Subject: Re: Robust curve fitting (BUG)
Posted by Craig Markwardt on Wed, 05 Aug 1998 07:00:00 GMT
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By request, the fitting routines are now available in single packaged archives. Both GZIPed tar files and ZIP archives are available. The web page address is the same.

Another note: when I fixed the bug mentioned in a previous post, I also added the PERROR keyword, which returns parameter errors explicitly. (Previously you had to compute errors yourself using the covariance matrix).

On the whole, the MINPACK-1 routines themselves are well-tested. However, the original MINPACK-1 routines did not permit parameter freezing or simple bounding constraints, nor did it automatically calculate the parameter errors. These are my own additions; therefore there may be a small amount of bug-ironing to get it just right. Suggestions are welcome.

Craig

Craig Markwardt <craigmnet@astrog.physics.wisc.edu> writes:

>>>>
>>>> I recently had an opportunity to translate the MINPACK-1 curve-fitting
>>>> package into IDL. MINPACK is a minimization package available from
>>>> netlib, and has an excellent reputation. I have found that it is much
>>>> more robust, able to cope with singular matrices, etc. Since people
>>>> have been requesting, I polished it up a little bit, and am making it
>>>> available via my IDL web page:
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>>>> http://astrog.physics.wisc.edu/~craigm/idl/idl.html
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Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response
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