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

Posted by [norm.sheppard](#) on Wed, 26 Oct 2016 21:04:13 GMT

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Thanks, I had the same problem with the weights and your fix worked for me.

On Tuesday, August 9, 2016 at 11:11:06 AM UTC-4, flor...@gmail.com wrote:

> 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!
