

$f(x_1, x_2)$ - unknown, nonlinear but static function, with two input variables

EXERCISE: To create a polynomial approximator g of the function f , with a configurable degree m . For example, for the first few values of m , the approximator has the form:

$$m=1, \quad \hat{g}(x) = [1, x_1, x_2] \cdot \Theta = \Theta_1 + \Theta_2 x_1 + \Theta_3 x_2$$

$$m=2, \quad \hat{g}(x) = [1, x_1, x_2, x_1^2, x_2^2, x_1 x_2] \cdot \Theta = \Theta_1 + \Theta_2 x_1 + \Theta_3 x_2 + \Theta_4 x_1^2 + \Theta_5 x_2^2 + \Theta_6 x_1 x_2$$

$$m=3, \quad \hat{g}(x) = [1, x_1, x_2, x_1^2, x_2^2, x_1^3, x_2^3, x_1 x_2, x_1^2 x_2, x_1 x_2^2] \cdot \Theta$$

where the first two polynomials have been made explicit for clarity. \rightarrow regressors vector

So we need to create an algorithm that generates the regressors vector, for any degree m .

SOLUTION:

Using the commutative law of addition we can rearrange the terms in a suitable order, such that the implementation of the algorithm to be simpler. So the goal is to find such an arrangement.

degree 1: $[1 \quad \underbrace{x_1^1} \quad \underbrace{x_2^1}]$

degree 2: $[1 \quad \underbrace{x_1^1 \quad x_1^2} \quad \underbrace{x_2^1 \quad x_2^2} \quad \underbrace{x_1^1 x_2^1}_{(2)}]$

degree 3: $[1 \quad \underbrace{x_1^1 \quad x_1^2 \quad x_1^3} \quad \underbrace{x_2^1 \quad x_2^2 \quad x_2^3} \quad \underbrace{x_1^1 x_2^1}_{(2)} \quad \underbrace{x_1^1 x_2^2 \quad x_1^2 x_2^1}_{(3)}]$

degree 4: $[1 \quad \underbrace{x_1^1 \quad x_1^2 \quad x_1^3 \quad x_1^4} \quad \underbrace{x_2^1 \quad x_2^2 \quad x_2^3 \quad x_2^4} \quad \underbrace{x_1^1 x_2^1}_{(2)} \quad \underbrace{x_1^1 x_2^2 \quad x_1^2 x_2^1}_{(3)} \quad \underbrace{x_1^1 x_2^3 \quad x_1^2 x_2^2 \quad x_1^3 x_2^1}_{(4)}]$
 \rightarrow sum of Powers

and so on ...

So we have:

- always the constant term 1,
- a for loop, for every x_1 to power from 1 to m ,
- a for loop, for every x_2 to power from 1 to m ,
- a for loop, for every $x_1 x_2$ with the sum of powers from 2 to m .