Subject: Minimization Problem
Posted by moxament on Tue, 27 Mar 2012 06:52:12 GMT
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Dear All,

I need your help to solve the following problem using IDL. I need to come up with an efficient way to find the minimum of a function. The function is:

F(b) = (1 / la_determ((1 - b) * la_invert(v2) + b * la_invert(v1))) / ((la_determ(v1) ^ b) * (la_determ(v2) ^ (1 - b)))

Where v1 and v2 are given matrices and 0 < b < 1. So, what I need is an efficient way of finding the value b for which the F(b) is minimum.

I know that I can calculate for example 1000 values of b and for each value I can find F(b) and search for the minimum. But this way is not efficient in terms of accuracy and execution time.

Any help is appreciated.

MD