Subject: Re: Another MPFIT question
Posted by Vince Hradil on Sun, 12 Oct 2008 02:02:58 GMT
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On Oct 11, 4:35 pm, MichaelT <michael.theus...@googlemail.com> wrote:
> Today I discovered MPFIT and I am so excited how well it works (many
> thanks Craig!).
>
> I ran into one problem, however, which I was not able to solve. Maybe,
> there is a simple solution.
> Among all the parameters I have four whose sum must not be larger than
> a certain value:
>
> 0 < c1+c2+c3+c4 < 1.
>
> All four parameters may vary between zero and one which I implemented
> using .limits and .limited. But, how do I implement the additional
> constraint? Any ideas? It may be too obvious for me to see...
>
> Thanks, Michael

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]

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