
Subject: Re: Linear fit with user defined weights
Posted by [wlandsman](#) on Thu, 16 Jul 2009 19:04:56 GMT
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On Jul 16, 2:03 pm, loknath <ladhik...@gmail.com> wrote:

- > Hi,
- > Is there a way to calculate the best fit curve for linear fit with
- > user defined weights? I looked up linfit, but it does not take weight.
- > Ladfit also does not take user defined weights.
- >
- > thanks

Most of the IDL fitting routines (including LINFIT) use the MEASURE_ERROR keyword to assign weights. Internally, the program then assigns a weight, wt for a given measurement error, sdev by the formula

$$wt = 1/sdev^2$$

So you if have weights from some other origin besides measurement errors, you could set MEASURE_ERROR = 1./sqrt(wt)

--Wayne

Subject: Re: Linear fit with user defined weights
Posted by [Craig Markwardt](#) on Sat, 18 Jul 2009 09:43:17 GMT
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On Jul 16, 2:03 pm, loknath <ladhik...@gmail.com> wrote:

- > Hi,
- > Is there a way to calculate the best fit curve for linear fit with
- > user defined weights? I looked up linfit, but it does not take weight.
- > Ladfit also does not take user defined weights.

Wayne's solution is a fine one. If you insist on using weights explicitly, you can use MPFITFUN() with the WEIGHTS= keyword.
<http://purl.com/net/mpfit>

Happy fitting,
Craig
