

Supplementary Reading: The Squared Error Criterion and the Method of Least Squares

To learn more about the squared error criterion and least squares, check out some of the resources below:

- Here's an interactive least squares fitting simulator provided by the PhET Interactive Simulations project at the University of Colorado: https://phet.colorado.edu/sims/html/least-squares-regression/latest/least-squares-regression_en.html
- You can find an overview of the Method of Least Squares in the Georgia Tech online textbook: [Dan Margalit and Joseph Rabinoff, Interactive Linear Algebra](#).
- Read more about least squares on [Wikipedia](#).
- Read Chapter 3, Sections 1 and 2 of [Dan Simon, Optimal State Estimation \(2006\)](#)

Supplementary Reading: Recursive Least Squares

To learn more about Recursive Least Squares, check out the resources below:

- Read the article about recursive least squares on [Wikipedia](#).
- Read Chapter 3, Section 3 of [Dan Simon, Optimal State Estimation \(2006\)](#).

Supplementary Reading: Least Squares and the Method of Maximum Likelihood

To learn more about Least Squares and Maximum Likelihood, check out the resources below:

- Explore this [interactive explanation](#) of the Central Limit Theorem by Michael Freeman.
- Read more about maximum likelihood on the [STAT 414/415](#) website from Penn State.
- If you are a history buff, you may wish to read this [article](#) describing the history of the method of maximum likelihood and its relationship to least squares. Originally printed in the journal Statistical Science and available for free on arXiv.