Subject: Re: Missing data and MPFITFUN
Posted by Craig Markwardt on Sat, 28 Oct 2006 18:57:03 GMT
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googlegroups@higginsnet.com writes:

> Craig Markwardt wrote:
>
>> Remove the NaNs, include zero-weights, and
>> you should be fine.
>
> Does the calculation of the covariance matrix take into account the
> weighting matrix?

Yes. The calculation of the covariance matrix derives from the same
matrix that actually does the fitting.

> I have missing data points in an array, and so I've filled those data
> points with zeros, and then created a WEIGHTS matrix which identifies
> those zeros - to be ignored in the fit.

You did the right thing.

Craig

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Craig B. Markwardt, Ph.D.   EMAIL: craigmnet@REMOVEcow.physics.wisc.edu
Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response
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