
Subject: Re: Smoothing Spline -- any existing efficient routines?

Posted by [florishj](#) on Tue, 09 Aug 2016 15:11:03 GMT

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There appears to be a bug in the line

$$D(1) = Y(1) - \text{LAMBDA} * (F(1) * Q(1) + R(1) * Q(2)) * \text{SIGM}(0)$$

I believe the last term should be $\text{SIGM}(1)$

I found that if the weights of the first two points are different, the original code gives erroneous answers; but when they are the same, it works beautifully. However, when I fix that line to

$$D(1) = Y(1) - \text{LAMBDA} * (F(1) * Q(1) + R(1) * Q(2)) * \text{SIGM}(1)$$

then it works even when the weights are different.

Thank you for posting this!
