



Re: time-series smoothing

> >A.G.McDowell  
>  
>there are several convergent variants of Nelder Mead known now:  
>  
>Zbl 0962.65048 Kelley, C.T.  
>Detection and remediation of stagnation in the Nelder–Mead algorithm  
>using a sufficient decrease condition. (English)  
>SIAM J. Optim. 10, No.1, 43–55 (1999).  
>(no guarantee of convergence though)  
>  
>  
>20. Zbl 1030.90122 Tseng, Paul  
>Fortified–descent simplicial search method: A general approach. (English)  
>SIAM J. Optim. 10, No.1, 269–288 (1999). MSC 2000:  
>(a mix of Torczon like steps with the Nelder Mead idea, in practice more  
>like a grid search)  
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>  
>  
>Zbl pre01812445 Price, C.J.; Coope, I.D.; Byatt, D.  
>A convergent variant of the Nelder—Mead algorithm. (English)  
>J. Optimization Theory Appl. 113, No.1, 5–19 (2002)  
>(with proof of convergence, only minor modifications to the original nelder  
>Mead)  
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- Prev by Date: ***Re: Best OS version for Opteron cluster?***
  - Next by Date: ***Re: C Code required***
  - Previous by thread: ***C Code required***
  - Next by thread: ***Laplace Transform of an integral***
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