

Ian Chadwick  
HW#9 Problem  
9.4

a) `for i = 1:ny`  
    `Xhat(i,:) = muX + sigmaXY * inv(sigmaY) * (Y(i,:) - muY)';`  
    `End`

b) `MSEsum = 0;`

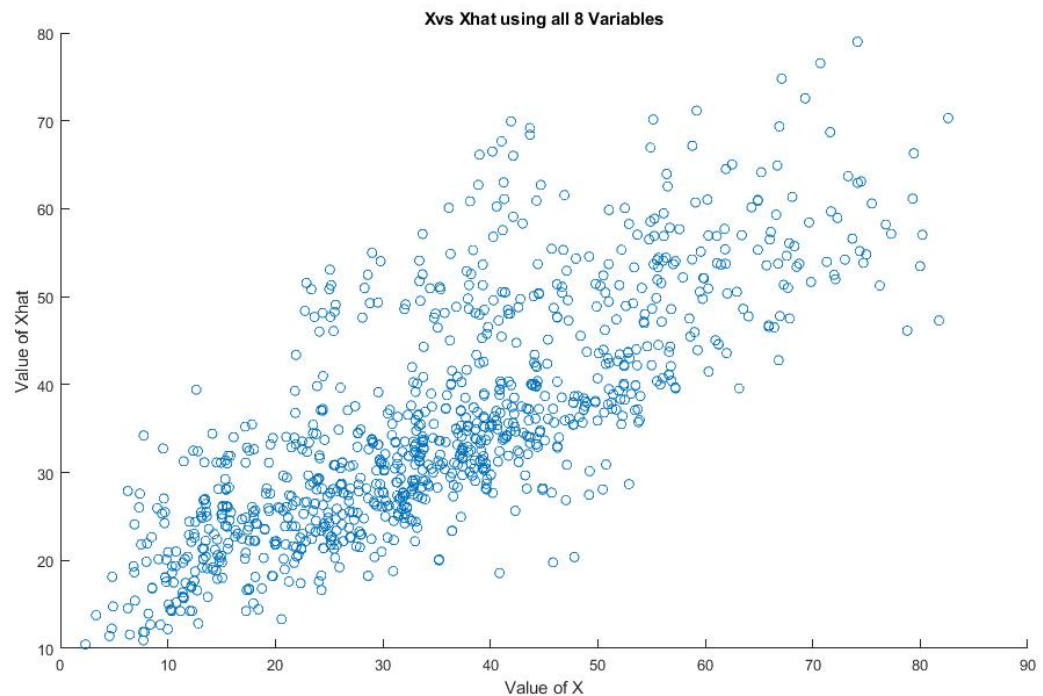
`for i = 1:ny`  
    `MSEsum = MSEsum + (X(i, :)-Xhat(i, :))^2;`  
    `end`

`MSE = MSEsum/ny;`

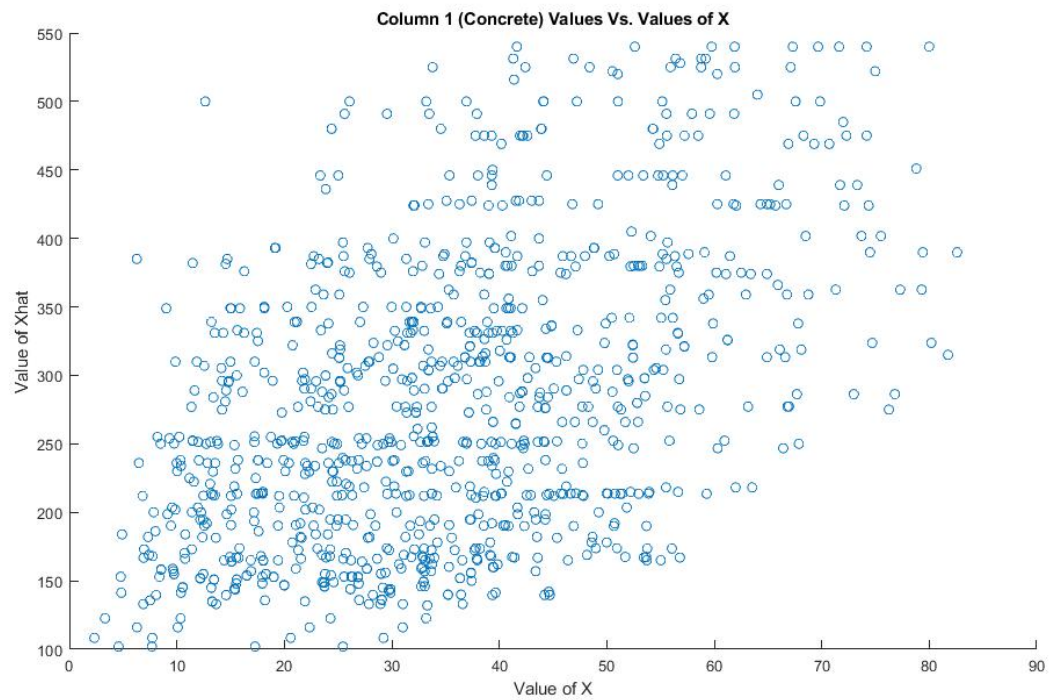
c) `Rsum = 0;`  
    `for i = 1:ny`  
    `Rsum = Rsum + (X(i) - muX)^2;`  
    `end`

`R2 = 1-(MSE/(Rsum/ny));`

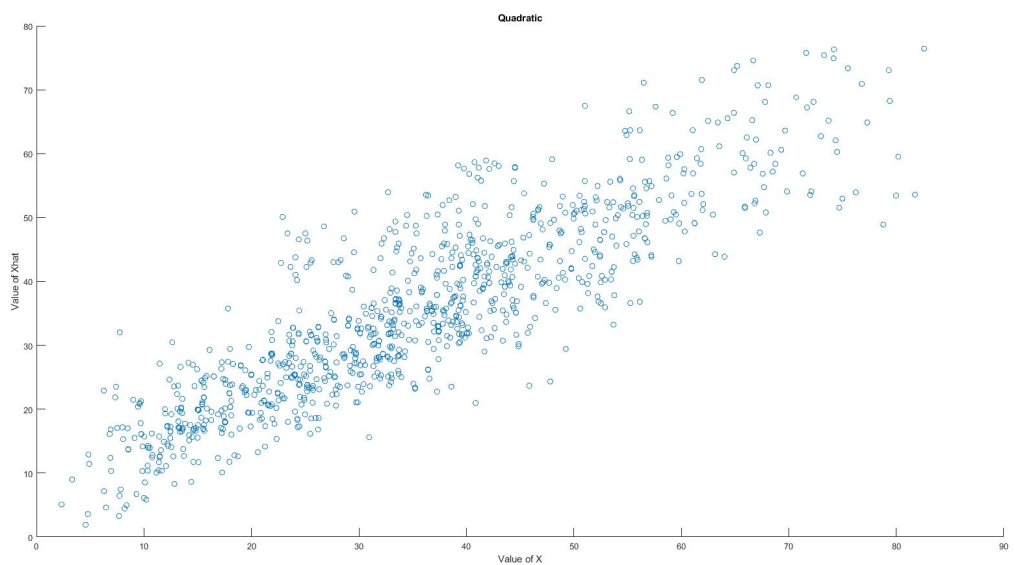
d) `MSE = 107.1972, R2 = 0.6155`



e) Column 1: The Cement Variable has the highest R2 value and lowest MSE.  
`MSE = 209.7113, R2 = 0.2478`



f)  $MSE = 62.9475$ ,  $R^2 = 0.7742$



This is a better fit, which is because the MSE is lower than in the linear approximation.