Subject: Constrained Optimization routine
Posted by Gianluca Li Causi on Fri, 26 Aug 2005 14:01:38 GMT
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Hi all,
I'm wondering if anybody knows an IDL routine to perform minimization of a nonlinear function given functional constraints on the variables.

I mean: I would minimize a nonlinear F(x0,...,xn) subject to the constraint G(x0,...,xn)=0, where G is another nonlinear function of the same variables.

I know the very good TNMIN routine from Craig B. Markwardt, it can deal very well with simple boundary constraints on each variable (e.g. xi > low_boundary or xi < high_boundary), but it is not possible to define a limit constraint which is a function of more variables.

Can anybody help me?
Thank you so much.
Gianluca