
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:

$$(\text{TRANSPOSE}(J)J + \text{lamda} * \text{diag}(\text{TRANSPOSE}(J)J))(P1 - P0) = \text{TRANSPOSE}(J)E$$

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
