COMPASS "Global" Macro PolyFit

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'Routine to calculate the coefficients of multiple
orders of polynomial fits (1-5) on the given set of data
'The formula is the standard least squares regression
'formula
'y = a0 + a1X + a2X^2 ... anX^n
'Y array of Y axis data (typically the Reference Data in a)
'X array of X axis data (typically DUT Test Data)
   NOTE: This is pretty confusing since the formula is called
         regression of Y onto X. It actually is forcing the X
         Data to look like the Y data.
'Res(4,7) - (order, coefs) of each fit performed (see formula above)
             (0,0) - a0 of First order fit
              (0,1) - al of first order fit
              (1,2) - a2 of second order fit
             Coefs 6,7 are always Correlation and Standard estimate
              of error (SEE) for the fit order
'FitMode : A bitwise value that determines which fits to use
         When this value is zero, do them all
         Set bit 0 for 1st order, bit 2 for 3rd order ect.
        =0 Deterime coefs for 1 - 5 order regressions
         Set Bit 0 - First Order Fit Only (1)
         Set Bit 1 - Second Order Fit Only (2)
         Set Bit 2 - Third Order Fit Only (4)
         ect...
'Return true if all is OK, and false other wise
Public Function Poly Fit(X(), Y(), Res(), FitMode )
Dim msg
dim Y avq
Dim X sum
Dim Y Sum
Dim XY Sum
           'Sum of X * Y
Dim XpY(14) 'Summed Powers of X * y
Dim r, c, tot, i, j, inc
Dim Coefs(), Results(), Mat() 'value arrays
Dim rtv, pts
pts = UBound(X)
     _____
' Determine the various sums required to determine
' the supported fits
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For r = 0 To pts 'loop for the number of test points
   X sum = X sum + X(r)
   X2 sum = X2 sum + X(r)^2
                                 'Sum squared
   XY Sum = XY Sum + Y(r) * X(r)
   For i = 1 To 14
       Xp(i) = Xp(i) + X(r) ^ i
       XpY(i) = XpY(i) + X(r) ^ i * Y(r)
   Next
   Y Sum = Y Sum + Y(r)
Next
'Determine the polynomial matrices to fit the 1st - 5th order
'data and get their coefficients. The general equation set is:
       + b1 Xsum + b2 X2 Sum \dots bn Xn sum
'b0n
                                            = XOYSum
b0 \ Xsum + b1 \ X2 \ sum + b2 \ X3 \ Sum \dots bn \ X(n+1)sum = X1YSum
"b0 X2Sum + b1 X3 sum + b2 X4 sum ....bn X(n+2)sum = X2Ysum
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'b0 XnSum + b1 Xn+1 sum + \dots bn X(n+n)sum = XnYsum
'where X4 sum is X to the 4th power sum
For i = 0 To 4
   If (FitMode And 2 ^ i) <> 0 Or FitMode = 0 Then
       ReDim Mat(i + 1, i + 2)
       ReDim Coefs (7)
       ReDim Results (1)
       'Build the Augmented matrix for Gauss determination
       For r = 0 To i + 1
           For c = 0 To i + 1
              Mat(r, c) = Xp(r + c)
          Next
          Mat(r, c) = XpY(r)
       Next
       If pts >= 1 Then
          Mat(0, 0) = pts + 1
          Mat(0, i + 2) = Y Sum
           rtv = MatrixCalcGauss(Mat, Coefs)
       End If
       Coefs(6) = qINVALID
       Coefs(7) = gINVALID
       If rtv Then
          Y Avg = Y Sum / (pts + 1)
           If Get Correlation (pts, i, Y, X, Y Avg, Coefs, Results) Then
              Coefs(6) = Results(0)
              Coefs(7) = Results(1)
           End If
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