

# Chapter 12

## CURVE FITTING BY LEAST SQUARES

12.1. (c) Let the equation of the straight line to be fitted to the data, be

$$Y = a + bX, \text{ where } a \text{ and } b \text{ are to be determined.}$$

The two normal equations for determining  $a$  and  $b$  are

$$\sum Y = na + b\sum X, \quad \sum XY = a\sum X + b\sum X^2.$$

The necessary calculations are shown in the following table:

|          | X  | Y  | XY  | $X^2$ | $Y = a + bX$ | $D = Y - Y'$ |
|----------|----|----|-----|-------|--------------|--------------|
|          | 1  | 2  | 2   | 1     | 3.18         | -1.18        |
|          | 2  | 6  | 12  | 4     | 4.84         | 1.16         |
|          | 3  | 7  | 21  | 9     | 6.50         | 0.50         |
|          | 4  | 8  | 32  | 16    | 8.16         | -0.16        |
|          | 5  | 10 | 50  | 25    | 9.82         | 0.18         |
|          | 6  | 11 | 66  | 36    | 11.48        | -0.48        |
| $\Sigma$ | 21 | 44 | 183 | 91    | --           | 0            |

Substituting these totals in the normal equations, we get

$$6a + 21b = 44 \text{ and } 21a + 91b = 183$$

Solving, we obtain  $a = 1.52$  and  $b = 1.66$

Hence the equation of the desired straight line is

$$Y = 1.52 + 1.66X.$$

The values of deviations  $D_i$  are given in the last column of the above table.

12.2. (c) Let the equation of the straight line to be fitted to the given data, be

$$Y = a + bX, \text{ where } a \text{ and } b \text{ are to be evaluated.}$$

The two normal equations are

$$\Sigma Y = na + b \sum X, \quad \Sigma XY = a \sum X + b \sum X^2.$$

The computations involved are shown in the table below:

|          | $X$ | $Y$ | $XY$ | $X^2$ | $Y'$  |
|----------|-----|-----|------|-------|-------|
|          | 0   | 5   | 0    | 0     | 7.20  |
|          | 1   | 11  | 11   | 1     | 8.48  |
|          | 2   | 8   | 16   | 4     | 9.76  |
|          | 3   | 14  | 42   | 9     | 11.04 |
|          | 4   | 10  | 40   | 16    | 12.32 |
|          | 5   | 16  | 80   | 25    | 13.60 |
|          | 6   | 12  | 72   | 36    | 14.88 |
|          | 7   | 20  | 140  | 49    | 16.16 |
|          | 8   | 15  | 120  | 64    | 17.44 |
| $\Sigma$ | 36  | 111 | 521  | 204   | --    |

Putting these values in the normal equations, we get

$$9a + 36b = 111, \quad 36a + 204b = 521.$$

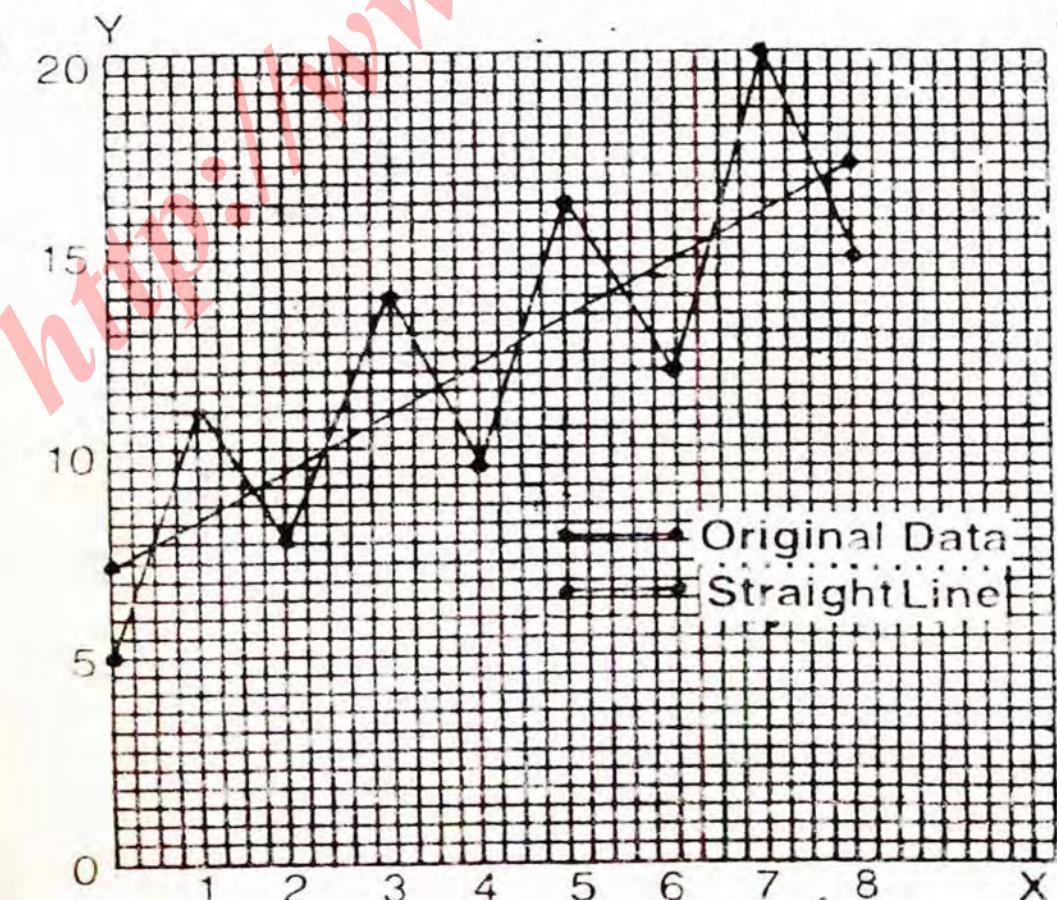
Solving them simultaneously, we obtain  $a = 7.2$  and  $b = 1.28$ .

Hence the equation of the required straight line is  

$$Y = 7.2 + 1.28X.$$

The calculated values of  $Y (= Y')$  from this equation are shown in the last column of the table.

Graph



**12.3. (b) Let the equation to the least squares line be**

$Y = a + bX$ , where  $a$  and  $b$  are to be determined.

The two normal equations are

$$\sum Y = na + b \sum X,$$

$$\sum XY = a \sum X + b \sum X^2.$$

The computations involved are shown below:

|          | Year<br>(X) | Output<br>(Y) | XY  | $X^2$ | $Y'$  | $Y - Y'$ | $(Y - Y')^2$ |
|----------|-------------|---------------|-----|-------|-------|----------|--------------|
|          | 1           | 1             | 1   | 1     | 1.67  | -0.67    | 0.4489       |
|          | 2           | 3             | 6   | 4     | 2.17  | 0.83     | 0.6889       |
|          | 3           | 2             | 6   | 9     | 2.67  | -0.67    | 0.4489       |
|          | 4           | 4             | 16  | 16    | 3.17  | 0.83     | 0.6889       |
|          | 5           | 3             | 15  | 25    | 3.67  | -0.67    | 0.4489       |
|          | 6           | 5             | 30  | 36    | 4.17  | 0.83     | 0.6889       |
|          | 7           | 4             | 28  | 49    | 4.67  | -0.67    | 0.4489       |
|          | 8           | 6             | 48  | 64    | 5.17  | 0.83     | 0.6889       |
|          | 9           | 5             | 45  | 81    | 5.67  | -0.67    | 0.4489       |
| $\Sigma$ | 45          | 33            | 195 | 285   | 33.03 | --       | 5.0001       |

Putting these values in the normal equations, we get

$$9a + 45b = 33$$

$$45a + 285b = 195$$

Solving them simultaneously, we get  $a = 1.17$  and  $b = 0.50$

Hence the required least squares line is  $Y = 1.17 + 0.50X$

Now, we find the values of  $Y(Y')$  from this line by substituting the values of  $X$ . These values appear in the above table in column 5 and other calculations are also shown there.

The sum of the squared deviations =  $\sum(Y - Y')^2 = 5.0001$

#### 12.4. (b) Let the equation of the straight line be

$Y = a + bX$ , where  $a$  and  $b$  are to be determined.

The normal equations are  $\sum Y = na + b\sum X$  and  $\sum XY = a\sum X + b\sum X^2$ .

The necessary computations are shown in the following table:

|          | X  | Y   | XY   | $X^2$ |
|----------|----|-----|------|-------|
|          | 0  | 12  | 0    | 0     |
|          | 5  | 15  | 75   | 25    |
|          | 10 | 17  | 170  | 100   |
|          | 15 | 22  | 330  | 225   |
|          | 20 | 24  | 480  | 400   |
|          | 25 | 30  | 750  | 625   |
| $\Sigma$ | 75 | 120 | 1805 | 1375  |

The normal equations then become

$$6a + 75b = 120 \text{ and } 75a + 1375b = 1805$$

Solving them simultaneously, we get  $a = 11.25$  and  $b = 0.70$ .

Hence the required equation of the straight line is  $Y = 11.25 + 0.70X$ .

#### 12.5. (a) Let the least squares line be $Y = a + bX$ , where

$$\begin{aligned} b &= \frac{n\sum XY - \sum X \sum Y}{n\sum X^2 - (\sum X)^2} = \frac{(\sum XY)/n - \bar{X} \bar{Y}}{(\sum X^2)/n - \bar{X}^2}, \\ &= \frac{(404)/20 - (2)(8)}{(180)/20 - (2)^2} = \frac{4.2}{5} = 0.84, \text{ and} \end{aligned}$$

$$a = \bar{Y} - b\bar{X} = 8 - (0.84)(2) = 6.32.$$

Hence the desired least squares line is

$$Y = 6.32 + 0.84X.$$

#### (b) The normal equations in respect of the straight line $Y = a + bX$ are

$$\sum Y = na + b\sum X,$$

$$\sum XY = a\sum X + b\sum X^2.$$

And the normal equations when the straight line is  $X = c + dY$ , are

$$\sum X = nc + d\sum Y,$$

$$\sum XY = c\sum Y + d\sum Y^2.$$

The computations involved are shown in the following table:

|          | $X$ | $Y$ | $XY$ | $X^2$ | $Y^2$ |
|----------|-----|-----|------|-------|-------|
|          | 1   | 8   | 8    | 1     | 64    |
|          | 2   | 9   | 18   | 4     | 81    |
|          | 3   | 13  | 39   | 9     | 169   |
|          | 4   | 18  | 72   | 16    | 324   |
|          | 5   | 27  | 135  | 25    | 729   |
| $\Sigma$ | 15  | 75  | 272  | 55    | 1367  |

Straight line  $Y = a + bX$   
Substituting these values,  
we get

$$5a + 15b = 75$$

$$15a + 55b = 272$$

Solving them simultaneously,  
we obtain

$$a = 0.9 \text{ and } b = 4.7$$

Hence the required equation is

$$Y = 0.9 + 4.7X$$

When  $X = 6$ , then

$$Y = 0.9 + 4.7(6) = 29.1$$

Straight line  $X = c + dY$   
Substituting these values,  
we get

$$5c + 75d = 15$$

$$75c + 1367d = 272$$

Solving them simultaneously,  
we obtain

$$c = 0.09 \text{ and } d = 0.19$$

Hence the required equation is

$$X = 0.09 + 0.19Y$$

When  $X = 6$ , then

$$6 = 0.09 + 0.19Y$$

$$\text{or } Y = 31.1$$

**12.6(c)** As  $\sum X = 0 = \sum X^3$ , the normal equations reduce to

$$\sum Y = na + c\sum X^2, \sum XY = b\sum X^2, \sum X^2Y = a\sum X^2 + c\sum X^4.$$

The arithmetic involved in computing the necessary summations is shown in the following table:

| $X$ | $Y$ | $X^2$ | $X^4$ | $XY$ | $X^2Y$ |
|-----|-----|-------|-------|------|--------|
| -2  | -5  | 4     | 16    | 10   | -20    |
| -1  | -2  | 1     | 1     | 2    | -2     |
| 0   | 1   | 0     | 0     | 0    | 0      |
| 1   | 2   | 1     | 1     | 2    | 2      |
| 2   | 1   | 4     | 16    | 2    | 4      |
| 0   | -3  | 10    | 34    | 16   | -16    |

Substituting these values, we get

$$5a + 10c = -3$$

$$10b = 16$$

$$10a + 34c = -16$$

Solving them, we get

$$a = 0.83, b = 1.60 \text{ and } c = -0.71$$

Hence the equation of the fitted parabola is

$$Y = 0.83 + 1.60X - 0.71X^2$$

12.7. (b) Let the equation of the second degree parabola be

$$Y = a + bX + cX^2.$$

Then the normal equations are

$$\sum Y = na + b\sum X + c\sum X^2$$

$$\sum XY = a\sum X + b\sum X^2 + c\sum X^3$$

$$\sum X^2Y = a\sum X^2 + b\sum X^3 + c\sum X^4$$

Now  $\sum X = n(\bar{X}) = (5)(2) = 10$ , and

$$\sum Y = n(\bar{Y}) = (5)(15) = 75.$$

Substituting the values in the normal equations, we get

$$5a + 10b + 30c = 75 \quad \dots A$$

$$10a + 30b + 100c = 242 \quad \dots B$$

|           |                                  |       |
|-----------|----------------------------------|-------|
|           | $30a + 100b + 354c = 850$        | ... C |
| Now 2A:   | $10a + 20b + 60c = 150$          | ... D |
| D-B:      | $10b + 40c = 92$                 | ... E |
| Again 6A: | $30a + 60b + 180c = 450$         | ... F |
| C-F:      | $40b + 174c = 400$               | ... G |
| Again 4E: | $40b + 160c = 368$               | ... H |
| H-G:      | $14c = 32 \text{ or } c = 2.286$ |       |

Putting  $c = 2.286$  in E, we get

$$10b + 40(2.286) = 92, \text{ which gives}$$

$$b = \frac{92 - 91.44}{10} = 0.056.$$

Now, putting  $b = 0.056$  and  $c = 2.286$  in A, we obtain

$$5a + 10(0.056) + 30(2.286) = 75$$

$$\therefore 5a = 75 - 0.56 - 68.58 \\ = 5.86, \text{ giving } a = 1.172$$

Hence the fitted second degree parabola is

$$Y = 1.172 + 0.056X + 2.286X^2.$$

(c) Let the equation of the parabola of the second degree fitting the data be  $Y = a + bX + cX^2$ , where  $a$ ,  $b$  and  $c$  are to be determined. The three normal equations are

$$\sum Y = na + b\sum X + c\sum X^2$$

$$\sum XY = a\sum X + b\sum X^2 + c\sum X^3$$

$$\sum X^2Y = a\sum X^2 + b\sum X^3 + c\sum X^4$$

The necessary computations are given in the table below:

| X  | Y  | $X^2$ | $X^3$ | $X^4$ | XY  | $X^2Y$ |
|----|----|-------|-------|-------|-----|--------|
| 0  | 1  | 0     | 0     | 0     | 0   | 0      |
| 1  | 5  | 1     | 1     | 1     | 5   | 5      |
| 2  | 10 | 4     | 8     | 16    | 20  | 40     |
| 3  | 22 | 9     | 27    | 81    | 66  | 198    |
| 4  | 38 | 16    | 64    | 256   | 152 | 608    |
| 10 | 76 | 30    | 100   | 354   | 243 | 851    |

Substituting these values in the three normal equations, we get

$$5a + 10b + 30c = 76$$

$$10a + 30b + 100c = 243$$

$$30a + 100b + 354c = 851$$

Solving them simultaneously, we obtain

$$a = 1.428, b = 0.244 \text{ and } c = 2.214$$

Hence the equation of the required second degree parabola is

$$Y = 1.428 + 0.244X + 2.214X^2$$

### 12.8. The arithmetic may be simplified by taking

$$u = \frac{X-2.5}{0.5}.$$

The equation of the second degree parabola then becomes

$$Y = a + bu + cu^2.$$

Since  $\sum u = 0 = \sum u^3$ , the normal equations are therefore reduced to

$$\sum Y = na + c\sum u^2,$$

$$\sum uY = b\sum u^2,$$

$$\sum u^2Y = a\sum u^2 + c\sum u^4.$$

The necessary calculations are shown in the following table:

| X        | Y    | $u = \frac{X-2.5}{0.5}$ | $u^2$ | $u^4$ | $uY$ | $u^2Y$ |
|----------|------|-------------------------|-------|-------|------|--------|
| 1.0      | 1.1  | -3                      | 9     | 81    | -3.3 | 9.9    |
| 1.5      | 1.3  | -2                      | 4     | 16    | -2.6 | 5.2    |
| 2.0      | 1.6  | -1                      | 1     | 1     | -1.6 | 1.6    |
| 2.5      | 2.0  | 0                       | 0     | 0     | 0    | 0      |
| 3.0      | 2.7  | 1                       | 1     | 1     | 2.7  | 2.7    |
| 3.5      | 3.4  | 2                       | 4     | 16    | 6.8  | 13.6   |
| 4.0      | 4.1  | 3                       | 9     | 81    | 12.3 | 36.9   |
| $\Sigma$ | 16.2 | 0                       | 28    | 196   | 14.3 | 69.9   |

Substituting these values in the normal equations, we get

$$7a + 28c = 16.2$$

$$28b = 14.3$$

$$28a + 196c = 69.9$$

Solving, we get

$$a = 2.071, b = 0.511 \text{ and } c = 0.061, \text{ giving}$$

$$Y = 2.071 + 0.511u + 0.061u^2$$

Whence, by writing  $\frac{X-2.5}{0.5}$  for  $u$ , we get

$$\begin{aligned} Y &= 2.071 + 0.511 \left( \frac{X-2.5}{0.5} \right) + 0.061 \left( \frac{X-2.5}{0.5} \right)^2 \\ &= 2.071 + 0.511(2X-5) + 0.061(2X-5)^2 \\ &= 1.04 - 0.20X + 0.24X^2. \end{aligned}$$

which is the required equation of the second degree parabola.

**12.9. Taking**  $u = \frac{X-24}{4}$ , we find that  $\sum u = 0 = \sum u^3$ .

Then the equation of the second degree parabola of  $Y$  on  $u$  is  $Y = a + bu + cu^2$ , and the normal equations become

$$\sum Y = na + c\sum u^2, \quad \sum uY = b\sum u^2$$

$$\sum u^2Y = a\sum u^2 + c\sum u^4$$

The calculations involved are shown in the following table:

| $X$      | $u = \frac{X-24}{4}$ | $Y$   | $u^2$ | $u^4$ | $uY$                  | $u^2Y$ |
|----------|----------------------|-------|-------|-------|-----------------------|--------|
| 8        | -4                   | 2.4   | 16    | 256   | -9.6                  | 38.4   |
| 12       | -3                   | 4.8   | 9     | 81    | -14.4                 | 43.2   |
| 16       | -2                   | 8.3   | 4     | 16    | -16.6                 | 33.2   |
| 20       | -1                   | 9.5   | 1     | 1     | -9.5                  | 9.5    |
| 24       | 0                    | 11.2  | 0     | 0     | -50.1                 | 0      |
| 28       | 1                    | 24.3  | 1     | 1     | 24.3                  | 24.3   |
| 32       | 2                    | 22.2  | 4     | 16    | 44.4                  | 88.8   |
| 36       | 3                    | 21.2  | 9     | 81    | 63.6                  | 190.8  |
| 40       | 4                    | 25.4  | 16    | 256   | 101.6                 | 406.4  |
| $\Sigma$ | 0                    | 129.3 | 60    | 708   | <u>233.9</u><br>183.8 | 834.6  |

Substituting these values, we get

$$9a + 60c = 129.3, \quad 60b = 183.8,$$

$$60a + 708c = 834.6$$

Solving these equations, we obtain

$$a = 14.96, b = 3.063 \text{ and } c = -0.089, \text{ giving}$$

$$Y = 14.96 + 3.063 u - 0.089 u^2.$$

Whence by writing  $\frac{X-24}{4}$  for  $u$ , we get

$$Y = 14.96 + 3.063 \left( \frac{X-24}{4} \right) - 0.089 \left( \frac{X-24}{4} \right)^2$$

$$\begin{aligned} \text{or } Y &= 14.96 + 3.063(0.25X - 6) - 0.089(0.25X-6)^2 \\ &= 14.96 + 0.766X - 18.378 - 0.0056X^2 + 0.267X - 3.204 \\ &= -6.622 + 1.033X - 0.0056X^2, \end{aligned}$$

which is the required equation of the second degree parabola.

**12.10.** Since  $u = X - 3$  (given), so we find that  $\sum u = 0 = \sum u^3$ .

The normal equations are reduced to

$$\sum v = na + c \sum u^2, \text{ where } v = (Y-1650)/50,$$

$$\sum uv = b \sum u^2, \quad \sum u^2 v = a \sum u^2 + c \sum u^4$$

The necessary calculations are arranged in the following table:

| $X$      | $u = X-3$ | $Y$  | $v = \frac{Y-1650}{50}$ | $u^2$ | $u^4$ | $uv$ | $u^2v$ |
|----------|-----------|------|-------------------------|-------|-------|------|--------|
| 1        | -2        | 1250 | -8                      | 4     | 16    | 16   | -32    |
| 2        | -1        | 1400 | -5                      | 1     | 1     | 5    | -5     |
| 3        | 0         | 1650 | 0                       | 0     | 0     | 0    | 0      |
| 4        | 1         | 1950 | 6                       | 1     | 1     | 6    | 6      |
| 5        | 2         | 2300 | 13                      | 4     | 16    | 26   | 52     |
| $\Sigma$ | ---       | ---  | 6                       | 10    | 34    | 53   | 21     |

Substituting these values in the normal equations, we get

$$5a + 10c = 6,$$

$$10b = 53,$$

$$10a + 34c = 21$$

Solving them, we find  $a = -0.086$ ,  $b = 5.30$  and  $c = 0.643$ .

Hence the equation of the required parabolic curve of  $v$  on  $u$  is

$$v = -0.086 + 5.30u + 0.643 u^2.$$

Whence, by writing  $X-3$  for  $u$  and  $\frac{Y-1650}{50}$  for  $v$ , we get

$$\frac{Y-1650}{50} = -0.086 + 5.30(X-3) + 0.643 (X-3)^2$$

Simplifying, we have

$$Y = 1140 + 72.14X + 32.14X^2$$

as the required parabolic curve of  $Y$  on  $X$ .

**12.11. The arithmetic is simplified by taking  $u = 2\left(\frac{X-37.5}{5}\right)$  as the number of pairs of values is even.** As

$\sum u = 0 = \sum u^3$ , the normal equations become regarding the

(i) Straight line:

$$\sum Y = na \text{ and } \sum uY = b \sum u^2;$$

(ii) Second degree parabola:

$$\sum Y = na + c \sum u^2$$

$$\sum uY = b \sum u^2$$

$$\sum u^2Y = a \sum u^2 + c \sum u^4$$

The necessary computations are give in the following table:

| $X$      | $Y$  | $u$ | $u^2$ | $u^4$ | $uY$  | $u^2Y$ |
|----------|------|-----|-------|-------|-------|--------|
| 20       | 240  | -7  | 49    | 2401  | -1680 | 11760  |
| 25       | 315  | -5  | 25    | 625   | -1575 | 7875   |
| 30       | 403  | -3  | 9     | 81    | -1209 | 3627   |
| 35       | 450  | -1  | 1     | 1     | -450  | 450    |
| 40       | 488  | 1   | 1     | 1     | +488  | 488    |
| 45       | 520  | 3   | 9     | 81    | 1560  | 4680   |
| 50       | 525  | 5   | 25    | 625   | 2625  | 13125  |
| 55       | 532  | 7   | 49    | 2401  | 3724  | 26068  |
| $\Sigma$ | 3473 | 0   | 168   | 6216  | 3483  | 68073  |

Substituting these values in the normal equations, we get

(i) **Straight line:**

$$8a = 3473 \text{ and } 168b = 3483 \text{ giving}$$

$$a = 434.125 \text{ and } b = 20.73$$

$$\text{Thus } Y = 434.125 + 20.73 u$$

The straight line of  $Y$  on  $X$  is obtained by writing  $\frac{2(X-37.5)}{5}$

for  $u$ . Then

$$\begin{aligned} Y &= 434.125 + 20.73 \left[ \frac{2(X-37.5)}{5} \right] \\ &= 434.125 + 20.73 (0.4X - 15) \\ &= 123.175 + 8.292X \end{aligned}$$

which is the equation of the required straight line.

(ii) **Second degree parabola:**

$$8a + 168c = 3473$$

$$168b = 3483$$

$$168a + 6216c = 68073.$$

Solving them simultaneously, we find that

$$a = 472.093, b = 20.73 \text{ and } c = -1.808, \text{ giving}$$

$$Y = 472.093 + 20.73 u - 1.808 u^2.$$

Whence, by writing  $2 \frac{(X-37.5)}{5}$ , i.e.  $(0.4X-15)$  for  $u$ , we get

$$Y = 472.093 + 20.73 (0.4X-15) - 1.808 (0.4X-15)^2$$

$$= -245.657 + 29.988X - 0.289 X^2,$$

which is the equation of the required second degree parabola of  $Y$  on  $X$ .

The computations needed to find the sums of squares of residuals are given below:

| X        | Y    | $X^2$ | $XY$   | $Y^2$   | $X^2Y$  |
|----------|------|-------|--------|---------|---------|
| 20       | 240  | 400   | 4800   | 57600   | 96000   |
| 25       | 315  | 625   | 7875   | 99225   | 196875  |
| 30       | 403  | 900   | 12090  | 162409  | 362700  |
| 35       | 450  | 1225  | 15750  | 202500  | 551250  |
| 40       | 488  | 1600  | 19520  | 238144  | 780800  |
| 45       | 520  | 2025  | 23400  | 270400  | 1053000 |
| 50       | 525  | 2500  | 26250  | 275625  | 1312500 |
| 55       | 532  | 3025  | 29260  | 283024  | 1609300 |
| $\Sigma$ | 3473 | 12300 | 138945 | 1588927 | 5962425 |

The sum of squares of residuals in case of straight line is

$$\begin{aligned}
 S &= \sum(Y - a - bX)^2 = \sum Y^2 - a \sum Y - b \sum XY \\
 &= 1588927 - (123.175)(3473) - (8.292)(138945) \\
 &= 1588927 - 427786.77 - 1152131.9 = 9008.4;
 \end{aligned}$$

and in case of 2nd degree parabola, is

$$\begin{aligned}
 S &= \sum(Y - a - bX - cX^2)^2 = \sum Y^2 - a \sum Y - b \sum XY - c \sum X^2Y \\
 &= 1588927 - (-245.657)(3473) - (29.988)(138945) \\
 &\quad - (-0.289)(5962425) \\
 &= 1588927 + 853166.76 - 4166682.06 + 172929.5 \\
 &= 340.6.
 \end{aligned}$$

**12.12. Taking  $u = X-2$ , we find that  $\sum u = 0 = \sum u^3 = \sum u^5$ . Then the normal equations in case of**

- (i) *Straight line*, reduce to  $\sum Y = na$  and  $\sum uY = b \sum u^2$ ;
- (ii) *Quadratic parabola*, reduce to

$$\sum Y = na + c \sum u^2, \quad \sum uY = b \sum u^2, \quad \sum u^2Y = a \sum u^2 + c \sum u^4;$$

(iii) *Cubic parabola*, reduce to

$$\sum Y = na + c \sum u^2, \quad \sum uY = b \sum u^2 + d \sum u^4,$$

$$\sum u^2 Y = a \sum u^2 + c \sum u^4, \quad \sum u^3 Y = b \sum u^4 + d \sum u^6.$$

The necessary computations are given in the following table:

| $u$      | $Y$  | $u^2$ | $u^4$ | $u^6$ | $uY$ | $u^2Y$ | $u^3Y$ |
|----------|------|-------|-------|-------|------|--------|--------|
| -2       | 1.0  | 4     | 16    | 64    | -2.0 | 4.0    | -8.0   |
| -1       | 1.8  | 1     | 1     | 1     | -1.8 | 1.8    | -1.8   |
| 0        | 1.3  | 0     | 0     | 0     | 0    | 0      | 0      |
| 1        | 2.5  | 1     | 1     | 1     | 2.5  | 2.5    | 2.5    |
| 2        | 6.3  | 4     | 16    | 64    | 12.6 | 25.2   | 50.4   |
| $\Sigma$ | 12.9 | 10    | 34    | 130   | 11.3 | 33.5   | 43.1   |

Substituting these values in the normal equations and solving them, we get

(i) **Straight line:**

$$5a = 12.9, \text{ and } 10b = 11.3$$

$$\text{or } a = 2.58 \text{ and } b = 1.13.$$

$$\text{Thus } Y = 2.58 + 1.13u.$$

But the straight line of  $Y$  on  $X$  is obtained by writing  $X-2$  for  $u$ . Therefore

$$\begin{aligned} Y &= 2.58 + 1.13(X-2) \\ &= 0.32 + 1.13X, \end{aligned}$$

which is the equation of the desired straight line.

(ii) **Parabola of second degree:**

$$5a + 10c = 12.9$$

$$10b = 11.3$$

$$10a + 34c = 33.5$$

Solving them simultaneously, we find that

$$a = 1.48, b = 1.13 \text{ and } c = 0.55$$

Then  $Y = 1.48 + 1.13u + 0.55u^2$ .

Writing  $X-2$  for  $u$ , we get the quadratic parabola as

$$\begin{aligned} Y &= 1.48 + 1.13(X-2) + 0.55(X-2)^2 \\ &= 1.42 - 1.07X + 0.55X^2 \end{aligned}$$

(iii) **Cubic parabola:**

$$5a + 10c = 12.9, \quad 10b + 34d = 11.3,$$

$$10a + 34c = 33.5, \quad 34b + 130d = 43.1.$$

Solving them simultaneously, we find that

$$a = 1.48, \quad b = 0.025, \quad c = 0.55 \text{ and } d = 0.325$$

$$\therefore Y = 1.48 + 0.025u + 0.55u^2 + 0.325u^3$$

Replacing  $u$  by  $X-2$ , we get the desired parabola of third degree

$$\begin{aligned} Y &= 1.48 + 0.025(X-2) + 0.55(X-2)^2 + 0.325(X-2)^3 \\ &= 1.03 + 1.725X - 1.40X^2 + 0.325X^3. \end{aligned}$$

Next, we calculate the expected values ( $\hat{Y}$ ) and the sums of squares of residuals as below:

| X        | Y    | Straight line            |                   | Quadratic parabola                 |                   | Cubic parabola                                 |                   |
|----------|------|--------------------------|-------------------|------------------------------------|-------------------|--|-------------------|
|          |      | $\hat{Y} = 0.32 + 1.13X$ | $(Y - \hat{Y})^2$ | $\hat{Y} = 1.42 - 1.07X + 0.55X^2$ | $(Y - \hat{Y})^2$ | $\hat{Y} = 1.03 + 1.725X - 1.40X^2 + 0.325X^3$ | $(Y - \hat{Y})^2$ |
| 0        | 1.0  | 0.32                     | 0.4624            | 1.42                               | 0.1764            | 1.03   | 0.0009            |
| 1        | 1.8  | 1.45                     | 0.1225            | 0.90                               | 0.8100            | 1.68   | 0.0144            |
| 2        | 1.3  | 2.58                     | 1.6384            | 1.48                               | 0.0324            | 1.48   | 0.0324            |
| 3        | 2.5  | 3.71                     | 1.4641            | 3.16                               | 0.4356            | 2.38   | 0.0144            |
| 4        | 6.3  | 4.84                     | 2.1316            | 5.94                               | 0.1296            | 6.33   | 0.0009            |
| $\Sigma$ | 12.9 | 12.9                     | 5.8190            | 12.9                               | 1.5840            | 12.9   | 0.0630            |

**Alternatively.** The computations needed to find the sums of squares of residuals are given as follows:

| $X$      | $Y$  | $X^2$ | $XY$ | $Y^2$ | $X^2Y$ | $X^3Y$ |
|----------|------|-------|------|-------|--------|--------|
| 0        | 1.0  | 0     | 0    | 1.00  | 0      | 0      |
| 1        | 1.8  | 1     | 1.8  | 3.24  | 1.8    | 1.8    |
| 2        | 1.3  | 4     | 2.6  | 1.69  | 5.2    | 10.4   |
| 3        | 2.5  | 9     | 7.5  | 6.25  | 22.5   | 67.5   |
| 4        | 6.3  | 16    | 25.2 | 39.69 | 100.8  | 403.2  |
| $\Sigma$ | 12.9 | 30    | 37.1 | 51.87 | 130.3  | 482.9  |

(i) *Straight line:*

$$\begin{aligned}
 S &= \sum(Y - a - bX)^2 = \sum Y^2 - a \sum Y - b \sum XY \\
 &= 51.87 - (0.32)(12.9) - (1.13)(37.1) \\
 &= 51.87 - 4.128 - 41.932 = 5.82
 \end{aligned}$$

(ii) *Quadratic parabola:*

$$\begin{aligned}
 S &= \sum(Y - a - bX - cX^2)^2 = \sum Y^2 - a \sum Y - b \sum XY - c \sum X^2Y \\
 &= 51.87 - (1.42)(12.9) - (-1.07)(37.1) - (0.55)(130.3) \\
 &= 51.87 - 18.318 + 39.697 - 71.665 = 1.584.
 \end{aligned}$$

(iii) *Cubic parabola:*

$$\begin{aligned}
 S &= \sum(Y - a - bX - cX^2 - dX^3)^2 \\
 &= \sum Y^2 - a \sum Y - b \sum XY - c \sum X^2Y - d \sum X^3Y \\
 &= 51.87 - (1.03)(12.9) - (1.725)(37.1) - (-1.4) \times \\
 &\quad (130.3) - (0.325)(482.9) \\
 &= 51.87 - 13.287 - 63.9975 + 182.42 - 156.9425 \\
 &= 234.29 - 234.227 = 0.063,
 \end{aligned}$$

12.13. (b) To find a suitable curve, we construct a difference table as below:

| $X$ | $Y$ | $\Delta Y$ | $\Delta^2 Y$ |
|-----|-----|------------|--------------|
| 0   | 10  | 7          |              |
| 1   | 17  | 11         | 4            |
| 2   | 28  | 15         | 4            |
| 3   | 43  | 19         |              |
| 4   | 62  |            |              |

As the second order differences are constant, therefore the suitable curve is the second degree parabola, i.e.  $Y = a + bX + cX^2$ . Then the three normal equations are

$$\sum Y = na + b\sum X + c\sum X^2$$

$$\sum XY = a\sum X + b\sum X^2 + c\sum X^3$$

$$\sum X^2 Y = a\sum X^2 + b\sum X^3 + c\sum X^4.$$

The necessary computations are given below:

| $X$ | $Y$ | $X^2$ | $X^3$ | $X^4$ | $XY$ | $X^2 Y$ |
|-----|-----|-------|-------|-------|------|---------|
| 0   | 10  | 0     | 0     | 0     | 0    | 0       |
| 1   | 17  | 1     | 1     | 1     | 17   | 17      |
| 2   | 28  | 4     | 8     | 16    | 56   | 112     |
| 3   | 43  | 9     | 27    | 81    | 129  | 387     |
| 4   | 62  | 16    | 64    | 256   | 248  | 992     |
| 10  | 160 | 30    | 100   | 354   | 450  | 1508    |

Substituting these values in the normal equations, we get

$$5a + 10b + 30c = 160$$

$$10a + 30b + 100c = 450$$

$$30a + 100b + 354c = 1508$$

Solving them simultaneously, we find that

$$a = 10, \quad b = 5 \quad \text{and} \quad c = 2$$

Hence the desired second degree parabolic curve is

$$Y = 10 + 5X + 2X^2.$$

**12.14. (b) The given curve  $Y = ab^X$  may be written as**

$$\log Y = \log a + X \log b$$

$$\text{or} \quad Y' = A + BX' \quad (\text{Form of a st. line})$$

where  $Y' = \log Y$ ,  $A = \log a$  and  $B = \log b$ .

The normal equations are:

$$\sum Y' = nA + B\sum X$$

$$\sum XY' = A\sum X + B\sum X^2.$$

The calculations involved are shown in the following table.

|          | X  | Y   | $X^2$ | $Y' = \log Y$ | XY      |
|----------|----|-----|-------|---------------|---------|
|          | 0  | 73  | 0     | 1.8633        | 0       |
|          | 1  | 91  | 1     | 1.9590        | 1.9590  |
|          | 2  | 112 | 4     | 2.0492        | 4.0984  |
|          | 3  | 131 | 9     | 2.1173        | 6.3519  |
|          | 4  | 162 | 16    | 2.2095        | 8.8380  |
| $\Sigma$ | 10 | -   | 30    | 10.1983       | 21.2473 |

Substituting these values in the normal equations, we get

$$5A + 10B = 10.1983$$

$$10A + 30B = 21.2473$$

Solving them, we find that  $A = 1.8695$  and  $B = 0.08507$

Thus  $a = \text{antilog of } A$

$$= \text{antilog}(1.8695) = 74.04, \text{ and}$$

$b = \text{antilog of } B$

$$= \text{antilog}(0.08507) = 1.216$$

Hence the equation of the required curve is

$$Y = 74.04(1.22)^X$$

Next, we estimate the values of Y when  $X=5$  and 6. The equation is  $Y = 74.04(1.22)^X$ . Putting  $X=5$  and 6, we get

$$Y_5 = 74.04(1.22)^5 = 200.11; \text{ and}$$

$$Y_6 = 74.04(1.22)^6 = 244.13.$$

12.15. The equation of the curve  $Y = ab^X$  may be written as

$$\log Y = \log a + X \log b$$

$$\text{or } Y' = A + BX, \text{ (form of a st. line)}$$

$$\text{where } Y' = \log Y, A = \log a \text{ and } B = \log b$$

The two normal equations are

$$\sum Y' = nA + B\sum X$$

$$\sum XY' = A\sum X + B\sum X^2.$$

The necessary calculations are given in the table below:

|          | $X$ | $Y$ | $X^2$ | $Y' = \log Y$ | $XY'$   |
|----------|-----|-----|-------|---------------|---------|
|          | 0   | 32  | 0     | 1.5051        | 0       |
|          | 1   | 47  | 1     | 1.6721        | 1.6721  |
|          | 2   | 65  | 4     | 1.8129        | 3.6258  |
|          | 3   | 92  | 9     | 1.9638        | 5.8914  |
|          | 4   | 132 | 16    | 2.1206        | 8.4824  |
|          | 5   | 190 | 25    | 2.2788        | 11.3940 |
|          | 6   | 275 | 36    | 2.4393        | 14.6358 |
| $\Sigma$ | 21  | --  | 91    | 13.7926       | 45.7015 |

Substituting these values in the normal equations, we get

$$7A + 21B = 13.7926, \quad 21A + 91B = 45.7015$$

Solving them, we find that  $A = 1.5072$  and  $B = 0.1544$

Thus  $a = \text{Antilog of } A$

$$= \text{Antilog}(1.5072) = 32.15, \text{ and}$$

$$b = \text{Antilog of } B = \text{Antilog}(0.1544) = 1.427$$

Hence the least-squares curve is of the form

$$Y = 32.15(1.427)^X$$

Estimated value of  $Y$  when  $X = 7$ , is

$$Y = 32.15(1.427)^7 = 387.40$$

**12.16. We may write the exponential equation in the logarithmic form as**

$$\log Y = \log a + X \log b$$

$$\text{i.e. } Y' = A + BX, \text{ (Form of a straight line)}$$

$$\text{where } Y' = \log Y, \quad A = \log a \text{ and } B = \log b.$$

The two normal equations are

$$\Sigma Y' = nA + B\Sigma X, \quad \Sigma XY' = A\Sigma X + B\Sigma X^2$$

The necessary calculations are arranged in the following table:

|          | Day<br>(X) | Height<br>(Y) | $X^2$ | $Y' = \log Y$ | $XY'$   |
|----------|------------|---------------|-------|---------------|---------|
|          | 0          | 0.75          | 0     | -0.1249       | 0       |
|          | 1          | 1.20          | 1     | 0.0792        | 0.0792  |
|          | 2          | 1.75          | 4     | 0.2430        | 0.4860  |
|          | 3          | 2.50          | 9     | 0.3979        | 1.1937  |
|          | 4          | 3.45          | 16    | 0.5378        | 2.1512  |
|          | 5          | 4.70          | 25    | 0.6721        | 3.3605  |
|          | 6          | 6.20          | 36    | 0.7924        | 4.7544  |
|          | 7          | 8.25          | 49    | 0.9165        | 6.4155  |
|          | 8          | 11.50         | 64    | 1.0607        | 8.4856  |
| $\Sigma$ | 36         | --            | 204   | 4.5747        | 26.9261 |

Substituting these values, we get

$$9A + 36B = 4.5747$$

$$36A + 204B = 26.9261$$

Solving them simultaneously, we get

$$A = -0.0669 \text{ and } B = 0.1438$$

Whence, we find that

$$a = \text{Antilog of } A = \text{Antilog}(-0.0669)$$

$$= \text{Antilog}(1.9331) = 0.8572, \text{ and}$$

$$b = \text{Antilog of } B$$

$$= \text{Antilog}(0.1438) = 1.393$$

Hence the equation of the required exponential curve is

$$Y = 0.86(1.39)^X.$$

**12.17. The equation of the curve  $Y = ab^X$  may be written as**

$$\log Y = \log a + X \log b$$

$$\text{or } Y' = A + BX,$$

where  $Y' = \log Y$ ,  $A = \log a$  and  $B = \log b$ .

The two normal equations are

$$\sum Y' = nA + B\sum X$$

$$\sum XY' = A\sum X + B\sum X^2$$

The necessary calculations are given in the table below:

|          | X  | Y    | $X^2$ | $Y' = \log Y$ | $XY'$   |
|----------|----|------|-------|---------------|---------|
|          | 1  | 10.0 | 1     | 1.0000        | 1.0000  |
|          | 2  | 12.2 | 4     | 1.0864        | 2.1728  |
|          | 3  | 14.5 | 9     | 1.1614        | 3.4842  |
|          | 4  | 17.3 | 16    | 1.2380        | 4.9520  |
|          | 5  | 21.0 | 25    | 1.3222        | 6.6110  |
|          | 6  | 25.0 | 36    | 1.3979        | 8.3874  |
|          | 7  | 29.0 | 49    | 1.4624        | 10.2368 |
| $\Sigma$ | 28 | ---  | 140   | 8.6683        | 36.8442 |

Substituting these values in the normal equations, we get

$$7A + 28B = 8.6683$$

$$28A + 140B = 36.8442$$

Solving them, we find that  $A = 0.9283$  and  $B = 0.0775$

Thus  $a = \text{Antilog of } A$

$$= \text{Antilog}(0.9283) = 8.478, \text{ and}$$

$$b = \text{Antilog of } B = \text{Antilog}(0.0775) = 1.195.$$

Hence the equation of the desired curve is

$$Y = 8.478(1.195)^X$$

**12.18. The equation of the curve  $Y = ab^X$  may be written as**

$$\log Y = \log a + X \log b$$

$$\text{or } Y' = A + BX$$

where  $Y' = \log Y$ ,  $A = \log a$  and  $B = \log b$ .

The two normal equations are

$$\sum Y' = nA + B \sum X$$

$$\sum XY' = A \sum X + B \sum X^2$$

The following table contains the necessary computations:

| $X$<br>(years) | $Y$ | $X^2$ | $Y' = \log Y$ | $XY'$   |
|----------------|-----|-------|---------------|---------|
| 1              | 304 | 1     | 2.4829        | 2.4829  |
| 2              | 341 | 4     | 2.5328        | 5.0656  |
| 3              | 393 | 9     | 2.5944        | 7.7832  |
| 4              | 457 | 16    | 2.6599        | 10.6396 |
| 5              | 548 | 25    | 2.7388        | 13.6940 |
| 6              | 670 | 36    | 2.8261        | 16.9566 |
| 7              | 882 | 49    | 2.9455        | 20.6185 |
| 28             | --  | 140   | 18.7804       | 77.2404 |

Substituting these values in the normal equations, we get

$$7A + 28B = 18.7804$$

$$28A + 140B = 77.2404$$

Solving them, we find that  $A = 2.380$  and  $B = 0.076$

Thus  $a = \text{Antilog of } A = \text{Antilog}(2.380) = 239$

$b = \text{Antilog of } B = \text{Antilog of }(0.076) = 1.19$

Hence the least squares curve is of the form

$$Y = 239(1.19)^X$$

The expected enrolment 5 years from now ( $X = 12$ ) is

$$Y_{12} = 239(1.19)^{12} = 1954$$

**12.19. (a) Considering  $\sum X^3 = 582$  redundant, we may fit to the given values the curve  $Y = ab^X$ , which in terms of logs becomes**

$$\log Y = \log a + X \log b$$

$$\text{or } \log Y = A + BX \quad (A = \log a, B = \log b)$$

The two normal equations then are

$$\sum \log Y = nA + B\sum X,$$

$$\sum X \log Y = A\sum X + B\sum X^2$$

Substituting the values, we get

$$8A + 16B = 23$$

$$16A + 204B = 104$$

Solving, we obtain  $A = 2.20$  and  $B = 0.3372$

Whence  $a = 158.5$  and  $b = 2.17$

Hence the curve is  $Y = 158.5 (2.17)^X$

(b) The equation of the curve  $Y = a + b\sqrt{X}$  may be written as

$$Y = a + bX', \text{ where } X' = \sqrt{X}$$

The two normal equations are

$$\sum Y = na + b\sum X'$$

$$\sum X'Y = a\sum X' + b\sum X'^2$$

The necessary calculations are given in the table below:

| $X$      | $Y$   | $X' = \sqrt{X}$ | $X'^2$ | $X'Y$   |
|----------|-------|-----------------|--------|---------|
| 1.20     | 6.33  | 1.0954          | 1.20   | 6.9339  |
| 2.50     | 8.03  | 1.5811          | 2.50   | 12.6962 |
| 3.40     | 8.95  | 1.8439          | 3.40   | 16.5029 |
| 4.70     | 10.09 | 2.1679          | 4.70   | 21.8741 |
| 5.30     | 10.56 | 2.3022          | 5.30   | 24.3112 |
| $\Sigma$ | 43.96 | 8.9905          | 17.10  | 82.3183 |

Substituting these values in the normal equations, we get

$$5a + 8.9905b = 43.96,$$

$$8.9905a + 17.10b = 82.3183.$$

Solving them, we find that  $a = 2.50$  and  $b = 3.50$

Hence the least-squares curve is of the form

$$Y = 2.50 + 3.50\sqrt{X}$$

**12.20. The equation of the curve  $Y=aX^b$  may be written as**

$$\log Y = \log a + b \log X$$

$$\text{or } Y' = A + bX',$$

where  $Y' = \log Y$ ,  $A = \log a$  and  $X' = \log X$ .

The two normal equations are

$$\sum Y' = nA + b \sum X'$$

$$\sum X'Y' = A \sum X' + b \sum X'^2$$

The necessary calculations are shown in the following table:

| $X$      | $Y$  | $X' = \log X$ | $X'^2$   | $X' = \log X$ | $X'Y'$   |
|----------|------|---------------|----------|---------------|----------|
| 1        | 1200 | 0             | 0        | 3.0792        | 0        |
| 2        | 900  | 0.3010        | 0.090601 | 2.9542        | 0.889214 |
| 3        | 600  | 0.4771        | 0.227624 | 2.7782        | 1.325479 |
| 4        | 200  | 0.6021        | 0.362524 | 2.3010        | 1.385432 |
| 5        | 110  | 0.6990        | 0.488601 | 2.0414        | 1.426939 |
| 6        | 50   | 0.7782        | 0.605595 | 1.6990        | 1.322162 |
| $\Sigma$ | --   | 2.8574        | 1.774945 | 14.8530       | 6.349226 |

Substituting these values in the normal equations, we get

$$6A + 2.8574 b = 14.8530$$

$$2.8574 A + 1.774945 b = 6.349226$$

Solving them, we find that  $A = 3.3083$  and  $b = -1.7488$

Thus  $a = \text{Antilog of } A$

$$= \text{Antilog of } (3.3083) = 2033.0$$

Hence the equation of the desired curve is

$$Y = 2033 (X)^{-1.7488}$$

**12.21. The equation of the curve  $Y=aX^b$  may be written as**

$$\log Y = \log a + b \log X,$$

$$\text{i.e. } Y' = A + bX', \quad (\text{a straight line})$$

where  $Y' = \log Y$ ,  $A = \log a$  and  $X' = \log X$

Then the two normal equations are

$$\sum Y' = nA + b\sum X'$$

$$\sum X'Y' = A\sum X' + b\sum X'^2$$

The necessary calculations are given in the table below:

| $X$      | $Y$ | $X' = \log X$ | $X'^2$    | $Y' = \log Y$ | $X'Y'$    |
|----------|-----|---------------|-----------|---------------|-----------|
| 50       | 108 | 1.6990        | 2.86601   | 2.0334        | 3.454747  |
| 100      | 53  | 2.0000        | 4.000000  | 1.7243        | 3.448600  |
| 250      | 24  | 2.3979        | 5.749924  | 1.3802        | 3.309582  |
| 500      | 9   | 2.6990        | 7.284601  | 0.9542        | 2.575386  |
| 1000     | 5   | 3.0000        | 9.000000  | 0.6990        | 2.097000  |
| $\Sigma$ | --  | 11.7959       | 28.921126 | 6.7911        | 14.885315 |

Substituting these values in the normal equations, we get

$$5A + 11.7959b = 6.7911,$$

$$11.7959A + 28.921126b = 14.885315$$

Solving them, we find that  $A = 3.81177$  and  $b = -1.04$

Thus  $a = \text{Antilog of } A$

$$= \text{Antilog}(3.81177) = 6483.1$$

Hence the equation of the required curve is

$$Y = 6483.1(X)^{-1.04}$$

To estimate the value of  $Y$  when  $X = 400$ , we use the equation  $Y' = A + bX'$

$$\begin{aligned} \text{Therefore } Y' &= 3.81177 + (-1.04)(2.6021) \\ &= 1.1056 \end{aligned}$$

Hence taking Antilog, we get  $Y = 12.76$

**12.22. We may write the given relation in logs as**

$$\log Y = \log a + n \log X$$

$$\text{or } Y' = A + nX'; \quad (\text{a straight line})$$

where  $Y' = \log Y$ ,  $A = \log a$  and  $X' = \log X$

The two normal equations are

$$\sum Y' = kA + n\sum X' \quad (k = \text{no. of values})$$

$$\sum X'Y' = A\sum X' + n\sum X'^2$$

The computations involved are shown in the following table:

| $X$      | $Y$  | $X' = \log X$ | $X'^2$ | $Y' = \log Y$ | $X'Y'$   |
|----------|------|---------------|--------|---------------|----------|
| 0.5      | 3.4  | -0.3010       | 0.0906 | 0.5315        | -0.15998 |
| 1.5      | 7.0  | 0.1761        | 0.0310 | 0.8451        | +0.14882 |
| 2.5      | 12.8 | 0.3979        | 0.1582 | 1.1072        | 0.44055  |
| 5.0      | 29.8 | 0.6990        | 0.4886 | 1.4742        | 1.03047  |
| 10.0     | 68.2 | 1.0000        | 1.0000 | 1.8338        | 1.83380  |
| $\Sigma$ | --   | 1.9720        | 1.7684 | 5.7918        | 3.29366  |

Substituting these values in the normal equations, we get

$$5A + 1.9720n = 5.7918,$$

$$1.9720A + 1.7684n = 3.29366.$$

Solving them simultaneously, we find that

$$A = 0.7561 \text{ and } n = 1.02$$

Now  $a = \text{Antilog of } A$

$$= \text{Antilog}(0.7561) = 5.703$$

Hence  $a = 5.703$  and  $n = 1.02$  are the required values.

**12.23. The equation of the curve  $v = ae^{bt}$  may be written as**

$$\log v = \log a + (b \log e)t$$

$$\text{or } y = A + Bt,$$

where  $y = \log v$ ,  $A = \log a$  and  $B = b \log e$

Then the two normal equations are

$$\sum y = nA + B\sum t$$

$$\sum yt = A\sum t + B\sum t^2$$

The necessary calculations are given in the table below:

| $t$ | $v$ | $y = \log v$ | $yt$    | $t^2$ |
|-----|-----|--------------|---------|-------|
| 0.5 | 9.1 | 0.9590       | 0.47950 | 0.25  |
| 0.8 | 8.5 | 0.9294       | 0.74352 | 0.64  |
| 1.4 | 7.5 | 0.8751       | 1.22514 | 1.96  |
| 2.0 | 6.7 | 0.8261       | 1.65220 | 4.00  |
| 2.5 | 6.1 | 0.7853       | 1.96325 | 6.25  |
| 7.2 | --  | 4.3749       | 6.06361 | 13.10 |

Substituting these values in the normal equations, we get

$$5A + 7.2B = 4.3749$$

$$7.2A + 13.10B = 6.06361.$$

Solving them, we find that  $A = 0.9995$  and  $B = -0.0865$

Thus  $a = \text{Antilog of } A$

$$= \text{Antilog}(0.9995) = 9.998$$

$$b = B/\log e \text{ where } \log e = 0.4343$$

$$= -0.0865/0.4343 = -0.1992 = -0.20$$

Hence the equation of the curve to be fitted to the data is

$$v = 9.998 e^{-0.2t}$$

$$= 10 e^{-0.2t}$$

**12.24.(a)** The equation of the curve  $Y = ae^{bx}$  may be written as

$$\log Y = \log a + (b \log e) X$$

$$\text{or } Y' = A + BX,$$

$$\text{where } Y' = \log Y, A = \log a \text{ and } B = b \log e$$

Then the two normal equations are

$$\sum Y' = nA + B\sum X$$

$$\sum XY' = A\sum X + B\sum X^2$$

The computations needed to fit the curve are given in the table below:

| $X$ | $Y$  | $Y' = \log Y$ | $XY'$   | $X^2$ |
|-----|------|---------------|---------|-------|
| 1   | 27   | 1.4314        | 1.4314  | 1     |
| 2   | 73   | 1.8633        | 3.7266  | 4     |
| 3   | 200  | 2.3010        | 6.9030  | 9     |
| 4   | 545  | 2.7364        | 10.9456 | 16    |
| 5   | 1484 | 3.1715        | 15.8575 | 25    |
| 15  | --   | 11.5036       | 38.8641 | 55    |

Substituting these values in the normal equations, we get

$$5A + 15B = 11.5036$$

$$15A + 55B = 38.8641$$

Solving them, we find that  $A = 0.99473$  and  $B = 0.43533$

Therefore  $Y = 0.99473 + 0.43533X$

Now  $a = \text{Antilog of } A$

$$= \text{Antilog}(0.99473) = 9.88, \text{ and}$$

$$0.4343b = 0.43533 \quad (\because \log_{10}e = 0.4343)$$

$$\text{or } b = \frac{0.43533}{0.4343} = 1.002$$

Hence the equation of the curve fitted to the data is

$$Y = 9.88 e^{1.002X}$$

(b) The values of  $Y$  from the approximating line for various values of  $X$  are obtained below:

| $X$      | $Y' = 0.99473 + 0.43533X$ | $\hat{Y} = \text{Antilog } Y'$ | $\hat{Y} - Y$ |
|----------|---------------------------|--------------------------------|---------------|
| 1        | 1.43006                   | 26.92                          | 0.08          |
| 2        | 1.86539                   | 73.34                          | -0.34         |
| 3        | 2.30072                   | 199.81                         | 0.19          |
| 4        | 2.73605                   | 544.56                         | 0.44          |
| 5        | 3.17138                   | 1484.30                        | -0.30         |
| $\Sigma$ | --                        | --                             | 0.07          |

The deviations of the estimated values of  $Y$  from the corresponding observed values add to 0.07. This slight difference is due to rounding off.

### 12.25. The Pareto curve $n = AX^{-\alpha}$ may be written as

$$\log n = \log A - \alpha \log X$$

$$\text{or } Y = a + bX', \text{ (a straight line)}$$

$$\text{where } Y = \log n, a = \log A, b = -\alpha \text{ and } X' = \log X$$

The two normal equations are

$$\sum Y = Na + b \sum X'$$

$$\sum X'Y = a \sum X' + b \sum X'^2$$

The computations involved are shown in the following table:

| Income<br>(X) | $X' = \log X$ | $X'^2$  | No. (n)    | $Y = \log n$ | $X'Y$    |
|---------------|---------------|---------|------------|--------------|----------|
| 150           | 2.1761        | 4.7354  | 14,000,000 | 7.1461       | 15.55063 |
| 500           | 2.6990        | 7.2846  | 825,000    | 5.9165       | 15.96763 |
| 1,000         | 3.0000        | 9.0000  | 173,000    | 5.2380       | 15.71400 |
| 2,000         | 3.3010        | 10.8966 | 35,500     | 4.5502       | 15.02021 |
| $\Sigma$      | 11.1761       | 31.9166 | ---        | 22.8508      | 62.25247 |

Substituting these values, we get

$$4a + 11.1761b = 22.8508$$

$$11.1761a + 31.9166b = 62.25247$$

Multiplying the first equation by 11.1761 and the second by 4, we get

$$44.7044a + 124.9052b = 255.38283$$

$$44.7044a + 127.6664b = 249.00988$$

Subtraction gives

$$-2.7612b = 6.37295$$

$$\therefore b = -2.31$$

Whence, we find that  $\alpha = -b = 2.31$ .

Putting  $b = -2.31$  in the first normal equation and simplifying, we get  $a = 12.1669$ .

Thus  $A = \text{Antilog of } a$

$$= \text{Antilog}(12.1669) = 1,469,000,000,000.$$

Hence the result.

**12.26. Taking logs of both sides of the equation  $pv^\gamma = c$ , we obtain**

$$\log p + \gamma \log v = \log c$$

or  $\log v = \frac{1}{\gamma} \log c - \frac{1}{\gamma} \log p$ , as  $p$  is to be taken as independent variable.

Calling  $\log v = y$ , and  $\log p = x$ , we may write it as

$$y = a + bx, \text{ where } a = \frac{1}{\gamma} \log c \text{ and } b = -\frac{1}{\gamma}$$

Then the two normal equations are

$$\sum y = na + b \sum x$$

$$\sum xy = a \sum x + b \sum x^2, \text{ giving}$$

$$b = \frac{n \sum xy - (\sum x)(\sum y)}{n \sum x^2 - (\sum x)^2}; \text{ and}$$

$$a = \frac{(\sum x^2)(\sum y) - (\sum x)(\sum xy)}{n \sum x^2 - (\sum x)^2}.$$

The computations involved are shown in the following table:

| $p$      | $v$  | $x (= \log p)$ | $y (= \log v)$ | $xy$     | $x^2$   |
|----------|------|----------------|----------------|----------|---------|
| 0.5      | 1.62 | -0.3010        | 0.2095         | -0.06306 | 0.09060 |
| 1.0      | 1.00 | 0.0000         | 0.0000         | 0        | 0       |
| 1.5      | 0.75 | 0.1761         | -0.1249        | -0.02079 | 0.03101 |
| 2.0      | 0.62 | 0.3010         | -0.2076        | -0.06249 | 0.09060 |
| 2.5      | 0.52 | 0.3979         | -0.2840        | -0.11400 | 0.15832 |
| 3.0      | 0.46 | 0.4771         | -0.3372        | -0.16088 | 0.22762 |
| $\Sigma$ | --   | 1.0511         | -0.7442        | -0.42122 | 0.59815 |

Substitution gives

$$b = \frac{(6)(-0.42122) - (-0.7442)(1.0511)}{(6)(0.59815) - (1.0511)^2}$$
$$= \frac{-2.52732 + 0.78223}{3.58890 - 1.1048112} = \frac{-1.74509}{2.4840888} = -0.702509$$

Thus  $-\frac{1}{\gamma} = -0.702509$

or  $\gamma = \frac{1}{0.702509} = 1.42.$

**12.27. (b) The equation of the curve  $\frac{1}{Y} = a + bX$  may be written as**

$$Y' = a + bX, \text{ where } Y' = \frac{1}{Y}.$$

The two normal equations are

$$\sum Y' = na + b\sum X$$

$$\sum XY' = a\sum X + b\sum X^2$$

The necessary calculations are given in the table below:

|          | X  | Y   | $X^2$ | $Y' = 1/Y$ | $XY'$  |
|----------|----|-----|-------|------------|--------|
|          | 0  | 10  | 0     | 0.100      | 0      |
|          | 1  | 8   | 1     | 0.125      | 0.125  |
|          | 4  | 5   | 16    | 0.200      | 0.800  |
|          | 6  | 4   | 36    | 0.250      | 1.500  |
|          | 12 | 2.5 | 144   | 0.400      | 4.800  |
|          | 16 | 2   | 256   | 0.500      | 8.000  |
| $\Sigma$ | 39 | --- | 453   | 1.575      | 15.225 |

Substituting these values in the normal equations, we get

$$6a + 39b = 1.575$$

$$39a + 453b = 15.225$$

Solving them, we find that  $a = 0.10$  and  $b = 0.025$

Hence the required equation of the reciprocal curve is

$$\frac{1}{Y} = 0.10 + 0.025 X$$

**12.28. (a) The given linear equation is**

$$Y = a + bX_1 + cX_2,$$

where  $a, b$  and  $c$  are to be determined.

The method of least-squares calls for the selection of those values  $a, b$  and  $c$  which make the sum of squares of deviations,  $S$ , a minimum. In other words, we have to minimize  $S = \sum(Y - a - bX_1 - cX_2)^2$ .

For a minimum value,  $\frac{\partial S}{\partial a}$ ,  $\frac{\partial S}{\partial b}$  and  $\frac{\partial S}{\partial c}$  must be zero.

Thus  $\frac{\partial S}{\partial a} = 2\sum(Y - a - bX_1 - cX_2)(-1) = 0$ ,

$$\frac{\partial S}{\partial b} = 2\sum(Y - a - bX_1 - cX_2)(-X_1) = 0, \text{ and}$$

$$\frac{\partial S}{\partial c} = 2\sum(Y - a - bX_1 - cX_2)(-X_2) = 0,$$

which on simplification become

$$\sum Y = na + b\sum X_1 + c\sum X_2$$

$$\sum X_1 Y = a\sum X_1 + b\sum X_1^2 + c\sum X_1 X_2$$

$$\sum X_2 Y = a\sum X_2 + b\sum X_1 X_2 + c\sum X_2^2$$

These are the required normal equations.

**(b) The normal equations of  $Y = a + bX_1 + cX_2$  are**

$$\sum Y = na + b\sum X_1 + c\sum X_2$$

$$\sum X_1 Y = a\sum X_1 + b\sum X_1^2 + c\sum X_1 X_2$$

$$\sum X_2 Y = a\sum X_2 + b\sum X_1 X_2 + c\sum X_2^2$$

The necessary calculations are given in the table below:

|          | $Y$ | $X_1$ | $X_2$ | $X_1Y$ | $X_2Y$ | $X_1^2$ | $X_2^2$ | $X_1X_2$ |
|----------|-----|-------|-------|--------|--------|---------|---------|----------|
|          | 2   | 8     | 0     | 16     | 0      | 64      | 0       | 0        |
|          | 5   | 8     | 1     | 40     | 5      | 64      | 1       | 8        |
|          | 7   | 6     | 1     | 42     | 7      | 36      | 1       | 6        |
|          | 8   | 5     | 3     | 40     | 24     | 25      | 9       | 15       |
|          | 5   | 3     | 4     | 15     | 20     | 9       | 16      | 12       |
| $\Sigma$ | 27  | 30    | 9     | 153    | 56     | 198     | 27      | 41       |

Substituting these values in the normal equations, we get

$$5a + 30b + 9c = 27$$

$$30a + 198b + 41c = 153$$

$$9a + 41b + 27c = 56$$

Solving them, we find that  $a = 4.49$ ,  $b = -0.04$  and  $c = 0.64$ .

Hence the required equation is  $Y = 4.49 - 0.04X_1 + 0.64X_2$ .

**12.32. (a) According to the principle of least squares, the sum to be minimized is given by**

$$S = (X+7Y-17)^2 + (2X-Y-0)^2 + (3X-2Y+1)^2$$

The two normal equations are obtained as

$$\frac{\partial S}{\partial X} = 2(X+7Y-17)(1) + 2(2X-Y-0)(2) + 2(3X-2Y+1)(3) = 0,$$

$$\frac{\partial S}{\partial Y} = 2(X+7Y-17)(7) + 2(2X-Y-0)(-1) + 2(3X-2Y+1)(-2) = 0.$$

Simplifying, we get

$$14X - Y = 14, \text{ and } -X + 54Y = 121$$

Multiplying the first equation by 1 and second by 14, we have

$$14X - Y = 14, \text{ and } -14X + 756Y = 1694$$

Adding, we get

$$755Y = 1708 \text{ or } Y = 2.262$$

Putting  $Y = 2.262$  in the first normal equation, we have

$$14X - 2.262 = 14 \text{ or } 14X = 14 + 2.262$$

$$\therefore X = \frac{16.262}{14} = 1.162$$

Hence the required solution is  $X = 1.162$  and  $Y = 2.262$

(b) The normal equation for  $X$  is obtained by multiplying each equation by the co-efficient of  $X$  in it and adding them together as below:

$$4X + 2Y = 9.6$$

$$9X - 6Y = -6.3$$

$$+X - 3Y = -6.3$$

$$\underline{9X + 6Y = 24.0}$$

$$23X - Y = 21.0 \quad \dots (A)$$

Similarly, the normal equation for  $Y$  is obtained as below:

$$2X + Y = 4.8$$

$$-6X + 4Y = 4.2$$

$$-3X + 9Y = 18.9$$

$$\underline{6X + 4Y = 16.0}$$

$$-X + 18Y = 43.9 \quad \dots (B)$$

$$\text{Now } 18(A): \quad 414X - 18Y = 378 \quad \dots (C)$$

$$\therefore (B) + (C): \quad 413X = 421.9 \text{ or } X = 1.02$$

Putting  $X = 1.02$  in (B), we get

$$-1.02 + 18Y = 43.9 \text{ or } Y = \frac{43.9 + 1.02}{18} = 2.50$$

Hence the required solution is  $X = 1.02$  and  $Y = 2.50$ .

Substituting  $X = 1.02$  and  $Y = 2.50$  in the given set of equations, we get the residuals as

$$e_1 = -0.26, e_2 = 0.16, e_3 = 0.18, e_4 = 0.06$$

$\therefore$  Sum of squares of residuals is

$$\sum e_i^2 = (-0.26)^2 + (0.16)^2 + (0.18)^2 + (0.06)^2 = 0.1292$$

**12.33. (a) Normal equation for X is**

$$X + Y = 3.01$$

$$4X - 2Y = 0.06$$

$$X + 3Y = 7.02$$

$$\underline{9X + 3Y = 14.91}$$

$$15X + 5Y = 25.00$$

... (A)

Normal equation for Y is

$$X + Y = 3.01$$

$$-2X + Y = -0.03$$

$$3X + 9Y = 21.06$$

$$\underline{3X + Y = 4.97}$$

$$5X + 12Y = 29.01$$

... (B)

Now 3(B):  $15X + 36Y = 87.03$  ... (C)

(C)-(A):  $31Y = 62.03$

$\therefore Y = 2.001$

Putting this value of Y in (A) and simplifying, we get

$$X = 0.9997$$

**(b) Normal equation for X is**

$$4X + 2Y = 8$$

$$X + 2Y = 5.02$$

$$9X - 3Y = 30.06$$

$$\underline{9X + 6Y = 2.91}$$

$$23X + 7Y = 45.99$$

... (A)

Normal equation for Y is

$$2X + Y = 4$$

$$2X + 4Y = 10.04$$

$$-3X + Y = -10.02$$

$$\underline{6X + 4Y = 1.94}$$

$$7X + 10Y = 5.96$$

... (B)

Now 10(A):  $230X + 70Y = 459.9$  ... (C)

7(B):  $\underline{49X + 70Y = 41.72}$  ... (D)

(C)-(D):  $181X = 418.18$

$$\therefore X = \frac{418.18}{181} = 2.31$$

Substituting  $X=2.31$  in (B), we get

$$7(2.31) + 10Y = 5.96$$

$$\text{or } 10Y = 5.96 - 16.17$$

$$\text{or } Y = \frac{-10.21}{10} = -1.02$$

Hence the best possible values are

$$X = 2.31 \text{ and } Y = -1.02$$

#### 12.34. Normal equation for X is obtained below:

$$X + 2Y + Z = 1$$

$$X - Y - 2Z = -3$$

$$4X + 2Y + 2Z = 8$$

$$\underline{16X + 8Y - 20Z = -28}$$

$$22X + 11Y - 19Z = -22 \quad \dots (A)$$

Normal equation for Y is obtained below:

$$2X + 4Y + 2Z = 2$$

$$-X + Y + 2Z = 3$$

$$2X + Y + Z = 4$$

$$\underline{8X + 4Y - 10Z = -14}$$

$$11X + 10Y - 5Z = -5 \quad \dots (B)$$

Normal equation for Z is obtained as below:

$$X + 2Y + Z = 1$$

$$-2X + 2Y + 4Z = 6$$

$$2X + Y + Z = 4$$

$$\underline{-20X - 10Y + 25Z = 35}$$

$$-19X - 5Y + 31Z = 46 \quad \dots (C)$$

$$\text{Now } 2(B): \quad 22X + 20Y - 10Z = -10 \quad \dots (D)$$

$$(D)-(A): \quad 9Y + 9Z = 12$$

or  $3Y + 3Z = 4 \quad \dots (E)$

**Again 19(B):**  $209X + 190Y - 95Z = -95 \quad \dots (F)$

**11 (C):**  $\underline{-209X - 55Y + 341Z = 506} \quad \dots (G)$

**(F) + (G):**  $135Y + 246Z = 411 \quad \dots (H)$

Solving equations (E) and (H) simultaneously, we get

$$Y = -0.75 \text{ and } Z = 2.08$$

Putting these two values in (A), we get

$$22X + 11(-0.75) - 19(2.08) = -22$$

$$\text{or } 22X = -22 + 8.25 + 39.52$$

$$\text{or } X = \frac{25.77}{22} = 1.17$$

Hence the required solution is

$$X = 1.17, Y = -0.75, \text{ and } Z = 2.08$$

### 12.35. Normal equation for X is:

$$\begin{aligned} X - Y + 2Z &= 3 \\ 9X + 6Y - 15Z &= 15 \\ 16X + 4Y + 16Z &= 84 \\ \underline{X - 3Y - 3Z} &= -14 \\ 27X + 6Y &= 88 \quad \dots (A) \end{aligned}$$

Normal equation for Y is:

$$\begin{aligned} -X + Y - 2Z &= -3 \\ 6X + 4Y - 10Z &= 10 \\ 4X + Y + 4Z &= 21 \\ \underline{-3X + 9Y + 9Z} &= 22 \\ 6X + 15Y + Z &= 70 \quad \dots (B) \end{aligned}$$

Normal equation for Z is:

$$\begin{aligned}
 2X - 2Y + 4Z &= 6 \\
 -15X - 10Y + 25Z &= -25 \\
 16X + 4Y + 16Z &= 84 \\
 \underline{-3X + 9Y + 9Z} &= 42 \\
 Y + 54Z &= 107 \quad \dots (C)
 \end{aligned}$$

Solving these equations by determinants, we get

$$\frac{X}{\begin{vmatrix} 88 & 6 & 0 \\ 70 & 15 & 1 \\ 107 & 1 & 54 \end{vmatrix}} = \frac{Y}{\begin{vmatrix} 27 & 88 & 0 \\ 6 & 70 & 1 \\ 0 & 107 & 54 \end{vmatrix}} = \frac{Z}{\begin{vmatrix} 27 & 6 & 88 \\ 6 & 15 & 70 \\ 0 & 1 & 107 \end{vmatrix}} = \frac{1}{\begin{vmatrix} 27 & 6 & 0 \\ 6 & 15 & 1 \\ 0 & 1 & 54 \end{vmatrix}}$$

or  $\frac{X}{49154} = \frac{Y}{70659} = \frac{Z}{38121} = \frac{1}{19899}$

$$\therefore X = \frac{49154}{19899} = 2.47;$$

$$Y = \frac{70659}{19899} = 3.55; \text{ and}$$

$$Z = \frac{38121}{19899} = 1.92.$$

Hence the most plausible values are

$$X = 2.47, Y = 3.55 \text{ and } Z = 1.92.$$

