
Subject: fitting using maximum likelihood
Posted by [Mel\[1\]](#) on Wed, 19 Feb 2014 13:57:33 GMT
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Hello,

I need to fit a histogram with a gaussian using the maximum likelihood method.
Is there any routine that does this?

Thanks,
Mel

Subject: Re: fitting using maximum likelihood
Posted by [Craig Markwardt](#) on Mon, 24 Feb 2014 06:25:40 GMT
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On Wednesday, February 19, 2014 8:57:33 AM UTC-5, Mel wrote:

>
> I need to fit a histogram with a gaussian using the maximum likelihood method.
> Is there any routine that does this?

Least squares is a kind of maximum likelihood optimization. There are plenty of routines for that, like MPFITFUN or CURVEFIT.

I guess you mean you have your own likelihood function which is not least squares. There is no real ready-made IDL routines for that. You have to rely on general routines like CONSTRAINED_MIN, AMOEBA, etc.

Craig
