
Subject: Re: Fitting several Gaussians

Posted by [agrap](#) on Sat, 24 Sep 1994 00:00:58 GMT

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gotwols@strdev.jhuapl.edu (Bruce Gotwols) writes:

> I am looking for a fitting routine that will do a nonlinear least
> squares fit of the sum of N Gaussian functions to measured data. I am aware
> of the routine in the IDL Users library that fits a single Gaussian plus a
> polynomial, but in my case I want to fit 3 Gaussian functions (or even
> better yet, N). If anyone knows of the whereabouts of such a function I would
> appreciate hearing about it, other wise I will have to write it myself.
> Thanks in advance, bruce
> --
> Bruce L. Gotwols
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You can use the same routine CURVEFIT in the IDL library. What will be different will be your FUNCT.PRO function. It should be straight-forward, maybe just a few lines of code.

In the IDL library, FUNCT.PRO has the Gaussian function defined as (I've left off the polynomial):

$$F = A(0) * \exp(-Z^2/2)$$

What you could do instead is pass in your "A" estimate array defining the 1st estimates for your number of Gaussians:

$$PGauss = N_ELEMENTS(A) - 1$$

Then, initialize the argument, using the N from the length of your indep x array:

$$N = N_ELEMENTS(X)$$
$$F = DBLARR(N) + A(0)$$

Then create your F, term by term:

$$\text{FOR } K=1, PGauss \text{ DO } F = F + A(K) * \exp(-Z^2/2)$$

Another way to do this problem is make it linear:
take the log of it, and do a linear least-squares fit. (but
if you have polynomial terms, then this approach won't work.

(If someone else has answered this, sorry my response is late.
I'm experiencing a delay in the newfeed at my Internet
provider site.)

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