Subject: Re: mode of a continuous distribution
Posted by penteado on Tue, 24 Aug 2010 22:42:33 GMT

On Aug 24, 6:32 pm, Gray <grayliketheco...@gmail.com> wrote:
> Hi all,
>
> I have an array of data from a continuous distribution (non-Gaussian),
> and I'd like to find the mode. I have two ideas:
>
> 1) an iterative histogram method, where I find the max for smaller &
> smaller binsizes until it converges;
> 2) some sort of kernel density estimation method to estimate the
> distribution, and then find the max from that.
>
> Anyone implemented this sort of thing before? Any suggestions?
>
> --Gray

There is a kdf routine at

 http://www.faculty.iu-bremen.de/jvogt/cospar/cbw6/ComputerSe
ssions/BasicAnalysisTechniques_Vogt/ex2/