# Bayesian Curve Fitting

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### SE II

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### I add a data\_set.csv file to test my program. The data set is a set of the close price of Google’s stock.

### First, the program loads all the data from this file. Then the program chooses n sub-set from it. For each sub-set, it contains n elements, in other words, n-days close prices. Then the program predicted the (n+1)th day’s close price by Bayesian curve fitting, and compare it with the expected price.

### For each time you run the program, it will predict n value of n different data set. In the output, there are the predicted value, the expected value, the absolute mean error and average relative error.

### Here is an example of the output. The highest order of the polynomial is 5. The size of each sub-set is 10.

### ../../../../Desktop/Screen%20Shot%202016-03-08%20at%201.38.54%20AM