
Subject: Re: Powell's ghost

Posted by [Mark Fardal](#) on Fri, 04 Oct 1996 07:00:00 GMT

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As the function I need to minimize gets slower and slower, I've been looking more closely at what POWELL does. What a piece of garbage. The ITMAX and FTOL keywords are both ignored completely, and so it merrily goes off and minimizes my function to 1 part in 10^{12} when I told it 10^{-4} error was all right. Peter Mason points out to me that this is "core IDL" (thanks Peter), so I can't even get to the code to fix it.

The evaluated function is the main source of my current fitting problems, but the excess accuracy in POWELL is sure slowing me down. Does anyone have a properly implemented version of this or another multidimensional minimization routine? I can only use ones without analytic derivatives.

Thanks,

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