

Assignment: Polynomial Regression

POLYNOMIAL REGRESSION !

Example Data .. Exact Quadratic

$$x = [1, 2, 3, 4, 5]$$

$$y = [10, 19, 32, 49, 70] \text{ generated by } y = 2x^2 + 2x + 5$$

Looking at the values

$$y = 10, 19, 32, 49, 70$$

differences of y are

$$1^{\text{st}} \text{ diff } 9, 13, 17, 21$$

$$2^{\text{nd}} \text{ diff } 4, 4, 4 \text{ (constant)}$$

So degree = 2 (quadratic)

Assume Model

$$y = a + bx + cx^2$$

When $x=1$, $y=10$ from data set

$$10 = a + b(1) + c(1)^2 = a + b + c$$

$$a + b + c = 10 \quad \text{--- (1)}$$

When $x=2$, $y=19$

$$19 = a + b(2) + c(2)^2$$

$$a + 2b + 4c = 19 \quad \text{--- (2)}$$

When $x=3$, $y=32$

$$32 = a + b(3) + c(3)^2 \Rightarrow$$

$$a + 3b + 9c = 32 \quad \text{--- (3)}$$

(1) & (2)

$$a + b + c = 10$$

$$a + 2b + 4c = 19$$

$$\begin{array}{r} a + b + c = 10 \\ a + 2b + 4c = 19 \\ \hline -b - 3c = -9 \end{array}$$

$$-b - 3c = -9$$

$$-2b - 6c = -18$$

$$\begin{array}{r} -2b - 6c = -18 \\ -b - 3c = -9 \\ \hline -b - 3c = -9 \end{array}$$

$$2c = 4$$

$$2c = 4$$

$$\boxed{c = 2}$$

(1) & (3)

$$a + b + c = 10$$

$$a + 3b + 9c = 32$$

$$\begin{array}{r} a + b + c = 10 \\ a + 3b + 9c = 32 \\ \hline -2b - 8c = -22 \end{array}$$

$$-2b - 8c = -22$$

$$-b - 3c = -9$$

$$+b - 6 = -9$$

$$-b = -9 + 6$$

$$\Rightarrow +b = -3$$

$$\boxed{b = -3}$$

Substituting b & c in ①

$$b=3$$
$$c=2$$

$$a+b+c=10$$

$$a+3+2=10$$

$$a=5$$

$$a=5 \quad b=3 \quad c=2$$

$$y = a+bx+cx^2$$

$$y = 5+3x+2x^2$$

$$y = 2x^2+3x+5$$

Polynomial Regression Model :

$$y = 2x^2+3x+5$$