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F16
L5.1

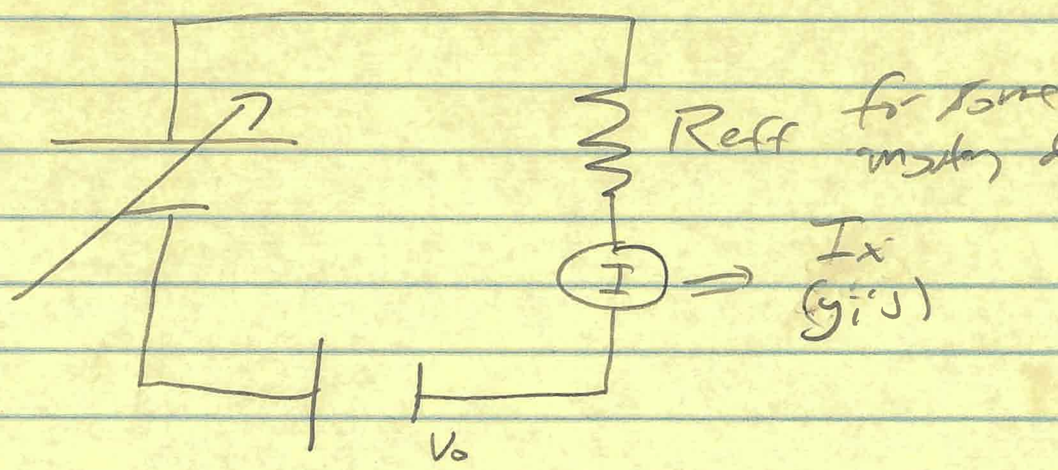
1) LS fitting

2) a bit of Astrophysics (w/ cave-fr)

1) have N responses from experiment with y_i responses from x_i (manipulated) inputs. (Changing x)

for example.

Vx
(x_i's)



our goal is to determine Reff

assume Ohms Law applies $V = IR_{eff} = V_x + V_o$

solve for $I = \frac{V_o}{R_{eff}} + \frac{V_x}{R_{eff}}$

of form $y_i = A + Bx_i$ $\left(A = \frac{V_o}{R_{eff}} \quad B = \frac{1}{R_{eff}}\right)$

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#16
LS.2

writing $y_i = A + Bx_i$ could imply a pair A, B for each pair (x_i, y_i)

as in $y_i = A_i + B_i x_i$

note, this would ∃ a bunch of A, B pairs useful?

our goal, however, is to determine one pair A, B that provide a "best fit" for all (x_i, y_i) pairs.

to start, consider a set of "optimal Y_i's" corresponding to x_i's w/ $Y_i \neq y_i$ b/c of statistics

we also assume that each observed y_i is normally distributed about its respective Y_i

so: $$P_{Y_i}(y_i) = \frac{1}{\sigma_y} e^{-\frac{[y_i - Y_i]^2}{2\sigma_y^2}}$$

and, for one pair (x_i, y_i)

$$= \frac{1}{\sigma_y} e^{-\frac{[y_i - (A + Bx_i)]^2}{2\sigma_y^2}}$$

[to recap, we have assumed there is a set of optimal Y_i's, generated from $Y_i = A + Bx_i$, and that our observed y_i's are normally distributed about these Y_i's]

So "think + share" question: "what is probability of observing our N y_i's for our x_i's?

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Flo.
LS.3

the Joint Probability is

$$JP \propto \frac{1}{(\sigma_y)^N} e^{-\frac{\chi^2}{2}}$$

with $\chi^2 \equiv \sum_{i=1}^{N} \frac{[y_i - A - Bx_i]^2}{\sigma_y^2}$

"chi-squared", sum of residuals

as per usual, want to maximize $JP \Leftrightarrow$ min. χ^2

~~So~~ $\cancel{\frac{\partial}{\partial A}(JP) = 0 \ldots}$
$\cancel{\frac{\partial}{\partial B}(JP) = 0}$ $\cancel{\Rightarrow}$ ~~best A & B~~

(next)

As per usual, we want to maximize the JP (find the true Y_i's).
This means minimizing χ^2 (negative exp

for example, set

$$\frac{\partial(JP)}{\partial A} = 0 \quad \text{and solve}$$

also

$$\frac{\partial(JP)}{\partial B} = 0$$

2 eqns

this gives:

$$A\,N + B\sum x_i = \sum y_i$$
$$A\sum x_i + B\sum x_i^2 = \sum x_i y_i$$

2 eqns, 2 unknowns, but wait!
This is a job for linear algebra

Write this as $\overleftrightarrow{M} \circ \vec{F} = \vec{K}$

matrix — vectors

$$\overleftrightarrow{M} \rightarrow \begin{pmatrix} N & \sum x_i \\ \sum x_i & \sum x_i^2 \end{pmatrix} \cdot \underbrace{\begin{pmatrix} A \\ B \end{pmatrix}}_{\vec{F}} = \underbrace{\begin{pmatrix} \sum y_i \\ \sum x_i y_i \end{pmatrix}}_{\vec{K}}$$

vector of vectors

solve by "dividing" both sides by $\overleftrightarrow{M}$

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2) continued

$$\vec{F} = \text{inv}(\vec{M}) \circ \vec{K}$$

(Matlab L3F15.m polyO1.m)

what if variances vary eg $\sigma_{y_1}^2 \neq \sigma_{y_2}^2 \neq$ etc.

$w_i = \frac{1}{\sigma_i^2}$

then weight individual y_i pieces of χ^2 by their own variance

$$\chi^2 \equiv \sum_{i=1}^{N} \frac{(y_i - A - Bx_i)^2}{\sigma_i^2}$$

that's defin

as with weighted avgs, define $w_i \equiv \frac{1}{\sigma_i^2}$

$$\Rightarrow \vec{M} = \begin{pmatrix} \sum w_i & \sum w_i x_i \\ \sum w_i x_i & \sum w_i x_i y_i \end{pmatrix}$$

$$\vec{K} = \begin{pmatrix} \sum w_i y_i \\ \sum w_i x_i y_i \end{pmatrix}$$

easy to fix in ML (python)

(polyO1_wgt.m)

note ~~help~~ comments & help

3rc
F16
LS.7

2) cont'd

w/tz them
finally, what about higher order or other "fit" functions?

define $Y_i = A + Bx_i + Cx_i^2$ quad. fit fctn

$$JP \propto e^{-\frac{\chi^2}{2}}$$

$$\chi^2 \equiv \sum_{i=1}^{N} w_i \cdot \left[y_i - (A + Bx_i + Cx_i^2)\right]^2$$

$(w_i = \frac{1}{\sigma_i^2}$ as before$)$

then minimize $\chi^2 \Rightarrow A, B, C$

set $\left.\begin{array}{l} \frac{\partial \chi^2}{\partial A} = 0, \text{ solve} \\ \frac{\partial \chi^2}{\partial B} = 0, \text{ solve} \\ \frac{\partial \chi^2}{\partial C} = 0, \text{ solve} \end{array}\right\} \Rightarrow$ 3 eqns for 3 unknowns (A, B, C)

again, solve using linear eqns

show polyo2_wgt