Numerical Methods Lecture 5 - Curve Fitting Techniques

Topics:

motivation interpolation linear regression higher order polynomial form exponential form

Curve fitting - motivation

For root finding, we used a given function to identify where it crossed zero

where does
$$f(x) = 0.22$$

Q: Where does this given function f(x) come from in the first place?

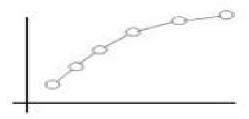
- Analytical models of phenomena (e.g. equations from physics)
- · Create an equation from observed data
- 1) Interpolation (connect the data-dots)

If data is reliable, we can plot it and connect the dots

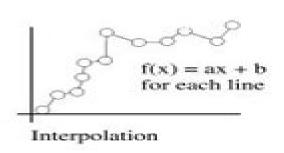
This is piece-wise, linear interpolation

This has limited use as a general function f(x)

Since its really a group of small f(x)s, connecting one point to the next it doesn't work very well for data that has built in random error (scatter)



Curve fitting - capturing the trend in the data by assigning a single function across the entire range.
 The example below uses a straight line function



f(x) = ax + b for entire range

A straight line is described generically by

$$f(x) = ax + b$$

The goal is to identify the coefficients 'a' and 'b' such that f(x) 'fits' the data well

Numerical Methods Of Curve Fitting

L Cohen

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