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I use CURVEFIT (on PV-WAVE CL Version 6.05 (sun4 solaris sparc)) to perform non-linear least squares fitting. It works rather well, but once the fit is performed, the vector of standard deviations for parameters (named Sigmaa) seems to give very large values: for a given set of data, the error on parameters is ten times greater with Curvefit than, for example, with Kaleidagraph.

In fact, Curvefit is based on the Gradient-expansion algorithm, and the way the program calculates the error (i.e. $\text{SIGMA} = \sqrt{\text{ARRAY}(\text{DIAG})/\text{ALPHA}(\text{DIAG})}$) is perhaps wrong (something missing ???).

Does anybody has an idea ?

Thanks for help.

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