Subject: errors-in-variables routin?
Posted by vall_1 on Fri, 08 Sep 2006 18:47:41 GMT
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Hello There,

I have this problem: I can't find any IDL fitting routins that can do miltivariate linear regression with errors in the independent variables, i.e. to fit the observed Y with the function F=a0+X1*a1+..+Xn*am, when the n-element vectors Y,X1...,Xn are all subject to observational errors (Xs are also some observed quanities). The parameters to estimate are a0,..,am. There are tons of theoretical articles, but not practical implementations. The IDL regress allows only errors in Y. Can somebody help?

Regards,
Vallery