

Sure, I can provide you with the step-by-step process to formulate the Normal Equation for the least square curve fit along with an example.

#### Step 1: Gather Data

- Collect the data points that you want to fit a curve to. Let's say we have the following data points:

$(x_1, y_1), (x_2, y_2), (x_3, y_3), \dots, (x_n, y_n)$

#### Step 2: Define the Model

- Choose a model that you believe will fit the data. In this example, we will use a linear model of the form:

$$y = mx + b$$

- We want to find the values of  $m$  and  $b$  that best fit the data.

#### Step 3: Formulate the Objective Function

- We want to minimize the sum of the squared errors between the model predictions and the actual data. The squared error for each point is:

$$(y - mx - b)^2$$

- The objective function is the sum of the squared errors over all the data points:

$$J(m,b) = \sum (y - mx - b)^2$$

#### Step 4: Minimize the Objective Function

- To minimize the objective function, we take the partial derivatives of  $J$  with respect to  $m$  and  $b$  and set them equal to zero:

$$\frac{\partial J}{\partial m} = -2\sum x(y - mx - b) = 0$$

$$\frac{\partial J}{\partial b} = -2\sum (y - mx - b) = 0$$

- Solving for  $m$  and  $b$  gives us the normal equations:

$$m = (\sum xy - \sum x \sum y / n) / (\sum x^2 - \sum x^2 / n)$$

$$b = (\sum y - m \sum x) / n$$

#### Step 5: Apply the Model to New Data

- Once we have found the values of  $m$  and  $b$  that minimize the objective function, we can use the model to make predictions for new values of  $x$ .

Example:

Suppose we have the following data points:

(1, 3), (2, 5), (3, 7), (4, 9)

We want to fit a linear model to this data.

Step 1: Gather Data

- We have the data points: (1, 3), (2, 5), (3, 7), (4, 9)

Step 2: Define the Model

- We will use a linear model of the form:  $y = mx + b$

Step 3: Formulate the Objective Function

- The objective function is:  $J(m,b) = \sum (y - mx - b)^2$

- Substituting in the data points gives:

$$J(m,b) = (3 - m - b)^2 + (5 - 2m - b)^2 + (7 - 3m - b)^2 + (9 - 4m - b)^2$$

Step 4: Minimize the Objective Function

- Taking the partial derivatives of  $J$  with respect to  $m$  and  $b$  and setting them equal to zero gives us the normal equations:

$$m = 2$$

$$b = 1$$

Step 5: Apply the Model to New Data

- The model we found is:  $y = 2x + 1$
- If we plug in  $x = 5$ , we get  $y = 11$ .

Therefore, the linear model that best fits the given data points is  $y = 2x + 1$ , and if we want to predict the value of  $y$  for a new value of  $x$ , we can use this equation.