Subject: Re: CONSTRAINED_MIN
Posted by rosentha on Tue, 17 Nov 1998 08:00:00 GMT
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On Mon, 16 Nov 1998 09:29:21 GMT,
enric@indo.es <enric@indo.es> wrote:
> Hi!
>
> There's any more info on CONSTRAINED_MIN that the one on the help file?.
> The routine definition tells that the user can supply a function to
> compute the gradients...

I don't see that. Is it possible you read it wrong? In the help system
I'm using (v5.1.2) it says that derivatives are computed automatically
by finite differences. I agree that the documentation is poor. For example,
it states that INFORM=1 corresponds to fractional changes in the function
being smaller than EPSTOP for NSTOP consecutive iterations. However NSTOP is
nowhere defined.

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