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Subject: Problems getting CURVEFIT to work

Posted by [Jonathan Greenberg](#) on Tue, 12 Nov 2002 23:24:35 GMT

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Hi there, I'm trying to use CURVEFIT to fit data to a decay function of the form:

$$f(x) = a(1 - e^{bx}) + c$$

My code is as follows:

```
pro decayfunc, X,A,F,pder
bx=EXP(A[1]*X)
F=A[0]*(1-bx)+A[2]
if N_PARAMS() GE 4 THEN $
pder=[[1-bx],[-A[0]*X*bx],[replicate(1.0,N_ELEMENTS(X))]]
end

X=[30185.0,33897.0,35089.0,35377.0,35665.0]
Y=[0.3002,1.3849,1.3004,1.226,1.3118]
A=[1.25,-1.0,-0.1]
weight=[1.0,1.0,1.0,1.0,1.0]
yfit=CURVEFIT[X,Y,weights,A,SIGMA,FUNCTION_NAME='decayfunc', /DOUBLE]
```

I get the error:

CURVEFIT: Failed to converge- CHISQ increasing without bound.

and the SIGMA values are:

.44721360,Infinity,.44721360

The plot of the data looks like it should fit a decay equation, but CURVEFIT can't seem to determine the parameters. I've tried a number of different starting values for A to no avail. Any suggestions?

--j

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Jonathan Greenberg

Graduate Group in Ecology, U.C. Davis

<http://www.cstars.ucdavis.edu/~jongreen>

<http://www.cstars.ucdavis.edu>

AIM: jgrn307 or jgrn3007

MSN: jgrn307@msn.com or jgrn3007@msn.com

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Subject: Re: Problems getting CURVEFIT to work

Posted by [Pavel A. Romashkin](#) on Fri, 15 Nov 2002 23:22:01 GMT

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Jonathan Greenberg wrote:

>

> Hello again Craig:  
>  
> You MPCURVEFIT function is terrific! I've started using it instead of  
> CURVEFIT. One quick question, how does it deal with NaN values? I started  
> including NaN values in my regressions, and I noticed some strange behavior  
> from the output -- ideally it should just ignore the X,Y that has a NaN for  
> the X value, but is this actually the case?

Aha! This handling of NaNs is the only part I couldn't figure out why it was not there.

All I do is filter my own data for NaNs before fitting.

I guess Craig got distracted and didn't put WHERE(FINITE()) into his code...

And of course, the program is excellent. No question there.

Cheers,

Pavel

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Subject: Re: Problems getting CURVEFIT to work

Posted by [Craig Markwardt](#) on Sat, 16 Nov 2002 04:38:47 GMT

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"Pavel A. Romashkin" <pavel\_romashkin@hotmail.com> writes:

> Jonathan Greenberg wrote:

>>

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>>

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> Aha! This handling of NaNs is the only part I couldn't figure out why it was not there.

> All I do is filter my own data for NaNs before fitting.

> I guess Craig got distracted and didn't put WHERE(FINITE()) into his code...

> And of course, the program is excellent. No question there.

Hi Pavel--

There is no formal requirement that X and Y have the same dimensions for most of the MPFIT family routines. Thus, doing the kind of filtering you suggest gets a little tricky.

In more recent versions of MPFIT, I actually check for NaNs or Infinities, and notify the user of a problem. If you have NaNs, that is a problem. If certain points are to be ignored, then set their

WEIGHTS equal to zero. I don't think that CURVEFIT handles NaNs either. Not that that's a good excuse (:-) but I think it's better for the user to be explicit about what to do.

Happy fitting!  
Craig

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Craig B. Markwardt, Ph.D.      EMAIL: [craigmnet@cow.physics.wisc.edu](mailto:craigmnet@cow.physics.wisc.edu)  
Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response  
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