

- A. 每一題，請附上原始碼和執行畫面，以及必要之解說。
- B. 你的 Word 檔應貼上程式碼的截圖或 M file 內容（非在 word 中重新 keyin 程式碼）。另外，再將各題 M files 與 Word 檔壓縮成 ZIP 後，再上傳。所有檔名請用學號命名。
- C. 每一題輸入值皆應寫入 M file。

1.

**15.2** Using the same approach as was employed to derive Eqs. (14.15) and (14.16), derive the least-squares fit of the following model:

$$y = a_1x + a_2x^2 + e$$

That is, determine the coefficients that result in the least-squares fit for a second-order polynomial with a zero intercept. Test the approach by using it to fit the data from Table 14.1.

**TABLE 14.1** Experimental data for force (N) and velocity (m/s) from a wind tunnel experiment.

<i>v</i> , m/s	10	20	30	40	50	60	70	80
<i>F</i> , N	25	70	380	550	610	1220	830	1450

```

v = [10 20 30 40 50 60 70 80];
F = [25 70 380 550 610 1220 830 1450];
N = [sum(v.^2) sum(v.^3);sum(v.^3) sum(v.^4)];
r = [sum(F.*v) sum(F.*(v.^2))];
a = N\r;
Sr = 0; St = 0;
for i = 1:size(v)
    Sr = Sr+ (F(i) - a(1)*v(i) - a(2)*(v(i)^2))^2;
    St = St + (F(i)- mean(F))^2;
end
syslashx = sqrt(Sr/(length(v)-3));
r2 = (St -Sr)/St;
xp = linspace(min(v),max(v));
yp = a(1).*xp + a(2).*(xp.^2);
plot(v,F,'o',xp,yp); grid;
disp('r^2:');
disp(r2);
disp('std:');
disp(syslashx);
fprintf('F = %f*v + %f*v^2\n',a(1),a(2));

```

程 式 碼

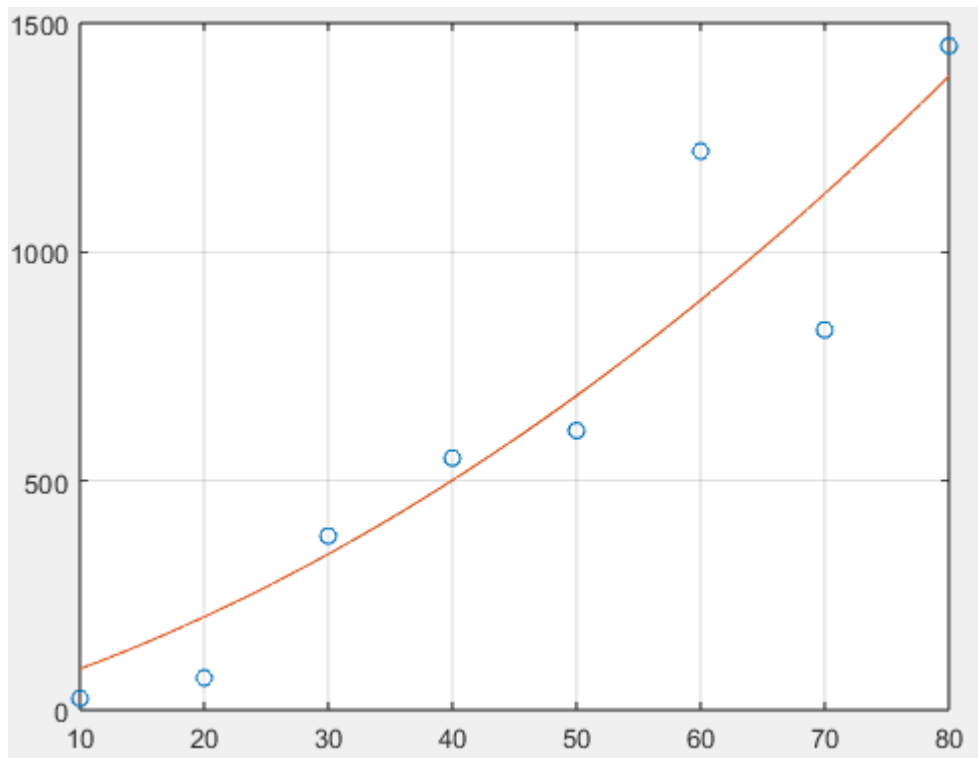


圖 形

```

r^2:
    0.9890

```

```

std:
    28.8979

```

```

F = 7.771024*v + 0.119075*v^2

```

輸出結果

題目  $a_0 = 0$ ，於是變成對  $a_1$  和  $a_2$  做偏微分就成， $[n \sum(x) \sum(x^2); \dots]$  的  $3 \times 3$  矩陣剩下右下角的  $2 \times 2$  矩陣，等號右邊本來有個  $3 \times 1$  向量也剩  $2 \times 1$ ，其餘方法皆套用之前的作業。

2.

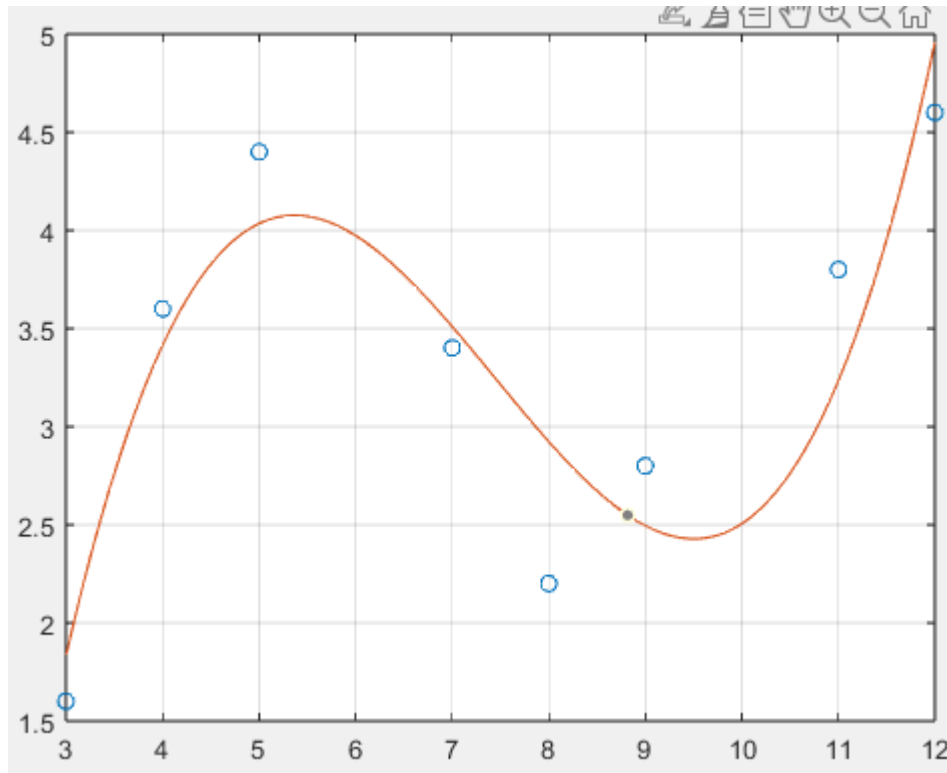
**15.3** Fit a cubic polynomial to the following data:

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<b><i>x</i></b>	3	4	5	7	8	9	11	12
<b><i>y</i></b>	1.6	3.6	4.4	3.4	2.2	2.8	3.8	4.6

---

Along with the coefficients, determine  $r^2$  and  $s_{y/x}$ .



```

x = [3 4 5 7 8 9 11 12]';
y = [1.6 3.6 4.4 3.4 2.2 2.8 3.8 4.6]';
z = [ones(size(x)) x x.^2 x.^3];
a = (z'*z)\(z'*y);
Sr = sum((y-z*a).^2);
r2 = 1-Sr/sum((y-mean(y)).^2);
disp('r^2');
disp(r2);
syslashx = sqrt(Sr/(length(x)-4));
disp('std:');
disp(syslashx);
xp = linspace(min(x),max(x));
yp =a(1)+ a(2).*xp + a(3).*(xp.^2)+ a(4).*(xp.^3);
plot(x,y,'o',xp,yp); grid;
fprintf("y= %f + %fx + %fx^2 + %fx^3\n",a(1),a(2),a(3),a(4));

```

```

r^2
    0.8290

```

```

std:
    0.5700

```

```

y= -11.488707 + 7.143817x + -1.041207x^2 + 0.046676x^3

```

輸出結果

用一般線性最小平方模型，Z 矩陣為 $[1 \ x \ x^2 \ x^3]$ ，除了 Sr 的計算有些改動，其餘皆和第一題相似。

- 15.9 The following data were collected for the steady flow of water in a concrete circular pipe:
- 3.

Experiment	Diameter, m	Slope, m/m	Flow, m <sup>3</sup> /s
1	0.3	0.001	0.04
2	0.6	0.001	0.24
3	0.9	0.001	0.69
4	0.3	0.01	0.13
5	0.6	0.01	0.82
6	0.9	0.01	2.38
7	0.3	0.05	0.31
8	0.6	0.05	1.95
9	0.9	0.05	5.66

Use multiple linear regression to fit the following model to this data:

$$Q = \alpha_0 D^{\alpha_1} S^{\alpha_2}$$

where  $Q$  = flow,  $D$  = diameter, and  $S$  = slope.

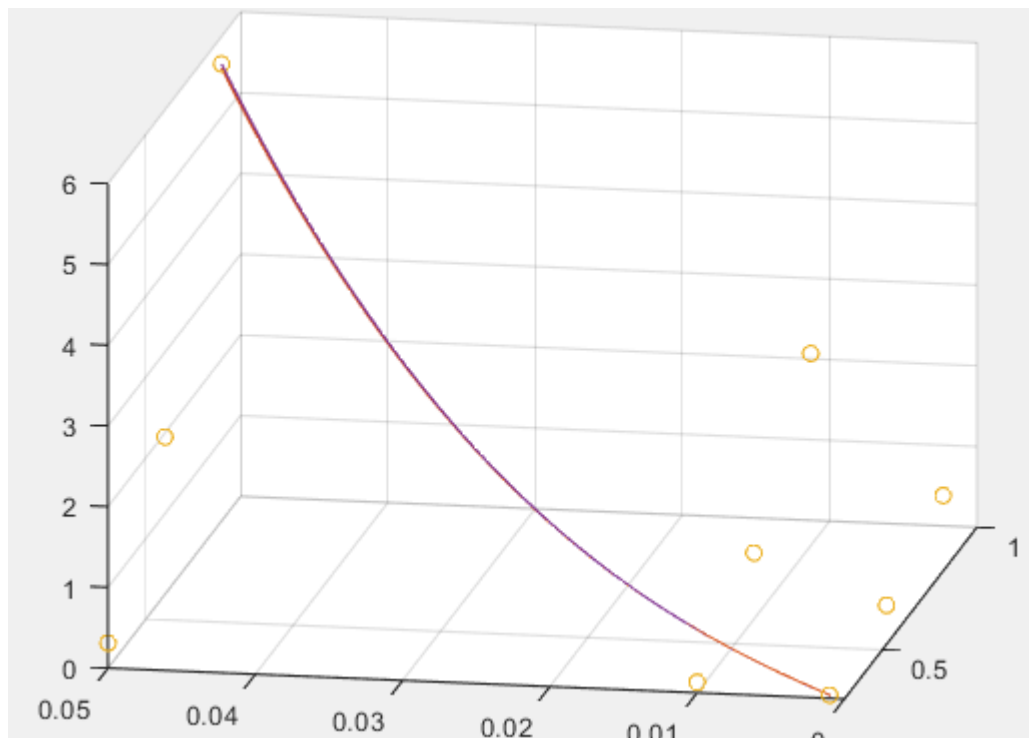
```
Q=[0.04 0.24 0.69 0.13 0.82 2.38 0.31 1.95 5.66]';
D=[0.3 0.6 0.9 0.3 0.6 0.9 0.3 0.6 0.9]';
S=[0.001 0.001 0.001 0.01 0.01 0.01 0.05 0.05 0.05]';
logQ = log10(Q); logD = log10(D); logS = log10(S);
z = [ones(size(logQ)) logD logS];
a = (z'*z)\(z'*logQ);

fprintf('logQ = %f + %fD + %fS\n',a(1),a(2),a(3));
disp('or');
fprintf('Q = %f * D^%f * S^%f\n',10^a(1),a(2),a(3));
xp = linspace(min(D),max(D));
yp = linspace(min(S),max(S));
fp = 10^a(1).*xp.^a(2).*yp.^a(3);
plot3(D,S,Q,'o',xp,yp,fp);hold on;
b = fminsearch(@qds,[1 1 1],[],Q,D,S);
disp('or by fminsearch');
fprintf('Q = %f * D^%f * S^%f\n',b(1),b(2),b(3));
fp2 = b(1).*xp.^b(2).*yp.^b(3);
plot3(D,S,Q,'o',xp,yp,fp2); grid;
function f = qds(A,Q,D,S)
    yp = A(1)*D.^A(2).*S.^A(3);
    f = sum((Q-yp).^2);
end
```

程式碼

畫

圖



```
logQ = 1.560879 + 2.627937D + 0.531987S
```

```
or
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```
Q = 36.381332 * D^2.627937 * S^0.531987
```

```
or by fminsearch
```

```
Q = 37.429765 * D^2.630466 * S^0.538055
```

輸出結果

對等式左右取 log，會變  $\log Q = \log a_0 + a_1 \log D + a_2 \log S$ ，之後把  $Z = [1 \log d \log s]$ ， $a = (z' * z) \backslash (z' * \log q)$ ，應該就是對數轉換的一般線性最小平方法，畫圖用 plot3，畫的是轉換後再帶回轉換前係數的圖形和 fminsearch 求出之圖形，並比較和 fminsearch 的方法求出之差別。