Subject: optimization using IDL
Posted by Karl Young on Mon, 16 Sep 1996 07:00:00 GMT
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I know this has been discussed before and I apologize for any
redunancy. I am finding IDL's curvefit inadequate for the types
of optimization I need to do. For one thing I need to do
constrained optimization. I hacked curvefit to do a kludgy
version of constrained optimization and a coleague put
together an even better version but I'm at the point at which
I really need an "industrial strength" constrained optimizer.
(I went through the section in Bevington's book from which
IDL's curvefit was culled and there didn't seem to be any really
obvious ways to extend that algorithm to do the kind of
constrained optimization that you find in modern textbooks on
optimization, i.e. I generally couldn't find any way of
extending standard Marquardt-Levinson type optimization, but
maybe I'm reading the wrong books)

So my question is; has anybody been in this situation with
IDL and if so how did they deal with it ? E.g. has anybody
written more sophisticated optimization code in IDL, do
people generally call external Fortran or C routines from
commercial or shareware packages, ... ? Any comments or
suggestions greatly apreciated,

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