
Subject: Re: Function Maximum
Posted by [faeriepunk](#) on Fri, 20 Jun 2003 13:25:47 GMT
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Thanks everyone for your suggestions, I ended up writing a function to do a windowed brute force search because I wanted the continuous not discrete maximum of the function. Sometimes it's unfortunate not being a mathematician, but thanks Craig for your analytical solution, it will work for this function!

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Paul van Delst <paul.vandelst@noaa.gov> wrote in message
news:<3EF225E6.33D91065@noaa.gov>...

> Kate wrote:

>>

>> If I have a function definition, say it is

>>

>> FUNCTION MYGAMMA, X, P

>> RETURN, P[0]*(X^P[1])*EXP(-1*X/P[2])

>> END

>>

>> Where P holds my fit parameters that are already determined.

>>

>> If I want to find a local maximum in a certain range is it possible to

>> do this with an existing written IDL function?

>

> How about something like:

>

> maxY = MAX(mygamma(X,P))

>

> ?

>

> You already have your P's and your X's define the range in which the maximum is sought. If

> you need the X-value of the maximum, then

>

> maxY = MAX(mygamma(X,P), maxXLoc)

> maxX = X[maxXLoc]

>

> If you don't want to carry around a bunch of X-vectors, then why not do something like:

>

> FUNCTION FINDMAX, Xr, P, UserFunction

```

> X1 = DOUBLE(Xr[0]) ; The beginning of the range
> X2 = DOUBLE(Xr[1]) ; The end of the range
> dX = DOUBLE(Xr[2]) ; The resolution within the range
>
> ; Compute the ordinate vector
> nX = LONG( (X2-X1)/dX ) + 1.5d0 )
> X = ( DINDGEN( nX ) / DOUBLE( nX-1 ) ) * ( X2-X1 ) + X1
>
> ; Find the maximum value of your user function
> Y = CALL_FUNCTION( UserFunction, X, DOUBLE(P) )
> maxY = MAX( Y, maxXLoc )
> maxX = X[ maxXLoc ]
>
> ; Return the coordinate of the local max
> RETURN, [ maxX, maxY ]
>
> END
>
> where the Xr input defines the function range [x1,x2] and the resolution at which the
> function is calculated (Sort of like a loop triplet.)
>
> Otherwise maybe you could use something like the FX_ROOT function to find the roots of the
> first derivative of your function (via DERIV or your own calculated derivative) and use
> the second derivative to determine if it's a max or min.
>
> paulv

```
