Matlab Code – Automatic Gain Selection

- This code uses the guidelines in Spall, *IEEE* Transactions on Aerospace and Electronic Systems, 1998, pp. 817–823 to pick a, A, and c in gains of form $a_k = a/(k+1+A)^{.602}$, $c_k = c/(k+1)^{.101}$, $k \ge 0$, for the basic SPSA algorithm
- These choices are frequently useful in getting reasonable gain values
- Refinement of these values based on numerical experimentation may be helpful