Subject: mode of a continuous distribution Posted by Gray on Tue, 24 Aug 2010 21:32:45 GMT

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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