
Subject: How to do least squares with IDL?

Posted by [Weimin Wang](#) on Mon, 07 Oct 2002 08:25:45 GMT

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Dear Sir,

Is there any linear least squares pro and minimizing absolute deviation pro in IDL? I search it in Reference manual, But get nothing.

Thanks you sincerely.

--

Best Regards,

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Subject: Re: How to do least squares with IDL?

Posted by [James Kuyper](#) on Mon, 07 Oct 2002 14:23:19 GMT

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Weimin Wang wrote:

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Go into the online manual, select Index, then type in "least squares". You'll find four different routines listed. The first two are for non-linear least squares fitting, the third is specifically for polynomial fitting, but the fourth (SVD_FIT) is intended for general use linear least-squares fitting.

I couldn't find anything for minimizing the absolute deviation. I'm not familiar with any algorithms for doing that. Do you have any references describing how it can be done?

Subject: Re: How to do least squares with IDL?

Posted by [Weimin Wang](#) on Mon, 07 Oct 2002 15:09:34 GMT

I have the pro for minimizing absolute deviation in IDL. That is, "LADFIT: Fits paired data using least absolute deviation method." I think it is doing regression with MAD (minimizing absolute deviation). Do you? About MAD, you can search it with Google. There are many references on the internet.

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