

optimization_machine_MDS.c – Analyzes Color Circle Data From Ekman (1954)

434	INDIGO	100	86	42	42	18	6	7	4	2	7	9	12	13	16
445	BLUE	86	100	50	44	22	9	7	7	2	4	7	11	13	14
465		42	50	100	81	47	17	10	8	2	1	2	1	5	3
472	BLUE-GREEN	42	44	81	100	54	25	10	9	2	1	0	1	2	4
490		18	22	47	54	100	61	31	26	7	2	2	1	2	0
504	GREEN	6	9	17	25	61	100	62	45	14	8	2	2	2	1
537		7	7	10	10	31	62	100	73	22	14	5	2	2	0
555	YELLOW-GREEN	4	7	8	9	26	45	73	100	33	19	4	3	2	2
584		2	2	2	2	7	14	22	33	100	58	37	27	20	23
600	YELLOW	7	4	1	1	2	8	14	19	58	100	74	50	41	28
610		9	7	2	0	2	2	5	4	37	74	100	76	62	55
628	ORANGE-YELLOW	12	11	1	1	1	2	2	3	27	50	76	100	85	68
651	ORANGE	13	13	5	2	2	2	2	2	20	41	62	85	100	76
674	RED	16	14	3	4	0	1	0	2	23	28	55	68	76	100

*/

```
#include <stdio.h>
#include <stddef.h>
#include <stdlib.h>
#include <string.h>
#include <math.h>
#include <time.h>
#include <R_ext/Lapack.h>
#include <R_ext/BLAS.h>
//
#define NDIM 28
#define NMAX 100000
#define ITMAX 2000
#define nrowX 14
#define ncolX 14
```

....etc etc etc

THE PLUGIN FOR METRIC MDS

```
/*
  Setup for Metric Multidimensional Scaling -- No Constraints on the
  Coordinates
*/

double keithrules(double x[])
{
    int i, j;
    double sum=0;
    double sumsquared=0;
    double circledist, circledisthat;
    for(i=0;i<nrowX;i++)
    {
        for(j=0;j<ncolX;j++)
        {
            sum=0.0;
            circledist = (100.0 - X[i+j*nrowX])/50.0;
            circledisthat = sqrt(pow((x[i+1]-x[j+1]),2.0) +
pow((x[i+1+nrowX]-x[j+1+nrowX]),2.0));
            sumsquared=sumsquared+pow((circledist-
            circledisthat),2.0);
        }
    }
    // printf("%lf\n",-sumsquared);
    return sumsquared;
}

AMOEBAS DOES NOT ALWAYS WORK!!!

//
// AMOEBAS MINIMIZATION IS DONE FIRST
//
/* if i == (j+1) is true then the value of x[j] = 1.0, otherwise =0.0 */
for (i=1;i<=NDIM+1;i++) {
    for (j=1;j<=NDIM;j++)
        x[j]=p[i][j]=(i == (j+1) ? 1.0 : 2.0*( (double)rand() /
((double)(RAND_MAX)+1))-1.0);
//
    x[j]=p[i][j]=(i == (j+1) ? 1.0 : -1.0);
    y[i]=func(x);
    printf("%5d initial function value = %15.6f \n",i,y[i]);
}
amoeba(p,y,ndim,FTOL,func,&func);
```

optimization_machine_king.c – Analyzes King Data on U.K. elections (1990)

```
#
# VOTE SHARES -- CONSERVATIVE, LABOR, 3rd
# .4341994, .4610934, .1047072,
# .4797144, .4877813, .0325043,
# .4974225, .4635792, .0389983,
# .4935235, .4384425, .0680339,
# .4339797, .4413256, .1246946,
# .4187992, .4803503, .1008505,
# .4637579, .430723, .1055191,
# .3788168, .3715876, .2495956,
# .3584408, .3925122, .249047,
# .4387356, .3693695, .1918949,
# .4242528, .2757294, .3000178,
# .423 .308, .269
#
# SEATS -- CONSERVATIVES, LABOR, 3rd
#
# 300, 315, 12,
# 325, 295, 9,
# 345, 277, 8,
# 365, 258, 7,
# 304, 317, 9,
# 253, 364, 13,
# 330, 288, 12,
# 297, 301, 37,
# 277, 319, 39,
# 339, 269, 27,
# 397, 209, 45,
# 376, 229, 45
#

THE MLE RESULTS

> results
      [,1]      [,2]      [,3]      [,4]
[1,] 1.14217375 0.08810331 12.964027 1.187315e-06
[2,] -0.04587087 0.02420965 -1.894735 9.473289e-02
[3,] -1.60468315 0.09017014 -17.796169 1.017642e-07
> model
$par
[1] 1.14217375 -0.04587087 -1.60468315

$value
[1] 6118.279

$counts
function gradient
      264      NA

$convergence
[1] 0

$message
NULL
```

```

Hessian
      [,1]      [,2]      [,3]
[1,] 254.92549 -45.61907 -171.2843
[2,] -45.61907 1866.32262 -112.0308
[3,] -171.28432 -112.03083 249.0333

*/

```

THE PLUGIN FOR KING PROBLEM

```

double keithrules(double x[])
{
    int i, j, nelection;
    double sum=0;
    double *lambda;
    double sumsquared=0;
    double rho_0, rhox;
    nelection = nrowX/2;
    lambda = (double *) malloc ((ncolX+1)*sizeof(double));
    rho_0 = x[1];
    lambda[1] = 0.0;
    lambda[2] = x[2];
    lambda[3] = x[3];
/**/
    for(i=0;i<nelection;i++)
    {
        rhox = rho_0;
        sum = 0.0;
        for(j=0;j<ncolX;j++)
        {
            /*
            # Calculate constant term -- TT = Vote Share -- first 12 rows of
            king_data.txt
            -- T = Seats -- rows 13 - 24 of
            king_data.txt
            */
            sum = sum + exp(lambda[j+1] + rhox*log(X[i+j*nrowX]));
        }
        for(j=0;j<ncolX;j++)
        {
            /*
            # Calculate Row
            */
            sumsquared = sumsquared + X[i+nelection+j*nrowX]*(lambda[j+1]
+ rhox*log(X[i+j*nrowX]) - log(sum));
        }
    }
    free(lambda);
    return(-sumsquared);
}

```