

Q → To fit the straight line $y = a + bx$ for the following data-

x	0	5	10	15	20	25
y	12	15	17	22	24	30

$$y = a + bx \quad \text{--- (1)}$$

calculate at (x_i, y_i)

$$y_i = a + bx_i$$

Apply the method of least square

$$U = \sum (y - y_i)^2 \quad \frac{\partial U}{\partial a} = 0, \quad \frac{\partial U}{\partial b} = 0$$

$$U = \sum (y - a - bx_i)^2$$

$$\frac{\partial U}{\partial a} = 2 \sum (y - a - bx_i)(-1) = 0$$

$$\Rightarrow -\sum y + \sum a + b \sum x_i = 0$$

$$-\sum y + na + b \sum x_i = 0$$

$$\boxed{\sum y - na - b \sum x_i = 0} \quad \text{--- (1)}$$

$$\frac{\partial U}{\partial b} = 0$$

$$2 \sum (y - a - bx_i)(-x_i) = 0$$

$$(-x_i)(\sum y - \sum a - b \sum x_i) = 0$$

$$\sum (-x_i y + x_i a + b x_i^2) = 0$$

$$\boxed{-\sum x_i y + a \sum x_i + b \sum x_i^2 = 0} \quad \text{--- (2)}$$

x	y	xy	x ²
0	12	0	0
5	15	75	25
10	17	170	100
15	22	330	225
20	24	480	400
25	30	750	625
75	120	1805	1375

from eqⁿ (1)

$$\sum y - na - b \sum x_i = 0$$

$$120 - 6a - b \times 75 = 0$$

$$120 - 6a - 75b = 0$$

$$6a + 75b = 120 \quad \text{--- (3)}$$

from eqⁿ (2)

$$-\sum x_i y + a \sum x_i + b \sum x_i^2 = 0$$

$$-1805 + ax75 + bx1375 = 0 \quad \text{--- (4)}$$

$$75a + 1375b = 1805 \quad \text{--- (4)}$$

$$a = 11.2857$$

$$b = 0.6971$$

$$y = a + bx$$

$$= 11.2857 + 0.6971x$$

Q → By the method of least square find the straight line $y = a + bx$ that best fit the following data-

x	1	2	3	4	5
y	14	27	40	55	68

Given $y = a + bx$ --- (1)

Put $x = x_i$ & $y = y_i$ in eqⁿ (1)

$$y_i = a + bx_i$$

Apply the least square method:

$$U = \sum (y - y_i)^2$$

and $\frac{\partial U}{\partial a} = 0, \frac{\partial U}{\partial b} = 0$

$$U = \sum (y - a - bx_i)^2$$

$$\frac{\partial U}{\partial a} = 2 \sum (y - a - bx_i)(-1) = 0$$

$$-\sum y + \sum a + b \sum x_i = 0$$

$$-\sum y + na + b \sum x_i = 0 \quad \text{--- (2)}$$

$$\frac{\partial U}{\partial b} = 2 \sum (y - a - bx_i)(-x_i) = 0$$

$$-\sum yx_i + a \sum x_i + \sum bx_i^2 = 0 \quad \text{--- (3)}$$

x	y	x^2	xy
1	14	1	14
2	27	4	54
3	40	9	120
4	55	16	220
5	68	25	340
15	204	55	748

from eqⁿ (2)

$$-\sum y + na + b \sum x_i = 0$$

$$-204 + 5a + b \times 15 = 0$$

$$5a + 15b = 204 \quad \text{--- (4)}$$

from Eqⁿ (3)

$$-\sum yx_i + a \sum x_i + \sum b x_i^2 = 0$$

$$-748 + a \times 15 + b \times 55 = 0$$

$$15a + 55b = 748 \quad \text{--- (5)}$$

Hence the solⁿ is

$$a = 0, \quad b = 13.6$$

$$y = a + bx$$

$$= 0 + 13.6x$$

$$= 13.6x \quad \underline{\underline{m}}$$

a →	x	0	1	2	3	4
	y	1	1.8	3.3	4.5	6.3

x	y	xy	x ²
0	1	0	0
1	1.8	1.8	1
2	3.3	6.6	4
3	4.5	13.5	9
4	6.3	25.2	16
10	16.9	47.1	30

from Eqⁿ (4)

$$-\sum y + na + b \sum x_i = 0$$

$$-16.9 + 5a + b \times 10 = 0$$

$$5a + 10b = 16.9 \quad \text{--- (4)}$$

from Eqⁿ (2)

$$-\sum yx_i + a \sum x_i + \sum b x_i^2 = 0$$

$$-47.1 + a \times 10 + b \times 30 = 0$$

$$10a + 30b = 47.1 \quad \text{--- (5)}$$

$$a = 0.72, \quad b = 1.33$$

Hence, the solⁿ is

$$y = a + bx$$

$$= 0.72 + 1.33x \quad \underline{\underline{m}}$$

Fitting an exponential curve of type $y = ae^{bx}$

Given $\rightarrow y = ae^{bx}$

taking log on both sides

$$\log_{10} y = \log_{10}(ae^{bx})$$

$$\log_{10} y = \log_{10} a + \log_{10} e^{bx} \quad (\because \log mn = \log m + \log n)$$

$$\log_{10} y = \log_{10} a + bx \log_{10} e$$

$$\log_{10} y = \log_{10} a + (b \log_{10} e)x$$

$$Y = A + Bx$$

Normal eqⁿ \rightarrow

$$\sum Y = nA + B \sum X$$

$$\sum XY = A \sum X + B \sum X^2$$

$$A = \log_{10} a$$

Taking antilog

$$a = (10)^A$$

$$B = a \log_{10} e$$

$$b = \frac{B}{\log_{10} e}$$

Q \rightarrow Find the curve of best fit of the type $y = ae^{bx}$ to the following data \rightarrow

x	1	5	7	9	10
y	10	15	12	15	21

Given $y = ae^{bx}$

$$\log_{10} y = \log_{10} a + (b \log_{10} e)x$$

$$Y = A + Bx$$

$$\sum Y = nA + B \sum X \quad \text{--- (1)}$$

$$\sum XY = A \sum X + B \sum X^2 \quad \text{--- (2)}$$

$$Y = \log_{10} y, \quad A = \log_{10} a, \quad B = b \log_{10} e$$

Now, we make the table $\rightarrow n = 5$

x	y	$Y = \log_{10} y$	$X \cdot Y$	X^2
1	10	1	1	1
5	15	1.1761	5.8805	25
7	12	1.0792	7.5544	49
9	15	1.1761	10.5849	81
10	21	1.3222	13.2220	100
32		5.7536	38.2418	256

$$\Sigma Y = nA + B \Sigma X$$

$$5.7536 = 5A + B \times 32$$

$$5A + 32B = 5.7536 \quad \text{--- (3)}$$

$$\Sigma XY = A \Sigma X + B \Sigma X^2$$

$$37.2418 = A \times 32 + B \times 256$$

$$32A + 256B = 38.2418$$

$$A = 1.0984 \quad \text{or} \quad A = 0.9734$$

$$B = 0.0082 \quad \text{or} \quad B = 0.0277$$

Now, we find the solⁿ for the given curve -

$$y = ae^{bx}$$

$$A = \log_{10} a$$

$$1.0984 = \log_{10} a$$

Taking antilog

$$a = (10)^{1.0984}$$

$$a = 12.5430$$

$$B = b \log_{10} e$$

$$0.0082 = b \times 0.4343$$

$$b = \frac{0.0082}{0.4343} \Rightarrow b = 0.0189$$

Hence, the solⁿ is

$$y = ae^{bx}$$

$$y = 12.5e^{0.0189x} \quad \approx$$

Q → Determine the constant a & b by the method of least square such that $y = ae^{bx}$

x	2	4	6	8	10
y	4.077	11.048	30.128	81.897	222.62

Q → Determine the curve for $P = mw + 8$

P	12	15	21	25
w	50	70	100	120

Given $P = mw + 8$

$$\Sigma P = m \Sigma w + n \times 8 \quad \text{--- (1)}$$

$$\Sigma Pw = m \Sigma w^2 + 8 \Sigma w \quad \text{--- (2)}$$

P	w	Pw	w ²
12	50	600	2500
15	70	1050	4900
21	100	2100	10000
25	120	3000	14400
73	340	6750	31800

$$\sum P = m \sum w + b \cdot n$$

$$73 = m \times 34 + 4 \times b$$

$$\Rightarrow 34m + 4b = 73 \quad \text{--- (2)}$$

$$\sum Pw = m \sum w^2 + b \sum w$$

$$6750 = m \times 3180 + b \times 340$$

$$3180m + 340b = 6750 \quad \text{--- (4)}$$

$$b = 2.2759$$

$$m = 0.1879$$

$$P = 0.1879w + 2.2759$$

Q7 Use the method of least square to fit the curve $y = \frac{C_0}{x} + C_1\sqrt{x}$ to the following table of values-

x	0.1	0.2	0.4	0.5	1.6	2.0
y	21	11	7	6	5	6

$$\text{Given: } y = \frac{C_0}{x} + C_1\sqrt{x} \quad \text{--- (1)}$$

error at (x_i, y_i)

$$y_i = \frac{C_0}{x_i} + C_1\sqrt{x_i} \quad \text{--- (2)}$$

Apply the least square method

$$U = \sum (y - y_i)^2$$

$$U = \sum \left(y - \frac{C_0}{x_i} - C_1\sqrt{x_i} \right)^2$$

$$\frac{\partial U}{\partial C_0} = 2 \sum \left(y - \frac{C_0}{x_i} - C_1\sqrt{x_i} \right) \left(\frac{-1}{x_i} \right) = 0$$

$$\sum \left(\frac{-y}{x_i} + \frac{C_0}{x_i^2} + \frac{C_1}{\sqrt{x_i}} \right) = 0$$

$$-\sum \frac{y}{x_i} + \frac{\sum C_0}{x_i^2} + C_1 \sum \frac{1}{\sqrt{x_i}} = 0$$

$$\sum \frac{y}{x_i} = C_0 \sum \frac{1}{x_i^2} + C_1 \sum \frac{1}{\sqrt{x_i}} \quad \text{--- (3)}$$

$$\frac{\partial U}{\partial c_1} = 2 \sum \left(y - \frac{c_0}{x_i} - c_1 \sqrt{x_i} \right) (-\sqrt{x_i}) = 0$$

$$= \sum \left(-\sqrt{x_i} y + \frac{c_0}{\sqrt{x_i}} + c_1 x_i \right) = 0$$

$$\Rightarrow -\sum \sqrt{x_i} y + c_0 \sum \frac{1}{\sqrt{x_i}} + c_1 \sum x_i = 0$$

$$\sum \sqrt{x_i} y = c_0 \sum \frac{1}{\sqrt{x_i}} + c_1 \sum x_i \quad \text{--- (4)}$$

x	y	\sqrt{x}	$\sqrt{x}y$	y/x	x^2	$1/x^2$	$1/\sqrt{x}$
0.1	21	0.32	6.72	210	0.01	100	3.16
0.2	11	0.45	4.95	55	0.04	25	2.24
0.4	7	0.63	4.41	17.50	0.16	6.25	1.58
0.5	6	0.71	4.26	12	0.25	4	1.41
1.6	5	1.26	6.30	3.13	2.56	0.39	0.79
2.0	6	1.41	8.46	3	4	0.25	0.71
4.8			35.10	300.63		135.89	9.89

From eqⁿ (3) →

$$300.63 = c_0 \times 135.89 + c_1 \times 9.89$$

$$135.89c_0 + 9.89c_1 = 300.63$$

from eqⁿ (4) →

$$35.10 = c_0 \times 9.89 + c_1 \times 4.8$$

$$9.89c_0 + 4.8c_1 = 35.10$$

$$c_0 = 1.98$$

$$c_1 = 3.24$$

from eqⁿ (1) →

$$y = \frac{c_0}{x} + c_1 \sqrt{x}$$

$$y = \frac{1.98}{x} + 3.24\sqrt{x} \quad \underline{h}$$

Q → obtain a relation to the form $y = ab^x$ for the following data-

x	2	3	4	5	6
y	8.3	15.4	33.1	65.2	126.4

$$\text{Given} \rightarrow y = ab^x \quad \text{--- (1)}$$

taking \log_{10} on both sides

$$\log_{10} y = \log_{10} a + x \log_{10} b$$

$$y = A + Bx \quad \text{--- (2)}$$

write the normal eqⁿ of eqⁿ (2) using least square method.

$$\sum Y = \sum nA + B \sum X \quad \text{--- (3)}$$

$$\sum X Y = A \sum X + B \sum X^2 \quad \text{--- (4)}$$

$$Y = \log_{10} y$$

X	y	Y = log ₁₀ y	XY	X ²
2	8.3	0.92	1.84	4
3	15.4	1.19	3.57	9
4	33.1	1.52	6.08	16
5	65.2	1.81	9.05	25
6	126.4	2.10	12.60	36
20		7.54	33.1	90

from eqⁿ (3)

$$7.54 = 5A + B \times 20$$

$$5A + 20B = 7.5 \quad \text{--- (5)}$$

from eqⁿ (4)

$$33.1 = A \times 20 + B \times 90$$

$$20A + 90B = 33.1 \quad \text{--- (6)}$$

$$A = 0.3, B = 0.3$$

$$A = \log_{10} a$$

$$0.3 = \log_{10} a$$

Taking antilog

$$a = 2.0$$

$$B = \log_{10} b \Rightarrow 0.3 = \log_{10} b$$

Taking antilog

$$b = 2.0$$

from eqⁿ (1)

$$y = ab^x$$

$$y = 2.0 \times 2.0^x \quad \approx$$

Regression and
variable

Linear

$$y = a + bx$$

(1) Linear

(a) Line of

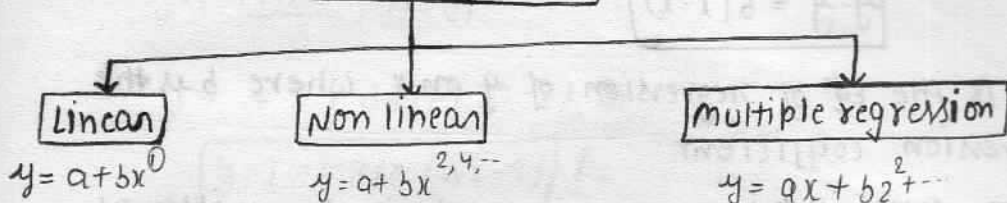
← axis in

According
and select

Regression Analysis

Regression analysis are used to find the relationship b/w dependent variable and independent variable.

Types of Regression



(1) Linear regression

Derivation of Linear regression

(a) Line of regression of y on x → To find regression line of y on x we shall assume y as depend variable

← x as independent variable.

Let $y = a + bx$ be the line as regression of y on x.

The error at ith point is

$$y_i = a + bx_i$$

where (x_i, y_i) ($i = 0, 1, 2, \dots$) are observation.

According to the principle of least square, the constant a & b are selected in such a way the square of error is ~~min~~ min.

$$U = \sum (y - y_i)^2$$

$$U = \sum (y - a - bx_i)^2 \quad \text{--- (1)}$$

for min. values the condition is

$$\frac{\partial U}{\partial a} = 0 \quad \& \quad \frac{\partial U}{\partial b} = 0$$

The normal eqⁿ of eqⁿ (1) are

$$\sum y = na + b \sum x \quad \text{--- (2)}$$

$$\sum xy = a \sum x + b \sum x^2 \quad \text{--- (3)}$$

on solving eqⁿ (2) & (3) we get

$$a = \frac{\sum y}{n} - \frac{b \sum x}{n}$$

$$\boxed{a = \bar{y} - b\bar{x}} \quad \text{--- (4)}$$

$$b = \frac{\sum xy - \frac{a \sum x}{n}}{\sum x^2 - \frac{(\sum x)^2}{n}}$$

$$\boxed{b = \frac{n \sum xy - \sum x \sum y}{n \sum x^2 - (\sum x)^2}} \quad \text{--- (5)}$$

Put $x = \bar{x}$ and $y = \bar{y}$ in $y = a + bx$

$$\boxed{\bar{y} = a + b\bar{x}} \quad \text{--- (6) where } a = y - bx$$

$$\bar{y} = y - bx + b\bar{x}$$

$$\boxed{y - \bar{y} = b(x - \bar{x})}$$

This is the eqⁿ of regression of y on x where b is the regression coefficient.

Regression coefficient \rightarrow The coefficient b is also written as

$$b = \frac{n \sum xy - \sum x \sum y}{n \sum x^2 - (\sum x)^2}$$

$$b_{yx} = \frac{n \sum xy - \sum x \sum y}{n \sum x^2 - (\sum x)^2}$$

Regression line of x on y

$$(x - \bar{x}) = b(y - \bar{y})$$

$$b = \frac{n \sum yx - \sum y \sum x}{n \sum y^2 - (\sum y)^2}$$

$$\boxed{b_{xy} = \frac{n \sum yx - \sum y \sum x}{n \sum y^2 - (\sum y)^2}}$$

Q \rightarrow Find the two line of regression & coefficient of regression for the data given below-

$$n=18, \quad \sum x=12, \quad \sum y=18, \quad \sum x^2=60, \quad \sum y^2=96, \quad \sum xy=48.$$

Line of regression of y on x

$$(y - \bar{y}) = b(x - \bar{x}) \quad \text{--- (1)}$$

$$\bar{y} = \frac{\sum y}{n} = \frac{18}{18} = 1$$

$$\bar{x} = \frac{\sum x}{n} = \frac{12}{18} = \frac{2}{3}$$

$$b = \frac{n \sum xy - \sum x \sum y}{n \sum x^2 - (\sum x)^2} = \frac{n \sum x \sum y - \sum xy}{n \sum x^2 - (\sum x)^2} = \frac{18 \times 12 \times 18 - 48}{18 \times 60 - 144}$$

$$= \frac{18 \times 40 - 12 \times 18}{18 \times 60 - 144} = \frac{3888 - 48}{1080 - 144} = \frac{3840}{936} = 4.103 \quad \underline{\underline{M}}$$

$$b = \frac{648}{936} = 0.692$$

Put the value into eqⁿ ①

$$y-1 = 4.103 \left(x - \frac{2}{3}\right)$$

$$y-1 = 0.692 \left(x - \frac{2}{3}\right)$$

$$y-1 = \frac{4.103}{3} (3x-2)$$

$$y-1 = 1.3677 (3x-2)$$

$$\boxed{y-1 = 1.368 (3x-2)} \quad \approx$$

line of regression of x on y

$$(x-\bar{x}) = b(y-\bar{y})$$

$$b = \frac{n \sum xy - \sum x \sum y}{n \sum y^2 - (\sum y)^2}$$

$$= \frac{10 \times 12 \times 18 - 48}{10 \times 96 - (18)^2}$$

$$= \frac{3840}{1728 - 324}$$

$$b = \frac{3840}{1404} = 2.735$$

Put the value into eqⁿ ②

$$x - \frac{2}{3} = 2.735 (y-1)$$

$$x - 0.667 = 2.735 (y-1) \quad \approx$$

Formulae

$$(1) \sum (x-\bar{x}) = 0$$

$$(2) \text{std. deviation (S.D.)} \rightarrow$$

$$\sigma_x = \sqrt{\frac{\sum (x-\bar{x})^2}{n}}$$

$$\sigma_y = \sqrt{\frac{\sum (y-\bar{y})^2}{n}}$$

$$(3) \text{variance} = (\text{S.D.})^2$$

$$(4) \text{coefficient of correlation} \rightarrow$$

$$r = \frac{\sum (x-\bar{x})(y-\bar{y})}{n \sigma_x \sigma_y}$$

$$(5) \sigma_{xy} \sigma_{yx} = r^2$$

Q → If the regression coefficients are 0.8 & 0.2 what would be the value of coefficient of correlation.

Given → $b_{xy} = 0.8$
 $b_{yx} = 0.2$

We know that,

$$r^2 = b_{xy} b_{yx}$$

$$= 0.8 \times 0.2$$

$$r^2 = 0.16$$

$$r = \pm 0.4$$

[Neglect the -ve value because r is never -ve]

Q → Calculate linear regression coefficient from the following data-

x	y	xy	x ²	y ²
1	3	3	1	9
2	7	14	4	49
3	10	30	9	100
4	12	48	16	144
5	14	70	25	196
6	17	102	36	289
7	20	140	49	400
8	24	192	64	576
36	107	599	204	1763

Regression coefficient of y on x

$$b_{yx} = \frac{n \sum xy - \sum x \sum y}{n \sum x^2 - (\sum x)^2}$$

$$= \frac{8 \times 599 - 36 \times 107}{8 \times 204 - (36)^2}$$

$$= 2.7976 \approx$$

Regression coefficient of x on y

$$b_{xy} = \frac{n \sum xy - \sum x \sum y}{n \sum y^2 - (\sum y)^2}$$

$$= \frac{8 \times 599 - 36 \times 107}{8 \times 1763 - (107)^2}$$

$$= 0.3540 \approx$$

3 → The following table gives age (x) in years of cars & annual maintenance cost (y) in hundred rupees -

x	1	3	5	7	9
y	15	18	21	23	22

Estimate the maintenance cost for a 4 year old car after finding the regression Eqⁿ.

4 → obtain the line of regression of y on x for the data given below -

x	1.53	1.78	2.60	2.95	3.42
y	33.50	36.30	40.00	45.80	53.50

9 → In a partially destroyed laboratory record of an analysis of a correlation data, the following results are given -

Variance of $x = 9$

Regression line $\rightarrow 8x - 10y + 66 = 0$

$40x - 18y = 214$

what were (a) the mean value of x & y

(b) the S.D. of y and coefficient of correlation b/w

x & y .

x on $y \rightarrow 8x - 10y + 66 = 0$

$8x = -66 + 10y$

$x = -8.25 + 1.25y$

$x = a + by$

$b_{xy} = 1.25$

y on $x \rightarrow 18y = -214 + 40x$

$y = -11.88 + 2.22x$

$b_{yx} = 2.22$

Let, the Eqⁿ x on y & y on x are passes from (\bar{x}, \bar{y})

$\bar{x} = -8.25 + 1.25\bar{y} \Rightarrow \bar{x} - 1.25\bar{y} = -8.25$

$\bar{y} = -11.88 + 2.22\bar{x} \Rightarrow 2.22\bar{x} - \bar{y} = 11.88$

$\bar{x} = 13.01$
$\bar{y} = 17.01$

μ

$$r^2 = b_{yx} \cdot b_{xy}$$

$$= 2.22 \times 1.25$$

$$\boxed{r = 1.67} \quad \checkmark$$

$$\text{Variance} = (S.D.)^2$$

$$9 = (S.D.)^2$$

$$\boxed{\begin{array}{l} S.D. = 3 \\ \sigma_x = 3 \end{array}} \quad \checkmark$$

Non-linear regression (Polynomial in 2 degree / parabola curve)

$$\boxed{y = a + bx + cx^2}$$

Q1) Fit a second degree parabola to the following data-

x	0	1	2
y	1	6	17

We know that second degree parabola eqⁿ is

$$\boxed{y = a + bx + cx^2} \quad \text{--- (1)}$$

error at ith point

$$\boxed{y_i = a + bx_i + cx_i^2} \quad \text{--- (2)}$$

Find the normal eqⁿs using method of least square -

$$U = \sum (y - y_i)^2$$

$$\boxed{U = \sum (y - a - bx_i - cx_i^2)^2}$$

for min. values of a, b & c

$$\boxed{\frac{\partial U}{\partial a} = \frac{\partial U}{\partial b} = \frac{\partial U}{\partial c} = 0}$$

The normal eqⁿ are -

$$\sum y = na + b \sum x + c \sum x^2$$

$$\sum xy = a \sum x + b \sum x^2 + c \sum x^3$$

$$\sum x^2 y = a \sum x^2 + b \sum x^3 + c \sum x^4$$

$$\boxed{\begin{array}{l} \sum y = na + b \sum x + c \sum x^2 \\ \sum xy = a \sum x + b \sum x^2 + c \sum x^3 \\ \sum x^2 y = a \sum x^2 + b \sum x^3 + c \sum x^4 \end{array}}$$

x	y	x ²	xy	x ³	x ² y	x ⁴
0	1	0	0	0	0	0
1	6	1	6	1	6	1
2	17	4	34	8	68	16
3	24	9	72	27	216	81

Put these values in normal eqⁿs

$$24 = 3a + 3b + 5c$$

$$40 = 3a + 5b + 9c$$

$$74 = 5a + 9b + 17c$$

$$a = 1, b = 2, c = 3 \quad \mu$$

Q₂ → Fit a parabola $y = ax^2 + bx + c$

x	0	1	2	3	4
y	1	4	10	17	30

Given → $y = ax^2 + bx + c$ — (1)

Find the normal eqⁿ using method of least square —

$$\sum y = a \sum x^2 + b \sum x + nc \quad \text{--- (2)}$$

$$\sum xy = a \sum x^3 + b \sum x^2 + c \sum x \quad \text{--- (3)}$$

$$\sum x^2 y = a \sum x^4 + b \sum x^3 + c \sum x^2 \quad \text{--- (4)}$$

x	y	x ²	xy	x ³	x ² y	x ⁴
0	1	0	0	0	0	0
1	4	1	4	1	4	1
2	10	4	20	8	40	16
3	17	9	51	27	153	81
4	30	16	120	64	480	256
10	62	30	195	100	677	354

$$62 = 30a + 10b + 5c \quad \text{--- (5)}$$

$$195 = 100a + 30b + 10c \quad \text{--- (6)}$$

$$677 = 354a + 100b + 30c \quad \text{--- (7)}$$

$$a = 1.50, b = 1.10, c = 1.20 \quad \mu$$

multiple regressions

$$y = a + bx + cz$$

Q → obtain a regression plane by using multiple linear regression to fit the data given below -

x	1	2	3	4
y	0	1	2	3
z	12	18	24	30

Given → $y = a + bx + cz$ — (1)

error at i th point -

$$y_i = a + bx_i + cz_i$$

Apply, the least square method

$$U = \sum (y - y_i)^2$$

$$= \sum (y - a - bx_i - cz_i)^2$$

For min. values of a, b, c

$$\frac{\partial U}{\partial a} = 0, \quad \frac{\partial U}{\partial b} = 0, \quad \frac{\partial U}{\partial c} = 0$$

$$\frac{\partial U}{\partial a} = 0$$

$$2 \sum (y - a - bx_i - cz_i)(-1) = 0$$

$$\sum (-y + a + bx_i + cz_i) = 0$$

$$-\sum y + na + b \sum x + c \sum z = 0$$

Similarly, we can find other two eqⁿs

$$\frac{\partial U}{\partial b} = 0$$

$$\sum xy = a \sum x + b \sum x^2 + c \sum xz \quad \text{--- (2)}$$

$$\frac{\partial U}{\partial c} = 0$$

$$\sum yz = a \sum z + b \sum xz + c \sum z^2 \quad \text{--- (3)}$$

x	y	z	xy	x ²	xz	yz	z - z ²
1	0	12	0	1	12	0	144
2	1	18	2	4	36	18	324
3	2	24	6	9	72	48	576
4	3	30	12	16	120	90	900
10	6	84	20	30	240	156	1944

$$6 = 4a + 10b + 84c \quad \text{--- (5)}$$

$$20 = 10a + 30b + 240c \quad \text{--- (6)}$$

$$156 = 84a + 240b + 1944c \quad \text{--- (7)}$$

$$a = 1.5, \quad b = 3.5, \quad c = -0.4 \quad \underline{\underline{A}}$$

f'(x)

f(x)

5