Subject: Re: Explanation for keywords of POLY_FIT?
Posted by Karlo Janos on Thu, 30 Oct 2008 08:06:58 GMT
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> If your data points are X, Y and the fit is X, YFIT, then YERROR =
> stddev(Y - YFIT).

That is not correct (as I found out now), but you gave me the hint for
finding the correct answer!

YERROR is the "Root Mean Squared Error" aka the "fit standard error".
Dr. Google gives the definition. ;)

> MEASUREMENT_ERROR only influences these via changes to YFIT, but the
> form is complicated and depends on the degree of the polynomial... if
> you need the detailed expression, I'd just follow the NR derivation
> for linear least squares fit with whatever degree polynomial you need.

I assume that this is "weighted linear least squares", when using
MEASUREMENT_ERROR.

Thanks for your help!

Karlo