

$$\sigma = \sqrt{MS_{error}}$$

$$MS_{error} = \frac{SS_{error}}{\gamma_{error}}$$

$$SS_{error} = SS_{TOTAL} - SS_{MODEL}$$

\uparrow \uparrow
 $(n-1) \text{VAR}(y)$ $?$

$$SS_{model} = r_{reduced}^2 \cdot SS_{TOTAL}$$

$$\boxed{\sigma = 6.07}$$

} ????

$$\sigma_{\text{web design}} = 6.05$$

Q5.

$$n = 17$$

$$\sum_{i=1}^n x_i = 1448.6$$

$$\sum_{i=1}^n y_i = 10.57$$

$$\sum_{i=1}^n x_i^2 = 147414.45$$

$$\sum_{i=1}^n x_i y_i = 987.536$$

$$\sum_{i=1}^n y_i^2 = 7.8653$$



$$\chi^2 = \sum_{i=1}^n (y_{\text{fit}} - y_i)^2$$

"goodness of fit"

Linear regression:

$$y_{\text{fit}} = b_0 + b_1 x$$

$$\chi^2 = \sum_{i=1}^n \left(\underline{b_0} + \underline{b_1 x_i} - y_i \right)^2$$

$$\frac{\partial \chi^2}{\partial b_0} = 0$$

$$\begin{array}{c} \chi^2 \\ \downarrow \\ 2x \end{array}$$

$$\frac{\partial \chi^2}{\partial b_1} = 0$$

$$\partial \chi^2 = \sum^n \cancel{2} (b_0 + b_1 x_i - y_i) \cancel{(1)}$$

$$\frac{\partial \chi^2}{\partial b_0}$$

$$= 0$$

$$\frac{\partial \chi^2}{\partial b_1}$$

$$= \sum_{i=1}^n$$



$$2(b_0 + b_1 x_i - y_i) x_i$$

$$= 0$$

$$\sum_{i=1}^n b_0$$

$$+ \sum_{i=1}^n b_1 x_i - \sum_{i=1}^n y_i = 0$$

$$\sum_{i=1}^n b_0 x_i + \sum_{i=1}^n b_1 x_i^2 - \sum_{i=1}^n x_i y_i = 0$$

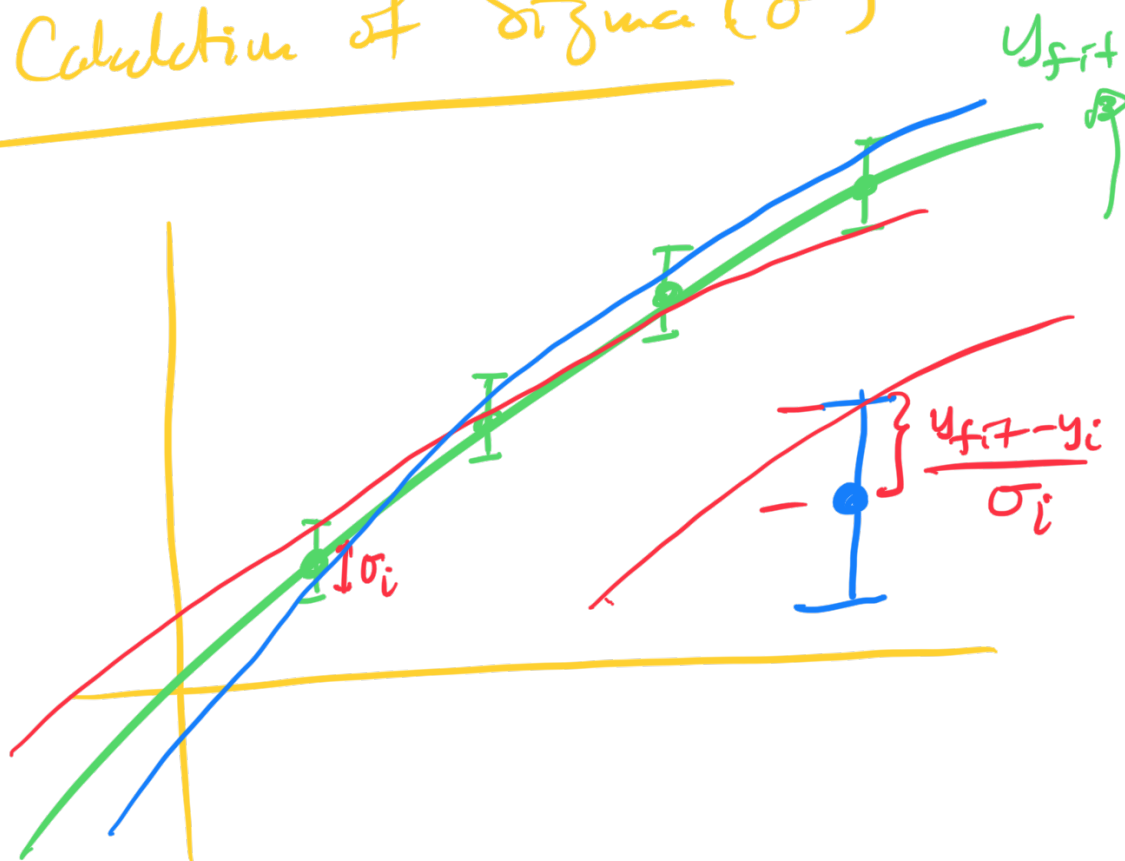
$$b_0 \boxed{n} + b_1 \boxed{\sum_{i=1}^n x_i} - \boxed{\sum_{i=1}^n y_i} = 0$$

$$b_0 \boxed{\sum_{i=1}^n x_i} + b_1 \boxed{\sum_{i=1}^n x_i^2} - \boxed{\sum_{i=1}^n x_i y_i} = 0$$

$$b_0 =$$

$$b_1 =$$

Calculation of Sigma (σ)



How do we choose y_{fit} when we have uncertainties on the data?

$$\chi^2 = \sum_{i=1}^n \left(\frac{y_{fit} - y_i}{\sigma_i} \right)^2$$

$\chi^2 \leq n$

What if $\sigma_i = \sigma$ for all data?

pts?

$$\chi^2 = \frac{1}{\sigma^2} \sum_{i=1}^n (y_{fit} - y_i)^2$$

$$\frac{\partial \chi^2}{\partial a} = \frac{\partial \chi^2}{\partial b} = 0$$

Reduced χ^2

$$\chi_{red}^2 \equiv \frac{1}{\nu_{error}} \chi^2 \leq 1$$

$$\chi_{red}^2 = \frac{1}{\nu_{error}} \cdot \frac{1}{\sigma^2} \sum_{i=1}^n (y_{fit} - y_i)^2$$

$= 1$

$$1 = \frac{1}{\nu_{error}} \cdot \frac{1}{\sigma^2} \sum_{i=1}^n (y_{fit} - y_i)^2$$

$$\sigma^2 = \frac{1}{n_{\text{err}}} \sum_{i=1}^n (y_{\text{fit}} - y_i)^2$$

$$\sigma = \sqrt{\frac{1}{n_{\text{err}}} \sum_{i=1}^n (y_{\text{fit}} - y_i)^2}$$