

Assume that we have three points:

x	$x^{(1)}$	$x^{(2)}$	$x^{(3)}$
y	$y^{(1)}$	$y^{(2)}$	$y^{(3)}$

and we want to draw a line

$$(1) \quad y = w_0 + w_1 x$$

minimizing the sum of squared errors

$$L = (y^{(1)} - w_0 - w_1 x^{(1)})^2 + (y^{(2)} - w_0 - w_1 x^{(2)})^2 + (y^{(3)} - w_0 - w_1 x^{(3)})^2.$$

This is a quadratic function; therefore, it has a unique minimum.

Problem 1. Calculate the derivatives:

$$\frac{\partial L}{\partial w_0} =$$

$$\frac{\partial L}{\partial w_1} =$$

Factor out w_0 and w_1 and equate the derivatives to zero:

$$\frac{\partial L}{\partial w_0} =$$

$$\frac{\partial L}{\partial w_1} =$$

Divide the equations by 6 and rewrite them using the following notation:

$$\bar{x} = \frac{x^{(1)} + x^{(2)} + x^{(3)}}{3}, \quad \bar{y} = \frac{y^{(1)} + y^{(2)} + y^{(3)}}{3},$$

$$\overline{x^2} = \frac{x^{(1)2} + x^{(2)2} + x^{(3)2}}{3}, \quad \overline{xy} = \frac{x^{(1)}y^{(1)} + x^{(2)}y^{(2)} + x^{(3)}y^{(3)}}{3},$$

Eq.2 :

Solve the equations for w_0 and w_1

$$w_0 =$$

$$w_1 =$$

Problem 2. Given the following data

x	1	2	3
y	1	$\frac{3}{2}$	$\frac{5}{2}$

Calculate weights and plot the line (1)

$$w_0 =$$

$$w_1 =$$

