

Exercise 8. Fit a linear regression function to the following data:

- Exercise 8.1: Write down the least squares criterion as an equation.
- 8.2: Sketch the contours of the criterion as functions of the parameters β_0 and β_1 .
- Write the normal equations for the least squares regression and solve them for the parameters β_0 and β_1 .
- Write down the fitted regression function.

Perform a check to see that the least squares criterion and the regression function

Key Results	Exercise
• Least squares criterion as a function of the parameters • Normal equations: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i) = 0$ • Normal equations: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i) x_i = 0$	1. Criterion: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i)^2$ 2. Criterion: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i)$ 3. Criterion: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i) x_i$

Method of least squares regression is a linear regression method where the fitted regression line and the fitted regression function are the best fit to the data points of the data.

Exercise 9. Fit a quadratic regression function to the following data:

- Exercise 9.1: Write down the least squares criterion as an equation.
- Write the normal equations for the least squares regression and solve them for the parameters β_0 and β_1 .
- Write down the fitted regression function.

Key Results	Exercise
• Criterion: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2)^2$ • Normal equations: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2) = 0$ • Normal equations: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2) x_i = 0$ • Normal equations: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2) x_i^2 = 0$	1. Criterion: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2)^2$ 2. Criterion: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2)$ 3. Criterion: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2) x_i$ 4. Criterion: $\sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i - \beta_2 x_i^2) x_i^2$

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