

> restart:

We are trying to minimize least square deviation of data  $y$  from model  $a*x+b$ :

> chi^2 = Sigma(a\*x+b - y)^2;

$$\chi^2 = \Sigma (a x + b - y)^2 \quad (1)$$

This leads to two equations:  $d\chi^2/da = 0$ , which is a sum of the terms like:

> (a\*x+b - y)^2: diff(%/2, a); collect(%, a): collect(%,b);

$$(a x + b - y) x$$
$$x^2 a + x b - y x \quad (2)$$

And the second one  $d\chi^2/db = 0$ , which is a sum of the terms like:

> (a\*x+b - y)^2: diff(%/2, b); #collect(%, a): collect(%,b);

$$a x + b - y \quad (3)$$

With notation  $\text{Sigma}[xx] = \text{Sum}(x*x)$  and so on, the linear equations that define best fit are:

> Sigma[xx]\*a + Sigma[x]\*b = Sigma[xy]; Sigma[x]\*a + n\*b = Sigma[y];

$$\Sigma_{xx} a + \Sigma_x b = \Sigma_{xy}$$
$$\Sigma_x a + n b = \Sigma_y \quad (4)$$

and the solution is...

> solve([%,%%], [a,b]);

$$\left[ \left[ a = \frac{n \Sigma_{xy} - \Sigma_x \Sigma_y}{n \Sigma_{xx} - \Sigma_x^2}, b = \frac{\Sigma_x \Sigma_{xy} - \Sigma_{xx} \Sigma_y}{n \Sigma_{xx} - \Sigma_x^2} \right] \right] \quad (5)$$