

Berechnung der Koeffizienten von Ausgleichsproblemen

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Ausgleichsproblem der Form $y = be^{cx}$:

$$\ln(b) = \frac{\sum_{i=1}^n (x_i) \sum_{i=1}^n (x_i \ln(y_i)) - \sum_{i=1}^n (x_i^2) \sum_{i=1}^n (\ln(y_i))}{\sum_{i=1}^n (x_i) \sum_{i=1}^n (x_i) - n \sum_{i=1}^n (x_i^2)}$$

$$c = \frac{\sum_{i=1}^n (x_i \ln(y_i)) - \frac{1}{n} \sum_{i=1}^n (x_i) \sum_{i=1}^n (\ln(y_i))}{\sum_{i=1}^n (x_i^2) - \frac{1}{n} \sum_{i=1}^n (x_i) \sum_{i=1}^n (x_i)}$$

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b=exp((sum(x)*(x*log(y))-x*x'*sum(log(y)))/(sum(x)*sum(x)-size(y,2)*x*x'));
c=-(x*log(y)'-1/size(y,2)*sum(x)*sum(log(y)))/(x*x'-1/size(y,2)*sum(x)*sum(x));
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Ausgleichsproblem der Form $y = ax^\alpha$:

$$a = \frac{\sum_{i=1}^n (x_i^\alpha y_i)}{\sum_{i=1}^n (x_i^{2\alpha})}$$

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a=(x.^alpha*y')/(x.^alpha*(x.^alpha)');
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Ausgleichsproblem der Form $y = ax^\alpha + bx^\beta$:

$$a = \frac{\sum_{i=1}^n (x_i^{2\beta}) \sum_{i=1}^n (x_i^\alpha y_i) - \sum_{i=1}^n (x_i^{\alpha+\beta}) \sum_{i=1}^n (x_i^\beta y_i)}{\sum_{i=1}^n (x_i^{2\alpha}) \sum_{i=1}^n (x_i^{2\beta}) - \left(\sum_{i=1}^n (x_i^{\alpha+\beta}) \right)^2}$$

$$b = \frac{\sum_{i=1}^n (x_i^{2\alpha}) \sum_{i=1}^n (x_i^\beta y_i) - \sum_{i=1}^n (x_i^{\alpha+\beta}) \sum_{i=1}^n (x_i^\alpha y_i)}{\sum_{i=1}^n (x_i^{2\alpha}) \sum_{i=1}^n (x_i^{2\beta}) - \left(\sum_{i=1}^n (x_i^{\alpha+\beta}) \right)^2}$$

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a=(x.^beta*(x.^beta)*x.^alpha*y'-x.^alpha*(x.^beta)*x.^beta*y')/(x.^alpha*(x.^alpha)*x.^beta*(x.^beta)-(x.^alpha*(x.^beta))^2);
b=(x.^alpha*(x.^alpha)*x.^beta*y'-x.^alpha*(x.^beta)*x.^alpha*y')/(x.^alpha*(x.^alpha)*x.^beta*(x.^beta)-(x.^alpha*(x.^beta))^2);
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Auf Grund der Symmetrie kann die Formel zur Berechnung von a auch für b benutzt werden. Dazu müssen lediglich α und β in der Formel getauscht werden.

Ausgleichsproblem der Form $y = ax^\alpha + bx^\beta + cx^\gamma$:

$$a = \frac{\sum_{i=1}^n (x_i^\alpha y_i) \sum_{i=1}^n (x_i^{2\beta}) \sum_{i=1}^n (x_i^{2\gamma}) - \sum_{i=1}^n (x_i^\alpha y_i) \left(\sum_{i=1}^n (x_i^{\beta+\gamma}) \right)^2 + \sum_{i=1}^n (x_i^\beta y_i) \sum_{i=1}^n (x_i^{\alpha+\gamma}) \sum_{i=1}^n (x_i^{\beta+\gamma}) - \sum_{i=1}^n (x_i^\beta y_i) \sum_{i=1}^n (x_i^{\alpha+\beta}) \sum_{i=1}^n (x_i^{2\gamma}) + \sum_{i=1}^n (x_i^\gamma y_i) \sum_{i=1}^n (x_i^{\alpha+\beta}) \sum_{i=1}^n (x_i^{\beta+\gamma}) - \sum_{i=1}^n (x_i^\gamma y_i) \sum_{i=1}^n (x_i^{\alpha+\gamma}) \sum_{i=1}^n (x_i^{2\beta})}{2 \sum_{i=1}^n (x_i^{\alpha+\beta}) \sum_{i=1}^n (x_i^{\alpha+\gamma}) \sum_{i=1}^n (x_i^{\beta+\gamma}) - \sum_{i=1}^n (x_i^{2\alpha}) \left(\sum_{i=1}^n (x_i^{\beta+\gamma}) \right)^2 - \sum_{i=1}^n (x_i^{2\beta}) \left(\sum_{i=1}^n (x_i^{\alpha+\gamma}) \right)^2 - \sum_{i=1}^n (x_i^{2\gamma}) \left(\sum_{i=1}^n (x_i^{\alpha+\beta}) \right)^2 + \sum_{i=1}^n (x_i^{2\alpha}) \sum_{i=1}^n (x_i^{2\beta}) \sum_{i=1}^n (x_i^{2\gamma})}$$

$$b = \frac{\sum_{i=1}^n (x_i^\beta y_i) \sum_{i=1}^n (x_i^{2\alpha}) \sum_{i=1}^n (x_i^{2\gamma}) - \sum_{i=1}^n (x_i^\beta y_i) \left(\sum_{i=1}^n (x_i^{\alpha+\gamma}) \right)^2 + \sum_{i=1}^n (x_i^\alpha y_i) \sum_{i=1}^n (x_i^{\beta+\gamma}) \sum_{i=1}^n (x_i^{\alpha+\gamma}) - \sum_{i=1}^n (x_i^\alpha y_i) \sum_{i=1}^n (x_i^{\beta+\alpha}) \sum_{i=1}^n (x_i^{2\gamma}) + \sum_{i=1}^n (x_i^\gamma y_i) \sum_{i=1}^n (x_i^{\beta+\alpha}) \sum_{i=1}^n (x_i^{\alpha+\gamma}) - \sum_{i=1}^n (x_i^\gamma y_i) \sum_{i=1}^n (x_i^{\beta+\gamma}) \sum_{i=1}^n (x_i^{2\alpha})}{2 \sum_{i=1}^n (x_i^{\alpha+\beta}) \sum_{i=1}^n (x_i^{\alpha+\gamma}) \sum_{i=1}^n (x_i^{\beta+\gamma}) - \sum_{i=1}^n (x_i^{2\alpha}) \left(\sum_{i=1}^n (x_i^{\beta+\gamma}) \right)^2 - \sum_{i=1}^n (x_i^{2\beta}) \left(\sum_{i=1}^n (x_i^{\alpha+\gamma}) \right)^2 - \sum_{i=1}^n (x_i^{2\gamma}) \left(\sum_{i=1}^n (x_i^{\alpha+\beta}) \right)^2 + \sum_{i=1}^n (x_i^{2\alpha}) \sum_{i=1}^n (x_i^{2\beta}) \sum_{i=1}^n (x_i^{2\gamma})}$$

$$c = \frac{\sum_{i=1}^n (x_i^\gamma y_i) \sum_{i=1}^n (x_i^{2\beta}) \sum_{i=1}^n (x_i^{2\alpha}) - \sum_{i=1}^n (x_i^\gamma y_i) \left(\sum_{i=1}^n (x_i^{\beta+\alpha}) \right)^2 + \sum_{i=1}^n (x_i^\beta y_i) \sum_{i=1}^n (x_i^{\gamma+\alpha}) \sum_{i=1}^n (x_i^{\beta+\alpha}) - \sum_{i=1}^n (x_i^\beta y_i) \sum_{i=1}^n (x_i^{\gamma+\beta}) \sum_{i=1}^n (x_i^{2\alpha}) + \sum_{i=1}^n (x_i^\alpha y_i) \sum_{i=1}^n (x_i^{\gamma+\beta}) \sum_{i=1}^n (x_i^{\beta+\alpha}) - \sum_{i=1}^n (x_i^\alpha y_i) \sum_{i=1}^n (x_i^{\gamma+\alpha}) \sum_{i=1}^n (x_i^{2\beta})}{2 \sum_{i=1}^n (x_i^{\alpha+\beta}) \sum_{i=1}^n (x_i^{\alpha+\gamma}) \sum_{i=1}^n (x_i^{\beta+\gamma}) - \sum_{i=1}^n (x_i^{2\alpha}) \left(\sum_{i=1}^n (x_i^{\beta+\gamma}) \right)^2 - \sum_{i=1}^n (x_i^{2\beta}) \left(\sum_{i=1}^n (x_i^{\alpha+\gamma}) \right)^2 - \sum_{i=1}^n (x_i^{2\gamma}) \left(\sum_{i=1}^n (x_i^{\alpha+\beta}) \right)^2 + \sum_{i=1}^n (x_i^{2\alpha}) \sum_{i=1}^n (x_i^{2\beta}) \sum_{i=1}^n (x_i^{2\gamma})}$$

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a=(x.^alpha*y.*x.^beta*(x.^beta).^x.^gamma*(x.^gamma)^-x.^alpha*y.*(x.^beta*(x.^gamma))^2+x.^beta*y.*x.^alpha*(x.^gamma).*x.^beta*(x.^gamma)^-x.^beta*y.*x.^alpha*(x.^beta).*x.^gamma*(x.^gamma) ...
+x.^gamma*y.*x.^alpha*(x.^beta).^x.^gamma*(x.^beta).^x.^gamma*(x.^gamma)^-x.^beta*(x.^beta))/(x.^alpha*(x.^beta).*x.^alpha*(x.^gamma).*x.^beta*(x.^gamma)^2 ...
-x.^alpha*(x.^alpha)*(x.^beta*(x.^gamma))^2-x.^beta*(x.^beta)*(x.^alpha*(x.^gamma))^2-x.^gamma*(x.^gamma)*(x.^alpha*(x.^beta))^2+x.^alpha*(x.^alpha).*x.^beta*(x.^beta).*x.^gamma*(x.^gamma) );
b=(x.^beta*y.*x.^alpha*(x.^alpha).^x.^gamma*(x.^gamma)^-x.^beta*y.*(x.^alpha*(x.^gamma))^2+x.^alpha*y.*x.^alpha*(x.^gamma).*x.^beta*(x.^gamma)^-x.^alpha*y.*x.^alpha*(x.^beta).^x.^gamma*(x.^gamma) ...
+x.^gamma*y.*x.^alpha*(x.^beta).^x.^alpha*(x.^gamma)^-x.^gamma*y.*(x.^alpha*(x.^beta))/(x.^alpha*(x.^beta).*x.^alpha*(x.^gamma).*x.^beta*(x.^gamma)^2 ...
-x.^alpha*(x.^alpha)*(x.^beta*(x.^gamma))^2-x.^beta*(x.^beta)*(x.^alpha*(x.^gamma))^2-x.^gamma*(x.^gamma)*(x.^alpha*(x.^beta))^2+x.^alpha*(x.^alpha).*x.^beta*(x.^beta).*x.^gamma*(x.^gamma) );
c=(x.^gamma*y.*x.^alpha*(x.^alpha).^x.^beta*(x.^beta)^-x.^gamma*y.*(x.^alpha*(x.^beta))^2+x.^beta*y.*x.^alpha*(x.^beta).*x.^alpha*(x.^gamma)^-x.^beta*y.*x.^alpha*(x.^alpha).*x.^beta*(x.^gamma) ...
+x.^alpha*y.*x.^alpha*(x.^beta).^x.^beta*(x.^gamma)^-x.^alpha*y.*(x.^beta).*x.^alpha*(x.^gamma))/(x.^alpha*(x.^beta).*x.^alpha*(x.^gamma).*x.^beta*(x.^gamma)^2 ...
-x.^alpha*(x.^alpha)*(x.^beta*(x.^gamma))^2-x.^beta*(x.^beta)*(x.^alpha*(x.^gamma))^2-x.^gamma*(x.^gamma)*(x.^alpha*(x.^beta))^2+x.^alpha*(x.^alpha).*x.^beta*(x.^beta).*x.^gamma*(x.^gamma) );

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Auf Grund der Symmetrie kann die Formel zur Berechnung von a auch für b und c benutzt werden. Dazu müssen lediglich α und β bzw. γ getauscht werden.

Die ersten drei rekursiven Formeln (bis zum Grad t)

$$k_1 = \frac{\sum_{i=1}^n (x_i^{\alpha_1} y_i)}{\sum_{i=1}^n (x_i^{2\alpha_1})} - \sum_{r=2}^t \left(k_r \frac{\sum_{i=1}^n (x_i^{\alpha_1} x_i^{\alpha_r})}{\sum_{i=1}^n (x_i^{2\alpha_1})} \right)$$

$$k_2 = \frac{\sum_{i=1}^n (x_i^{2\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_1} y_i) - \sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_2} y_i)}{\sum_{i=1}^n (x_i^{2\alpha_1}) \sum_{i=1}^n (x_i^{\alpha_2}) - \left(\sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \right)^2} - \sum_{r=3}^t \left(k_r \frac{\sum_{i=1}^n (x_i^{2\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_1} x_i^{\alpha_r}) - \sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_2} x_i^{\alpha_r})}{\sum_{i=1}^n (x_i^{2\alpha_1}) \sum_{i=1}^n (x_i^{\alpha_2}) - \left(\sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \right)^2} \right)$$

$$k_3 = \frac{\frac{\sum_{i=1}^n (x_i^{\alpha_1} y_i) \sum_{i=1}^n (x_i^{2\alpha_2}) \sum_{i=1}^n (x_i^{2\alpha_3}) - \sum_{i=1}^n (x_i^{\alpha_1} y_i) \left(\sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) \right)^2 + \sum_{i=1}^n (x_i^{\alpha_2} y_i) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_3}) \sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) - \sum_{i=1}^n (x_i^{\alpha_2} y_i) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) - \sum_{i=1}^n (x_i^{\alpha_3} y_i) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_3}) \sum_{i=1}^n (x_i^{2\alpha_2})}{2 \sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_3}) \sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) - \sum_{i=1}^n (x_i^{2\alpha_1}) \left(\sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) \right)^2 - \sum_{i=1}^n (x_i^{2\alpha_2}) \left(\sum_{i=1}^n (x_i^{\alpha_1+\alpha_3}) \right)^2 - \sum_{i=1}^n (x_i^{2\alpha_3}) \left(\sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \right)^2 + \sum_{i=1}^n (x_i^{2\alpha_1}) \sum_{i=1}^n (x_i^{2\alpha_2}) \sum_{i=1}^n (x_i^{2\alpha_3})}}{- \sum_{r=4}^t \left(k_r \frac{\sum_{i=1}^n (x_i^{\alpha_1} x_i^{\alpha_r}) \sum_{i=1}^n (x_i^{2\alpha_2}) \sum_{i=1}^n (x_i^{2\alpha_3}) - \sum_{i=1}^n (x_i^{\alpha_1} x_i^{\alpha_r}) \left(\sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) \right)^2 + \sum_{i=1}^n (x_i^{\alpha_2} x_i^{\alpha_r}) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_3}) \sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) - \sum_{i=1}^n (x_i^{\alpha_2} x_i^{\alpha_r}) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) + \sum_{i=1}^n (x_i^{\alpha_3} x_i^{\alpha_r}) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) - \sum_{i=1}^n (x_i^{\alpha_3} x_i^{\alpha_r}) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_3}) \sum_{i=1}^n (x_i^{2\alpha_2})}{2 \sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \sum_{i=1}^n (x_i^{\alpha_1+\alpha_3}) \sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) - \sum_{i=1}^n (x_i^{2\alpha_1}) \left(\sum_{i=1}^n (x_i^{\alpha_2+\alpha_3}) \right)^2 - \sum_{i=1}^n (x_i^{2\alpha_2}) \left(\sum_{i=1}^n (x_i^{\alpha_1+\alpha_3}) \right)^2 - \sum_{i=1}^n (x_i^{2\alpha_3}) \left(\sum_{i=1}^n (x_i^{\alpha_1+\alpha_2}) \right)^2 + \sum_{i=1}^n (x_i^{2\alpha_1}) \sum_{i=1}^n (x_i^{2\alpha_2}) \sum_{i=1}^n (x_i^{2\alpha_3})} \right)$$