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Subject: Re: Function Maximum

Posted by [James Kuyper](#) on Thu, 19 Jun 2003 16:27:49 GMT

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Benjamin Panter wrote:

...

- > An inelegant solution that might work is to evaluate the function in the
- > range of interest to as high a precision as is computationally possible
- > - and then run MAX() on it - but there must be a nicer way? I think this
- > method will fall down if there is a very sharp global max but a wider
- > local max
- >
- > Apologies for not being much of a mathematician and failing to provide a
- > better way!

Actually, for an arbitrary function, the method you describe is the only method that is absolutely guaranteed to find the true maximum value. Any method that is faster than that one is based upon assumptions about the function, such as the assumption that it is reasonably smooth.

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