
Subject: Re: Solving a non-linear equation

Posted by [Craig Markwardt](#) on Wed, 02 Apr 2014 15:36:15 GMT

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On Wednesday, April 2, 2014 10:33:43 AM UTC-4, Reetsspacey wrote:

> Hi,

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> My problem is this: I have a non-linear equation, of the form $y = \exp(x) + x$. I have a large matrix of Y values, and for each cell (Y-value) I would like to calculate a best-fit X. How can I do this???

The easiest way is to use Newton's method.

If you're trying to find the root of $f(x)$, given a trial solution of x_0 , the next best solution is,

$$x = x_0 - f(x_0) / f'(x_0)$$

where $f'(x_0)$ is the derivative of the function. Now you have a new x_0 and can try again for multiple iterations.

For you, this would be, in IDL language,

for i = 0, n_iter-1 do begin

$x = x_0 - (x + \exp(x) - y) / (1 + \exp(x))$

$x_0 = x$

endfor

Your function is very well behaved (no extrema) so you should be able to pick $x_0=0$ as your starting point and then keep iterating until you achieve the desired precision.

Craig
