Dzień 1 - Model nieliniowy - nls

Spis treści

Model nieliniowy - nls

Wersja pdf

Wersja jednowymiarowa

```r
x<-seq(0,50,1)
y<-((runif(1,10,20)*x)/(runif(1,0,10)+x))+rnorm(51,0,1)
model<-nls(y~a*x/(b+x),start = list(a = 1,b = 3))
summary(model)
```

```
##
## Formula: y ~ a * x/(b + x)
##
## Parameters:
##   Estimate Std. Error t value Pr(>|t|)
## a  12.6120     0.4130  30.536  < 2e-16 ***
## b   6.1915     0.8977   6.897 9.58e-09 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.013 on 49 degrees of freedom
##
## Number of iterations to convergence: 7
## Achieved convergence tolerance: 1.068e-06
```

```r
plot(x,y)
lines(x,predict(model),lty=2,col="red",lwd=3)
```
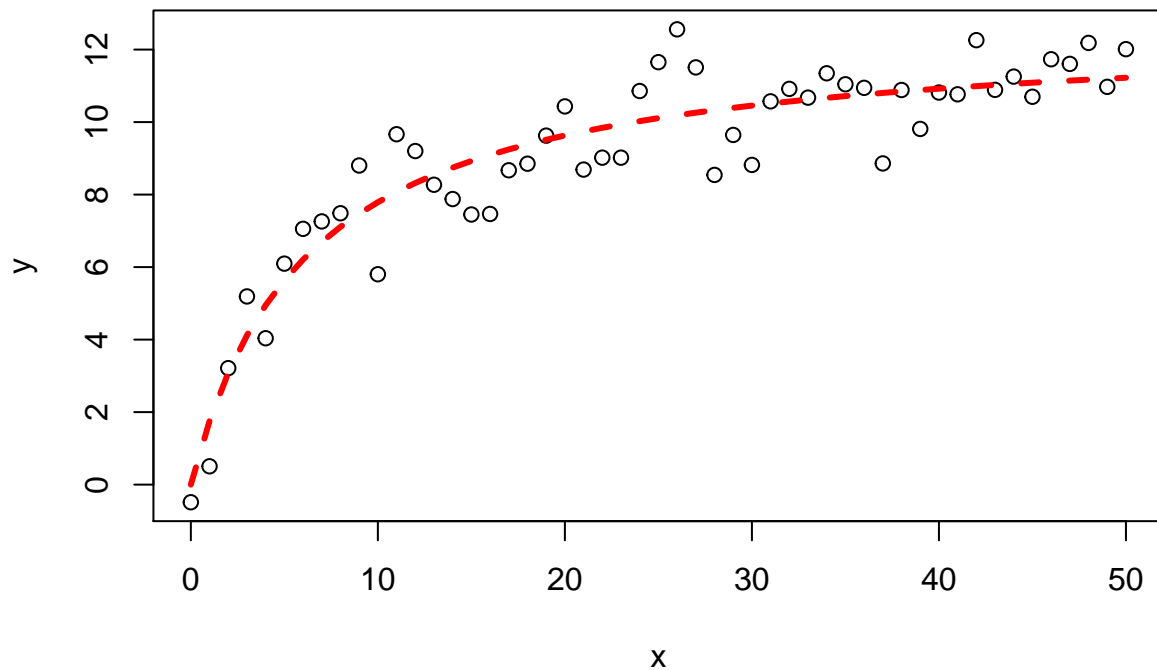
Wersja wielowymiarowa

```
n <- 1000
x1 <- runif(n, min = 0, max = 100)
x2 <- runif(n, min = 0, max = 100)
y<-5*x1/(45+x2)+rnorm(n, sd = 3)
model2<-nls(y~b1*x1/(b2+x2),start = list(b1 = 1,b2 = 2))
summary(model2)
```

```
##
## Formula: y ~ b1 * x1/(b2 + x2)
##
## Parameters:
##    Estimate Std. Error t value Pr(>|t|)
## b1   4.7619     0.4085  11.656  < 2e-16 ***
## b2  41.1019     5.0779   8.094 1.67e-15 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.061 on 998 degrees of freedom
##
## Number of iterations to convergence: 7
## Achieved convergence tolerance: 2.534e-06
```