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clc; clear all; close all;
filename='windedata.xlsx';
wine = xlsread(filename, 'Red Wine'); % reads the Red wine data from excel
p=1120;q=1599; % number of experimental samples and total samples
s
xbar=mean(wine); % mean of columns of experimental samples
sigma=std(wine); % standard deviation of columns of experimental samples
[m,n]=size(wine); % get size of experimental samples

NormA=wine-(ones(m,1)*xbar); % mean shift
NormA=NormA./(ones(m,1)*sigma); % scale by standard deviation

X=NormA(1:p,[1:n-1]); % extract input experimental data
Y=NormA(1:p,n); % extract output experimental data

alpha_O=inv(X.'*X)*X.'*Y; % OLS slope estimate
beta=mean(Y)-alpha_O.'*mean(X).'; % OLS constant estimate
Yl=NormA(p+1:q,n); % actual values of test samples
Y_O=NormA(p+1:q,[1:n-1])*alpha_O; % OLS model prediction for test samples
RMSD_O =sqrt((Yl-Y_O).'*(Yl-Y_O)/(q-p-1)); % root mean square deviation of OLS

Z=[X Y];
S=Z.'*Z; % Covariance matrix
[V,D]=eig(S); % V - eigen vector matrix, D- eigen values
alpha_T=-V(:,1)/V(n,1); % TLS estimates
alpha_T(n)=[]; % Remove the output vector
Y_T=NormA(p+1:q,1:n-1)*alpha_T; % TLS model prediction for test samples
RMSD_T =sqrt((Yl-Y_T).'*(Yl-Y_T)/(q-p-1)); % root mean square deviation of TLS

fprintf('\n\n-----\n')
fprintf('\n Root mean square deviation for OLS of Red wine test samples \n')
fprintf(' RMSD = %s\n', RMSD_O)
fprintf('\n Root mean square deviation for TLS of Red wine test samples \n')
fprintf(' RMSD = %s\n', RMSD_T)
fprintf('\n-----\n')

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Root mean square deviation for OLS of Red wine test samples
RMSD = 8.173637e-01

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Root mean square deviation for TLS of Red wine test samples
RMSD = 6.290670e+01
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