

## Re: Extremums of a curve: how to determine?

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- *From:* Deimos <[magic\\_address@xxxxxxxxxxxxx](mailto:magic_address@xxxxxxxxxxxxx)>
  - *Date:* Sun, 08 May 2005 13:32:53 GMT
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You sure you really want to do this? You might consider fitting a straight line through your data and then building a confidence interval (i.e. a band where you have, for example, 95% "chance" of finding your data). Although the math involved are a bit tricky if math is not your cup of tee, lots of free and commercial softwares can do that for ya: R, and Excel for example.

The difference is that the band you will be building has a statistical meaning, whereas you have no certainty that your min and your max won't be outliers...

Cheers,

Deimos.

Albert wrote:

Thanks for the answer, Lynn. Yes, you are right: I have some discrete data (a row of price values) and there is hardly any equation of the curve that this data makes up.

So you say that there is no any mathematical way to determine "picks" of that curve? Let me to illustrate. Here is a picture:

<http://www.stockcharts.com/education/IndicatorAnalysis/Images/ta-macd2-fdx.png>

Is there any mathematical method to determine the two points on the black curve through which the red straight line called "Negative divergence" is drawn?

## Re: Extremums of a curve: how to determine?

Albert.

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Lynn wrote:

You are looking at discrete data here, right? You don't have a curve to work with, and even if you did you wouldn't likely have a formula for the curve. It seems to me you just want to write a little program that looks at the data points and picks the last two min's and max's according to whatever criteria you use to determine such points. By that, I mean I suppose there is some subjective notion that you use so that you don't call some little tiny blip on its gradual way up the last "high". I am also guessing that quantifying that subjective notion is the hard part