

CP.4.5.11.b, Sauer3

Apply Levenberg-Marquardt to fit the model $y = c_1 e^{-c_2 t} \cos(c_3 t + c_4)$ to the following data points, with an appropriate initial guess. State the initial guess, the regularization parameter λ used, and the RMSE. Plot the best least squares curve and the data points. This problem has multiple solutions with the same RMSE, since c_4 is only determined modulo 2π .

$$(t_i, y_i) = \{(1, 2), (3, 6), (4, 4), (5, 2), (6, -1), (8, -3)\}.$$