

Linear Least Squares Fit

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Fit to $y = f(x) = ax + b$

$$\chi^2 = \sum_i \frac{(y_i - ax_i - b)^2}{\sigma_i^2}$$

$$\frac{\partial \chi^2}{\partial a} = -2 \sum_i \frac{x_i (y_i - ax_i - b)}{\sigma_i^2} = 0$$

$$\Rightarrow a\bar{x} + b - \bar{y} = 0 \quad \left(\bar{x} = \frac{\sum_i \frac{x_i}{\sigma_i^2}}{\sum_i \frac{1}{\sigma_i^2}} \right)$$

$$\frac{\partial \chi^2}{\partial b} = -2 \sum_i (y_i - ax_i - b) = 0$$

$$\Rightarrow a\bar{x} + b - \bar{y} = 0$$

$$a = \frac{\overline{xy} - \bar{x}\bar{y}}{\overline{x^2} - \bar{x}^2}, \quad b = \frac{\overline{x^2}\bar{y} - \bar{x}\overline{xy}}{\overline{x^2} - \bar{x}^2}$$

and

$$f(\bar{x}) = a\bar{x} + b = \frac{\bar{x}\overline{xy} - \bar{x}^2\bar{y} + \overline{x^2}\bar{y} - \bar{x}\overline{xy}}{\overline{x^2} - \bar{x}^2}$$

$$f(\bar{x}) = \bar{y}$$

So finding \bar{x} and \bar{y} is as good as χ^2 fit
(as long as you don't need slope a)

[Note if slope a is known, $b = \bar{y} - a\bar{x}$
and $f(\bar{x}) = a\bar{x} + \bar{y} - a\bar{x} = \bar{y}$ as before.]