

$$\textcircled{2} f(x) = \omega x (2021x - 2020) + 1877$$

$$\mathcal{X} = \{f(x); \omega \in \mathbb{R}\}$$

$$\|f - w^*\| = \min_{w \in \mathcal{X}} \|f - w\|_2 = \min_{\omega \in \mathbb{R}} \sqrt{\sum_{k=0}^n (y_k - w(x_k))^2}$$

$$E(\omega) = \sum_{k=0}^n (y_k - \omega x_k (2021x_k - 2020) - 1877)^2$$

$$E'(\omega) = \sum_{k=0}^n 2(y_k - \omega x_k (2021x_k - 2020) - 1877) (-x_k (2021x_k - 2020)) = 0$$

$$\sum_{k=0}^n (y_k - \omega x_k (2021x_k - 2020) - 1877) (x_k (2021x_k - 2020)) = 0$$

$$\sum_{k=0}^n (y_k - 1877) (x_k (2021x_k - 2020)) - \sum_{k=0}^n \omega [x_k (2021x_k - 2020)]^2 = 0$$

$$\textcircled{\Delta} \omega = \frac{\sum_{k=0}^n (y_k - 1877) (x_k (2021x_k - 2020))}{\sum_{k=0}^n [x_k (2021x_k - 2020)]^2}$$

element optymalny w sensie globalnym: ω^*

$$w^* = \omega^* x (2021x - 2020) + 1877, \omega^* \text{ z } \textcircled{\Delta}$$

ANL - 10

$$\textcircled{3} \sum_{k=0}^r \frac{e^{x_k} + 2020}{1 + \ln(x_k^2 + 1)} \left[y_k - \underbrace{\varphi(\cos(2x_k + 2020) + x_k^3)}_{c_k} \right]^2$$

$l_k = \text{const.} = a$

$$E(a) = \sum_{k=0}^r l_k [y_k - a c_k]^2$$

$$E'(a) = -2 \sum_{k=0}^r l_k (y_k - a c_k) (c_k) = 0 \quad // -2$$

$$\sum_{k=0}^r l_k y_k c_k - \sum_{k=0}^r l_k a c_k^2 = 0$$

$$\sum_{k=0}^r l_k y_k c_k - a \sum_{k=0}^r l_k c_k^2 = 0$$

$$a = \frac{\sum_{k=0}^r l_k y_k c_k}{\sum_{k=0}^r l_k c_k^2} = \frac{\sum_{k=0}^r y_k \cdot \frac{e^{x_k} + 2020}{1 + \ln(x_k^2 + 1)} \cdot (\cos(2x_k + 2020) + x_k^3)}{\sum_{k=0}^r \frac{e^{x_k} + 2020}{1 + \ln(x_k^2 + 1)} \cdot (\cos(2x_k + 2020) + x_k^3)^2}$$

⑤ $S = aT + b$

	0	10	20	30	40	80	90	85
T_k	0	10	20	30	40	80	90	85
S_k	68.0	67.1	66.4	65.6	64.6	61.8	61.0	60.0

Σ hypothesis:

$$\begin{cases} a = \frac{(N+1)S_4 - S_1S_3}{(N+1)S_2 - S_1^2} \\ b = \frac{S_2S_3 - S_1S_4}{(N+1)S_2 - S_1^2} \end{cases}$$

$$\begin{aligned} S_1 &= \sum_{k=0}^7 T_k = 365 \\ S_2 &= \sum_{k=0}^7 T_k^2 = 26525 \\ S_3 &= \sum_{k=0}^7 S_k = 514,5 \\ S_4 &= \sum_{k=0}^7 T_k S_k = 0 + 671 + 1328 + 1968 \\ &\quad 2584 + 4844 + 5490 + 5700 \end{aligned}$$

$$a = \frac{8 \cdot (22685) - 365 \cdot 514,5}{8(26525) - 365^2} = 22685$$

$$\frac{-6312,5}{78875} \approx -0,07993$$

$$b = \frac{26525 \cdot 514,5 - 365 \cdot 22685}{8 \cdot 26525 - 365^2} = \frac{5367087,5}{78875}$$

$$\approx 67,95932$$

⑥ $(x_k, y_k) \quad k=0, 1, \dots, r$

$y \approx e^{ax+b}$, szukamy a i b

↓
Chcemy kombinację liniową

$\ln y \approx ax+b \quad x_k \rightarrow \ln(y_k)$

Przybliżamy $\ln y$

Z myślności

(lub macierzy)

$$\begin{bmatrix} \langle 1, 1 \rangle & \langle 1, x \rangle \\ \langle x, 1 \rangle & \langle x, x \rangle \end{bmatrix} \begin{bmatrix} b \\ a \end{bmatrix} = \begin{bmatrix} \langle 1, \ln y \rangle \\ \langle x, \ln y \rangle \end{bmatrix}$$

$$S_1 = \sum_{k=0}^r x_k \quad S_2 = \sum_{k=0}^r x_k^2 \quad S_3 = \sum_{k=0}^r f(x_k) = \sum_{k=0}^r \ln y_k$$

$$S_4 = \sum_{k=0}^r x_k f(x_k) = \sum_{k=0}^r x_k \ln y_k$$

Wtedy $b = \frac{S_2 S_3 - S_1 S_4}{(r+1) S_2 - S_1^2}$

$a = \frac{(r+1) S_4 - S_1 S_3}{(r+1) S_2 - S_1^2}$

$y = e^{ax+b}$

$$\textcircled{7} \quad H(t) = h_0 + a_1 \sin \frac{2\pi t}{12} + a_2 \cos \frac{2\pi t}{12}$$

$$g_0 = 1, g_1 = \sin \frac{2\pi t}{12}, g_2 = \cos \frac{2\pi t}{12}$$

$$H(t) = g_0 h_0 + g_1 a_1 + g_2 a_2$$

$$\begin{bmatrix} \langle g_0, g_0 \rangle & \langle g_0, g_1 \rangle & \langle g_0, g_2 \rangle \\ \langle g_1, g_0 \rangle & \langle g_1, g_1 \rangle & \langle g_1, g_2 \rangle \\ \langle g_2, g_0 \rangle & \langle g_2, g_1 \rangle & \langle g_2, g_2 \rangle \end{bmatrix} \begin{bmatrix} h_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \langle g_0, H(t) \rangle \\ \langle g_1, H(t) \rangle \\ \langle g_2, H(t) \rangle \end{bmatrix}$$

$$A x = B$$

$$\langle a, b \rangle = \langle b, a \rangle$$

6 pomiarów $\Rightarrow k=5$

Trzeba policzyć $\langle 1, 1 \rangle = \sum_{k=0}^5 1 = 6$, $\langle 1, H(t) \rangle = \sum_{k=0}^5 h_k$ itp.

$$\langle g_1, g_2 \rangle = \sum_{k=0}^5 \sin \frac{2\pi t_k}{12} \cos \frac{2\pi t_k}{12}$$

$$h_0 \approx 0,333, a_1 = 0,577, a_2 \approx 0,267$$