

333 prob  
stat  $S(\alpha, \beta) = \sum_i (y_i - (\alpha + \beta x_i))^2 = \sum_i (y_i - \alpha - \beta x_i)^2$

$$\frac{\partial S}{\partial \alpha} = -2 \sum_i (y_i - \alpha - \beta x_i) = 0; \quad \sum_i (y_i - \alpha - \beta x_i) = 0 \quad (1)$$

$$\frac{\partial S}{\partial \beta} = -x_i \sum_i (y_i - \alpha - \beta x_i) = 0; \quad \sum_i (y_i - \alpha - \beta x_i) x_i = 0 \quad (2)$$

$$(1) \quad \sum_i y_i = n\alpha + \beta \sum_i x_i$$

$$(2) \quad \sum_i x_i y_i = \alpha \sum_i x_i + \beta \sum_i x_i^2$$

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$$(1) \quad \alpha = \frac{\sum_i y_i - \beta \sum_i x_i}{n} = \bar{y} - \beta \bar{x}$$

Substitute  $\alpha$  into (2)

$$(2) \quad \sum_i (x_i y_i - \alpha x_i - \beta x_i^2) = 0; \quad \sum_i (x_i y_i - (\bar{y} - \beta \bar{x}) x_i - \beta x_i^2) = 0$$

$$\sum_i (x_i y_i - x_i \bar{y} + \beta x_i \bar{x} - \beta x_i^2) = 0; \quad \sum_i (x_i y_i - x_i \bar{y}) - \beta \sum_i (x_i^2 - x_i \bar{x}) = 0$$

$$\beta = \frac{\sum_i (x_i y_i - x_i \bar{y})}{\sum_i (x_i^2 - x_i \bar{x})} = \frac{\sum_i (x_i y_i) - n \bar{x} \bar{y}}{\sum_i (x_i^2) - n \bar{x}^2}$$