Subject: Re: polynomial fitting constrained to be non-decreasing
Posted by Russell Ryan on Tue, 21 Aug 2012 14:07:53 GMT

On Monday, August 20, 2012 3:57:15 PM UTC-4, nata wrote:
> Hi All,
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> I need an algorithm for polynomial fitting constrained to be non-decreasing. The idea is to have a polynomial expression fitting a set of points where its derivative is always positive.
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>
> I found some information on the web but I would like to know if you have some code or ideas of how to implement that easily.
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> Thank you for your help,
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>
> nata

Hi N,

Have a look at constrained_min.pro distributed with IDL. The example they give is fitting a 4th order polynomial with constraints. It sounds like you've only got one constraint, and that the first derivative is ge 0?

-Russell