
Subject: Generalized Least Squares?

Posted by [Gernot Hassenpflug](#) on Mon, 19 May 2008 02:26:47 GMT

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Dear all,

I'm involved in ongoing research on a problem that I solved to a first approximation with weighted least squares (using MPFIT) but for a real solution I require generalized least squares: WLS uses a diagonal covariance matrix, i.e., the data errors are uncorrelated; GLS uses a full covariance matrix, i.e., the data errors can be correlated.

I have not found any ready solution in IDL yet, and I am under the impression that there is no analytical solution to GLS, so fairly complicated numerical methods are required.

I have actually found a routine in MATLAB called "Iscof" which can solve this problem, and wonder whether there is a chance to hobble something together in IDL? I'd be happy to try and modify MPFIT to be able to deal with GLS too, could anyone comment on possibilities?

Best regards,
Gernot Hassenpflug

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BOFH excuse #51:

Cosmic ray particles crashed through the hard disk platter
