

Robust Methods of Error Estimations and Bayesian Curve Fits

Bryan Clark

Carnegie Mellon University, Pittsburgh, Pa, 15213

Abstract

In this paper we explore a variety of different methods for robust error estimations while doing bayesian curve fitting. This exploration is done specifically with the example of Lattice QCD simulations. We show that quadratic approximations, numerical integration, and bootstrap methods all give similar results for the values and errors on parameters and examine some advantages/disadvantages of each method.