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Subject: Re: Generalized Least Squares? (LONG POST!)  
Posted by [Gernot Hassenpflug](#) on Tue, 20 May 2008 14:20:36 GMT  
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Craig,

I found this page contains some good overviews of the problems and methods of calculating covariance matrices for correlated errors.

<http://www.phys.ufl.edu/~avery/fitting.html>

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Gernot Hassenpflug

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