
Subject: lamda default value in CURVEFIT function
Posted by [fd_luni](#) on Mon, 25 Nov 2013 15:05:52 GMT
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Hi

The CURVEFIT function uses the Levenberg–Marquardt algorithm which is based on the equation:

$$(\text{TRANSPOSE}(J)J + \lambda \text{diag}(\text{TRANSPOSE}(J)J)(P_1 - P_0) = \text{TRANSPOSE}(J)E$$

J-Jacobian matrix

P0-initial parameter

E-residual

I was wondering if the default value of lamda is given by the keyword TOL and the default value is the 10^-3.

With Thanks

Mar
