Subject: faster minimization needed - maybe mpfit?
Posted by rogass on Mon, 26 Mar 2012 13:15:30 GMT

Hi folks,
the following expression runs successfully with AMOEBA but requires
for large matrices (columns < 512, rows up to 30000), for small
tolerances (e.g. ftol=1e-06) and a high number of iterations
(nmax>=10000) to converge years:

expr = total(abs(convol(im-rebin(p[*],size(im,/dim),/samp),
[-1.,0.,1.])))

where p is the parameter vector (one row) to be found and im is the
matrix.

Is there a way to do it faster? Maybe with mpfit (I don't get an idea
how...)

Thanks for any help

CR