Subject: Re: Powell's ghost
Posted by Mark Fardal on Fri, 04 Oct 1996 07:00:00 GMT
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As the function I need to minimize gets slower and slower, I've been looking more closely at what POWELL does. What a piece of garbage. The ITMAX and FTOL keywords are both ignored completely, and so it merrily goes off and minimizes my function to 1 part in 10^12 when I told it 10^-4 error was all right. Peter Mason points out to me that this is "core IDL" (thanks Peter), so I can't even get to the code to fix it.

The evaluated function is the main source of my current fitting problems, but the excess accuracy in POWELL is sure slowing me down. Does anyone have a properly implemented version of this or another multidimensional minimization routine? I can only use ones without analytic derivatives.

Thanks,

Mark Fardal
University of Colorado

Subject: Re: Powell's ghost
Posted by hto on Fri, 04 Oct 1996 07:00:00 GMT
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Mark Fardal <fardal@shapley.colorado.edu> wrote:

> Hi,

> I've been using the Numerical Recipes routine POWELL to do some parameter
> fitting. At first it worked nicely, but lately I've been having...
> Mark Fardal
> University of Colorado

Visit http://cfata2.harvard.edu/nr/
I believe that you can download the entire Numerical Recipes book or any sub-section thereof (not the code). You can probably find the section on the Powell method and also a description of other methods. The book has the code embedded in the text. (Although I haven't personally checked out whether that part of the text is available for download) If you are going to be using Numerical Recipes a lot I would HIGHLY recommend the text. It is very nicely written -- well worth the price. I have purchased the original and the updated C versions and I will purchase every new version that comes out. I also

purchased the C code. It has been worth every dime.
Howard Onishi