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- ▶ Mathematics give precise answers; every answer is fallible.

Regression

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One or the other might make more sense depending on the situation.

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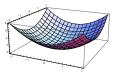
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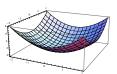
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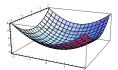
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- Solve the resulting system of equations.
- ▶ Check to see if the solutions are local minima.

Least Squares Example

Example. Use the least-squares criterion to fit a line y = mx + b to the data: $\{(1.0, 3.6), (2.1, 2.9), (3.5, 2.2), (4.0, 1.7)\}$.

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That is, the line that gives the least-squares fit for the data is

$$y = -0.605027x + 4.20332.$$

Notes on the Method of Least Squares

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- ➤ You need to understand the concept of least squares and know how to do least squares by hand for small examples.
- ▶ We'll learn how to use *Mathematica* to do this for us!

Example. A company is trying to determine how demand for a new product depends on its price and collect the following data:

price p	\$9	\$10	\$11
demand <i>d</i>	1200/mo.	1000/mo.	975/mo.

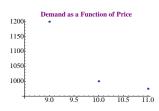
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 \rightarrow Use the method of least squares to determine this constant c.



Solution. Since
$$f(p) = \frac{c}{p}$$
, then the sum $S = \sum_{(p_i, d_i)} \left[d_i - \left(\frac{c}{p_i} \right) \right]^2$.

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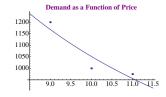
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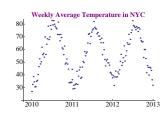
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Solving for c gives $c \approx 10517$.



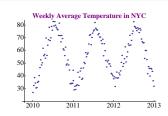
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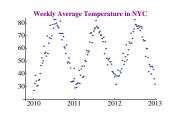
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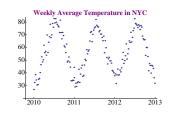


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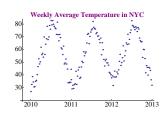
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Fitting to
$$Temp(t) = A + B \sin[2\pi(t - 0.3)]$$
 gives: $Temp(t) = 56.5 + 20.6 \sin[2\pi(t - 0.3)]$

