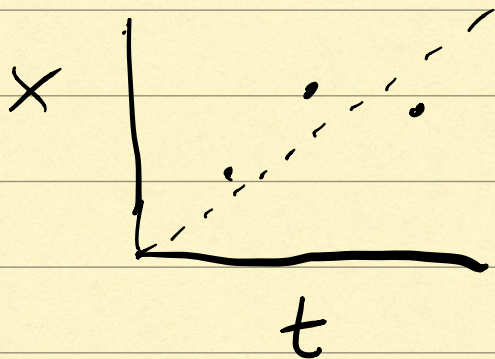


$$p(X; \theta) = L(\theta; X)$$

EX  $\frac{dX}{dt} = \beta_1, \quad X(0) = \beta_0$

$$X(t) = \beta_0 + \beta_1 t$$



$L = 0$  FOR ANY choice  
OF  $\beta_0, \beta_1$

EX  $\frac{dX}{dt} = \beta_1, \quad X(0) = \beta_0$

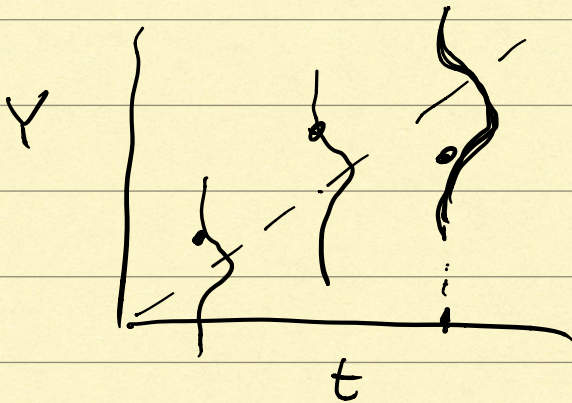
$$Y(t) = X(t) + \underset{\uparrow}{E}$$

$$E \sim \text{NORMAL}(0, \sigma)$$

$$L(\beta_0, \beta_1, \sigma; X_i)$$



$$= \prod_{i=1}^n \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(Y_i - (\beta_0 + \beta_1 t))^2}{2\sigma^2}\right)$$



$$\log L = \left(\frac{1}{2\pi\sigma^2}\right)^{\frac{n}{2}} \exp\left(-\frac{1}{2\sigma^2} \sum (Y_i - (\beta_0 + \beta_1 t))^2\right)$$

$$\left. \begin{array}{l} \frac{\partial \log L}{\partial \beta_0} = 0 \\ \frac{\partial \log L}{\partial \beta_1} = 0 \\ \frac{\partial \log L}{\partial \sigma} = 0 \end{array} \right\} \text{SOLVE FOR } \{\beta_0, \beta_1, \sigma\}$$

...

MAXIMIZED WHEN THE QUANTITY

$$\sum (Y_i - (\beta_0 + \beta_1 t))^2 \text{ IS MINIMIZED}$$



SUM OF SQUARED ERRORS (SSE) or  
SUM OF SQUARED RESIDUALS (SSR)

IF THE LIKELIHOOD IS LINEAR IN  $\beta_i$ ,  
THEN...

$$E \rightarrow Y = \beta_0 + \beta_1 X + \beta_2 \sqrt{X} + \epsilon$$

$\uparrow$

WE CAN WRITE MATRIX FORM

$$\begin{bmatrix} Y_0 \\ \vdots \\ Y_N \end{bmatrix} = \begin{bmatrix} 1 & X_1 & \sqrt{X_1} \\ 1 & X_2 & \sqrt{X_2} \\ 1 & X_3 & \sqrt{X_3} \end{bmatrix} \begin{bmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \end{bmatrix} + \begin{bmatrix} \epsilon_1 \\ \epsilon_2 \\ \epsilon_3 \end{bmatrix}$$

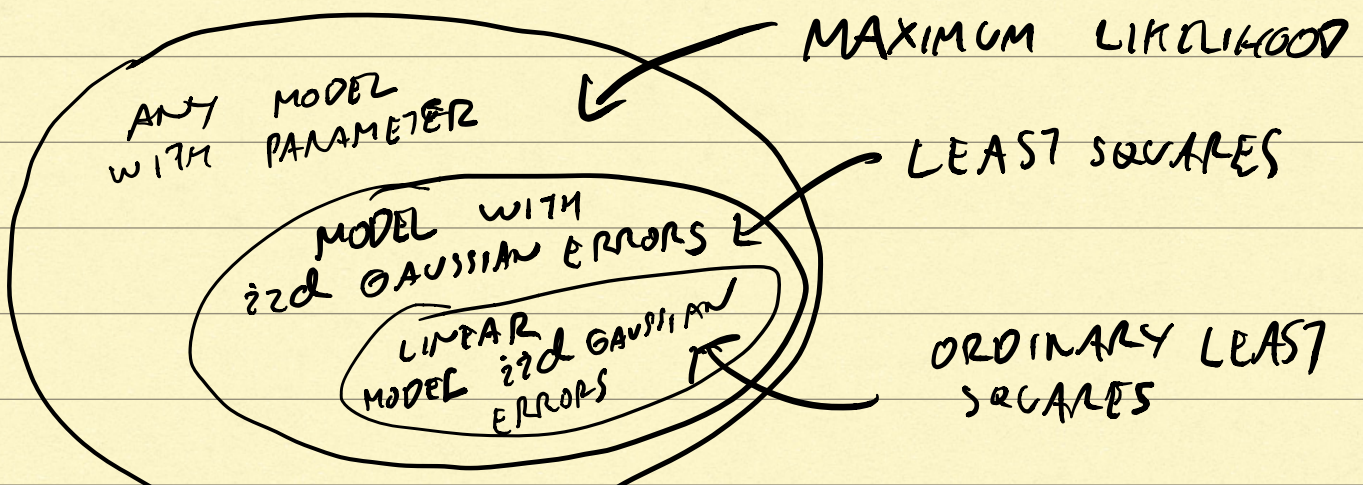
DEFINE  $\vec{Y} = \underset{=}{X} \cdot \underset{=}{\vec{\beta}} + \underset{=}{\vec{\epsilon}}$

$$SSR = \vec{\epsilon}^T \cdot \vec{\epsilon}$$

$$\frac{\partial SSR}{\partial \vec{\beta}} = 0$$

....

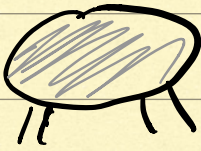
$$\left( \underset{=}{X}^T \underset{=}{X} \right) \underset{=}{\vec{\beta}} = \underset{=}{X}^T \cdot \underset{=}{\vec{Y}}$$





# LINEAR REGRESSION

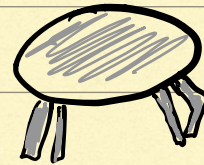
MOUSE



ELEPHANT



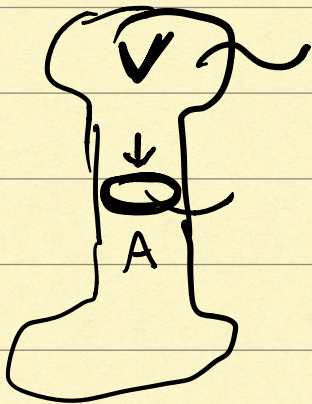
DOG



not to scale

3 ANIMAL BODIES & LEGS

## ALLOMERIC SCALING

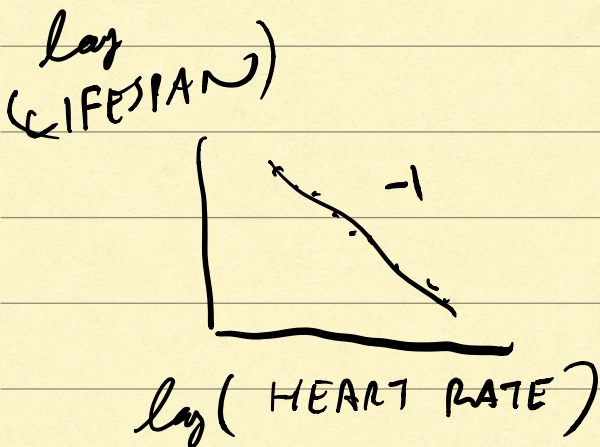
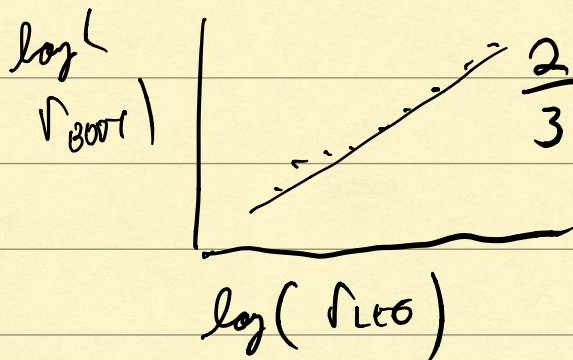


$$V \sim r_{\text{BODY}}^3$$

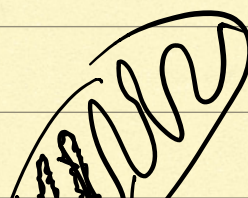
$$r_{\text{BODY}}^3 \propto r_{\text{LEG}}^2$$

$$A \sim r_{\text{LEG}}^2$$

$$r_{\text{BODY}} \propto r_{\text{LEG}}^{\frac{2}{3}}$$



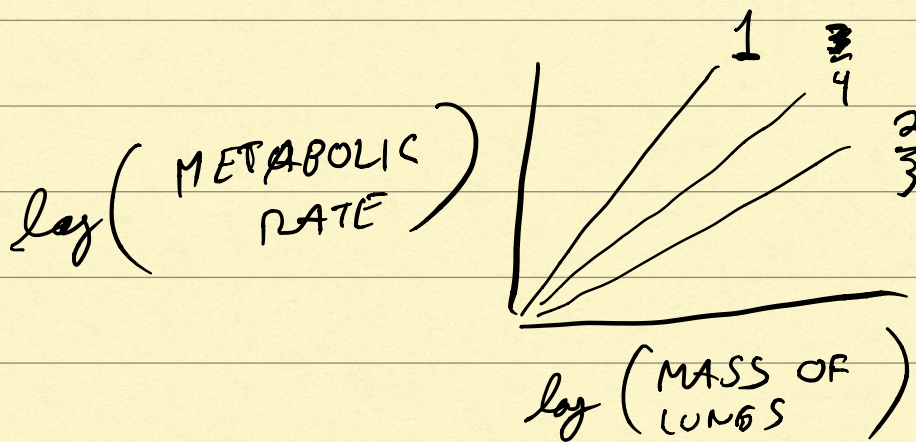
EX



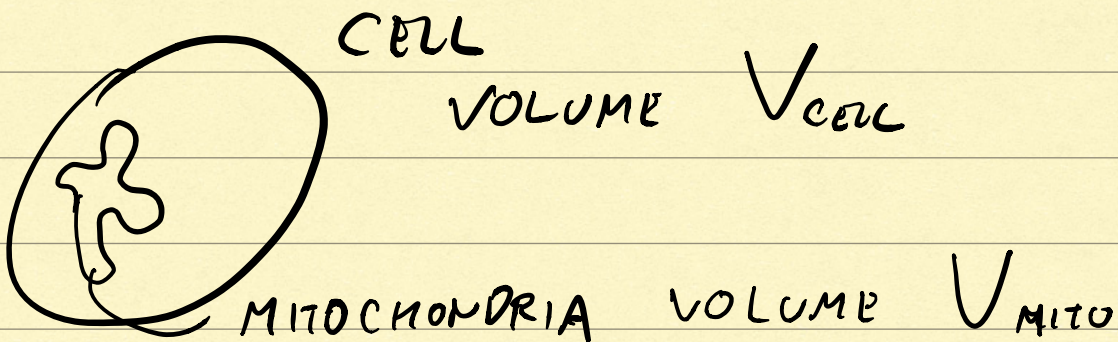


~~$A \sim r^2$~~

~~$A \sim r^3$~~  ?



EX



$$Y = y_0 X^\alpha + \epsilon$$

$\uparrow$  iid GAUSSIAN  
 NOISE WITH  
 STDEV  $\sigma$

NOT THE SAME AS

$$\ln Y = \ln y_0 + \alpha \ln X + \epsilon$$