
Subject: errors-in-variables routin?

Posted by [vall_1](#) on Fri, 08 Sep 2006 18:47:41 GMT

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Hello There,

I have this problem: I can't find any IDL fitting routines that can do multivariate linear regression with errors in the independent variables, i.e. to fit the observed Y with the function $F = a_0 + X_1 a_1 + \dots + X_n a_n$, when the n -element vectors $Y, X_1, \dots, X_n$ are all subject to observational errors (X s are also some observed quantities). The parameters to estimate are $a_0, \dots, a_n$. There are tons of theoretical articles, but not practical implementations. The IDL `regress` allows only errors in Y . Can somebody help?

Regards,
Vallery
