Subject: Re: non-linear fitting with error estimates
Posted by J.D. Smith on Fri, 05 Dec 1997 08:00:00 GMT
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Dr. R. van Sluis wrote:
>
> Dear all,
>
> I am looking for a routine for non-linear least
> squares fit to a Gaussian function, that will
> also render error estimates in the fit parameters.
>
> Does anyone know where I could find such a routine?
>
> with regards,
>
> Robert van Sluis

Quoting directly from the manual for CURVEFIT:

Calling Sequence:

Result = CURVEFIT(X, Y, Weights, A [, Sigma])

A:
A vector with as many elements as the number of terms in the
user-supplied function, containing the initial estimate for each
parameter. On return, the vector A contains the fitted model parameters.
If A is double-precision, calculations are performed in double-precision
arithmetic, otherwise they are performed in single-precision arithmetic.

Sigma:
A named variable that will contain a vector of standard deviations for
the elements of the output vector A.

JD