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In [2]: import numpy as np
import matplotlib.pyplot as plt
```

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In [7]: # yi = mxi+ b +ei
# design matrix
# A = [np.ones(len(t)), x] B=[b m]
t = np.array([0, 1, 2, 3, 4])
y = np.array([0.0434, 1.0343, -0.2588, 3.68622, 4.3188])
y_errors = np.array([0.1, 0.1, np.nan, np.nan, np.nan])

A = np.vstack([np.ones(len(t)), t]).T # Design matrix
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In [8]: m, b = np.linalg.lstsq(A, y, rcond=None)[0]
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```
In [10]: residuals = y[2:] - (m * t[2:] + b)
variance_estimate = np.mean(residuals**2)

# Output initial m, b, and estimated error variance
m, b, variance_estimate
```

```
Out[10]: (-0.47575999999999985, 1.1202720000000002, 14.05155543770663)
```

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In [3]: # try with bayesian
# try another method
t = np.array([0, 1, 2, 3, 4])
y = np.array([0.0434, 1.0343, -0.2588, 3.68622, 4.3188])

# Creating the design matrix A
ones = np.ones(len(t)) # Match the length of t
A = np.column_stack((ones, t)) # This creates your design matrix for linear regression

# Performing the linear regression calculation, best estimate of B
B_estimated = np.linalg.inv(A.T @ A) @ A.T @ y

print("Estimated parameters (mu, b):", B_estimated)

Estimated parameters (mu, b): [-0.47576  1.120272]
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In [7]: residual = A@B_estimated -y
sigma_sqrt= np.dot(residual, residual.T)
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In [9]: sigma_sqrt = sigma_sqrt/6 #5+1=N+1=6
sigma_sqrt
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Out[9]: 0.14601340125777781
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In [11]: sigma = np.sqrt (sigma_sqrt)
sigma
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Out[11]: 0.3821169994357459
```

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In [ ]:
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