Subject: Re: Minimization of deviations from multiple curve fits. Posted by Craig Markwardt on Tue, 27 May 2003 22:10:45 GMT View Forum Message <> Reply to Message

aaron\_forster@yahoo.com (Aaron Forster) writes:

- > first equation (EQ1) expresses contact area as a function of load,
- > with the work of adhesion, system modulus, and indenter radius as
- > fitting parameters. The second equation (EQ2) expresses displacement
- > as a function of load and contact area, with the system modulus and
- > indenter radius as fitting parameters. It has been suggested by
- > others (Chin P. et al., J. Adhesion, 1997, 64 p. 145-160) that I can
- > increase the precision by analyzing the fit deviations from each curve
- > fit together. In other words, I need to minimize the function:

Any least squares fitter can do this, including MPFIT. You are asking for a joint fit of two data sets.

> omega^2=sum {[EQ1 fit - EQ1i] + [EQ2 fit - EQ2i]^2}

I don't really understand this formula, since (a) the first term is not squared, and (b) what exactly is the summation over? Your description indicates that equations 1 and 2 have different sets of independent variables.

All MPFIT really needs is an array of residuals, and you can make that array in any consistent manner that you choose. So, one way to achieve what you are seeking is to compute the residuals of each equation separately, and then join them together using IDL [res1,res2] notation.

- > My question is how do I both minimize chi-sqr for each
- > equation AND minimize omega^2,

I don't think this is possible. You are asking, "what is the shortest route from Baltimore to Philadelphia to New York, which is \*also\* the shortest route from Baltimore to New York." Both constraints can't be met.

If you are performing a joint fit, you must be willing to accept a slightly worse fit in one data set or the other, for the sake of an overall improvement of the aggregate. If, however, that means that one set of data is totally ignored, then you have to reconsider your model, or your weighting strategy.

Happy fitting,

Craig	
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Astrophysics, IDL, Finance, Derivatives   Remove "net" for better response	