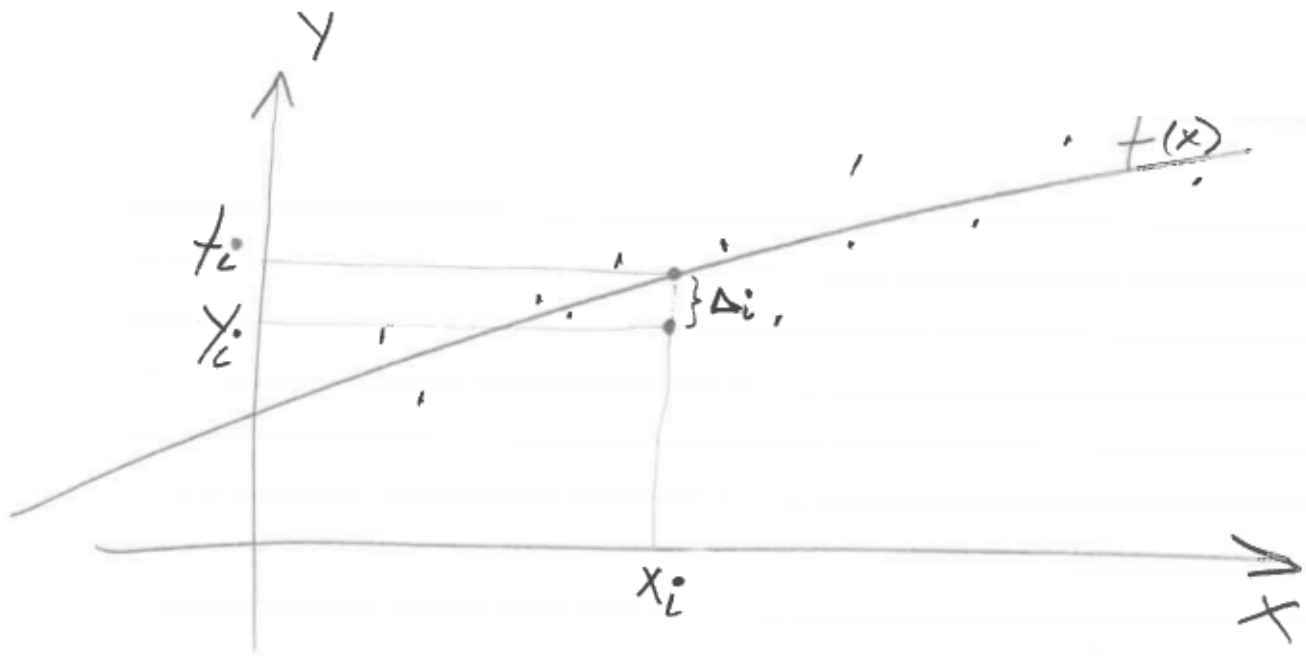


1



$$f(x) = a + bx$$

$$f_i = f(x_i) = a + bx_i$$

$$\Delta_i = f_i - y_i = a + bx_i - y_i$$

$$\chi^2 = \sum_i \Delta_i^2 = \sum_i (a + bx_i - y_i)^2$$

$$\chi^2 = \sum_i (a^2 + b^2 x_i^2 + y_i^2 + 2abx_i - 2ay_i - 2bx_i y_i)$$

$$\chi^2 = Na^2 + b^2 \sum_i x_i^2 + \sum_i y_i^2 + 2ab \sum_i x_i - 2a \sum_i y_i - 2b \sum_i x_i y_i$$

$$\partial_a \chi^2 = 2Na + 2b \sum_i x_i - 2 \sum_i y_i \equiv 0$$

$$\partial_b \chi^2 = 2b \sum_i x_i^2 + 2a \sum_i x_i - 2 \sum_i x_i y_i \equiv 0$$

$$N = \sum_i 1$$

②

$$Na + b \sum_i x_i = \sum_i y_i \quad / : N$$

$$\bar{x} = \frac{1}{N} \sum_i x_i$$

$$\bar{y} = \frac{1}{N} \sum_i y_i$$

$$a + b\bar{x} = \bar{y}$$

$$a = \bar{y} - b\bar{x}$$

$$b \sum_i x_i^2 + a \sum_i x_i - \sum_i x_i y_i = 0$$

$$b \sum_i x_i^2 + N\bar{x}(\bar{y} - b\bar{x}) - \sum_i x_i y_i = 0$$

$$b \sum_i x_i^2 + N\bar{x}\bar{y} - N\bar{x}^2 - \sum_i x_i y_i = 0$$

$$b \left(\sum_i x_i^2 - N\bar{x}^2 \right) = \sum_i x_i y_i - N\bar{x}\bar{y}$$

$$b = \frac{\sum_i x_i y_i - N\bar{x}\bar{y}}{\sum_i x_i^2 - N\bar{x}^2} = \frac{\sum_i x_i y_i - N\bar{x}\bar{y} - N\bar{x}\bar{y} + N\bar{x}^2}{\sum_i x_i^2 - N\bar{x}^2 - N\bar{x}^2 + N\bar{x}^2}$$

$$b = \frac{\sum x_i y_i - \bar{y} \sum x_i - \bar{x} \sum y_i + \bar{x} \bar{y} \sum 1}{\sum x_i^2 - 2\bar{x} \sum x_i + \bar{x}^2 \sum 1}$$

$$b = \frac{\sum x_i (y_i - \bar{y}) - \sum \bar{x} (y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$$

$$b = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$$

$$s_b^2 = \frac{1}{N-2} \frac{\frac{1}{N} \sum (a + bx_i - y_i)^2 \cdot N}{\frac{1}{N} \sum x_i^2 - \bar{x}^2 \cdot N}$$

$$s_b^2 = \frac{1}{N-2} \frac{\sum_i (a + bx_i - y_i)^2}{\sum x_i^2 - N\bar{x}^2}$$

$$s_b = \sqrt{\frac{1}{N-2} \frac{\sum_i (a + bx_i - y_i)^2}{\sum_i (x_i - \bar{x})^2}}$$

$$s_a = s_b \sqrt{\frac{1}{N} \sum_i x_i^2}$$

$$\chi^2 = \sum_i \frac{(a + bx_i' - y_i')^2}{\sigma_i'^2}$$

$$\chi^2 = \sum_i \frac{1}{\sigma_i'^2} (a^2 + b^2 x_i'^2 + y_i'^2 + 2abx_i' - 2ay_i' - 2bx_i')$$

$$\chi^2 = a^2 \sum_i \frac{1}{\sigma_i'^2} + b^2 \sum_i \frac{x_i'^2}{\sigma_i'^2} + \sum_i \frac{y_i'^2}{\sigma_i'^2} + 2ab \sum_i \frac{x_i'}{\sigma_i'^2} - 2a \sum_i \frac{y_i'}{\sigma_i'^2} - 2b \sum_i \frac{x_i'}{\sigma_i'^2}$$

$$\frac{\partial \chi^2}{\partial a} = 2a \sum_i \frac{1}{\sigma_i'^2} + 2b \sum_i \frac{x_i'}{\sigma_i'^2} - 2 \sum_i \frac{y_i'}{\sigma_i'^2} \equiv 0$$

$$\frac{\partial \chi^2}{\partial b} = 2b \sum_i \frac{x_i'^2}{\sigma_i'^2} + 2a \sum_i \frac{x_i'}{\sigma_i'^2} - 2 \sum_i \frac{x_i' y_i'}{\sigma_i'^2} \equiv 0$$

$$\bar{x} = \frac{\sum_i \frac{x_i'}{\sigma_i'^2}}{\sum_i \frac{1}{\sigma_i'^2}}$$

$$\bar{y} = \frac{\sum_i \frac{y_i'}{\sigma_i'^2}}{\sum_i \frac{1}{\sigma_i'^2}}$$

$$a + b\bar{x} = \bar{y}$$

$$a = \bar{y} - b\bar{x}$$

$$b \sum_i \frac{x_i'^2}{\sigma_i'^2} + a \sum_i \frac{x_i'}{\sigma_i'^2} - \sum_i \frac{x_i' y_i'}{\sigma_i'^2} = 0$$

$$b \sum_i \frac{x_i'^2}{\sigma_i'^2} + (\bar{y} - b\bar{x}) \bar{x} \sum_i \frac{1}{\sigma_i'^2} - \sum_i \frac{x_i' y_i'}{\sigma_i'^2} = 0$$

$$b \sum_i \frac{x_i'^2}{\sigma_i'^2} + \bar{x} \bar{y} \sum_i \frac{1}{\sigma_i'^2} - \bar{x}^2 \sum_i \frac{1}{\sigma_i'^2} b - \sum_i \frac{x_i' y_i'}{\sigma_i'^2} = 0$$

$$b \left(\sum_i \frac{x_i'^2}{\sigma_i'^2} - \bar{x}^2 \sum_i \frac{1}{\sigma_i'^2} \right) = \sum_i \frac{x_i' y_i'}{\sigma_i'^2} - \bar{x} \bar{y} \sum_i \frac{1}{\sigma_i'^2}$$

$$b = \frac{\sum_i \frac{x_i' y_i'}{\sigma_i'^2} - \bar{x} \bar{y} \sum_i \frac{1}{\sigma_i'^2}}{\sum_i \frac{x_i'^2}{\sigma_i'^2} - \bar{x}^2 \sum_i \frac{1}{\sigma_i'^2}}$$

$$b = \frac{\sum_i \frac{1}{\sigma_i^2} (x_i - \bar{x})(y_i - \bar{y})}{\sum_i \frac{1}{\sigma_i^2} (x_i - \bar{x})^2}$$

$$\sigma_b = \sqrt{\frac{1}{N-2} \frac{\sum_i \frac{1}{\sigma_i^2} (a + bx_i - y_i)^2}{\sum_i \frac{1}{\sigma_i^2} (x_i - \bar{x})^2}}$$

$$\sigma_a = \sigma_b \sqrt{\frac{\sum_i \frac{x_i^2}{\sigma_i^2}}{\sum_i \frac{1}{\sigma_i^2}}}$$