

COMP9417: Homework Set #1

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Question 1

a)

We know from the normal equations for a the gradient of a minimised linear regression is:

$$\hat{\beta}_1 = \frac{\bar{X}\bar{Y} - \bar{X}^2}{(\bar{X}^2) - (\bar{X})^2}$$

Which can expand into:

$$\hat{\beta}_1 = \frac{\frac{1}{n} \sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{\frac{1}{n} \sum_{i=1}^n (X_i - \bar{X})^2}$$

So now substituting in the transformation, we get:

$$\hat{\beta}_1 = \frac{\frac{1}{n} \sum_{i=1}^n (\tilde{X}_i - \bar{X})(Y_i - \bar{Y})}{\frac{1}{n} \sum_{i=1}^n (\tilde{X}_i - \bar{X})^2} \quad (1)$$

$$\hat{\beta}_1 = \frac{\frac{1}{n} \sum_{i=1}^n (c(X_i + d) - \bar{X})(Y_i - \bar{Y})}{\frac{1}{n} \sum_{i=1}^n (c(X_i + d) - \bar{X})^2} \quad (2)$$

$$\dots \quad (3)$$

b)

Question 2

See Github repository [here](#) for all of the python code used in this question.

a)

