

# Nonlinear Regression

Major: All Engineering Majors

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Transforming Numerical Methods Education for STEM Undergraduates

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1

# Nonlinear Regression

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# Nonlinear Regression

Some popular nonlinear regression models:

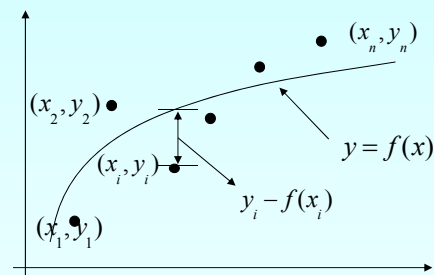
1. Exponential model:  $(y = ae^{bx})$
2. Power model:  $(y = ax^b)$
3. Saturation growth model:  $\left(y = \frac{ax}{b+x}\right)$
4. Polynomial model:  $(y = a_0 + a_1x + \dots + a_mx^m)$

3

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# Nonlinear Regression

Given  $n$  data points  $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$  best fit  $y = f(x)$  to the data, where  $f(x)$  is a nonlinear function of  $x$ .



**Figure.** Nonlinear regression model for discrete  $y$  vs.  $x$  data

4

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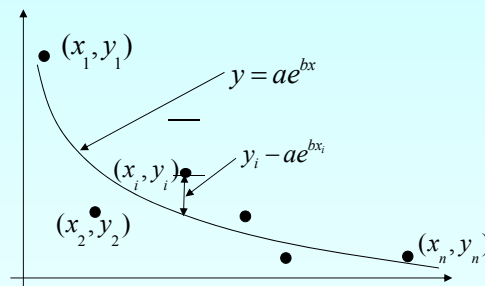
# Regression Exponential Model

5

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## Exponential Model

Given  $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$  best fit  $y = ae^{bx}$  to the data.



**Figure.** Exponential model of nonlinear regression for y vs. x data

6

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## Finding Constants of Exponential Model

The sum of the square of the residuals is defined as

$$S_r = \sum_{i=1}^n (y_i - ae^{bx_i})^2$$

Differentiate with respect to  $a$  and  $b$

$$\frac{\partial S_r}{\partial a} = \sum_{i=1}^n 2(y_i - ae^{bx_i})(-e^{bx_i}) = 0$$

$$\frac{\partial S_r}{\partial b} = \sum_{i=1}^n 2(y_i - ae^{bx_i})(-ax_i e^{bx_i}) = 0$$

7

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## Finding Constants of Exponential Model

Rewriting the equations, we obtain

$$-\sum_{i=1}^n y_i e^{bx_i} + a \sum_{i=1}^n e^{2bx_i} = 0$$

$$\sum_{i=1}^n y_i x_i e^{bx_i} - a \sum_{i=1}^n x_i e^{2bx_i} = 0$$

8

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## Finding constants of Exponential Model

Solving the first equation for  $a$  yields

$$a = \frac{\sum_{i=1}^n y_i e^{bx_i}}{\sum_{i=1}^n e^{2bx_i}}$$

Substituting  $a$  back into the previous equation

$$\sum_{i=1}^n y_i x_i e^{bx_i} - \frac{\sum_{i=1}^n y_i e^{bx_i}}{\sum_{i=1}^n e^{2bx_i}} \sum_{i=1}^n x_i e^{2bx_i} = 0$$

The constant  $b$  can be found through numerical methods such as bisection method.

9

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## Example 1-Exponential Model

Many patients get concerned when a test involves injection of a radioactive material. For example for scanning a gallbladder, a few drops of Technetium-99m isotope is used. Half of the technetium-99m would be gone in about 6 hours. It, however, takes about 24 hours for the radiation levels to reach what we are exposed to in day-to-day activities. Below is given the relative intensity of radiation as a function of time.

**Table.** Relative intensity of radiation as a function of time.

t(hrs)	0	1	3	5	7	9
$\gamma$	1.000	0.891	0.708	0.562	0.447	0.355

10

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## Example 1-Exponential Model cont.

The relative intensity is related to time by the equation

$$\gamma = Ae^{\lambda t}$$

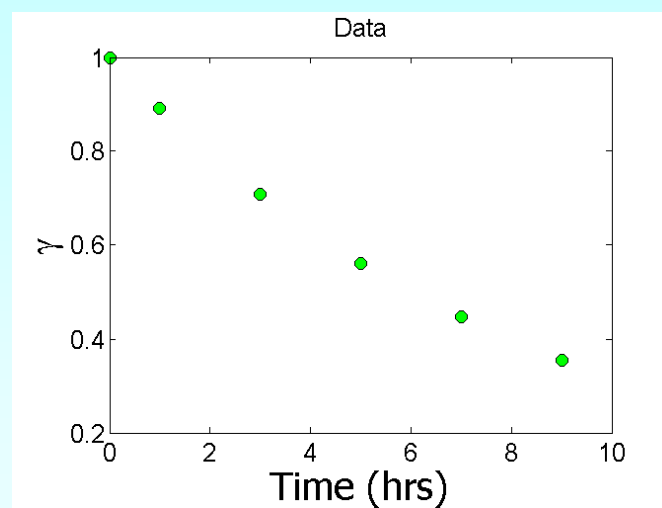
Find:

- The value of the regression constants  $A$  and  $\lambda$
- The half-life of Technium-99m
- Radiation intensity after 24 hours

11

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## Plot of data



12

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## Constants of the Model

$$\gamma = Ae^{\lambda t}$$

The value of  $\lambda$  is found by solving the nonlinear equation

$$f(\lambda) = \sum_{i=1}^n \gamma_i t_i e^{\lambda t_i} - \frac{\sum_{i=1}^n \gamma_i e^{\lambda t_i}}{\sum_{i=1}^n e^{2\lambda t_i}} \sum_{i=1}^n t_i e^{2\lambda t_i} = 0$$

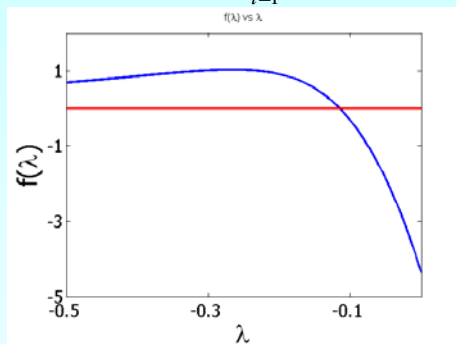
$$A = \frac{\sum_{i=1}^n \gamma_i e^{\lambda t_i}}{\sum_{i=1}^n e^{2\lambda t_i}}$$

13

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## Setting up the Equation in MATLAB

$$f(\lambda) = \sum_{i=1}^n \gamma_i t_i e^{\lambda t_i} - \frac{\sum_{i=1}^n \gamma_i e^{\lambda t_i}}{\sum_{i=1}^n e^{2\lambda t_i}} \sum_{i=1}^n t_i e^{2\lambda t_i} = 0$$



t (hrs)	0	1	3	5	7	9
$\gamma$	1.000	0.891	0.708	0.562	0.447	0.355

14

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## Setting up the Equation in MATLAB

$$f(\lambda) = \sum_{i=1}^n \gamma_i t_i e^{\lambda t_i} - \frac{\sum_{i=1}^n \gamma_i e^{\lambda t_i}}{\sum_{i=1}^n e^{2\lambda t_i}} \sum_{i=1}^n t_i e^{2\lambda t_i} = 0$$

$$\lambda = -0.1151$$

```
t=[0 1 3 5 7 9]
gamma=[1 0.891 0.708 0.562 0.447 0.355]
syms lamda
sum1=sum(gamma.*t.*exp(lamda*t));
sum2=sum(gamma.*exp(lamda*t));
sum3=sum(exp(2*lamda*t));
sum4=sum(t.*exp(2*lamda*t));
f=sum1-sum2/sum3*sum4;
```

15

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## Calculating the Other Constant

The value of  $A$  can now be calculated

$$A = \frac{\sum_{i=1}^6 \gamma_i e^{\lambda t_i}}{\sum_{i=1}^6 e^{2\lambda t_i}} = 0.9998$$

The exponential regression model then is

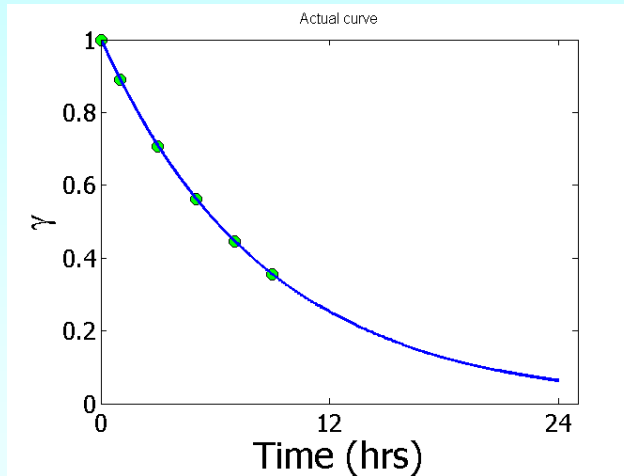
$$\gamma = 0.9998 e^{-0.1151 t}$$

16

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## Plot of data and regression curve



17

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## Relative Intensity After 24 hrs

The relative intensity of radiation after 24 hours

$$\begin{aligned}\gamma &= 0.9998 \times e^{-0.1151(24)} \\ &= 6.3160 \times 10^{-2}\end{aligned}$$

This result implies that only

$$\frac{6.316 \times 10^{-2}}{0.9998} \times 100 = 6.317\%$$

radioactive intensity is left after 24 hours.

18

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## Homework

- What is the half-life of Technetium 99m isotope?
- Write a program in the language of your choice to find the constants of the model.
- Compare the constants of this regression model with the one where the data is transformed.
- What if the model was  $\gamma = e^{\lambda t}$  ?

19

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## THE END

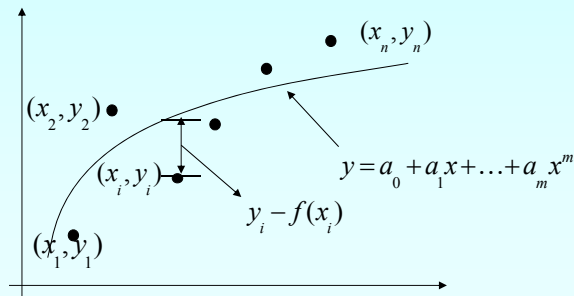
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20

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## Polynomial Model

Given  $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$  best fit  $y = a_0 + a_1x + \dots + a_mx^m$   
 $(m \leq n-2)$  to a given data set.



**Figure.** Polynomial model for nonlinear regression of y vs. x data

21

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## Polynomial Model cont.

The residual at each data point is given by

$$E_i = y_i - a_0 - a_1x_i - \dots - a_mx_i^m$$

The sum of the square of the residuals then is

$$\begin{aligned} S_r &= \sum_{i=1}^n E_i^2 \\ &= \sum_{i=1}^n (y_i - a_0 - a_1x_i - \dots - a_mx_i^m)^2 \end{aligned}$$

22

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## Polynomial Model cont.

To find the constants of the polynomial model, we set the derivatives with respect to  $a_i$  where  $i=1, \dots, m$ , equal to zero.

$$\frac{\partial S_r}{\partial a_0} = \sum_{i=1}^n 2(y_i - a_0 - a_1 x_i - \dots - a_m x_i^m)(-1) = 0$$

$$\frac{\partial S_r}{\partial a_1} = \sum_{i=1}^n 2(y_i - a_0 - a_1 x_i - \dots - a_m x_i^m)(-x_i) = 0$$

$$\vdots \quad \quad \quad \vdots \quad \quad \quad \vdots \quad \quad \quad \vdots$$

$$\frac{\partial S_r}{\partial a_m} = \sum_{i=1}^n 2(y_i - a_0 - a_1 x_i - \dots - a_m x_i^m)(-x_i^m) = 0$$

23

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## Polynomial Model cont.

These equations in matrix form are given by

$$\begin{bmatrix} n & \left(\sum_{i=1}^n x_i\right) & \dots & \left(\sum_{i=1}^n x_i^m\right) \\ \left(\sum_{i=1}^n x_i\right) & \left(\sum_{i=1}^n x_i^2\right) & \dots & \left(\sum_{i=1}^n x_i^{m+1}\right) \\ \vdots & \vdots & \ddots & \vdots \\ \left(\sum_{i=1}^n x_i^m\right) & \left(\sum_{i=1}^n x_i^{m+1}\right) & \dots & \left(\sum_{i=1}^n x_i^{2m}\right) \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_m \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^n y_i \\ \sum_{i=1}^n x_i y_i \\ \vdots \\ \sum_{i=1}^n x_i^m y_i \end{bmatrix}$$

The above equations are then solved for  $a_0, a_1, \dots, a_m$

24

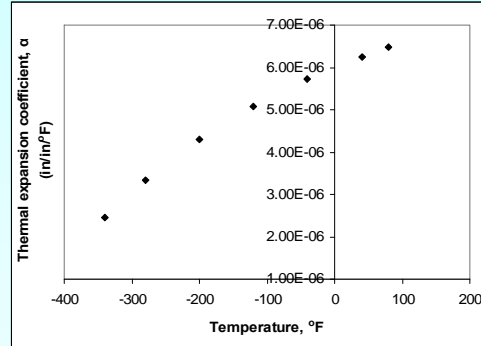
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## Example 2-Polynomial Model

Regress the thermal expansion coefficient vs. temperature data to a second order polynomial.

**Table.** Data points for temperature vs  $\alpha$

Temperature, T (°F)	Coefficient of thermal expansion, $\alpha$ (in/in/°F)
80	$6.47 \times 10^{-6}$
40	$6.24 \times 10^{-6}$
-40	$5.72 \times 10^{-6}$
-120	$5.09 \times 10^{-6}$
-200	$4.30 \times 10^{-6}$
-280	$3.33 \times 10^{-6}$
-340	$2.45 \times 10^{-6}$



**Figure.** Data points for thermal expansion coefficient vs temperature.

25

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## Example 2-Polynomial Model cont.

We are to fit the data to the polynomial regression model

$$\alpha = a_0 + a_1 T + a_2 T^2$$

The coefficients  $a_0, a_1, a_2$  are found by differentiating the sum of the square of the residuals with respect to each variable and setting the values equal to zero to obtain

$$\begin{bmatrix} n & \left( \sum_{i=1}^n T_i \right) & \left( \sum_{i=1}^n T_i^2 \right) \\ \left( \sum_{i=1}^n T_i \right) & \left( \sum_{i=1}^n T_i^2 \right) & \left( \sum_{i=1}^n T_i^3 \right) \\ \left( \sum_{i=1}^n T_i^2 \right) & \left( \sum_{i=1}^n T_i^3 \right) & \left( \sum_{i=1}^n T_i^4 \right) \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^n \alpha_i \\ \sum_{i=1}^n T_i \alpha_i \\ \sum_{i=1}^n T_i^2 \alpha_i \end{bmatrix}$$

26

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## Example 2-Polynomial Model cont.

The necessary summations are as follows

**Table.** Data points for temperature vs.  $\alpha$

Temperature, T (°F)	Coefficient of thermal expansion, $\alpha$ (in/in/°F)
80	$6.47 \times 10^{-6}$
40	$6.24 \times 10^{-6}$
-40	$5.72 \times 10^{-6}$
-120	$5.09 \times 10^{-6}$
-200	$4.30 \times 10^{-6}$
-280	$3.33 \times 10^{-6}$
-340	$2.45 \times 10^{-6}$

$$\sum_{i=1}^7 T_i^2 = 2.5580 \times 10^5$$

$$\sum_{i=1}^7 T_i^3 = -7.0472 \times 10^7$$

$$\sum_{i=1}^7 T_i^4 = 2.1363 \times 10^{10}$$

$$\sum_{i=1}^7 \alpha_i = 3.3600 \times 10^{-5}$$

$$\sum_{i=1}^7 T_i \alpha_i = -2.6978 \times 10^{-3}$$

$$\sum_{i=1}^7 T_i^2 \alpha_i = 8.5013 \times 10^{-1}$$

27

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## Example 2-Polynomial Model cont.

Using these summations, we can now calculate  $a_0, a_1, a_2$

$$\begin{bmatrix} 7.0000 & -8.6000 \times 10^2 & 2.5800 \times 10^5 \\ -8.600 \times 10^2 & 2.5800 \times 10^5 & -7.0472 \times 10^7 \\ 2.5800 \times 10^5 & -7.0472 \times 10^7 & 2.1363 \times 10^{10} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 3.3600 \times 10^{-5} \\ -2.6978 \times 10^{-3} \\ 8.5013 \times 10^{-1} \end{bmatrix}$$

Solving the above system of simultaneous linear equations we have

$$\begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 6.0217 \times 10^{-6} \\ 6.2782 \times 10^{-9} \\ -1.2218 \times 10^{-11} \end{bmatrix}$$

The polynomial regression model is then

$$\begin{aligned} \alpha &= a_0 + a_1 T + a_2 T^2 \\ &= 6.0217 \times 10^{-6} + 6.2782 \times 10^{-9} T - 1.2218 \times 10^{-11} T^2 \end{aligned}$$

28

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## Transformation of Data

To find the constants of many nonlinear models, it results in solving simultaneous nonlinear equations. For mathematical convenience, some of the data for such models can be transformed. For example, the data for an exponential model can be transformed.

As shown in the previous example, many chemical and physical processes are governed by the equation,

$$y = ae^{bx}$$

Taking the natural log of both sides yields,

$$\ln y = \ln a + bx$$

Let  $z = \ln y$  and  $a_0 = \ln a$

We now have a linear regression model where  $z = a_0 + a_1x$

(implying)  $a = e^{a_0}$  with  $a_1 = b$

29

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## Transformation of data cont.

Using linear model regression methods,

$$a_1 = \frac{n \sum_{i=1}^n x_i z_i - \sum_{i=1}^n x_i \sum_{i=1}^n z_i}{n \sum_{i=1}^n x_i^2 - \left( \sum_{i=1}^n x_i \right)^2}$$

$$a_0 = \bar{z} - a_1 \bar{x}$$

Once  $a_0, a_1$  are found, the original constants of the model are found as

$$b = a_1$$

$$a = e^{a_0}$$

30

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31

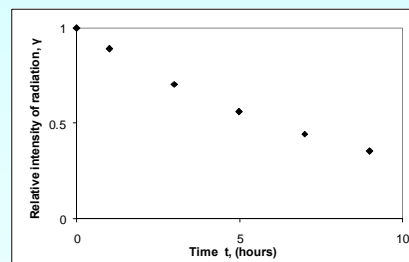
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## Example 3-Transformation of data

Many patients get concerned when a test involves injection of a radioactive material. For example for scanning a gallbladder, a few drops of Technetium-99m isotope is used. Half of the technetium-99m would be gone in about 6 hours. It, however, takes about 24 hours for the radiation levels to reach what we are exposed to in day-to-day activities. Below is given the relative intensity of radiation as a function of time.

**Table.** Relative intensity of radiation as a function of time

t(hrs)	0	1	3	5	7	9
$\gamma$	1.000	0.891	0.708	0.562	0.447	0.355



**Figure.** Data points of relative radiation intensity vs. time

32

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## Example 3-Transformation of data cont.

Find:

- a) The value of the regression constants  $A$  and  $\lambda$
- b) The half-life of Technium-99m
- c) Radiation intensity after 24 hours

The relative intensity is related to time by the equation

$$\gamma = Ae^{\lambda t}$$

33

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## Example 3-Transformation of data cont.

Exponential model given as,

$$\gamma = Ae^{\lambda t}$$

$$\ln(\gamma) = \ln(A) + \lambda t$$

Assuming  $z = \ln \gamma$ ,  $a_0 = \ln(A)$  and  $a_1 = \lambda$  we obtain

$$z = a_0 + a_1 t$$

This is a linear relationship between  $z$  and  $t$

34

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## Example 3-Transformation of data cont.

Using this linear relationship, we can calculate  $a_0, a_1$  where

$$a_1 = \frac{n \sum_{i=1}^n t_i z_i - \sum_{i=1}^n t_i \sum_{i=1}^n z_i}{n \sum_{i=1}^n t_i^2 - \left( \sum_{i=1}^n t_i \right)^2}$$

and

$$a_0 = \bar{z} - a_1 \bar{t}$$

$$\lambda = a_1$$

$$A = e^{a_0}$$

35

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## Example 3-Transformation of Data cont.

Summations for data Transformation are as follows

**Table.** Summation data for Transformation of data

$i$	$t_i$	$\gamma_i$	model $z_i = \ln \gamma_i$	$t_i z_i$	$t_i^2$
1	0	1	0.0000	0.0000	0.0000
2	1	0.891	-0.11541	-0.11541	1.0000
3	3	0.708	-0.34531	-1.0359	9.0000
4	5	0.562	-0.57625	-2.8813	25.000
5	7	0.447	-0.80520	-5.6364	49.000
6	9	0.355	-1.0356	-9.3207	81.000
$\Sigma$	25.000		-2.8778	-18.990	165.00

With  $n = 6$

$$\sum_{i=1}^6 t_i = 25.000$$

$$\sum_{i=1}^6 z_i = -2.8778$$

$$\sum_{i=1}^6 t_i z_i = -18.990$$

$$\sum_{i=1}^6 t_i^2 = 165.00$$

36

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## Example 3-Transformation of Data cont.

Calculating  $a_0, a_1$

$$a_1 = \frac{6(-18.990) - (25)(-2.8778)}{6(165.00) - (25)^2} = -0.11505$$

$$a_0 = \frac{-2.8778}{6} - (-0.11505)\frac{25}{6} = -2.6150 \times 10^{-4}$$

Since

$$a_0 = \ln(A)$$

$$A = e^{a_0}$$

$$= e^{-2.6150 \times 10^{-4}} = 0.99974$$

also

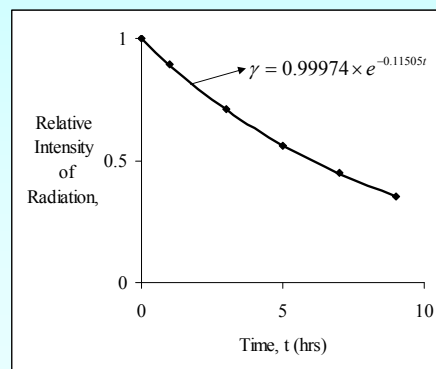
$$\lambda = a_1 = -0.11505$$

37

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## Example 3-Transformation of Data cont.

Resulting model is  $\gamma = 0.99974 \times e^{-0.11505t}$



**Figure.** Relative intensity of radiation as a function of temperature using Transformation of data model.

38

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### Example 3-Transformation of Data cont.

The regression formula is then

$$\gamma = 0.99974 \times e^{-0.11505 t}$$

b) Half life of Technetium 99 is when  $\gamma = \frac{1}{2} \gamma \Big|_{t=0}$

$$0.99974 \times e^{-0.11505 t} = \frac{1}{2} (0.99974) e^{-0.11505 (0)}$$

$$e^{-0.11505 t} = 0.5$$

$$-0.11505 t = \ln(0.5)$$

$$t = 6.0248 \text{ hours}$$

39

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### Example 3-Transformation of Data cont.

c) The relative intensity of radiation after 24 hours is then

$$\gamma = 0.99974 e^{-0.11505(24)}$$

$$= 0.063200$$

This implies that only  $\frac{6.3200 \times 10^{-2}}{0.99983} \times 100 = 6.3216\%$  of the radioactive material is left after 24 hours.

40

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## Comparison

Comparison of exponential model with and without data Transformation:

**Table.** Comparison for exponential model with and without data Transformation.

	With data Transformation (Example 3)	Without data Transformation (Example 1)
A	0.99974	0.99983
$\lambda$	-0.11505	-0.11508
Half-Life (hrs)	6.0248	6.0232
Relative intensity after 24 hrs.	$6.3200 \times 10^{-2}$	$6.3160 \times 10^{-2}$

## Additional Resources

For all resources on this topic such as digital audiovisual lectures, primers, textbook chapters, multiple-choice tests, worksheets in MATLAB, MATHEMATICA, MathCad and MAPLE, blogs, related physical problems, please visit

[http://numericalmethods.eng.usf.edu/topics/nonlinear\\_regression.html](http://numericalmethods.eng.usf.edu/topics/nonlinear_regression.html)

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