
Subject: Re: sigma values of polyfit and svdfitr

Posted by [Phillip Bitzer](#) on Tue, 02 Apr 2013 22:18:12 GMT

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The error in the parameters is not exactly the same as the "fitting" error. If you mean "how well does the model fit the data", there are several ways to measure this. One of the more common ways is to use the chi squared statistic. It's one of the output keywords to poly_fit. Chi squared is related to the difference between the input data and the modeled data.

There are a lot of places the assessment of how well a model fits a data set is discussed; two books on my shelf that do a good job addressing this is Data Reduction and Error Analysis by Bevington and Statistical Methods in the Atmospheric Sciences by Wilks.
