Subject: Re: Another MPFIT question
Posted by MichaelT on Sun, 12 Oct 2008 08:29:29 GMT
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On Oct 12, 4:02 am, Vince Hradil <vincehra...@gmail.com> wrote:
> How's this
> re-parameterize our problem to -
> p[0]=c1, p[1]=c1+c2, p[2]=c1+c2+c3 and p[3]=c1+c2+c3+c4
> then limit all these to [0,1]

Many thanks Vince! That gave me the right idea!

I had to implement it a tiny little bit differently, though. It turned
out that in your suggested case c1...4 would not have been limited to
[0, 1] but [-1, 1].
So I had to do it like this:

p[0]=1-c1, p[1]=1-c1-c2, p[2]=1-c1-c2-c3 and p[3]=1-c1-c2-c3-c4

function myfunc, x, p
c1 = 1 - p[0]
c2 = p[0]-p[1]
c3 = p[1]-p[2]
c4 = p[2]-p[3]
return, somefunctionof(c1,c2,c3,c4)
end

Have a good Sunday!
Michael