
Subject: Re: mpfit and linear equality constraints

Posted by on Tue, 31 Jan 2012 20:40:16 GMT

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Den tisdagen den 31:e januari 2012 kl. 17:33:09 UTC+1 skrev Craig Markwardt:

> No computer can solve an equation exactly, it's a matter of
> tolerances.

OK, point taken...

>> I guess one could force the approximation of the constraints to be arbitrarily good by setting the tolerances for those equations as very small. But above you say that I should rescale the constraints equations so their residuals are comparable to the data constraints, so this does not seem to be what you mean.

>

> I would say that you should proceed iteratively. First put a looser
> tolerance on your constraint equations. Then when the equation is
> close to solved, tighten the tolerances. The solution should converge
> very quickly.

Oh, so that was what you meant. OK, it's a different approach from what I've used before but I can see that it would be doable. I think I'll give it a try. Thank you very much!

/Mats
