

---

# Contents

---

<b>Preface</b>	<b>xi</b>
<b>Symbols and notation</b>	<b>xix</b>
<b>List of Figures</b>	<b>xxiii</b>
<b>List of Tables</b>	<b>xxix</b>
<b>1 Introduction and historic overview</b>	<b>1</b>
1.1 Classical regression	1
1.2 Errors-in-variables (EIV) model	4
1.3 Geometric fit	6
1.4 Solving a general EIV problem	10
1.5 Nonlinear nature of the “linear” EIV	14
1.6 Statistical properties of the orthogonal fit	16
1.7 Relation to total least squares (TLS)	19
1.8 Nonlinear models: General overview	20
1.9 Nonlinear models: EIV versus orthogonal fit	22
<b>2 Fitting lines</b>	<b>25</b>
2.1 Parametrization	25
2.2 Existence and uniqueness	27
2.3 Matrix solution	30
2.4 Error analysis: Exact results	32
2.5 Asymptotic models: Large $n$ versus small $\sigma$	34
2.6 Asymptotic properties of estimators	36
2.7 Approximative analysis	40
2.8 Finite-size efficiency	42
2.9 Asymptotic efficiency	45
<b>3 Fitting circles: Theory</b>	<b>47</b>
3.1 Introduction	47
3.2 Parametrization	48
3.3 (Non)existence	53

3.4	Multivariate interpretation of circle fit	55
3.5	(Non)uniqueness	57
3.6	Local minima	59
3.7	Plateaus and valleys	61
3.8	Proof of Two Valley Theorem	64
3.9	Singular case	67
<b>4</b>	<b>Geometric circle fits</b>	<b>69</b>
4.1	Classical minimization schemes	70
4.2	Gauss-Newton method	72
4.3	Levenberg-Marquardt correction	74
4.4	Trust region	76
4.5	Levenberg-Marquardt for circles: Full version	79
4.6	Levenberg-Marquardt for circles: Reduced version	80
4.7	A modification of Levenberg-Marquardt circle fit	82
4.8	Späth algorithm for circles	84
4.9	Landau algorithm for circles	88
4.10	Divergence and how to avoid it	91
4.11	Invariance under translations and rotations	93
4.12	The case of known angular differences	96
<b>5</b>	<b>Algebraic circle fits</b>	<b>99</b>
5.1	Simple algebraic fit (Kåsa method)	100
5.2	Advantages of the Kåsa method	101
5.3	Drawbacks of the Kåsa method	104
5.4	Chernov-Ososkov modification	107
5.5	Pratt circle fit	109
5.6	Implementation of the Pratt fit	111
5.7	Advantages of the Pratt algorithm	114
5.8	Experimental test	117
5.9	Taubin circle fit	121
5.10	Implementation of the Taubin fit	124
5.11	General algebraic circle fits	127
5.12	A real data example	130
5.13	Initialization of iterative schemes	132
<b>6</b>	<b>Statistical analysis of curve fits</b>	<b>137</b>
6.1	Statistical models	138
6.2	Comparative analysis of statistical models	140
6.3	Maximum Likelihood Estimators (MLE)	141
6.4	Distribution and moments of the MLE	146
6.5	General algebraic fits	150
6.6	Error analysis: A general scheme	153

<b>CONTENTS</b>	<b>ix</b>
6.7 Small noise and “moderate sample size”	156
6.8 Variance and essential bias of the MLE	159
6.9 Kanatani-Cramer-Rao lower bound	162
6.10 Bias and inconsistency in the large sample limit	163
6.11 Consistent fit and adjusted least squares	166
<b>7 Statistical analysis of circle fits</b>	<b>171</b>
7.1 Error analysis of geometric circle fit	171
7.2 Cramer-Rao lower bound for the circle fit	174
7.3 Error analysis of algebraic circle fits	177
7.4 Variance and bias of algebraic circle fits	179
7.5 Comparison of algebraic circle fits	182
7.6 Algebraic circle fits in natural parameters	185
7.7 Inconsistency of circular fits	190
7.8 Bias reduction and consistent fits via Huber	193
7.9 Asymptotically unbiased and consistent circle fits	195
7.10 Kukush-Markovsky-van Huffel method	197
7.11 Renormalization method of Kanatani: 1st order	200
7.12 Renormalization method of Kanatani: 2nd order	202
<b>8 Various “exotic” circle fits</b>	<b>207</b>
8.1 Riemann sphere	207
8.2 Simple Riemann fits	210
8.3 Riemann fit: the SWFL version	212
8.4 Properties of the Riemann fit	215
8.5 Inversion-based fits	217
8.6 The RTKD inversion-based fit	222
8.7 The iterative RTKD fit	224
8.8 Karimäki fit	228
8.9 Analysis of Karimäki fit	231
8.10 Numerical tests and conclusions	236
<b>Bibliography</b>	<b>241</b>
<b>Index</b>	<b>255</b>