Re: Optimization

Source: http://sci.tech−archive.net/Archive/sci.math.num−analysis/2005−10/msg00212.html

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- *From*: "Harmonic Software" <harmonic@xxxxxxxxxxx>
- *Date*: Wed, 19 Oct 2005 17:08:17 −0600

You might look at O−Matrix, http://www.omatrix.com/overview.html
It provides significantly better performance than Matlab but within an
easy−to−use, and Matlab compatible interpreter.
The library includes extensive functions for optimization and fitting,
http://www.omatrix.com/manual/fit.htm

"Fijoy George" <tofijoy@xxxxxxxxxxx> wrote in message
news:ditokpnk1@xxxxxxxxxxxxxxxxxxxxxxxxxxxxx
> Hi all,
>
> I am looking a very fast and efficient method for solving large−scale
> nonlinear optimization problems. So far, I have been using the fmincon()
> function provided by MATLAB in the medium−scale mode (I cannot use
> large−scale mode since I have nonlinear constraints). I find that
> fmincon() uses an algorithm based on Sequential Quadratic Programming
> (SQP) which is more than 20 years old. My problem size is growing and I am
> afraid it is becoming too complex for an algorithm that old.
>
> Can anyone refer me to faster and more recent methods? Is there a free
> software that implements any of those methods?
>
> Thank you
> Fijoy
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- ***References***:
  - ***Optimization***
    - *From:* Fijoy George

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