
Subject: Re: amoeba/mpfit/etc with a quantized variable?
Posted by [Craig Markwardt](#) on Fri, 27 Feb 2004 02:47:06 GMT
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henrygroer@yahoo.com (Henry Roe) writes:

- > I've a function representing a physical phenomenon where some
- > variables are continuous and some should be quantized as integers.
- > It's not obvious to me how to force amoeba or mpfit or any of my other
- > favorite minimization/fitting routines to only move certain variables
- > in integer steps.
- >
- > Has anybody else run into this type of challenge? Any suggestions?

I'm not sure. One suggestion I have is to search in a grid of the discrete values, and optimize the continuous variables at each grid point. This is what is commonly done for chi-square fitting confidence regions.

Craig

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Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response
