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The Levenberg-Marquardt Algorithm For Nonlinear Least ...

4 The Levenberg-Marquardt Algorithm For Nonlinear Least Squares If In An Iteration $\rho \|\mathbf{h}\| > 4$ Then $\mathbf{P}+\mathbf{h}$ Is Sufficiently Better Than \mathbf{P} , \mathbf{P} Is Replaced By $\mathbf{P}+\mathbf{h}$, And λ Is Reduced By A Factor. Otherwise λ Is Increased By A Factor, And The Algorithm Proceeds To The Next Iteration. 4.1.1 Initialization And Update Of The L-M Parameter, λ , And The Parameters \mathbf{P} In Lm.m Users May Select One Of Three ... May 3th, 2024

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 $\frac{\partial}{\partial x} F = \frac{1}{2} \|J \cdot x - r\|_2^2 \quad \forall f = J^T J \cdot x - r = 0 \quad X_{min} = -J^{-1} J^T \cdot r$ $F(x) = \frac{1}{2} \sum$ May 2th, 2024

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