

MATSuMoTo

MATLAB Surrogate Model Toolbox

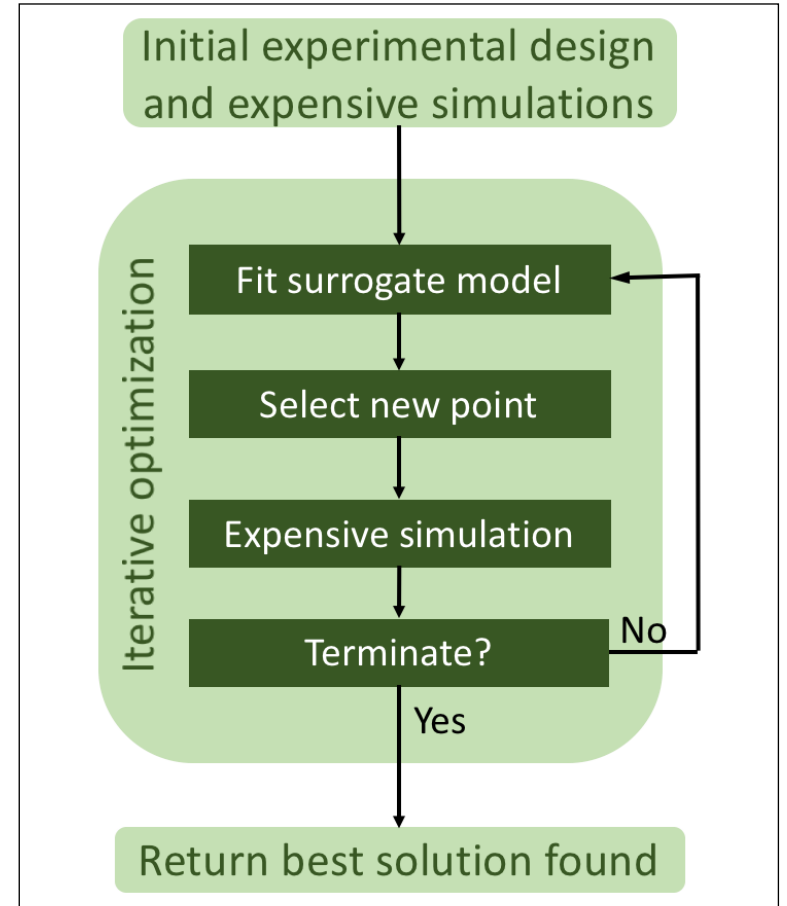
Efficient optimization of computationally-expensive black-box problems. For integer, mixed-integer, and continuous variables. Your choice of surrogate model, sampling method, and initial design strategy. Easy to use. Freely available.

■ Capabilities

- Efficient solution of parameter optimization problems that involve time-consuming black-box HPC simulations during the objective function evaluation
- Surrogate models approximate the expensive function and aid in iterative selection of sample points
- Adaptive sampling for continuous, integer, and mixed-integer problems *without* relaxation of integer constraints

■ Available User options

- **Surrogate model choices:** radial basis functions, polynomial regression, multivariate adaptive regression splines, surrogate model ensembles
- **Iterative sample point selection:** local perturbations, global candidate points, minimization over the surrogate model
- **Initial experimental design:** Latin hypercube, symmetric Latin hypercube, design space corners



<https://optimization.lbl.gov/downloads>