

LMS Overview (1A)

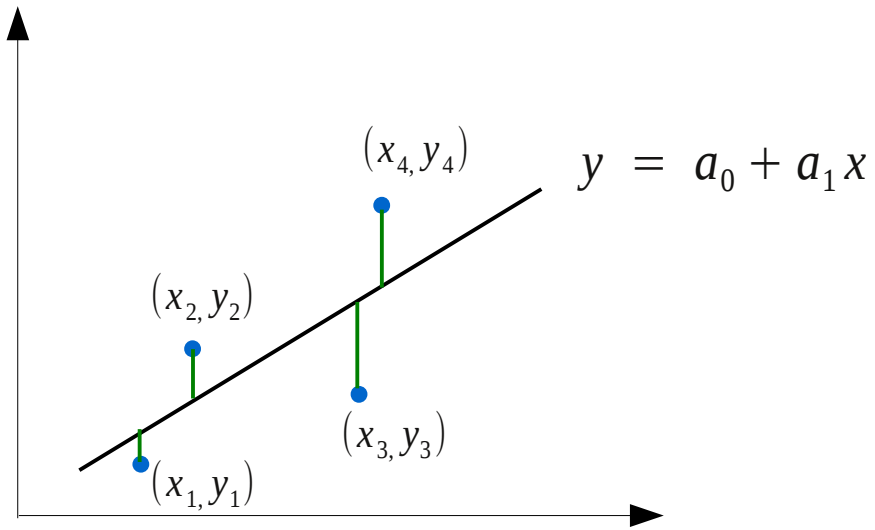
- N

Copyright (c) 2011 Young W. Lim.

Permission is granted to copy, distribute and/or modify this document under the terms of the GNU Free Documentation License, Version 1.2 or any later version published by the Free Software Foundation; with no Invariant Sections, no Front-Cover Texts, and no Back-Cover Texts. A copy of the license is included in the section entitled "GNU Free Documentation License".

Please send corrections (or suggestions) to youngwlim@hotmail.com.

This document was produced by using OpenOffice and Octave.



a_0, a_1 *unknowns*

(x_i, y_i) *measured data*

random

$$S_r = \sum_{i=1}^n \epsilon_i^2 = \sum_{i=1}^n (y_i - (a_0 + a_1 x_i))^2$$

Linear Regression

Sum of the square of the residuals

$$S_r = \sum_{i=1}^n \epsilon_i^2 = \sum_{i=1}^n (y_i - (a_0 + a_1 x_i))^2$$

a_0, a_1 *unknowns*

(x_i, y_i) *measured data*

random

Minimum Condition

$$\frac{\partial S_r}{\partial a_0} = 2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i)(-1) = 0$$



$$\sum_{i=1}^n a_0 + \sum_{i=1}^n a_1 x_i = \sum_{i=1}^n y_i$$

$$\frac{\partial S_r}{\partial a_1} = 2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i)(-x_i) = 0$$



$$\sum_{i=1}^n a_0 x_i + \sum_{i=1}^n a_1 x_i^2 = \sum_{i=1}^n y_i x_i$$

Linear Regression

$$\sum_{i=1}^n a_0 + \sum_{i=1}^n a_1 x_i = \sum_{i=1}^n y_i$$

$$n \cdot a_0 + \sum_{i=1}^n a_1 x_i = \sum_{i=1}^n y_i$$

$$a_0 = \frac{1}{n} \sum_{i=1}^n y_i - \frac{1}{n} \sum_{i=1}^n a_1 x_i$$

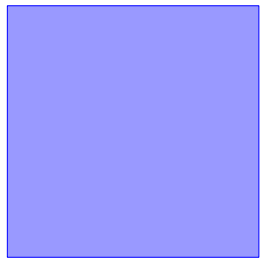
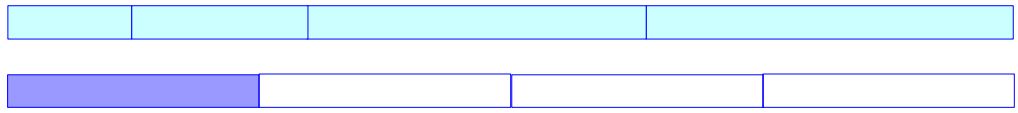
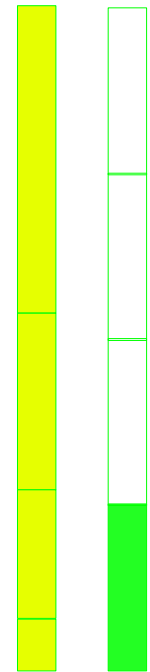
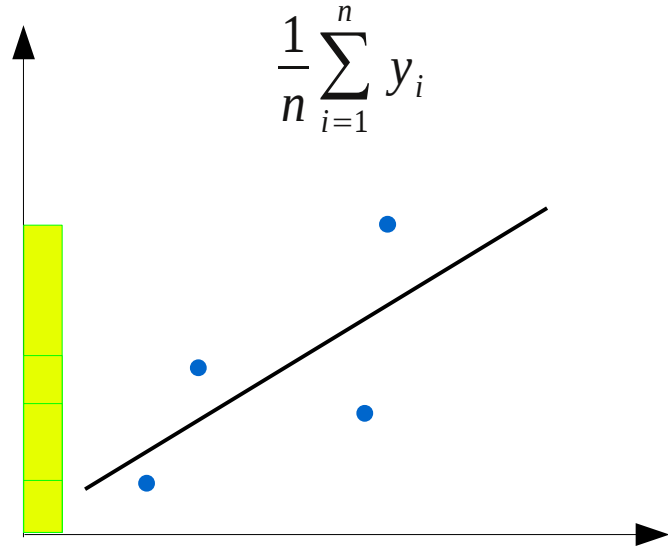
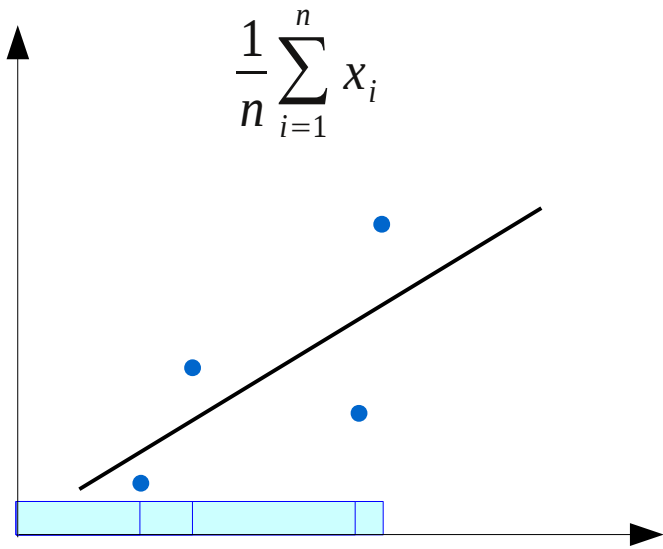
$$\sum_{i=1}^n a_0 x_i + \sum_{i=1}^n a_1 x_i^2 = \sum_{i=1}^n y_i x_i$$

$$\left(\sum_{i=1}^n x_i \right) \left(\frac{1}{n} \sum_{i=1}^n y_i - \frac{1}{n} \sum_{i=1}^n a_1 x_i \right) + \sum_{i=1}^n a_1 x_i^2 = \sum_{i=1}^n y_i x_i$$

$$\frac{1}{n} \left(\sum_{i=1}^n x_i \right) \left(\sum_{i=1}^n y_i \right) - \frac{1}{n} \left(\sum_{i=1}^n x_i \right)^2 a_1 + \left(\sum_{i=1}^n x_i^2 \right) a_1 = \left(\sum_{i=1}^n y_i x_i \right)$$

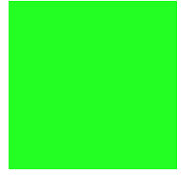
$$n \left(\sum_{i=1}^n x_i^2 \right) a_1 - \left(\sum_{i=1}^n x_i \right)^2 a_1 = n \left(\sum_{i=1}^n y_i x_i \right) - \left(\sum_{i=1}^n x_i \right) \left(\sum_{i=1}^n y_i \right)$$

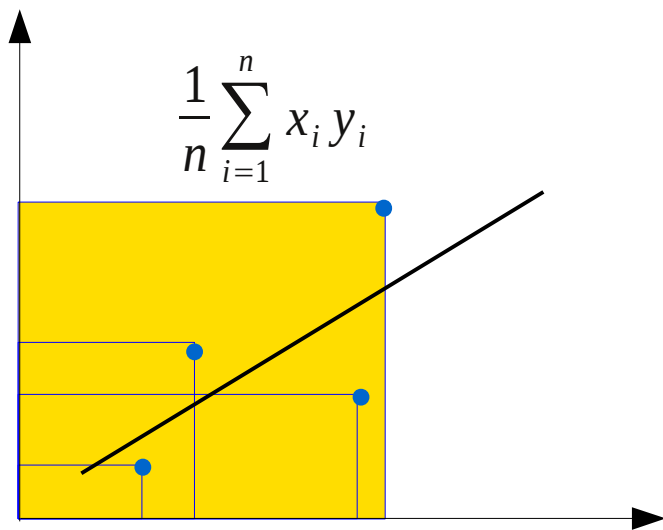
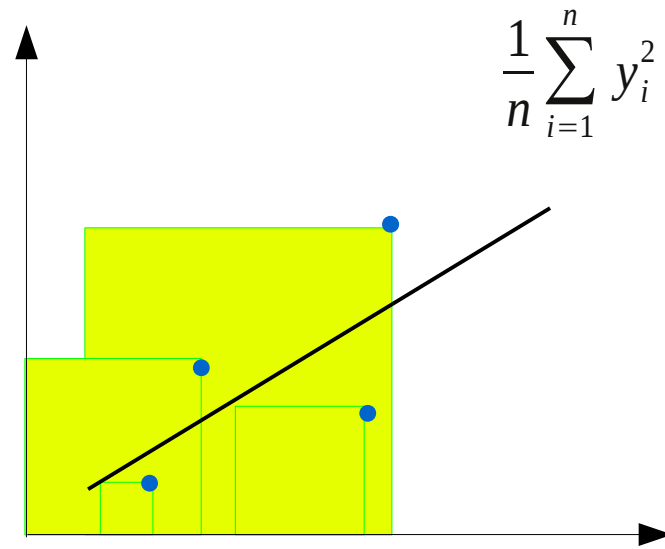
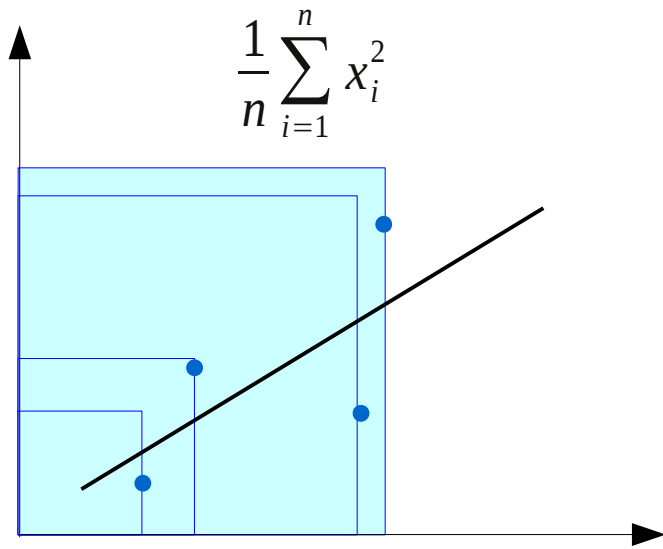
$$a_1 = \frac{n \left(\sum_{i=1}^n y_i x_i \right) - \left(\sum_{i=1}^n x_i \right) \left(\sum_{i=1}^n y_i \right)}{n \left(\sum_{i=1}^n x_i^2 \right) - \left(\sum_{i=1}^n x_i \right)^2}$$



$$\left(\frac{1}{n} \sum_{i=1}^n x_i \right)^2$$

$$\left(\frac{1}{n} \sum_{i=1}^n y_i \right)^2$$





References

- [1] <http://en.wikipedia.org/>
- [2] <http://numericalmethods.eng.usf.edu/>
- [3]