

Using the fact that $\mathbf{A}^T \mathbf{A}$ is
symmetric, we can write
the normal equations as follows:

A. Estimating Parameters with Least Squares

Suppose we have

n data points

$$y_i = \beta_0 + \beta_1 x_i + \epsilon_i$$

$$[y_1, y_2, \dots, y_n]^T = [1, x_1, \dots, x_n]^T \beta + \epsilon$$



We want to find the best fit

$$y_i = \beta_0 + \beta_1 x_i + \beta_2 y_i + \epsilon_i$$

$$[y_1, y_2, \dots, y_n]^T = [1, x_1, y_1, \dots, x_n, y_n]^T \beta + \epsilon$$

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Raffaela Di Napoli



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