Subject: lamda default value in CURVEFIT function
Posted by fd_luni on Mon, 25 Nov 2013 15:05:52 GMT
View Forum Message <> Reply to Message

Hi

The CURVEFIT function uses the Levenberg–Marquardt algorithm which is based on the equation:

(TRANSPOSE(J)J+ lamda*diag(TRANSPOSE(J)J)(P1-P0)=TRANSPOSE(J)E

J-Jacobian matrix
P0-initial parameter
E-residual

I was wondering if the default value of lamda is given by the keyword TOL and the default value is the 10^-3.

With Thanks
Mar

Subject: Re: lamda default value in CURVEFIT function
Posted by Craig Markwardt on Tue, 26 Nov 2013 16:08:29 GMT
View Forum Message <> Reply to Message

On Monday, November 25, 2013 10:05:52 AM UTC-5, fd_...@mail.com wrote:
> Hi
>
>
>
> The CURVEFIT function uses the Levenberg–Marquardt algorithm which is based on the equation:
>
>
>
> (TRANSPOSE(J)J+ lamda*diag(TRANSPOSE(J)J)(P1-P0)=TRANSPOSE(J)E
...
>
> I was wondering if the default value of lamda is given by the keyword TOL and the default value is the 10^-3.

No. The Levenberg-Marquardt parameter (lambda) is adjusted automatically by the algorithm during the fit process.

CM