Subject: Re: Constrained Optimization routine
Posted by Gianluca Li Causi on Mon, 29 Aug 2005 13:55:23 GMT

Thanks James, I'd not tried it!

I've done it now upon your suggestion: it really does what I've
described, but I've realized that it does not work with my specific
problem, probably because one of my boundary G functions is a discrete
one!
In fact i have to minimize F so that a continuous G1 constraint is
satisfied AND a second discrete constraint, G2, (which is the number of
local maxima of F, so an integer value) is fixed.

Can you or anybody else suggest me a similar routine which also handle
discrete functions?

Many thanks!
Gianluca