
Subject: Re: Broyden's method

Posted by [Craig Markwardt](#) on Fri, 16 Jul 2004 21:07:03 GMT

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schaa@geo.uni-koeln.de (Ralf Schaa) writes:

- > Hi all,
- >
- > I have this set of nonlinear equations, which I try to solve with the
- > Broyden function, which does give me a solution.
- > Unfortunately, depending on the initial guess, the solution varies a
- > lot.
- >
- > So, does someone has a clue? for example to give the best initial
- > guess one could possibly make, or the use of another function ...?
- >
- > Thanks in advance!
- > -Ralf

Greetings Ralf--

It may actually be worth trying a non-linear least squares solver.
These solvers are in fact designed to solve sets of non-linear
equations. You might consult the following example:

<http://groups.google.com/groups?selm=onhehj83l5.fsf%40cow.physics.wisc.edu>

and the follow-up article.

Good luck,
Craig

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