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1 Least Squares Method 1

Abstract—This manual introduces various methods in supervised learning.

1 LEAST SQUARES METHOD

1.1 The Steinhart–Hart equation is a model of the resistance of a thermistor at different temperatures. The equation is given by

$$\frac{1}{\tau} = w_1 + w_2 \ln(R) + w_3 [\ln(R)]^3 \quad (1.1)$$

Let

$$\mathbf{a}_1 = \begin{pmatrix} 1 \\ \ln(R_1) \\ [\ln(R_1)]^3 \end{pmatrix} \quad (1.2)$$

$$y_1 = \frac{1}{\tau_1} \quad (1.3)$$

$$\mathbf{w} = \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} \quad (1.4)$$

Show that

$$y_1 = \mathbf{a}_1^T \mathbf{w} \quad (1.5)$$

1.2 Suppose for $n > 3$

$$\mathbf{y} = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix}, \mathbf{A}^T = \begin{pmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \vdots & \mathbf{a}_n \end{pmatrix}, \quad (1.6)$$

show that

$$\mathbf{y} = \mathbf{A} \mathbf{w} \quad (1.7)$$

1.3 For $\tau = 10^\circ\text{C} - 100^\circ\text{C}$, use the PT-100 resistance table in

https://github.com/gadepall/EE1390/blob/master/refs/5pt100sensoren_e.pdf?raw=true

to estimate \mathbf{w} using the relation

$$\hat{\mathbf{w}} = (\mathbf{A}^T \mathbf{A})^{-1} \mathbf{A} \mathbf{y} \quad (1.8)$$

1.4 Verify your result by finding the temperature when the resistance is 175.86Ω .

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