MAT 395/495

Scientific Data Analysis and Computing

Summer 2020

Topic 10
Least-Square Fitting

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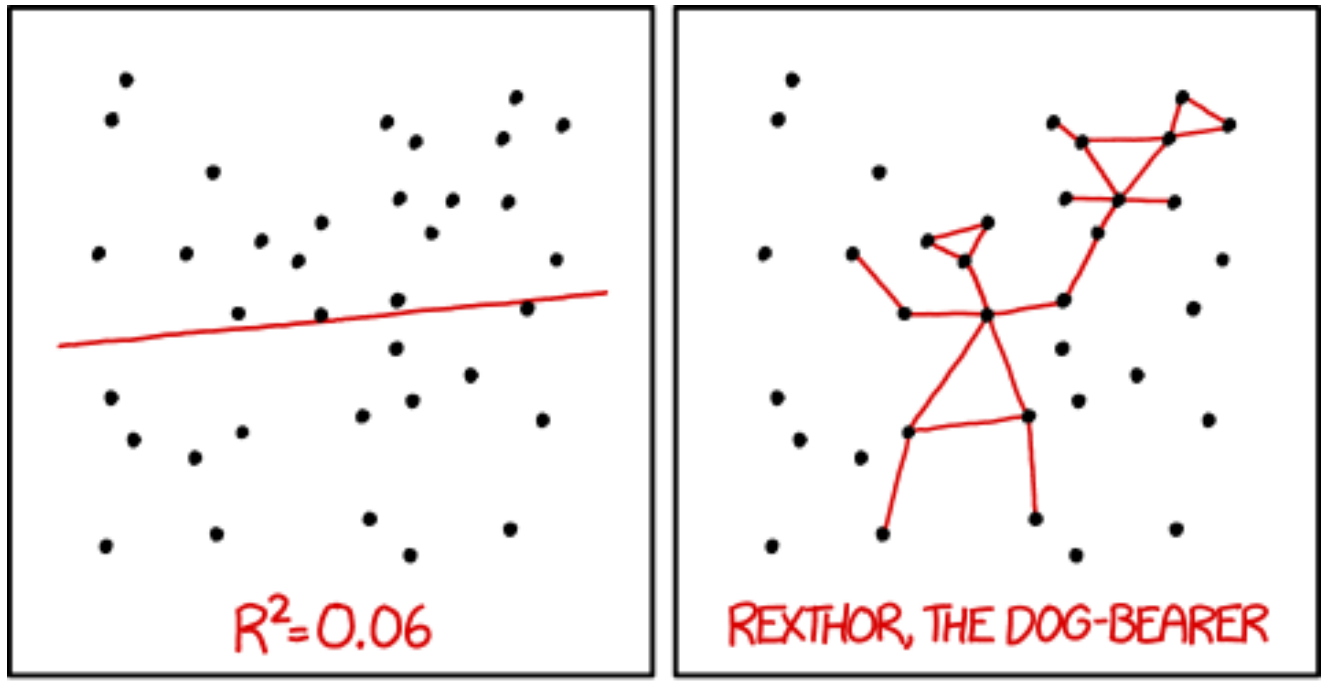


Least-Square Fitting

https://xkcd.com/1725/

Reading

Data Reduction and Error Analysis for the Physical Sciences
by P.R. Bevington, D.K. Robinson, 3rd Ed.

Ch. 6 Least-Squares Fit to a Straight Line: pg. 98—114

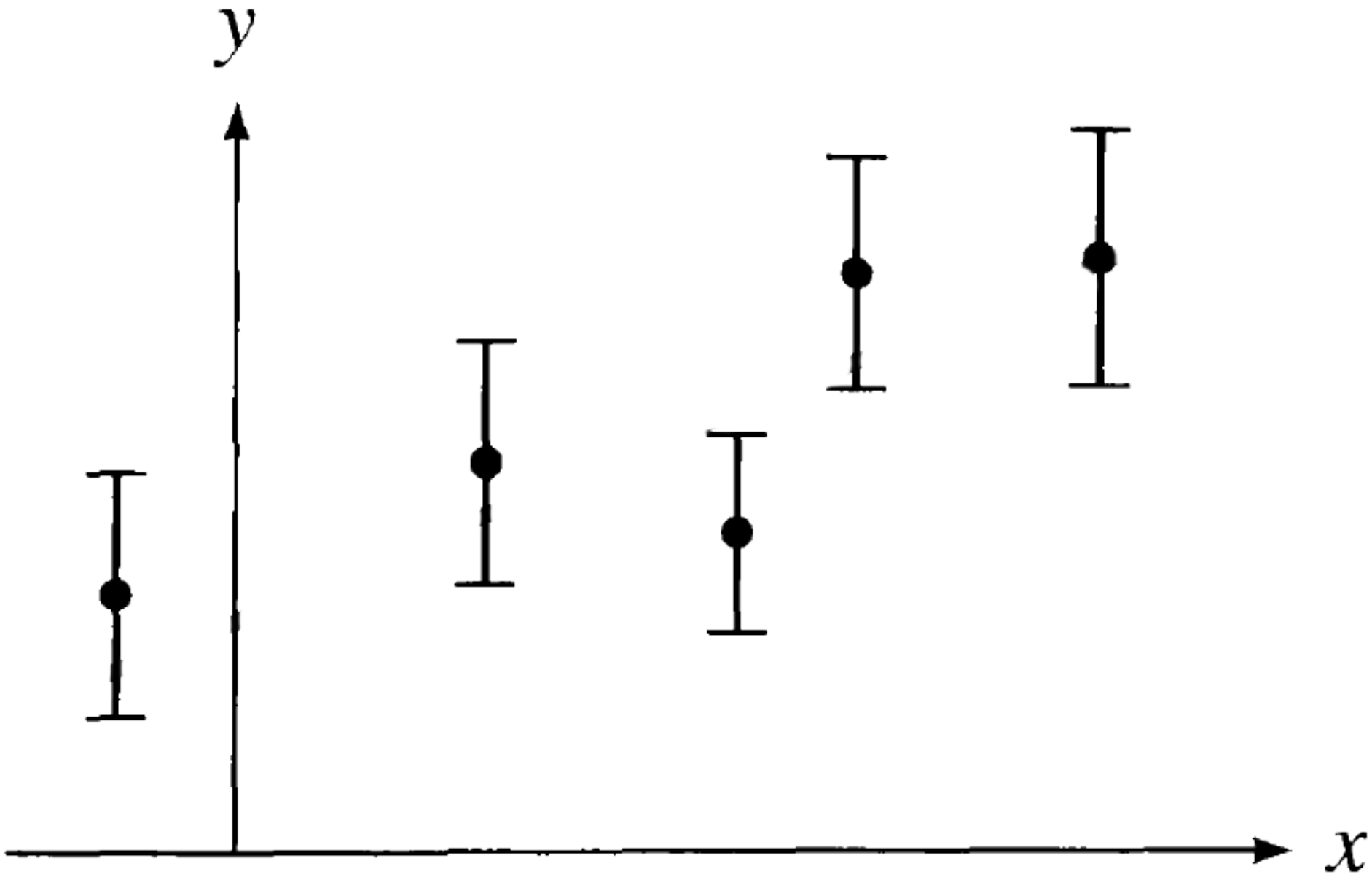
Ch. 7 Least-Squares Fit to a Polynomial: pg. 116—137

Ch. 11 Testing the Fit: pg. 194—201

An Introduction to Error Analysis
by J.R. Taylor, 2nd Ed.

Ch. 8 Least-Square Fitting

Ch.9 Covariance and Correlation


y
x

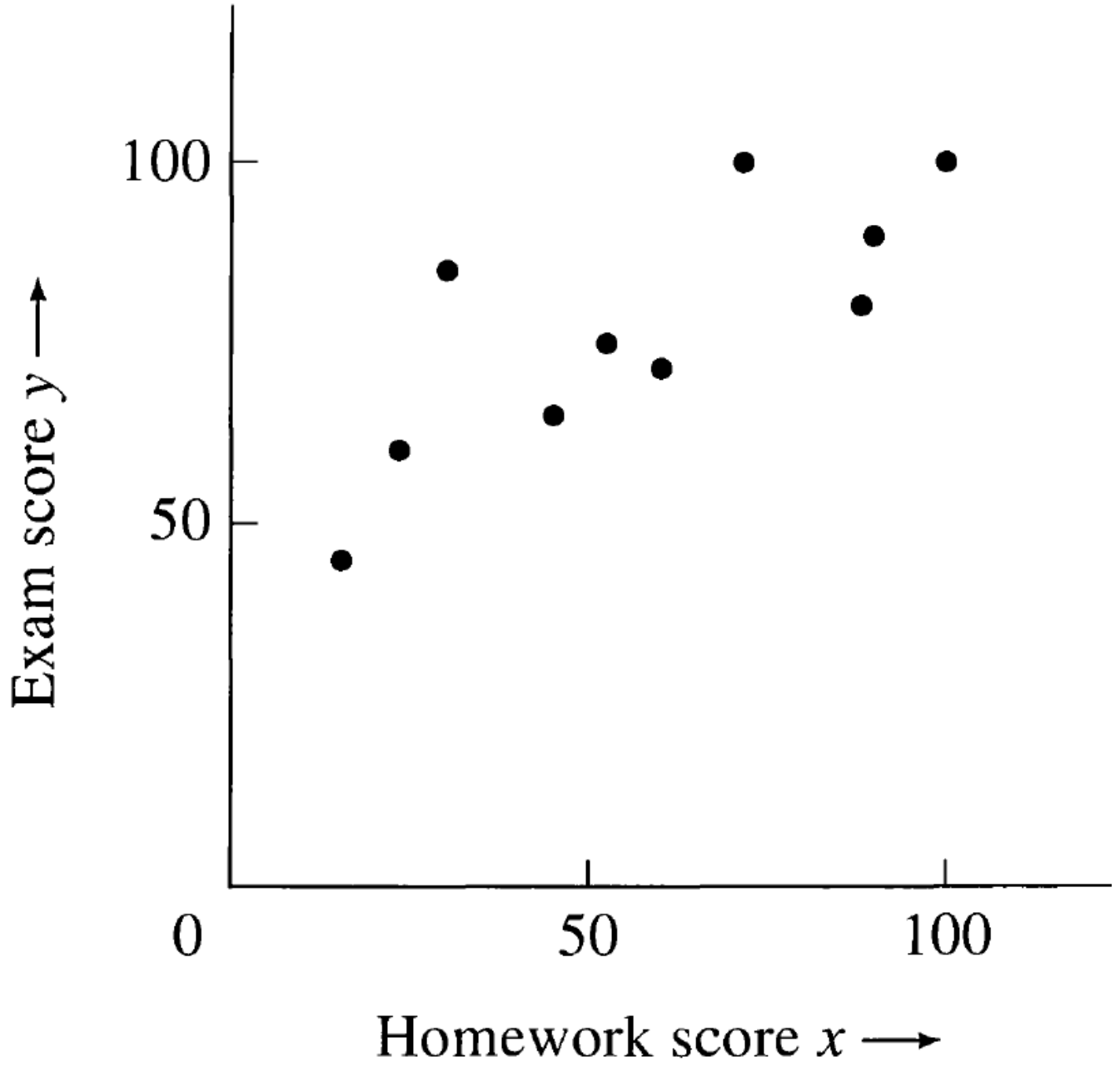

100
50
0
50
100
Exam score y ⟶
Homework score x ⟶

Table 9.4. The probability $Prob_N(|r| \geq r_o)$ that N measurements of two uncorrelated variables x and y would produce a correlation coefficient with $|r| \geq r_o$. Values given are percentage probabilities, and blanks indicate values less than 0.05%.

	r_o										
N	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
3	100	94	87	81	74	67	59	51	41	29	0
6	100	85	70	56	43	31	21	12	6	1	0
10	100	78	58	40	25	14	7	2	0.5		0
20	100	67	40	20	8	2	0.5	0.1			0
50	100	49	16	3	0.4						0

Table C. The percentage probability $Prob_N(|r| \geq r_o)$ that N measurements of two uncorrelated variables give a correlation coefficient with $|r| \geq r_o$, as a function of N and r_o. (Blanks indicate probabilities less than 0.05%.)

	r_o										
N	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
3	100	94	87	81	74	67	59	51	41	29	0
4	100	90	80	70	60	50	40	30	20	10	0
5	100	87	75	62	50	39	28	19	10	3.7	0
6	100	85	70	56	43	31	21	12	5.6	1.4	0
7	100	83	67	51	37	25	15	8.0	3.1	0.6	0
8	100	81	63	47	33	21	12	5.3	1.7	0.2	0
9	100	80	61	43	29	17	8.8	3.6	1.0	0.1	0
10	100	78	58	40	25	14	6.7	2.4	0.5		0
11	100	77	56	37	22	12	5.1	1.6	0.3		0
12	100	76	53	34	20	9.8	3.9	1.1	0.2		0
13	100	75	51	32	18	8.2	3.0	0.8	0.1		0
14	100	73	49	30	16	6.9	2.3	0.5	0.1		0
15	100	72	47	28	14	5.8	1.8	0.4			0
16	100	71	46	26	12	4.9	1.4	0.3			0
17	100	70	44	24	11	4.1	1.1	0.2			0
18	100	69	43	23	10	3.5	0.8	0.1			0
19	100	68	41	21	9.0	2.9	0.7	0.1			0
20	100	67	40	20	8.1	2.5	0.5	0.1			0
25	100	63	34	15	4.8	1.1	0.2				0
30	100	60	29	11	2.9	0.5					0
35	100	57	25	8.0	1.7	0.2					0
40	100	54	22	6.0	1.1	0.1					0
45	100	51	19	4.5	0.6						0
	0	0.05	0.1	0.15	0.2	0.25	0.3	0.35	0.4	0.45	
50	100	73	49	30	16	8.0	3.4	1.3	0.4	0.1	
60	100	70	45	25	13	5.4	2.0	0.6	0.2		
70	100	68	41	22	9.7	3.7	1.2	0.3	0.1		
80	100	66	38	18	7.5	2.5	0.7	0.1			
90	100	64	35	16	5.9	1.7	0.4	0.1			
100	100	62	32	14	4.6	1.2	0.2				