
Subject: Re: How to do least squares with IDL?

Posted by [Weimin Wang](#) on Mon, 07 Oct 2002 15:09:34 GMT

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I have the pro for minimizing absolute deviation in IDL. That is, "LADFIT: Fits paired data using least absolute deviation method." I think it is do regression with MAD (minimizing absolute deviation). Do you? About MAD, you can search it with google. There are many reference on internet.

> Weimin Wang wrote:

>>

>> Dear Sir,

>>

>> Is there any linear least squares pro and minimizing absolute deviation
>> pro in IDL? I search it in Reference manual, But get nothing.

>

> Go into the online manual, select Index, then type in "least squares".

> You'll find four different routines listed. The first two are for

> non-linear least squares fitting, the third is specifically for

> polynomial fitting, but the fourth (SVD_FIT) is intended for general use

> linear least-squares fitting.

>

> I couldn't find anything for minimizing the absolute deviation. I'm not

> familiar with any algorithms for doing that. Do you have any references

> describing how it can be done?

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Best Regards,

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