

**Exercise 8. Fit a linear regression function to the following data:**

- Exercise 8.1: Write down the least squares criterion as an equation.
- 8.2: Sketch the contours of the criterion as functions of the parameters to be fitted (plot both).
- Write the normal equations for the above data. Solve the normal equations algebraically to get the least squares estimates. Are the least squares estimates unique? Justify.
- 8.3: Check whether the fit is significant for the data set.

Perform as much as you can. You have 45 minutes and you are allowed to use a calculator.

Key results:	Exercise
<ul style="list-style-type: none"> <li>• Least squares criterion as polynomial in the parameters</li> <li>• Normal equations: <math>\begin{pmatrix} 1 &amp; 0 &amp; 0 \end{pmatrix} \begin{pmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \end{pmatrix} = \begin{pmatrix} 10 \\ 0 \\ 0 \end{pmatrix}</math></li> <li>• Least squares estimates: <math>\begin{pmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \end{pmatrix} = \begin{pmatrix} 10 \\ 0 \\ 0 \end{pmatrix}</math></li> </ul>	<ul style="list-style-type: none"> <li>• Criterion: <math>\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2)^2</math></li> <li>• Criterion: <math>\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i)^2</math></li> <li>• Criterion: <math>\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2)^2</math></li> </ul>

Method of least squares regression is a linear fitting procedure where the fitted values are the least squares estimates of the parameters.

**Exercise 9. Fit a quadratic fit to the data:**

- Exercise 9.1: Write down the least squares criterion as an equation.
- Write the normal equations for the above data. Solve the normal equations algebraically to get the least squares estimates. Are the least squares estimates unique? Justify.
- 9.2: Check whether the fit is significant for the data set.

Key results:	Exercise
<ul style="list-style-type: none"> <li>• Criterion: <math>\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2)^2</math></li> <li>• Normal equations: <math>\begin{pmatrix} 1 &amp; 0 &amp; 0 \\ 0 &amp; 1 &amp; 0 \\ 0 &amp; 0 &amp; 1 \end{pmatrix} \begin{pmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \end{pmatrix} = \begin{pmatrix} 10 \\ 0 \\ 0 \end{pmatrix}</math></li> <li>• Least squares estimates: <math>\begin{pmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \end{pmatrix} = \begin{pmatrix} 10 \\ 0 \\ 0 \end{pmatrix}</math></li> </ul>	<ul style="list-style-type: none"> <li>• Criterion: <math>\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2)^2</math></li> <li>• Criterion: <math>\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i)^2</math></li> <li>• Criterion: <math>\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2)^2</math></li> </ul>

# Algebra Note Taking Guide Answers

**Daniel Allen Cohen**



## **Algebra Note Taking Guide Answers:**

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