



INSTITUTE OF INFORMATION TECHNOLOGY
JAHANGIRNAGAR UNIVERSITY

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Curve Fitting Method.

Let $y = a_0 + a_1 x$ be the straight line to be fitted to the points (x_i, y_i) when $i = 1, 2, \dots, n$. and the curve given by $y = f(x)$. At $x = x_i$ the exact value of the ordinate is y_i and corresponding value of fitting curve is $f(x_i)$. It is the error of approximation at $x = x_i$, then we have

$$e_i = y_i - f(x_i)$$

if we write

$$S = [y_1 - f(x_1)]^2 + [y_2 - f(x_2)]^2 + \dots + [y_n - f(x_n)]^2$$

from $y = a_0 + a_1 x$ we can write

$$S = [y_1 - (a_0 + a_1 x_1)]^2 + [y_2 - (a_0 + a_1 x_2)]^2 + \dots + [y_n - (a_0 + a_1 x_n)]^2$$

for S to be minimum we have $\frac{\partial S}{\partial a_0} = 0$.

$$\therefore \frac{\partial S}{\partial a_0} = \frac{\partial}{\partial a_0} [\tilde{y}_1 + (a_0 + a_1 n_1) - 2\tilde{y}_1(a_0 + a_1 n_1) + \tilde{y}_2^2 + (a_0 + a_1 n_2) - 2\tilde{y}_2(a_0 + a_1 n_2) + \dots]$$

$$\Rightarrow 0 = 2(a_0 + a_1 n_1) - 2\tilde{y}_1 + 2(a_0 + a_1 n_2) - 2\tilde{y}_2 + \dots$$

$$\Rightarrow 0 = -2[\tilde{y}_1 - (a_0 + a_1 n_1)] - 2[\tilde{y}_2 - (a_0 + a_1 n_2)] - \dots$$

$$\Rightarrow 0 = -2\tilde{y}_1 + 2a_0 + 2a_1 n_1 - 2\tilde{y}_2 + 2a_0 + 2a_1 n_2 - \dots$$

$$\therefore m a_0 + a_1 (n_1 + n_2 + \dots + n_m) = \tilde{y}_1 + \tilde{y}_2 + \dots + \tilde{y}_m \quad \text{--- (1)}$$

For S to be minimum $\frac{\partial S}{\partial a_1} = 0$

$$\therefore \frac{\partial S}{\partial a_1} = \frac{\partial}{\partial a_1} [\tilde{y}_1 + (a_0 + a_1 n_1) - 2\tilde{y}_1(a_0 + a_1 n_1) + \tilde{y}_2^2 + (a_0 + a_1 n_2) - 2\tilde{y}_2(a_0 + a_1 n_2) + \dots]$$

$$\Rightarrow 0 = 2(a_0 + a_1 n_1) \cdot n_1 - 2n_1 \tilde{y}_1 + 2(a_0 + a_1 n_2) - 2n_2 \tilde{y}_2 + \dots$$

$$\Rightarrow 0 = -2n_1 [\tilde{y}_1 - (a_0 + a_1 n_1)] - 2n_2 [\tilde{y}_2 - (a_0 + a_1 n_2)] - \dots$$

$$\therefore a_0 (x_1 + x_2 + x_3 + \dots + x_m) + a_1 (x_1^2 + x_2^2 + \dots) = x_1 y_1 + x_2 y_2 + \dots + x_m y_m \quad \text{--- (2)}$$

more compactly to

$$m a_0 + a_1 \sum_{i=1}^m x_i = \sum_{i=1}^m y_i$$

$$\text{and } a_0 \sum_{i=1}^m x_i + a_1 \sum_{i=1}^m x_i^2 = \sum_{i=1}^m x_i y_i$$

Since the x_i and y_i are known quantities equation can be solved for the two unknown a_0 and a_1 .

Exercise 4.2

For finding the value of a_0 and a_1 we can use least square curve fitting equation.

$$ma_0 + a_1 \sum_{i=1}^m x_i = \sum_{i=1}^m y_i \quad \text{--- (1)}$$

$$a_0 \sum_{i=1}^m x_i + a_1 \sum_{i=1}^m x_i^2 = \sum_{i=1}^m x_i y_i \quad \text{--- (2)}$$

x_i	y_i	x_i^2	$x_i y_i$
0	1.0	0	0
1	2.9	1	2.9
2	4.8	4	9.6
3	6.7	9	20.1
4	8.6	16	34.4
$\sum x_i = 10$	$\sum y_i = 24$	$\sum x_i^2 = 30$	$\sum x_i y_i = 67$

From equation (1) and (2)

$$5a_0 + 10a_1 = 24$$

$$10a_0 + 30a_1 = 67$$

$$\therefore a_0 = 1$$

$$a_1 = 1.9$$

[By using Calculator]

Exercise 4.3

Given $y = a_0 + a_1 x$ ——— ①

we know that

$$m a_0 + a_1 \sum_{i=1}^m x_i = \sum_{i=1}^m y_i \text{ ——— ②}$$

Comparing equation ① and ②

$$m = 1$$

$$y = \sum_{i=1}^m y_i$$

$$x = \sum_{i=1}^m x_i$$

$$\text{L.H.S} = \begin{vmatrix} x & R & 1 \\ \sum x_i & \sum y_i & m \\ \sum x_i^2 & \sum y_i x_i & \sum x_i \end{vmatrix}$$

$$= \begin{vmatrix} m & R & 1 \\ m & R & 1 \\ \sum x_i^2 & \sum y_i x_i & \sum x_i \end{vmatrix}$$

$$= 0 = \text{R.H.S}$$

$\therefore \text{L.H.S} = \text{R.H.S}$ [showed]