Subject: Re: NEWTON: Roundoff problem in lnsrch_d
Posted by Nikola on Fri, 29 May 2015 22:03:08 GMT

I use /double. I varied tolerances and the number of iterations, but the result, i.e. the error was the same.

The values in the problem may vary for many orders of magnitude and I'm not surprised that the algorithm does not converge for certain conditions. However, I don't know how to capture this error and to continue with execution of other cases when it happens.