Subject: Re: Optimization "AMOEBA"
Posted by Wout De Nolf on Wed, 23 Sep 2009 07:54:52 GMT
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On Tue, 22 Sep 2009 16:30:45 -0700 (PDT), Nicki <nickireiter87@yahoo.de> wrote:

> >

- >> Set a breakpoint in your FUNC and check for NaN's. For example:
- >> "a=NaN" when P=[0.5,30].

>

- > But still... If I set my scale to let's say [0.5, 0.5] for [0.55, 60.]
- > it should definitely work. however i get -0.2000 for P[0] which is not
- > even in the set range for P[0] (it goes from 0.05 to 1 (see above))
- > However I have no idea why... Somebody can help me out?

FUNC will still return NaN at some point! Add the following line to FUNC to check it yourself:

FUNCTION FUNC, P

..

if ~finite(s) then stop RETURN, -S END

I see what your problem is now. The P0 and SCALE define an initial simplex and by no means constraint the space in which the minimum should lay. See: http://www.nrbook.com/a/bookcpdf/c10-4.pdf

Maybe you can do something like this when P gets out of its range:

FUNCTION FUNC, P

...

if ~finite(s) then return,!values.F_INFINITY RETURN, -S END

Does that work?