

## 6. Method of Least Squares:

(pp. 1001)

### Method of Least Squares (Least Squares Regression):

Examp 6.1:

$$q = \sum_{i=1}^n (y_i - a - bx_i)^2 \quad : \text{Sum of squares of errors}$$

x	y
-5	-2
2	4
7	3.5

$$\frac{\partial q}{\partial a} = 0 \Rightarrow -2 \sum (y_i - a - bx_i) = 0$$

$$\frac{\partial q}{\partial b} = 0 \Rightarrow -2 \sum x_i (y_i - a - bx_i) = 0$$

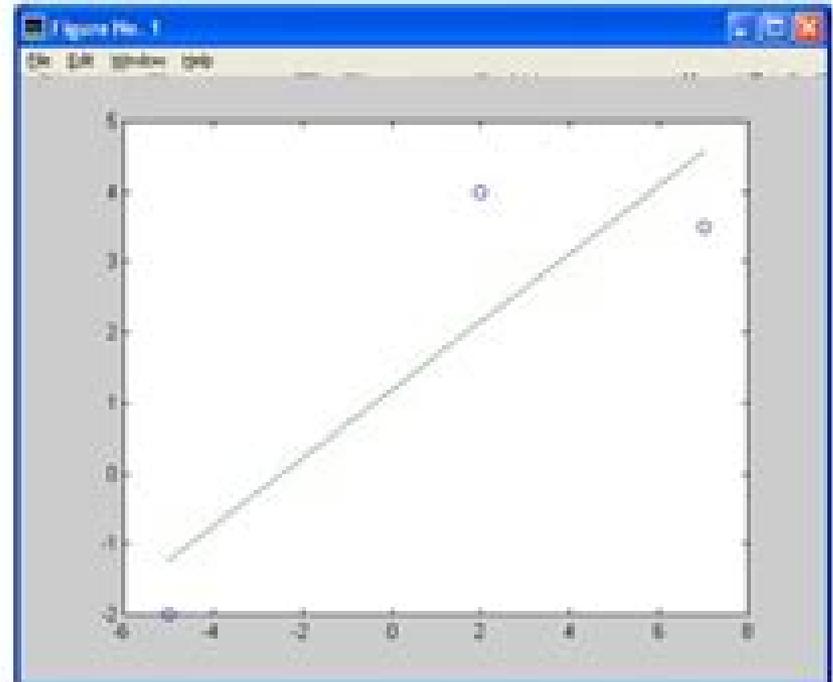
$$\begin{bmatrix} n & \sum x_i \\ \sum x_i & \sum x_i^2 \end{bmatrix} \begin{Bmatrix} a \\ b \end{Bmatrix} = \begin{Bmatrix} \sum y_i \\ \sum x_i y_i \end{Bmatrix}$$

$$y = a + bx$$

$$\begin{bmatrix} 3 & 4 \\ 4 & 78 \end{bmatrix} \begin{Bmatrix} a \\ b \end{Bmatrix} = \begin{Bmatrix} 5.5 \\ 42.5 \end{Bmatrix}$$

$$\begin{Bmatrix} a \\ b \end{Bmatrix} = \frac{1}{218} \begin{bmatrix} 78 & -4 \\ -4 & 3 \end{bmatrix} \begin{Bmatrix} 5.5 \\ 42.5 \end{Bmatrix} \quad \begin{matrix} a = 1.188 \\ b = 0.484 \end{matrix}$$

$$y = 1.188 + 0.484x$$



# Least Squares Methods For System Identification

**Brendan G. Carr**



## **Least Squares Methods For System Identification:**

## Decoding **Least Squares Methods For System Identification**: Revealing the Captivating Potential of Verbal Expression

In a period characterized by interconnectedness and an insatiable thirst for knowledge, the captivating potential of verbal expression has emerged as a formidable force. Its power to evoke sentiments, stimulate introspection, and incite profound transformations is genuinely awe-inspiring. Within the pages of "**Least Squares Methods For System Identification**," a mesmerizing literary creation penned by a celebrated wordsmith, readers set about an enlightening odyssey, unraveling the intricate significance of language and its enduring impact on our lives. In this appraisal, we shall explore the book's central themes, evaluate its distinctive writing style, and gauge its pervasive influence on the hearts and minds of its readership.

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