt; X = matrix(c(3,5,2,7,1,10,12,5,3,2,8,10,1,6,4,2),nrow=4,byrow=TRUE) &gt; X [,1] [,2] [,3] [,4] [1,] 3 5 2 7 [2,] 1 10 12 5 [3,] 3 2 8 10 [4,] 1 6 4 2 # sort rows after first column &gt; X[order(X[,1]),] [,1] [,2] [,3] [,4] [1,] 1 10 12 5 [2,] 1 6 4 2 [3,] 3 5 2 7 [4,] 3 2 8 10 # sort rows after first column in descending order &gt; X[order(-X[,1]),] [,1] [,2] [,3] [,4] [1,] 3 5 2 7 [2,] 3 2 8 10 [3,] 1 10 12 5 [4,] 1 6 4 2 # sort rows after first and second columns &gt; X[order(X[,1],X[,2]),] [,1] [,2] [,3] [,4] [1,] 1 6 4 2 [2,] 1 10 12 5 [3,] 3 2 8 10 [4,] 3 5 2 7 # sort columns after the first row &gt; X[,order(X[1,])] [,1] [,2] [,3] [,4] [1,] 2 3 5 7 [2,] 12 1 10 5 [3,] 8 3 2 10 [4,] 4 1 6 2 </pre>
--	--

### Aggregation functions like sum, mean, max, min, stdev, variance

<pre> &gt;&gt; X = [1 4 2; 3 6 2] X = 1 4 2 3 6 2 % sum of each column (columnwise sum) &gt;&gt;sum(X) ans = 4 10 4 % Generally, func(X, dim): % dim = 1 ' columnwise operation % dim = 2 ' rowwise operation % default dim (dimension) is 1 (columnwise) if no explicit dimension is given % sum of each row &gt;&gt;sum(X, 2) ans = 7 11 % sum of all elements of a matrix &gt;&gt;sum(sum(X)); % mean value of each column &gt;&gt; mean(X) ans = 2 5 2 % look for other functions like min(), max(), std(), var(), cov(), median() in matlab help </pre>	<pre> &gt;X = matrix(c(1,4,2,3,6,2),nrow=2,byrow=TRUE) &gt; X [,1] [,2] [,3] [1,] 1 4 2 [2,] 3 6 2 # sum of each column (columnwise sum) &gt;colSums(X) [1] 4 10 4 # sum of each row &gt;rowSums(X) [1] 7 11 # Note that the functions colSums() and rowSums() returns vectors; not matrices. # sum of all elements of a matrix &gt;sum(A) # mean value of each column &gt;colMeans(X) [1] 2 5 2 # mean value of each row &gt;rowMeans(X) [1] 2.333333 3.666667 # see other functions like apply(X,1,sd), apply(X,1,var), cov() and median() in R </pre>
--	--

## Text output to console

```
% display simple text only
>> disp('this is a sentence');
this is a sentence
% text concatenate
>> str = ['motor ', 'car', 's']
str =
motor cars
>> v = [1 2 3 4];
>> disp(['v = ', num2str(v)]);
v = 1 2 3 4
% text output with an integer parameter, "\n" for explicit line feed
>> fprintf('a is equal to %d\n', 5)
a is equal to 5
% text output with a floating number
>> fprintf('b is equal to %f\n', sqrt(2))
b is equal to 1.414214
% number formatting: Show two decimals after fractional point
>> fprintf('b is equal to %.2f\n', sqrt(2))
b is equal to 1.41
>> fprintf('Results: a = %d, b = %.1f,
c = %.1f\n', 4, 5.18, 6.12);
Results: a = 4, b = 5.2, c = 6.1
```

```
# display simple text only
> print('this is a sentence');
[1] "this is a sentence"
# text concatenate
> str = paste('motor ', 'car', 's', sep='');
> str
[1] "motor cars"
> v = c(1,2,3,4)
> print(paste('v = ',
paste(as.character(v), collapse=' ')))
[1] "v = 1 2 3 4"
# text output with an integer parameter
> str = sprintf('a is equal to %d', 5)
> str
[1] "a is equal to 5"
# text output with a floating number
> str = sprintf('b is equal to %f', sqrt(2))
> str
[1] "b is equal to 1.414214"
# number formatting: Show two decimals after fractional point
> sprintf('b is equal to %.2f', sqrt(2))
[1] "b is equal to 1.41"
> sprintf('Results: a = %d, b = %.1f,
c = %.2f', 4, 5.18, 6.12);
[1] "Results: a = 4, b = 5.2, c = 6.12"
```

## Programming language constructs

```
% while loop
>> v = [8 5 3 7 2 8 1 2];
% start from left, find the first number smaller than or equal to 2
>> i = 1;
>> while v(i) > 2
i = i+1;
end
>> fprintf('Results: i = %d, v(i) = %d\n', i, v(i))
Results: i = 5, v(i) = 2
% alternative method
>> a = find(v <= 2);
>> i = a(1)
% look for find() in matlab help: It is a useful and versatile search function

% for loop
% generate identity matrix (all diagonal elements 1, others 0)
>> I = zeros(3,3);
>> for i=1:3
I(i, i) = 1;
end
>> I
I =
     1     0     0
     0     1     0
     0     0     1
% alternative method
>> I = eye(3);

% if statements
>> x = 5;
% check if x is in range (2,10)
>> if (x > 2) && (x < 10)
disp('x is in range')
else
disp('x is not in range')
end
x is in range

% see keywords like switch, break and continue for other programming constructs
```

```
# while loop
>> v = c(8,5,3,7,2,8,1,2);
# start from left, find the first number smaller than or equal to 2
> i=1
> while (v[i]>2){
i=i+1
}
> str=sprintf('Results: i = %d, v[i] = %d',i,v[i])
> print(str)
[1] "Results: i = 5, v[i] = 2"
# alternative method
> a = which(v <= 2)
> i = a[1]
# look for which() in R help; it is a useful search function

# for loop
# generate identity matrix (all diagonal elements 1, others 0)
> I = matrix(0, 3, 3)
> for (i in 1:3) {
I[i,i]=1
}
> I
     [,1] [,2] [,3]
[1,]    1    0    0
[2,]    0    1    0
[3,]    0    0    1
# alternative method
> I = diag(3)

# if statements
> x = 5;
# check if x is in range (2,10)
> if ((x > 2) && (x < 10)) {
print('x is in range')
} else {
print('x is not in range')}
[1] "x is in range"

# see keywords like switch, ifelse, repeat and next for other programming constructs
```

## Writing scripts and functions

```
% script "test1.m" (text file) in current (working) directory
% start script
disp('This is a test script');
x=5
% end script
% running the script from console
>>test1
This is a test script
x =
     5

% function with multiple arguments and a single return value: text file "difference.m" in
current directory:
function c = difference(a,b)
c = a - b;
end
% calling the function from console
>> d = difference(10,2)
d =
```

```
# script "test1.r" (text file) in current (working) directory (menu "File>New script")
# change the working directory from menu "File>Change dir" if necessary
# start script
print('This is a test script');
x = 5
print(sprintf('x = %d', x))
# end script
# running the script from console
> source('test1.r')
[1] "This is a test script"
[1] "x = 5"

# function with multiple arguments and a single return value: any text file, for example
"test1.r" in current directory
difference = function(a,b) {
return(a - b)
}
# calling the function from console
> source('test1.r')
```

```

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% function with multiple return values; text file sumdif.m in current directory:
function [s,d] = sumdif(a,b)
s = a + b;
d = a - b;
end
% calling the function from console
>> [s,d] = sumdif(5,3)
s =
    8
d =
    2

```

```

> d = difference(10,2)
> d
[1] 8

# function with multiple return values; any text file, for example "test1.r" in current
directory
sumdif = function(a,b) {
s = a + b
d = a - b
return(list(s, d))
}
% calling the function from console
> source('test1.r')
> results = sumdif(5,3)
> s = results[[1]]
> s
[1] 8
> d = results[[2]]
> d
[1] 2

```

## Plotting graphs

```

% plot x-square function
>>x = 1:100;
>> y = x .^ 2;
>> plot(x, y);
>> title('y = x-square')
>> xlabel('x')
>> ylabel('y')
>> figure % opens new diagram
% plot two curves on the same graph
% first curve is red, second is blue
>>x1 = 1:100;
>>y1 = x1 .^ 2;
>>x2 = x1;
>>y2 = (x2 - 5) .^ 2;
>> plot(x1, y1, 'r', x2, y2, 'b')

% histogram
% random number with normal distribution
>> x = randn(1,10000);
>> hist(x)
% random number with uniform distribution
>> x = rand(1,10000);
>> hist(x)

% z = (x + 0.5*y - 5) ^ 2
>> x = 0:0.1:5;
>> y = 0:0.2:10;
>> [X,Y] = meshgrid(x,y);
>> Z = (X + 0.5*Y - 5) .^ 2;
% surface plot
>> surf(X,Y,Z)
% contour lines (level curves)
>> contour(X,Y,Z)

```

```

# plot x-square function
> x=1:100;
> y = x * x
> plot(x,y,type='l',xlabel='x',ylabel='y',
main='y = x-square')
> dev.new() # opens new diagram
# plot two curves on the same graph
# first curve is red, second is blue
> x1 = 1:100
> y1 = x ^ 2
> y2 = (x-5)^2
> plot(x,y1,type="l",col="red")
> lines(x,y2,col="blue")

# histogram
# random number with normal distribution
> x = rnorm(10000, sd=4, mean=5);
> hist(x)
# random number with uniform distribution
> x = runif(10000);
> hist(x)

# z = (x + 0.5*y - 5) ^ 2
> x = seq(0, 5, 0.1)
> y = seq(0, 10, 0.2)
> f = function(x,y) return((x + 0.5*y - 5)^2)
> z = outer(x,y,f)
# surface plot
> persp(x,y,z)
# contour lines (level curves)
> contour(x,y,z)

```

## Constrained optimization

Solving optimization (max/min) problems subject to given constraints (boundary conditions)

```

% general syntax:
% x = fmincon(fun,x0,A,b,Aeq,beq,lb,ub)
- fun: single-output objective function whose return is to be minimized
- x0: start value for vector x
- inequality constraint: Ax <= b
- equality constraint: Aeq x = beq
- lb: lower bound for x
- hb: higher bound for x

% Problem:
Minimize z = sin(x + 0.5y) subject to constraints:
x + y <= 5 and x - y <= 2

% STEP 1: Create objective function objfun; text file objfun.m in current directory:

% Note: x --> v(1), y --> v(2)
function z = objfun(v)
z = sin(v(1) + 0.5*v(2));
end

% STEP 2: Formulate boundary conditions

% inequality condition:
% -(x + y) <= -5
% x - y <= 2
>>A = [-1 -1; 1 -1];
>>b = [-5 2];
% there is no equality condition
>> Aeq = []; % empty matrix
>> beq = [];
% there are no lower or upper boundaries for x or y (v(1) or v(2))

```

```

% general syntax: # x = constrOptim(x0, fun, grad, A, b, delta)
- fun: single-output objective function whose return is to be minimized
- x0: start value for vector x
- inequality constraint: Ax <= b
- grad: gradient function for fun. It can be "null" if it is not known.

# Problem:
Minimize z = sin(x + 0.5y) subject to constraints:
x + y <= 5 and x - y <= 2

# STEP 1: Create objective function objfun; in any text file, for example test1.r in
current directory:

# Note: x --> v(1), y --> v(2)
objfun = function(v) {
z = sin(v[1] + 0.5*v[2])
return(z)
}
# declaring the function in console
> source('test1.r')

# STEP 2: Formulate boundary conditions
# x + y <= 5
# x - y <= 2 --> -x + y <= -2
> A = matrix(c(1,1,-1,1), 2,2,byrow=TRUE)
> b=matrix(c(5,-2),2,1)
>grad = NULL
# set a starting point for vector v
# Note: initial value should satisfy the boundary conditions
> v0 = c(3,4)

```

```

>>lb = [];
>>ub = [];
% set a starting point for vector v
>>v0 = [0 0];

% STEP 3: Run optimization function
>> v = fmincon(@objfun,v0,A,b,Aeq,beq,lb,ub);
>> v
v =
    2.9302    3.5663

% Test the result
% Value of objective function at this point v
>> objfun(v)
z =
   -1.0000
% Inequality condition 1: check if x + y - 5
>> sum(v)
ans =
    6.4965
% Inequality condition 2: check if x - y m2
>> v(1)-v(2)
ans =
   -0.6361

```

```

# STEP 3: Run optimization function
> result = constrOptim(v0, objfun, grad, A, b)
> result
$par
[1] 2.740897 3.942860
$value
[1] -1

# Test the result
# Value of objective function at this point v
> v = result[[1]]
> objfun(v)
[1] -1
# Inequality condition 1: check if x + y - 5
> sum(v)
[1] 6.683757
# Inequality condition 2: check if x - y m2
> v[1]-v[2]
[1] -1.201963

```