

Fisher-Bingham MLE ∇

Edition : auto generated by oxgentexi on 8 June 2017

0.0.1 nk_fb_gen_c.gen_c

nk_fb_gen_c.gen_c(N)
 : N 層 Fisher-Bingham 組 や 絨ゆ HGD 羈 (holonomic gradient descent)
 C 違 .

Description:

```

違 , testN.c, testN.h 箇や C 違 . testN.c 若, 絨ゆ 刈 < 若
水や荐 . 渦渦
gcc testN.c $OpenXM_HOME/lib/libko_fb.a -lgsl -lblas
茵 遵就繕 < や 筋.
, libko_fb.a 'OpenXM/src/hgm/fisher-bingham/src/' make install .
障激鴻 gsl や渦鴻若 . 'OpenXM/src/hgm/fisher-bingham/src/Testdata'
泣渦 若, 絨ゆ 刈 < 若水や.
testN.h #define MULTIMIN_FDFMINIMIZER_TYPE gsl 違若喝冴紊眼
. testN.h #define ODEIV_STEP_TYPE gsl 幻緋 合繕医よ 違若喝冴紊眼
.
```

眼 冴 脰違, T. Koyama, H. Nakayama, K. Nishiyama, N. Takayama, Holonomic Gradient Descent for the Fisher-Bingham Distribution on the d -dimensional Sphere, Computational Statistics (2013), <http://dx.doi.org/10.1007/s00180-013-0456-z> .

Authors; T.Koyama, H.Nakayama, K.Nishiyama, N.Takayama.

Example:

```

[1854] load("nk_fb_gen_c.rr");
[2186] nk_fb_gen_c.gen_c(1);      S^1 尋茹 c program .
generate test1.h
generate test1.c
1
[2187] quit;
$ emacs test1.c &
```

Write data here.

```

渦<渦 吾
$(OpenXM_HOME)/src/hgm/fisher-bingham/Testdata/s1_wind_data.h 水.
篆絛脰箇.
```

```

$ gcc test1.c $OpenXM_HOME/lib/libko_fb.a -lgsl -lblas
$ ./a.out
--- snip
points = [1.11945, 3.33044, -0.469454, 0.904504, -0.770373]
values = [3.4421, 1.13891, -0.0217944, 2.28474]
grad ; 0.005644 -0.033429 -0.005644 0.045820 0.047695
norm(grad) ; 0.074535
--- snip
```

```
, points parameter x11,x12,x22,y1,y2 .  
Value 3.4421 絨ゆ壑や 違, 絨 .
```

Index

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(Index is nonexistent)

Short Contents

Index	3
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Table of Contents

0.0.1 nk_fb_gen_c.gen_c	1
Index	3