

# Exponentielle Regression

## Projektpraktikum Serie 4

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# Einführung in die Theorie



## Exponentielle Regression

Eine möglichst genaue Approximation an einem Datensatz mithilfe eines Exponentialfunktions, meistens in der Form  $ae^{bx} + c$

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- In diesem Fall:  $ae^{dx} + be^{-dx} + c$

# Programm und Implementierung

$$d_k^{(n)} := 0.1 + 0.4k/(n-1) \in [0.1, 0.5]$$
$$k = 0, \dots, n-1$$



# Festlegen der Parameter

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$$k = 0, \dots, n-1$$

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```
def main(file_name="data.txt", n=7):  
    # Code  
    pass  
  
if __name__ == "__main__":  
    main(file_name="data_sym.txt", n=7)
```

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```
def read_data(file_name):
    file_object = open(file_name, "r")
    result = []
    for line in file_object.readlines():
        parts = map(lambda part: float(part.strip()),
                    line.split(","))
        if len(parts) != 2:
            raise Exception("illegal line format")
        result.append((parts[0], parts[1]))
    file_object.close()
    return result
```

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```
# data_list = [(x, y), ...]

b = np.matrix(map(lambda pair:
                    [pair[1], data_list])
a = np.matrix(map(lambda pair:
                    [e**(d * pair[0]),
                     e**(-d * pair[0]),
                     1], data_list))
```

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```
q, r = np.linalg.qr(a)
if np.linalg.matrix_rank(r) != 3 \
    or np.linalg.matrix_rank(q) != 3:
    print("Rank of r or q is not 3!")
else:
    #  $x = \text{inv}(r) * q^T * b$ 
    p = np.dot(q.T, b)
    x = np.dot(np.linalg.inv(r), p)
```

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```
r = np.dot(a, x) - b
```

```
norm_r = np.linalg.norm(r)
```

```
cond_a = np.linalg.cond(a)
```

```
cond_ata = np.linalg.cond(np.dot(a.T, a))
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```
t = (x.item(0), x.item(1), x.item(2), d, k, n)  
parameter_list.append(t)
```

---

```
x = numpy.arange(0, 25, 0.01)
for entry in parameter_list:
    a, b, c, d, k, n = entry
    plt.plot(x, a * (e ** (d * x)) +
              b * (e ** (-d * x)) + c,
              "-", label="...")

plt.plot(map(lambda pair: pair[0], points),
         map(lambda pair: pair[1], points),
         "ro", label="points")

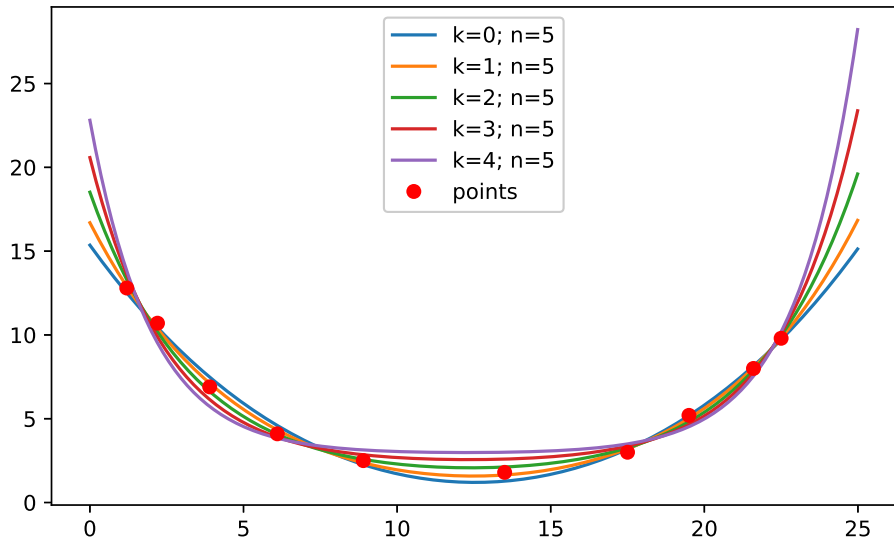
plt.legend()
plt.xlabel("x")
plt.ylabel("y")

plt.show()
```

# Experimente



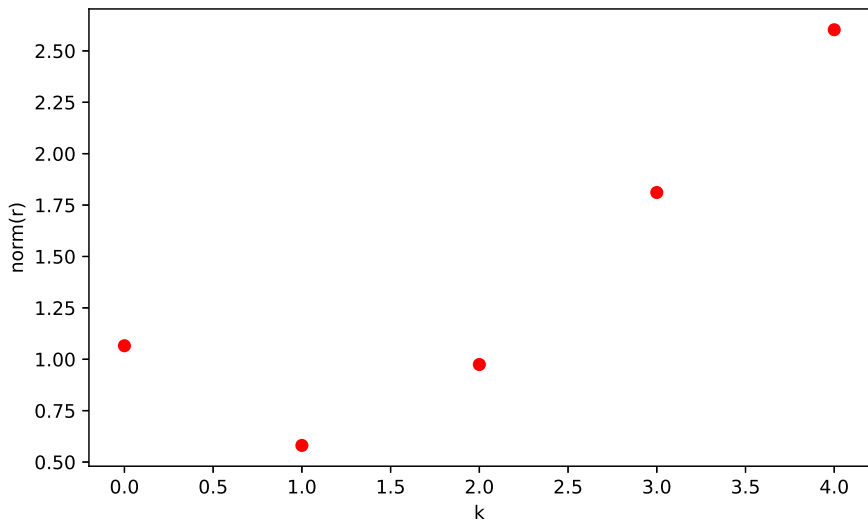
# Experimente

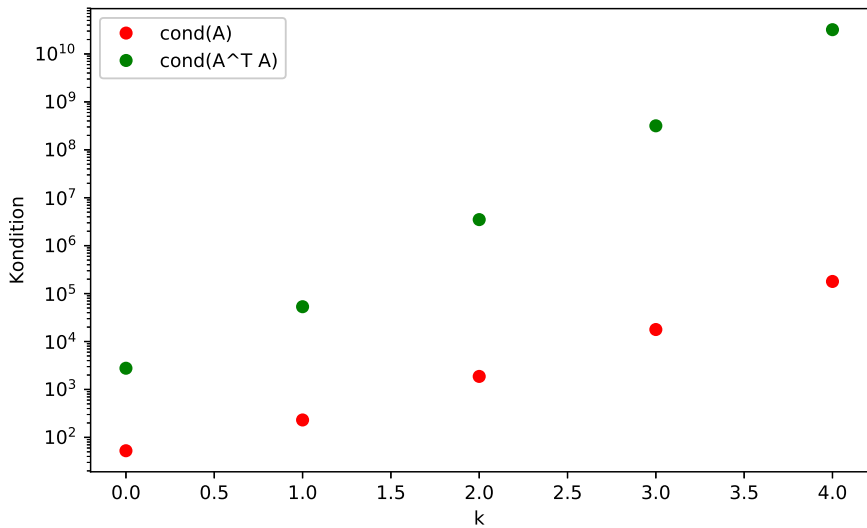


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- $\text{cond}_2(A^T A) \approx \text{cond}_2(A)^2$





Danke Fürs Zuhören!