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Engineering Statistics

The second stage

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Curve Fitting and Solution of Equation

FITTING OF STRAIGHT LINE

Let a straight line $y = a + bx$... (1)

which is fitted to the given data points $(x_1, y_1), (x_2, y_2), (x_3, y_3), \dots, (x_n, y_n)$.

Let y_{λ_1} be the theoretical value for x_1 then $e_1 = y_1 - y_{\lambda_1}$

$$\Rightarrow e_1 = y_1 - (a + bx_1) \quad \Rightarrow \quad e_1^2 = (y_1 - a - bx_1)^2$$

Now we have $S = e_1^2 + e_2^2 + e_3^2 + \dots + e_n^2$

$$S = \sum_{i=1}^n e_i^2 \quad \Rightarrow \quad S = \sum_{i=1}^n (y_i - a - bx_i)^2$$

By the principle of least squares, the value of S is minimum therefore,

$$\frac{\partial S}{\partial a} = 0 \quad \dots (2)$$

$$\frac{\partial S}{\partial b} = 0 \quad \dots (3)$$

On solving equations (2) and (3), and dropping the suffix, we have

$$\sum y = na + b \sum x \quad \dots (4)$$

$$\sum xy = a \sum x + b \sum x^2 \quad \dots (5)$$

The equation (3) and (4) are known as normal equations.

On solving equations (3) and (4), we get the value of a and b . Putting the value of a and b in equation (1), we get the equation of the line of best fit.

FITTING OF PARABOLA

Let a parabola $y = a + bx + cx^2$... (1)

which is fitted to a given data $(x_1, y_1), (x_2, y_2), (x_3, y_3), \dots, (x_n, y_n)$.

Let y_λ be the theoretical value for x_1 then $e_1 = y_1 - y_\lambda$

$$\Rightarrow e_1 = y_1 - (a + bx_1 + cx_1^2)$$

$$\Rightarrow e_1^2 = (y_1 - a - bx_1 - cx_1^2)^2$$

Now we have

$$S = \sum_{i=1}^n e_i^2$$
$$S = \sum_{i=1}^n (y_i - a - bx_i - cx_i^2)^2$$

By the principle of least squares, the value of S is minimum, therefore

$$\frac{\partial S}{\partial a} = 0, \frac{\partial S}{\partial b} = 0 \quad \text{and} \quad \frac{\partial S}{\partial c} = 0 \quad \dots (2)$$

Solving equation (2) and dropping suffix, we have

$$\sum y = na + b \sum x + c \sum x^2 \quad \dots (3)$$

$$\sum xy = a \sum x + b \sum x^2 + c \sum x^3 \quad \dots (4)$$

$$\sum x^2 y = a \sum x^2 + b \sum x^3 + c \sum x^4 \quad \dots (5)$$

The equation (3), (4) and (5) are known as normal equations.

On solving equations (3), (4) and (5), we get the values of a, b and c . Putting the values of a, b and c in equation (1), we get the equation of the parabola of best fit.

Example:

Curve-fit the data with a straight line: (0,2), (1,3), (2,5), (3,5), (4,9), (5,8), (6,10).

Solution

$$y = a_0 + a_1x$$

$$na_0 + a_1 \sum_{i=1}^n x_i = \sum_{i=1}^n y_i$$

$$a_0 \sum_{i=1}^n x_i + a_1 \sum_{i=1}^n x_i^2 = \sum_{i=1}^n x_i y_i$$

n	x_i	y_i	$x_i y_i$	x_i^2	Y_i	$Y_i \cdot y_i$
1	0	2	0	0	1.9287	-0.0714
2	1	3	3	1	3.2857	0.2857
3	2	5	10	4	4.6428	-0.3571
4	3	5	15	9	6.0000	1.0000
5	4	9	36	16	7.3571	-1.6428
6	5	8	40	25	8.7143	0.71428
7	6	10	60	36	10.0714	0.0714
Σ	21	42	164	91		0.00008

Substituting the values from the table into the system below

$$na_0 + a_1 \sum_{i=1}^n x_i = \sum_{i=1}^n y_i$$

$$a_0 \sum_{i=1}^n x_i + a_1 \sum_{i=1}^n x_i^2 = \sum_{i=1}^n x_i y_i$$

we get

$$\begin{aligned} 7a_0 + 21a_1 &= 42 \\ 21a_0 + 91a_1 &= 164 \end{aligned}$$

Solving the system² we get

$$\begin{aligned} a_0 &= 1.9286 \\ a_1 &= 1.3571 \end{aligned}$$

Therefore, the equation to curve-fit the data with a straight line is:

$$Y_i = 1.9286 + 1.3571x_i$$

Example : Curve fit the data below using a parabola:

x: 1 3 4 5 6 7 8 9 10
 y: 2 7 8 10 11 11 10 9 8

$$y = a_0 + a_1x + a_2x^2$$

Solution

$$y = a_0 + a_1x + a_2x^2$$

$$na_0 + a_1 \sum_{i=1}^n x_i + a_2 \sum_{i=1}^n x_i^2 = \sum_{i=1}^n y_i$$

$$a_0 \sum_{i=1}^n x_i + a_1 \sum_{i=1}^n x_i^2 + a_2 \sum_{i=1}^n x_i^3 = \sum_{i=1}^n xy_i$$

$$a_0 \sum_{i=1}^n x_i^2 + a_1 \sum_{i=1}^n x_i^3 + a_2 \sum_{i=1}^n x_i^4 = \sum_{i=1}^n x^2 y_i$$

n	x _i	y _i	x _i y _i	x _i ²	x _i ² y _i	x _i ³	x _i ⁴
1	1	2	2	1	2	1	1
2	3	7	21	9	63	27	81
3	4	8	32	16	128	64	256
4	5	10	50	25	250	125	625
5	6	11	66	36	396	216	1296
6	7	11	77	49	539	343	2401
7	8	10	80	64	640	512	4096
8	9	9	81	81	729	729	6561
9	10	8	80	100	800	1000	10000
Σ	53	76	489	381	3547	3013	25317

$$9a_0 + 53a_1 + 381a_2 = 76$$

$$53a_0 + 381a_1 + 3017a_2 = 489$$

$$381a_0 + 3017a_1 + 25317a_2 = 3547$$

Solve the system to find a₀ , a₁ , and a₂.

Thus the above data can be curve-fitted with the following equation

$$Y_i = -1.4597 + 3.6053x_i - 0.2676x_i^2.$$

Example 1: Find the best-fit values of a and b so that $y = a + bx$ fits the data given in the table.

$x:$	0	1	2	3	4
$y:$	1	1.8	3.3	4.5	6.3

Sol. Let the straight line is $y = a + bx$...(1)

x	y	xy	x^2
0	1	0	0
1	1.8	1.8	1
2	3.3	6.6	4
3	4.5	13.5	9
4	6.3	25.2	16
$\sum x = 10$	$\sum y = 16.9$	$\sum xy = 47.1$	$\sum x^2 = 30$

Normal equations are, $\sum y = na + b\sum x$...(2)

$$\sum xy = a\sum x + b\sum x^2$$
 ...(3)

Here $n = 5$, $\sum x = 10$, $\sum y = 16.9$, $\sum xy = 47.1$, $\sum x^2 = 30$

Putting these values in normal equations, we get

$$16.9 = 5a + 10b$$

$$47.1 = 10a + 30b$$

On solving these two equations, we get

$$a = 0.72, \quad b = 1.33.$$

Example 2: Fit a straight line to the given data regarding x as the independent variable.

x	1	2	3	4	5	6
y	1200	900	600	200	110	50

Sol. Let the straight line obtained from the given data by $y = a + bx$...(1)

Then the normal equations are $\sum y = na + b \sum x$...(2)

$\sum xy = a \sum x + b \sum x^2$...(3)

x	y	x^2	xy
1	1200	1	1200
2	900	4	1800
3	600	9	1800
4	200	16	800
5	110	25	550
6	50	36	300
$\sum x = 21$	$\sum y = 3060$	$\sum x^2 = 91$	$\sum xy = 6450$

Putting all values in the equations (2) and (3), we get

$$3060 = 6a + 21b$$

$$6450 = 21a + 91b$$

Solving these equations, we get

$$a = 1361.97 \quad \text{and} \quad b = -243.42$$

Hence the fitted equation is $y = 1361.97 - 243.42x$. **Ans.**

Example 4: Find the least square polynomial approximation of degree two to the data.

x	0	1	2	3	4
y	-4	-1	4	11	20

Sol. Let the equation of the polynomial be $y = a + bx + cx^2$... (1)

x	y	xy	x^2	x^2y	x^3	x^4
0	-4	0	0	0	0	0
1	-1	-1	1	-1	1	1
2	4	8	4	16	8	16
3	11	33	9	99	27	81
4	20	80	16	320	64	256
$\sum x = 10$	$\sum y = 30$	$\sum xy = 120$	$\sum x^2 = 30$	$\sum x^2y = 434$	$\sum x^3 = 100$	$\sum x^4 = 354$

The normal equations are, $\sum y = na + b\sum x + c\sum x^2$... (2)

$$\sum xy = a\sum x + b\sum x^2 + c\sum x^3 \quad \dots(3)$$

$$\sum x^2y = a\sum x^2 + b\sum x^3 + c\sum x^4 \quad \dots(4)$$

Here $n = 5$, $\sum x = 10$, $\sum y = 30$, $\sum xy = 120$, $\sum x^2 = 30$, $\sum x^2y = 434$, $\sum x^3 = 100$,

$$\sum x^4 = 354.$$

Putting all these values in (2), (3) and (4), we get $30 = 5a + 10b + 30c$... (5)

$$120 = 10a + 30b + 100c \quad \dots(6)$$

$$434 = 30a + 100b + 354c \quad \dots(7)$$

On solving these equations, we get $a = -4$, $b = 2$, $c = 1$. Therefore required polynomial is

$$y = -4 + 2x + x^2 \quad \text{Ans.}$$

FITTING OF AN EXPONENTIAL CURVE

Suppose an exponential curve of the form

$$y = ae^{bx}$$

Taking logarithm on both the sides, we get

$$\log_{10} y = \log_{10} a + bx \log_{10} e$$

i.e.,

$$Y = A + Bx$$

where

$$Y = \log_{10} y, A = \log_{10} a \text{ and } B = b \log_{10} e.$$

The normal equations for (1) are,

$$\sum Y = nA + B \sum x$$

$$\sum xY = A \sum x + B \sum x^2$$

On solving the above two equations, we get A and B

then

$$a = \text{antilog } A, b = \frac{B}{\log_{10} e}$$

FITTING OF THE CURVE $y = ax + bx^2$

Error of estimate for i th point (x_i, y_i) is $e_i = (y_i - ax_i - bx_i^2)$

We have,
$$S = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - ax_i - bx_i^2)^2$$

By the principle of least square, the value of S is minimum

$$\therefore \frac{\partial S}{\partial a} = 0 \quad \text{and} \quad \frac{\partial S}{\partial b} = 0$$

Now
$$\frac{\partial S}{\partial a} = 0$$

$$\Rightarrow \sum_{i=1}^n 2(y_i - ax_i - bx_i^2)(-x_i) = 0$$

or
$$\sum_{i=1}^n x_i y_i = a \sum_{i=1}^n x_i^2 + b \sum_{i=1}^n x_i^3$$

and
$$\frac{\partial S}{\partial b} = 0 \quad \Rightarrow \quad \sum_{i=1}^n 2(y_i - ax_i - bx_i^2)(-x_i^2) = 0 \quad \dots(1)$$

or
$$\sum_{i=1}^n x_i^2 y_i = a \sum_{i=1}^n x_i^3 + b \sum_{i=1}^n x_i^4 \quad \dots(2)$$

Dropping the suffix i from (1) and (2), then the normal equations are,

$$\sum xy = a \sum x^2 + b \sum x^3$$

$$\sum x^2 y = a \sum x^3 + b \sum x^4$$

FITTING OF THE CURVE $y = ax + \frac{b}{x}$

Error of estimate for i th point (x_i, y_i) is

$$e_i = (y_i - ax_i - \frac{b}{x_i})$$

We have,
$$S = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - ax_i - \frac{b}{x_i})^2$$

By the principle of least square, the value of S is minimum

$$\therefore \frac{\partial S}{\partial a} = 0 \text{ and } \frac{\partial S}{\partial b} = 0$$

Now
$$\frac{\partial S}{\partial a} = 0 \Rightarrow \sum_{i=1}^n 2(y_i - ax_i - \frac{b}{x_i})(-x_i) = 0$$

or
$$\sum_{i=1}^n x_i y_i = a \sum_{i=1}^n x_i^2 + nb \quad \dots(1)$$

and
$$\frac{\partial S}{\partial b} = 0 \Rightarrow \sum_{i=1}^n 2(y_i - ax_i - \frac{b}{x_i})(-\frac{1}{x_i}) = 0$$

or
$$\sum_{i=1}^n \frac{y_i}{x_i} = na + b \sum_{i=1}^n \frac{1}{x_i^2} \quad \dots(2)$$

Dropping the suffix i from (1) and (2), then the normal equations are,

$$\sum xy = nb + a \sum x^2$$

$$\sum \frac{y}{x} = na + b \sum \frac{1}{x^2}$$

where n is the number of pair of values of x and y .

FITTING OF THE CURVE $y = \frac{c_0}{x} + c_1\sqrt{x}$

Error of estimate for i th point (x_i, y_i) is

$$e_i = (y_i - \frac{c_0}{x_i} - c_1\sqrt{x_i})$$

We have,
$$S = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - \frac{c_0}{x_i} - c_1\sqrt{x_i})^2$$

By the principle of least square, the value of S is minimum

$$\therefore \frac{\partial S}{\partial c_0} = 0 \text{ and } \frac{\partial S}{\partial c_1} = 0$$

Now
$$\frac{\partial S}{\partial c_0} = 0 \Rightarrow \sum_{i=1}^n 2(y_i - \frac{c_0}{x_i} - c_1\sqrt{x_i})(-\frac{1}{x_i}) = 0$$

or
$$\sum_{i=1}^n \frac{y_i}{x_i} = c_0 \sum_{i=1}^n \frac{1}{x_i^2} + c_1 \sum_{i=1}^n \frac{1}{\sqrt{x_i}} \quad \dots(1)$$

and
$$\frac{\partial S}{\partial c_1} = 0 \Rightarrow \sum_{i=1}^n 2(y_i - \frac{c_0}{x_i} - c_1\sqrt{x_i})(-\sqrt{x_i}) = 0$$

or
$$\sum_{i=1}^n y_i\sqrt{x_i} = c_0 \sum_{i=1}^n \frac{1}{\sqrt{x_i}} + c_1 \sum_{i=1}^n x_i \quad \dots(2)$$

Dropping the suffix i from (1) and (2), then the normal equations are,

$$\sum \frac{y}{x} = c_0 \sum \frac{1}{x^2} + c_1 \sum \frac{1}{\sqrt{x}}$$

$$\sum y\sqrt{x} = c_0 \sum \frac{1}{\sqrt{x}} + c_1 \sum x.$$

PROBLEM SET 5.1

1. Fit a straight line to the given data regarding x as the independent variable:

x	1	2	3	4	6	8
y	2.4	3.1	3.5	4.2	5.0	6.0

[Ans. $y = 2.0253 + 0.502x$]

2. Fit a straight line $y = a + bx$ to the following data by the method of least square:

x	0	1	3	6	8
y	1	3	2	5	4

[Ans. $1.6 + 0.38x$]

3. Find the least square approximation of the form $y = a + bx^2$ for the following data:

x	0	0.1	0.2	0.3	0.4	0.5
y	1	1.01	0.99	0.85	0.81	0.75

[Ans. $y = 1.0032 - 1.1081x^2$]

4. Fit a second degree parabola to the following data:

x	0.0	1.0	2.0
y	1.0	6.0	17.0

[Ans. $y = 1 + 2x + 3x^2$]

5. Fit a second degree parabola to the following data:

x	1.0	1.5	2.0	2.5	3.0	3.5	4.0
y	1.1	1.3	1.6	2.0	2.7	3.4	4.1

[Ans. $y = 1.04 - 0.193x + 0.243x^2$]

6. Fit a second degree parabola to the following data by the least square method:

x	1	2	3	4	5
y	1090	1220	1390	1625	1915

[Ans. $y = 27.5x^2 + 40.5x + 1024$]

7. Fit a parabola $y = a + bx + cx^2$ to the following data:

x	2	4	6	8	10
y	3.07	12.85	31.47	57.38	91.29

[Ans. $y = 0.34 - 0.78x + 0.99x^2$]

8. Determine the constants a and b by the method of least squares such that $y = ae^{bx}$ fits the following data:

x	2	4	6	8	10
y	4.077	11.084	30.128	81.897	222.62

[Ans. $y = 1.49989e^{0.50001x}$]

9. Fit a least square geometric curve $y = ax^b$ to the following data:

x	1	2	3	4	5
y	0.5	2	4.5	8	12.5

[Ans. $y = 0.5012x^{1.9977}$]

10. A person runs the same race track for five consecutive days and is timed as follows:

$Day(x)$	1	2	3	4	5
$Time(y)$	15.3	15.1	15	14.5	14

Make a least square fit to the above data using a function $a + \frac{b}{x} + \frac{c}{x^2}$.

[Ans. $y = 13.0065 + \frac{6.7512}{x} + \frac{4.4738}{x^2}$]

11. Use the method of least squares to fit the curve $y = \frac{c_0}{x} + c_1\sqrt{x}$ to the following table of values:

x	0.1	0.2	0.4	0.5	1	2
y	21	11	7	6	5	6

$$\left[\text{Ans. } y = \frac{1.97327}{x} + 3.28182\sqrt{x} \right]$$

12. Using the method of least square to fit a parabola $y = a + bx + cx^2$ in the following data:

$$(x, y): (-1, 2), (0, 0), (0, 1), (1, 2)$$

$$\left[\text{Ans. } y = \frac{1}{2} + \frac{3}{2}x^2 \right]$$

13. The pressure of the gas corresponding to various volumes V is measured, given by the following data:

$V(\text{cm}^3)$	50	60	70	90	100
$p(\text{kgcm}^{-2})$	64.7	51.3	40.5	25.9	78

Fit the data to the equation $pV^\gamma = c$.

$$[\text{Ans. } pV^{0.28997} = 167.78765]$$

14. Employ the method of least squares to fit a parabola $y = a + bx + cx^2$ in the following data: $(x, y): (-1, 2), (0, 0), (0, 1), (1, 2)$ [Ans. $y = 0.5 + 1.5x^2$]
15. Fit a second degree parabola in the following data: [U.T.U. 2008]

x	0.0	1.0	2.0	3.0	4.0
y	1.0	4.0	10.0	17.0	30.0

$$[\text{Ans. } y = 1 + 2x + 3x^2]$$

16. Fit at least square quadratic curve to the following data:

x	1	2	3	4
y	1.7	1.8	2.3	3.2

, estimate $y(2.4)$

$$[\text{Ans. } y = 2 - 0.5x + 0.2x^2 \text{ and } y(2.4) = 1.952]$$

17. Fit an exponential curve by least squares

x	1	2	5	10	20	30	40	50
y	98.2	91.7	81.3	64.0	36.4	32.6	17.1	11.3

Estimate y when $x = 25$.

[Ans. $y = 100(0.96)^x$, $y(25) = 33.9$]

18. Fit the curve $y = a + \frac{b}{x}$ to the following data

x	1	2	3	4
y	3	1.5	6	7.5

Estimate y when $x = 2.25$.

[Ans. $y = 1.3 + \frac{1.7}{x}$, $y(2.25) = 4.625$]

Q1/The relationship between the heat capacity of oil and temperature is given by the following formula:

$$C_p = A + BT + CT^2$$

Using curve fitting equations, find the constants (**a**, **b** and **c**) using data below and calculate amount of heat required to raise **1 kg** of oil from **25°C** to **55°C**.

Temperature (C°)	20	40	60
Heat capacity (kJ/kg.°C)	1.42	4.32	8.82

x	y	x ²	x ³	x ⁴	yx	yx ²		
20	1.42E+00	400	8000	160000	28.4	568		
40	4.32E+00	1600	64000	2560000	172.8	6912		
60	8.82E+00	3600	216000	12960000	529.2	31752		
120	14.56	5600	288000	15680000	730.4	39232		
14.56		3		120		5600		
730.4		120		5600		288000		40
39232		5600		288000		15680000		46.66667
582.4		120		4800		224000		
148		0		800		64000		
34085.33		5600		261333.3		13440000		
5146.667		0		26666.67		2240000		33.33333
4933.333				26666.67		2133333		
213.3333				0		106666.7		
c=	0.002							
b=	0.025							
a=	0.12			134.1				
20		28.4						

The relationship between the Nusselt number and the Reynolds number is given by the following formula:

$$\text{Nu} = a \cdot \text{Re}^n$$

Using curve fitting equations, find the constants (**a** and **b**), by using data below,

Nu	27.3	29.1	30.7	33.4
Re	1800	1920	2108	2400

