

global maxima

$$f''(x) < 0$$

local maximum

$$f''(x) > 0$$

local minimum

Linear Regression solved example

Sepal length	Sepal width	Petal length	Petal width
X_1	X_2	X_3	Y
5.1	3.5	1.4	0.2
4.9	3.0	1.4	0.2
4.7	3.2	1.3	0.2
4.6	3.1	1.5	0.2
5.0	3.6	1.4	0.2

Linear regression eqⁿ

$$Y = b_0 + b_1 X_1 + b_2 X_2 + b_3 X_3$$

i) Means of X_1, X_2, X_3

$$\begin{aligned} \text{Mean}(X_1) &= \frac{5.1 + 4.9 + 4.7 + 4.6 + 5.0}{5} \\ &= 4.86 \end{aligned}$$

$$\text{Mean}(X_2) = \frac{3.5 + 3.0 + 3.2 + 3.1 + 3.6}{5}$$

$$= 3.28$$

$$\text{Mean}(X_3) = \frac{1.4 + 1.4 + 1.3 + 1.5 + 1.4}{5}$$

$$= 1.4$$

$$\text{Mean}(Y) = \frac{0.2 + 0.2 + 0.2 + 0.2 + 0.2}{5}$$

$$= 0.2$$

2) Deviations from mean.

$$\text{Deviations}(X_1) = X_1 - \text{Mean}(X_1)$$

$$\text{Deviations}(X_1) = [5.1 - 4.86, 4.9 - 4.86, 4.7 - 4.86, 4.6 - 4.86, 5.0 - 4.86]$$

$$= [0.24, 0.04, -0.16, -0.26, 0.14]$$

Similarly

$$\text{Deviations}(X_2) = [0.22, -0.28, -0.06, -0.18, 0.32]$$

$$\text{Deviations}(X_3) = [0, 0, -0.1, 0.1, 0]$$

$$\text{Deviations}(Y) = [0, 0, 0, 0, 0]$$

$$26 + 18 = \text{Deviations } (Y) = (X)$$

3) Product of Deviations

$$\text{Product of deviations } (X_1, Y) \\ = [0, 0, 0, 0, 0]$$

$$\text{Product of deviations } (X_2, Y) \\ = [0, 0, 0, 0, 0]$$

$$\text{Product of deviations } (X_3, Y) \\ = [0, 0, 0, 0, 0]$$

$$4) \text{ Sum (Product of deviations } (X, Y)) \\ = 0$$

$$\text{Sum (Product of deviations } (X_2, Y)) \\ = 0$$

$$\text{Sum (Product of deviations } (X_3, Y)) \\ = 0$$

$$5) \text{ Sum (Deviations } X_1)^2 \\ \text{Sum (Deviation } (X_1)^2) \\ = ((0.24)^2 + (0.04)^2 + (-0.16)^2 + \\ (-0.26)^2 + (0.14)^2) \\ = 0.176$$

Similarly

$$\text{Sum}(\text{Product Deviations } (X_2)^2) = 0.268$$

$$\text{Sum}(\text{Deviations } (X_3)^2)$$

$$= 0.02$$

$$\text{Sum}(\text{Deviations } (X_4)^2)$$

$$= 0.176$$

$$6) b_1 = \frac{\text{Sum}(\text{Product of deviations } (X_1, Y))}{\text{Sum}(\text{Deviations } (X_1)^2)}$$

$$= \frac{0}{0.176} = 0$$

Similarly

$$b_2 = 0$$

$$b_3 = 0$$

$$7) b_0 = \text{Mean}(Y) - (b_1 * \text{Mean}(X_1)) + (b_2 * \text{Mean}(X_2)) + (b_3 * \text{Mean}(X_3))$$

$$= 0.2 - (0 \times 4.86 + 0 \times 3.28 + 0 \times 1.4)$$

$$b_0 = 0.2$$