

CHAPTER FIVE

Curve Fitting

Numerical Analysis - prepared by: Eng Shatha Al-Hasan

Objectives

- Data Linearization

Data Linearization

- Non-Linear-Least-Square method for $y = Ce^{Ax}$

$$E(A, C) = \sum_{k=1}^N (Ce^{Ax_k} - y_k)^2$$

$$\frac{\partial E(A, C)}{\partial A} = 2 \sum_{k=1}^N (Ce^{Ax_k} - y_k)^1 (Cx_k e^{Ax_k}) = 0$$

$$C \sum_{k=1}^N x_k e^{2Ax_k} - \sum_{k=1}^N x_k y_k e^{Ax_k} = 0 \dots\dots (1)$$

$$\frac{\partial E(A, C)}{\partial C} = 2 \sum_{k=1}^N (Ce^{Ax_k} - y_k)^1 (e^{Ax_k}) = 0$$

$$C \sum_{k=1}^N e^{2Ax_k} - \sum_{k=1}^N y_k e^{Ax_k} = 0 \dots\dots (2)$$

Data Linearization

- $C \sum_{k=1}^N x_k e^{2Ax_k} - \sum_{k=1}^N x_k y_k e^{Ax_k} = 0 \dots\dots (1)$
- $C \sum_{k=1}^N e^{2Ax_k} - \sum_{k=1}^N y_k e^{Ax_k} = 0 \dots\dots (2)$
- Two equations with two unknown variables (Non-linear)
- Time-consuming computations
- Non-linear method to solve the system
- Solution: Use data linearization method

Data Linearization Method

- Non-linear curves: $y = Ce^{Ax}$ or $y = Cx^A \rightarrow$ time-consuming computations.
- Solution is to use **Transformation for Linearization**.

$$y = Ce^{Ax}$$

$$\underbrace{\ln(y)} = \underbrace{Ax} + \underbrace{\ln(C)}$$

$$Y = AX + B \quad \rightarrow (X_i, Y_i) \rightarrow (x_i, \ln(y_i))$$

- Now, use least-square line.
- Once we solve the linear-fit, we can transform back for our least square fit of $y = Ce^{Ax}$.

$$\begin{aligned} (\sum_{k=1}^N X_k^2)A + (\sum_{k=1}^N X_k)B &= \sum_{k=1}^N X_k Y_k \\ (\sum_{k=1}^N X_k)A + NB &= \sum_{k=1}^N Y_k \end{aligned}$$

OR

$$\begin{aligned} (\sum_{k=1}^N x_k^2)A + (\sum_{k=1}^N x_k)B &= \sum_{k=1}^N x_k \ln(y_k) \\ (\sum_{k=1}^N x_k)A + NB &= \sum_{k=1}^N \ln(y_k) \end{aligned}$$

$$C = e^B$$