

Re: Curve fitting help needed

Source: <http://sci.tech-archive.net/Archive/sci.math/2005-12/msg02334.html>

- *From:* "Phil Sherrod" <phil.sherrod@xxxxxxxxxxxxxxxxxxxxxx>
 - *Date:* Fri, 9 Dec 2005 16:50:01 GMT
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On 9-Dec-2005, Nicos <da@xxxxxx> wrote:

- > However, outliers and erroneous data points have been causing a huge
- > headache.
- >
- > If there is one poor fitting data point, then all the good points that
- > would fit perfectly (if this poor data point was removed) are fitted
- > poorly. Removing the data points before fitting is not desirable,
- > since I have no way of really knowing ahead of time which data points
- > might be bad.
- >
- > Is there a minimization fitting routine or algorithm out there that will
- > minimize the maximum number of datapoints to the highest degree
- > possible, while allowing poor fit of outliers? So that if I have 10
- > data points (for example) and one of them is significantly off, the
- > algorithm allows this one point to shift as far as necessary to fit the
- > other 9 perfectly? How about 5 and 5? No clue what would even need to
- > happen here.

Huber's M-regression may be what you're looking for.

—
Phil Sherrod
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<http://www.dtreg.com> (decision tree and SVM predictive modeling)
<http://www.nlreg.com> (nonlinear regression)

• **References:**

◆ **Curve fitting help needed**

◇ *From:* Nicos

- Prev by Date: **Re: Example of a Vector Space which cannot be made into an inner product space**
- Next by Date: **Re: if $a + b + \dots + c = d$ then NOT $f(a) + f(b) + \dots + f(c) = f(d)$?**
- Previous by thread: **Re: Curve fitting help needed**
- Next by thread: **Re: Curve fitting help needed**

Re: Curve fitting help needed

- Index(es):

- ◆ *Date*

- ◆ *Thread*