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Subject: Re: polynomial fitting constrained to be non-decreasing

Posted by [natha](#) on Tue, 21 Aug 2012 14:43:30 GMT

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I don't think that the Generalized Reduced Gradient Method will solve the problem correctly... It seems to me that a least-square polynomial "criterion" is required in order to get a good fit. Otherwise, the constraints will be respected but the final solution won't be the best one.

The best algorithm I have found is explained here:

<http://www.jstor.org/stable/2984333>

My poor mathematical background is not helping much... Anyway, any help will be appreciated,

natha

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