

Fig. 7.1 Ingredients of the least squares problem: N values y_1, \dots, y_N are measured with errors $\sigma_1, \dots, \sigma_N$ at the values of x given without error by x_1, \dots, x_N . The true value λ_i of y_i is assumed to be given by a function $\lambda_i = \lambda(x_i; \theta)$. The value of θ is adjusted to minimize the value of χ^2 given by equation (7.3).

- aus G. Cowan Statistical Data Analysis

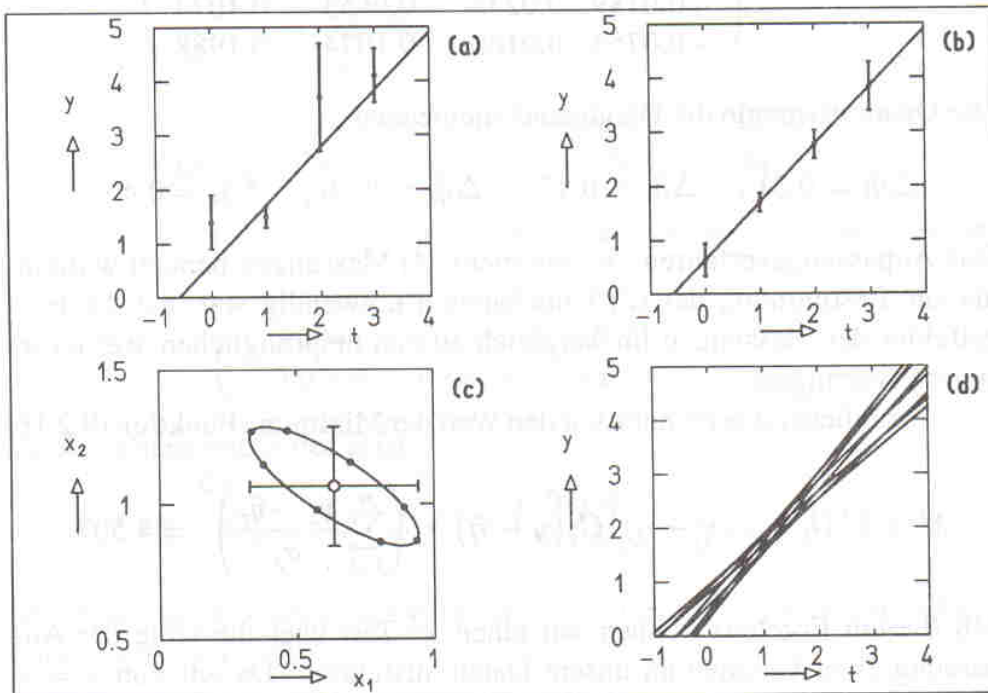


Bild 9.2: Anpassung einer Geraden an die Daten aus Tafel 9.2. (a) Ursprüngliche Meßwerte und Fehler, (b) ausgeglichene Meßwerte und Restfehler, (c) Kovarianzellipse der angepaßten Größen x_1, x_2 , (d) Verschiedene Geraden, die einzelnen Punkten der Kovarianzellipse entsprechen.

- aus S. Brandt Datenanalyse

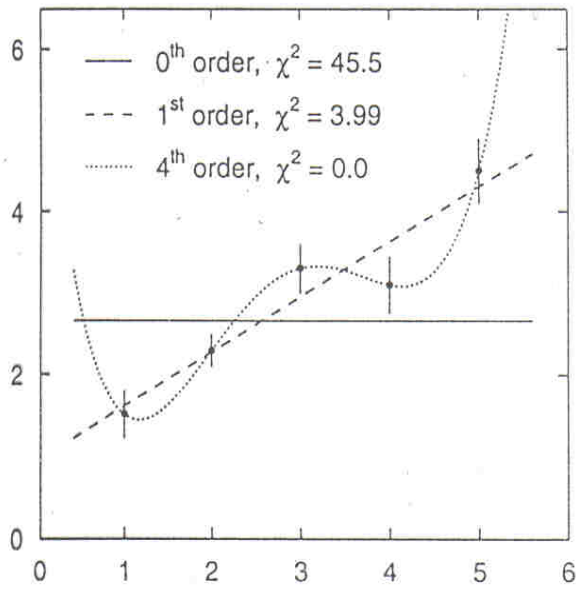


Fig. 7.2 Least squares fits of polynomials of order 0, 1 and 4 to five measured values.

- aus G. Cowan Statistical Data Analysis

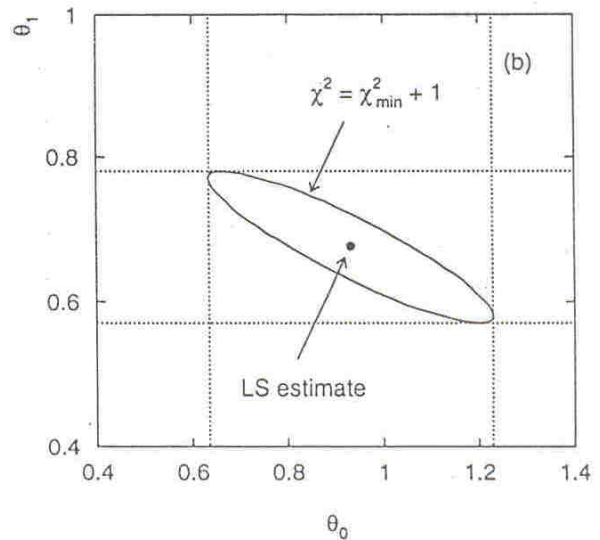
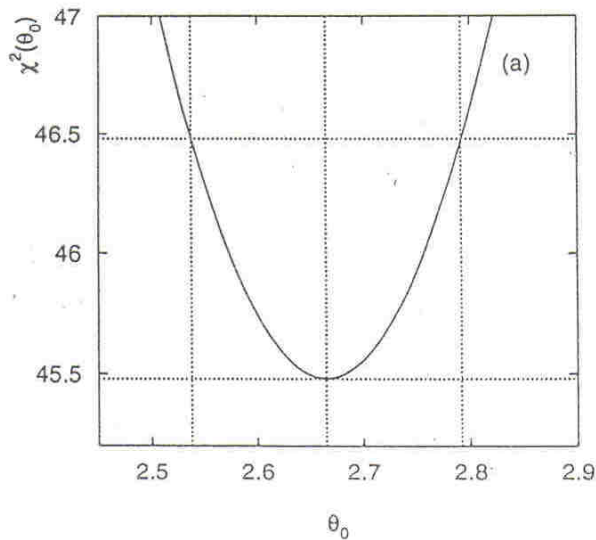


Fig. 7.3 (a) The χ^2 as a function of θ_0 for the zero-order polynomial fit shown in Fig. 7.2. The horizontal lines indicate χ^2_{\min} and $\chi^2_{\min} + 1$. The corresponding θ_0 values (vertical lines) are the LS estimate $\hat{\theta}_0$ and $\hat{\theta}_0 \pm \hat{\sigma}_{\hat{\theta}_0}$. (b) The LS estimates $\hat{\theta}_0$ and $\hat{\theta}_1$ for the first-order polynomial fit in Fig. 7.2. The tangents to the contour $\chi^2(\hat{\theta}_0, \hat{\theta}_1) = \chi^2_{\min} + 1$ correspond to $\hat{\theta}_0 \pm \hat{\sigma}_{\hat{\theta}_0}$ and $\hat{\theta}_1 \pm \hat{\sigma}_{\hat{\theta}_1}$.

- aus G. Cowan Statistical Data Analysis