
Subject: Re: 3D Curve Fitting

Posted by [Craig Markwardt](#) on Thu, 02 Oct 2008 16:05:51 GMT

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Wox <nomail@hotmail.com> writes:

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> On 01 Oct 2008 13:07:37 -0400, Craig Markwardt
> <craigmnet@REMOVEcow.physics.wisc.edu> wrote:
>
>> Wox <nomail@hotmail.com> writes:
>>>
>>> Sorry for the confusing, it must be: "If you have 3 DEPENDENT
>>> variables, you can't use mpfit or curvefit or whatever"
>>
>> I don't think your claim is correct. If you have the independent
>> variable, X, and *two* measurements per X point, (say Y and Z) then it
>> is straightforward to fit both of those points simultaneously. That
>> is effectively fitting a 2D function. The method is the same,
>> MPFITFUN('MYFUNCT', X, [Y, Z], [ERR_Y, ERR_Z], ...)
>> and your function is responsible for computing both functions
>> separately and then stacking them together.
>
> Yes, you're right, but what if X would be measured too?
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Well as I said, you need to define your problem first. MPFIT solves the chi-square problem, so if you can rigorously define how the chi-square value is calculated for your case, then MPFIT will solve for the best parameters.

If all "X" "Y" and "Z" are measured values, then you no longer have a simple chi-square problem. The closest technique to solve this kind of problem is orthogonal distance regression (ODRPACK, in FORTRAN). But even with ODR you need to be able to define in a formal way how the function and chi-square are calculated.

Happy fitting,
Craig

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