

## Part 4.2

Continue process through all  $[N]$  equations.

$$\begin{bmatrix} F_1 & F_0 \\ F_2 & F_1 \\ \vdots & \vdots \\ F_{N-2} & F_{N-3} \end{bmatrix} \begin{bmatrix} d_1 \\ d_2 \end{bmatrix} = \begin{bmatrix} F_2 \\ F_3 \\ \vdots \\ F_{N-1} \end{bmatrix}$$

Matlab code attached For finding  $[d_1]$  and  $[d_2]$  using  
 $N=20$  dataset From Part 1

$$\left. \begin{array}{l} d_1 = 0.9509 \\ d_2 = -0.1092 \end{array} \right\} \text{From attached Matlab code}$$

$$[u_1] = d_1 - \frac{d_1 \pm \sqrt{d_1^2 + 4d_2}}{2} = 0.1337$$

$$[u_2] = d_1 - u_1 = 0.8172$$

$$u_1 = e^{b_1 t}$$

$$\text{at } t=1 \rightarrow u_1 = e^{b_1}$$

$$\ln(u_1) = b_1$$

$$b_1 = \ln(u_1)$$

$$b_1 = \ln(0.1337) =$$

$$b_1 = -2.0122$$

$$u_2 = e^{b_2 t}$$

$$\text{at } t=1 \rightarrow$$

$$u_2 = e^{b_2}$$

$$\ln(u_2) = b_2$$

$$b_2 = \ln(u_2)$$

$$b_2 = \ln(0.8172) =$$

$$b_2 = -0.2019$$