## Non-linear Least Squares

1. Plot the points in the data file. Describe the qualitative behavior of the frequency modulated wave and try to guess the frequencies $c_{3}$ and $c_{6}$.


Recall that the model is given by

$$
f(c, t)=c_{1} \sin \left(c_{2}+c_{4} \sin \left(c_{5}+c_{6} t\right)+c_{3} t\right)
$$

Guessing the values of $c_{3}$ and $c_{6}$ just from looking at the graphs is difficult. The effective frequency represented by $c_{6}$ is further multiplied by $c_{4}$ in the non-linear model. Moreover, the values for any of the constants may not be related by any simple ratios. Qualitatively, all the waveforms have large scale features and smaller scale features. Although no assumptions have been made about whether $c_{3}<c_{4} c_{6}$ or $c_{3}>c_{4} c_{6}$ it is reasonable to assume $c_{4} c_{6}$ is larger and therefore corresponds to the small scales.

To make our guesses for $c_{3}$ and $c_{6}$ we first look at each graph and manually determine the wavelength $\tau_{\text {small }}$ of the small scales by doubling the width of the smallest discernible peak (or valley). The value of $c_{\text {small }}$ corresponding to that wavelength is is then given by the equation

$$
\tau_{\text {small }} \cdot c_{\text {small }}=2 \pi
$$

A similar procedure may be used to obtain $\tau_{\text {large }}$ and $c_{\text {large }}$. Now assume $c_{4} c_{6}=c_{\text {small }}$ and $c_{6}=c_{\text {large }}$. In order to obtain an estimate for $c_{6}$ we assume $c_{4}=c_{6}$ so that $c_{6}=\sqrt{c_{\text {small }}}$. This results in the following table of values:

|  | $\tau_{\text {small }}$ | $c_{\text {small }}$ | $c_{6}$ | $\tau_{\text {large }}$ | $c_{3}$ |
| :--- | ---: | ---: | ---: | ---: | ---: |
| christopher | 1.50 | 4.19 | 2.05 | 6.20 | 1.01 |
| eric | 0.88 | 7.14 | 2.67 | 4.50 | 1.40 |
| garrett | 1.12 | 5.61 | 2.37 | 4.28 | 1.47 |
| nicholas | 1.46 | 4.30 | 2.07 | 4.90 | 1.28 |
| richard | 1.36 | 4.62 | 2.15 | 3.24 | 1.94 |
| saeed | 1.88 | 3.34 | 1.83 | 3.15 | 1.99 |

It should be noted there are many other ways to guess the values for $c_{3}$ and $c_{6}$ and no claim is made that the one discussed above is the best or even reasonable. Therefore, other ways of obtaining values for $c_{3}$ and $c_{6}$ are not only interesting but will receive full credit provided they are based on a correct interpretation and understanding of the problem.
2. Make other guesses for $c_{1}, c_{2}, c_{4}$ and $c_{5}$ and perform the Gauss-Newton non-linear optimization algorithm. Does it converge? If so, to what?

As stated already we shall assume $c_{4}=c_{6}$. The value of $c_{1}$ represents the amplitude of resulting wave which we find by examining the graphs and taking the maximum of the absolute values of the peaks and valleys. The remaining values $c_{2}$ and $c_{5}$ represent phases.

It may be possible to guess the phase $c_{2}$ by finding the first intersection of the waveform with the $x$ axis. To do this, the term involving $c_{4}, c_{5}$ and $c_{6}$ is needed which means a value for $c_{5}$ is needed first. Lacking intuition how to estimate $c_{5}$ we will take $c_{5}=2$ which is the midpoint of the interval $[1,3]$ of allowable choices. Since this may lead to significant errors in the exact position of the intercept with the $x$ axis, we estimate $c_{2}$ by similarly setting $c_{2}=2$. This results in the guesses

|  | $c_{1}$ | $c_{2}$ | $c_{3}$ | $c_{4}$ | $c_{5}$ | $c_{6}$ |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: |
| christopher | 2.17 | 2.00 | 1.01 | 2.05 | 2.00 | 2.05 |
| eric | 1.44 | 2.00 | 1.40 | 2.67 | 2.00 | 2.67 |
| garrett | 1.76 | 2.00 | 1.47 | 2.37 | 2.00 | 2.37 |
| nicholas | 1.84 | 2.00 | 1.28 | 2.07 | 2.00 | 2.07 |
| richard | 2.80 | 2.00 | 1.94 | 2.15 | 2.00 | 2.15 |
| saeed | 2.63 | 2.00 | 1.99 | 1.83 | 2.00 | 1.83 |

While the way of determining $c_{1}$ seems quite natural, as already mentioned, there may be significant variation in the guesses for the other parameters. We now perform the GaussNewton non-linear optimization algorithm with initial value for $c$ given by the above guesses
using each of the respective data sets and obtain

|  |  | $c_{1}$ | $c_{2}$ | $c_{3}$ | $c_{4}$ | $c_{5}$ | $c_{6}$ |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| christopher | guess | 2.17 | 2.00 | 1.01 | 2.05 | 2.00 | 2.05 |
|  | final | 0.69 | -71.40 | 12.82 | 32.20 | -179.50 | 51.48 |
| eric | guess | 1.44 | 2.00 | 1.40 | 2.67 | 2.00 | 2.67 |
|  | final | 0.38 | 598.99 | -237.81 | 36.74 | -65.32 | 20.20 |
| garrett | guess | 1.76 | 2.00 | 1.47 | 2.37 | 2.00 | 2.37 |
|  | final | 0.33 | 121.36 | -18.53 | -155.27 | 43.69 | -3.96 |
| nicholas | guess | 1.84 | 2.00 | 1.28 | 2.07 | 2.00 | 2.07 |
|  | final | -0.45 | 3.71 | -0.64 | 150.21 | 6.81 | -2.92 |
| richard | guess | 2.80 | 2.00 | 1.94 | 2.15 | 2.00 | 2.15 |
|  | final | 1.61 | 0.79 | 2.64 | 3.33 | 0.87 | 2.51 |
| saeed | guess | 2.63 | 2.00 | 1.99 | 1.83 | 2.00 | 1.83 |
|  | final | 1.93 | 2.59 | 1.71 | 2.12 | 0.57 | 2.24 |

It should be noted that in all cases the final choice of parameters obtained by the GaussNewton non-linear optimization did not satisfy the requirement $c_{j} \in[1,3]$ for $j=1, \ldots, 6$. Therefore, even though the algorithm converged, it did not converge to a permissible choice of parameters. The initial and final fit are depicted in the following graphs:




Not only was the fit visually poor in all cases, but in most cases the final fit exhibited oscillations which indicate that the numerical algorithm produced a nonsensical answer.

Before moving on to the next question, a different guess for the phase $c_{2}$ was tried in order to obtain a hopefully better fit. In particular, $c_{2}$ was varied throughout the interval $[1,3]$ while keeping the other parameters fixed until a solution that did not have oscillations was obtained. The following table indicates the initial guess for $c$ along with the final result obtained by the Gauss-Newton non-linear optimization algorithm.

|  |  | $c_{1}$ | $c_{2}$ | $c_{3}$ | $c_{4}$ | $c_{5}$ | $c_{6}$ |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| christopher | guess | 2.17 | 2.90 | 1.01 | 2.05 | 2.00 | 2.05 |
|  | final | 1.84 | 3.54 | 0.87 | 1.31 | 1.51 | 2.33 |
| eric | guess | 1.44 | 1.00 | 1.40 | 2.67 | 2.00 | 2.67 |
|  | final | 0.84 | 2.71 | 0.56 | 3.01 | 2.35 | 2.35 |
| garrett | guess | 1.76 | 2.80 | 1.47 | 2.37 | 2.00 | 2.37 |
|  | final | -1.25 | 5.39 | 0.69 | 3.92 | 8.32 | 1.81 |
| nicholas | guess | 1.84 | 2.80 | 1.28 | 2.07 | 2.00 | 2.07 |
|  | final | 1.65 | -1.89 | 0.54 | -0.96 | -16.91 | 3.35 |
| richard | guess | 2.80 | 2.60 | 1.94 | 2.15 | 2.00 | 2.15 |
|  | final | 1.61 | 0.79 | 2.64 | 3.33 | 0.87 | 2.51 |
| saeed | guess | 2.63 | 2.10 | 1.99 | 1.83 | 2.00 | 1.83 |
|  | final | 1.93 | 2.59 | 1.71 | 2.12 | 0.57 | 2.24 |

Unfortunately, again in all cases the final choice of parameters obtained by the GaussNewton non-linear optimization did not satisfy the requirement $c_{j} \in[1,3]$ for $j=1, \ldots, 6$. For reference, the initial and final fit are depicted in the following graphs:




Even though the algorithm converged and the final curves look more plausible, a permissible choice of parameters was not found in any of the cases. It appears the nature of the non-linear model makes difficult to find a suitable initial guess for which for which the Gauss-Newton algorithm converges to $c$ such that $c_{j} \in[1,3]$ for $j=1, \ldots, 6$.
3. Write a program that randomly chooses $c \in \mathbf{R}^{6}$ such that $c_{j} \in[1,3]$ for $j=1, \ldots, 6$ and for each random choice of $c$ perform the Gauss-Newton optimization algorithm. You may use any programming language you prefer. Please include a listing of the code in your report.

The code is contained in multiple files as follows:

```
% eric_s3.m -- This is a script that reads the data that will be
    fit using the Gauss-Newton non-linear optimization
    algorithm and then chooses random points in the
    parameter space until 10 guesses are found which
% converge to a point in the parameter space.
clear all
load("eric.dat");
x=eric(:,1)';
y=eric(:,2)';
k=0;
fprintf(stdout,"%-10s %5s %7s %7s %7s %7s %7s %7s\n",...
    "eric","","c1","c2","c3","c4","c5","c6");
while k<10
```

```
    c0=rand (6,1)*2+1;
    cn=gaussnewton(x,y,c0);
    if and(max(cn)<=3,min(cn)>=1)
        k=k+1;
        fprintf(stdout,...
            " k=%-4d guess %7.4f %7.4f %7.4f %7.4f %7.4f %7.4f\n",...
            k,c0(1),c0(2),c0(3),c0(4),c0(5),c0(6));
        fprintf(stdout,...
            "%10s final %7.4f %7.4f %7.4f %7.4f %7.4f %7.4f\n",...
            "",cn(1),cn(2),cn(3),cn(4),cn(5),cn(6));
    end
end
% gaussnewton.m -- Perform Gauss-Newton non-linear optimization
                    algorithm until the resulting choice of
                parameters has converged to within le-8 or
                        until 2000 iterations, whichever occurs first.
%
function cn=gaussnewton(x,y,c)
    cn=c;
    for k=1:2000
        A=makeA(cn,x);
        B=makeB(cn,x,y);
        xi=A\B;
        cn=cn+xi;
        if norm(xi)<le-8
            return
        end
    end
end
% model.m -- This routine gives the non-linear model that will be
                solved using the Gauss-Newton algorithm. If you
% change this function you will also have to update
% the file makeA.m with the gradient of this function.
%
function y=model(c,t)
    y=c(1)*sin(c(2)+c(4)*sin(c(5)+c(6)*t)+c(3)*t);
end
% makeA.m -- This routine makes the left side of the linearized
% problem A xi = B equivalently the gradient of the
% function appearing in model.m for use with the Gauss-
% Newton non-linear optimization algorithm.
%
function A=makeA(c,t)
```

```
A=[
    sin(c(2)+c(4)*sin(c(6)*t+c(5))+c(3)*t);
    c(1)*cos(c(2)+c(4)*sin(c(6)*t+c(5))+c(3)*t);
    c(1)*t.*}\operatorname{cos}(c(2)+c(4)*sin(c(6)*t+c(5))+c(3)*t)
    c(1)*sin(c(6)*t+c(5)).*\operatorname{cos(c(2)+c(4)*sin(c(6)*t+c(5))+c(3)*t);}
    c(1)*c(4)*\operatorname{cos}(c(6)*t+c(5)).*\operatorname{cos}(c(2)+c(4)*\operatorname{sin}(\textrm{c}(6)*\textrm{t}+\textrm{c}(5))+c(3)*\textrm{t});
    c(1)*c(4)*t.*\operatorname{cos}(c(6)*t+c(5)).*\operatorname{cos(c(2)+c(4)*sin(c(6)*t+c(5))+c(3)*t)]';}
end
```

```
% makeB.m -- This routine makes the right side of the linearized
% problem A xi = B for use with the Gauss-Newton
% non-linear optimization algorithm.
%
function B=makeB(c,x,y)
    B=(y-model(c,x))';
end
```

4. Run the code as many times as needed to find ten different guesses for $c$ that converge to values such that $c_{j} \in[1,3]$ for all $j$. Print those initial guesses along with the resulting vectors they converge to.

Running the code from the previous question yields

| christopher |  | c1 | C2 | C3 | C4 | c5 | c6 |
| :---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| k=1 | guess | 1.2163 | 1.4940 | 2.3757 | 2.6582 | 1.1911 | 1.1801 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=2 | guess | 1.1437 | 1.5188 | 2.6492 | 2.4594 | 1.1315 | 1.1325 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=3 | guess | 1.1422 | 2.0299 | 2.2086 | 1.4551 | 1.6279 | 1.1211 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=4 | guess | 1.0966 | 1.4418 | 2.5975 | 1.1078 | 1.2377 | 1.2419 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=5 | guess | 2.4159 | 1.8305 | 2.7921 | 2.0827 | 1.6635 | 1.0198 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=6 | guess | 1.9545 | 2.2615 | 2.3692 | 2.0985 | 1.6295 | 1.0944 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=7 | guess | 2.0896 | 1.7289 | 2.2268 | 2.2724 | 1.1819 | 1.2317 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=8 | guess | 2.8389 | 1.6528 | 2.4573 | 1.4910 | 1.0821 | 1.2821 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=9 | guess | 2.2768 | 2.8582 | 2.0240 | 1.2001 | 1.8632 | 1.4177 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| k=10 | guess | 2.2579 | 1.5335 | 2.8582 | 1.6833 | 1.2990 | 1.0411 |
|  | final | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 |
| eric |  |  | c1 | c2 | c3 | c4 | c5 |


|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{k}=2$ | guess | 2.0963 | 1.1610 | 2.9882 | 2.1131 | 2.8606 | 1.4852 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| $k=3$ | guess | 1.3525 | 2.1861 | 2.6134 | 2.2000 | 1.3979 | 1.8330 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| $\mathrm{k}=4$ | guess | 1.5030 | 2.4380 | 2.4667 | 2.9282 | 2.6260 | 1.5940 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| $\mathrm{k}=5$ | guess | 1.5842 | 1.3056 | 2.7010 | 2.4086 | 1.2541 | 1.9844 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| $\mathrm{k}=6$ | guess | 2.6279 | 2.9555 | 2.4021 | 1.6153 | 2.5506 | 1.6009 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| $\mathrm{k}=7$ | guess | 1.7171 | 1.6442 | 2.4533 | 1.6977 | 2.6400 | 1.6571 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| $\mathrm{k}=8$ | guess | 2.5009 | 1.4309 | 2.9256 | 2.3538 | 2.2253 | 1.6516 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| $k=9$ | guess | 2.3067 | 1.8489 | 2.4762 | 2.7261 | 2.2482 | 1.7322 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| $\mathrm{k}=10$ | guess | 2.7607 | 2.1799 | 2.4437 | 2.3651 | 2.7818 | 1.5548 |
|  | final | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 |
| garrett |  | c1 | c2 | c3 | c4 | c5 | c6 |
| $k=1$ | guess | 2.7408 | 1.4225 | 2.6933 | 2.1786 | 2.5899 | 2.2811 |
|  | final | 1.6709 | 2.7403 | 1.9068 | 1.7971 | 1.8580 | 2.6697 |
| $\mathrm{k}=2$ | guess | 2.4585 | 2.0208 | 1.9296 | 2.2873 | 1.1105 | 2.7663 |
|  | final | 1.6709 | 2.7403 | 1.9068 | 1.7971 | 1.8580 | 2.6697 |
| $\mathrm{k}=3$ | guess | 2.7711 | 1.3874 | 2.4468 | 1.9637 | 1.4736 | 2.4444 |
|  | final | 1.5796 | 2.1945 | 2.3015 | 1.5804 | 2.1785 | 2.3531 |
| $\mathrm{k}=4$ | guess | 2.7100 | 2.3483 | 2.2325 | 1.4283 | 1.6848 | 2.3353 |
|  | final | 1.5796 | 2.1945 | 2.3015 | 1.5804 | 2.1785 | 2.3531 |
| $\mathrm{k}=5$ | guess | 2.5590 | 2.3155 | 2.4127 | 1.0455 | 2.0317 | 2.3302 |
|  | final | 1.5796 | 2.1945 | 2.3015 | 1.5804 | 2.1785 | 2.3531 |
| $\mathrm{k}=6$ | guess | 1.0027 | 2.5500 | 1.8743 | 1.8269 | 2.3276 | 2.7936 |
|  | final | 1.6709 | 2.7403 | 1.9068 | 1.7971 | 1.8580 | 2.6697 |
| $k=7$ | guess | 2.8658 | 1.4065 | 2.5734 | 2.5102 | 2.5287 | 2.3595 |
|  | final | 1.5796 | 2.1945 | 2.3015 | 1.5804 | 2.1785 | 2.3531 |
| $k=8$ | guess | 2.8088 | 1.2503 | 2.6739 | 1.6652 | 1.3200 | 2.6331 |
|  | final | 1.5796 | 2.1945 | 2.3015 | 1.5804 | 2.1785 | 2.3531 |
| $\mathrm{k}=9$ | guess | 2.7564 | 2.1591 | 2.3107 | 1.7145 | 2.5884 | 2.4321 |
|  | final | 1.6709 | 2.7403 | 1.9068 | 1.7971 | 1.8580 | 2.6697 |
| $\mathrm{k}=10$ | guess | 1.2680 | 1.9664 | 2.4847 | 2.7539 | 1.8748 | 2.4494 |
|  | final | 1.5796 | 2.1945 | 2.3015 | 1.5804 | 2.1785 | 2.3531 |
| nicholas |  | c1 | c2 | c3 | c4 | c5 | c6 |
| $k=1$ | guess | 2.9434 | 1.7273 | 2.2503 | 1.2387 | 1.4696 | 1.5443 |
|  | final | 1.6761 | 2.9231 | 1.9761 | 2.0277 | 1.5499 | 1.5351 |
| $\mathrm{k}=2$ | guess | 2.0236 | 2.1062 | 2.3642 | 1.0851 | 2.5517 | 1.4905 |


|  | final | 1.6761 | 2.9231 | 1.9761 | 2.0277 | 1.5499 | 1.5351 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{k}=3$ | guess | 1.8570 | 1.6206 | 2.4152 | 1.7466 | 1.4750 | 1.3698 |
|  | final | 1.7293 | 2.0249 | 2.3785 | 1.7990 | 1.9080 | 1.3226 |
| $\mathrm{k}=4$ | guess | 2.4623 | 1.1664 | 2.5317 | 1.8385 | 1.4349 | 1.1951 |
|  | final | 1.6761 | 2.9231 | 1.9761 | 2.0277 | 1.5499 | 1.5351 |
| $k=5$ | guess | 1.6486 | 1.3422 | 2.7637 | 1.2118 | 1.8782 | 1.2289 |
|  | final | 1.7293 | 2.0249 | 2.3785 | 1.7990 | 1.9080 | 1.3226 |
| $\mathrm{k}=6$ | guess | 1.8340 | 2.1573 | 1.8873 | 2.4773 | 1.9880 | 1.3600 |
|  | final | 1.6761 | 2.9231 | 1.9761 | 2.0277 | 1.5499 | 1.5351 |
| $k=7$ | guess | 2.1972 | 2.1510 | 2.5479 | 1.0686 | 1.0090 | 2.1249 |
|  | final | 1.7293 | 2.0249 | 2.3785 | 1.7990 | 1.9080 | 1.3226 |
| $\mathrm{k}=8$ | guess | 1.3704 | 2.4717 | 2.3605 | 1.3665 | 1.0426 | 1.6358 |
|  | final | 1.7293 | 2.0249 | 2.3785 | 1.7990 | 1.9080 | 1.3226 |
| $\mathrm{k}=9$ | guess | 1.7217 | 1.2339 | 2.3073 | 1.9281 | 1.5379 | 1.5805 |
|  | final | 1.6761 | 2.9231 | 1.9761 | 2.0277 | 1.5499 | 1.5351 |
| $k=10$ | guess | 1.1590 | 2.6537 | 2.2532 | 1.0269 | 2.8425 | 1.3016 |
|  | final | 1.6761 | 2.9231 | 1.9761 | 2.0277 | 1.5499 | 1.5351 |
| richard |  | c1 | c2 | c3 | c4 | c5 | c6 |
| $k=1$ | guess | 1.0905 | 2.7360 | 2.7622 | 2.5800 | 1.4297 | 1.3671 |
|  | final | 2.5979 | 2.9956 | 2.7895 | 1.2027 | 1.0404 | 1.5657 |
| $\mathrm{k}=2$ | guess | 2.9417 | 1.7808 | 1.8016 | 1.2168 | 1.2934 | 2.9968 |
|  | final | 1.7377 | 2.6667 | 1.5583 | 1.8215 | 1.3612 | 2.9166 |
| $\mathrm{k}=3$ | guess | 2.2311 | 1.9460 | 1.2406 | 2.5785 | 2.0796 | 1.1293 |
|  | final | 2.7173 | 2.0627 | 1.3899 | 2.8765 | 2.0691 | 1.1727 |
| $\mathrm{k}=4$ | guess | 2.0325 | 2.2409 | 1.6361 | 2.8115 | 2.6463 | 2.7540 |
|  | final | 1.7377 | 2.6667 | 1.5583 | 1.8215 | 1.3612 | 2.9166 |
| $\mathrm{k}=5$ | guess | 1.8388 | 1.3813 | 1.5247 | 2.4338 | 2.6797 | 1.1656 |
|  | final | 2.7173 | 2.0627 | 1.3899 | 2.8765 | 2.0691 | 1.1727 |
| $\mathrm{k}=6$ | guess | 1.6361 | 2.1554 | 1.5010 | 1.0524 | 2.0626 | 2.9205 |
|  | final | 1.7377 | 2.6667 | 1.5583 | 1.8215 | 1.3612 | 2.9166 |
| $\mathrm{k}=7$ | guess | 2.6344 | 1.7113 | 2.8998 | 2.9140 | 1.2303 | 1.5130 |
|  | final | 2.5979 | 2.9956 | 2.7895 | 1.2027 | 1.0404 | 1.5657 |
| $k=8$ | guess | 2.1505 | 2.7423 | 1.3058 | 1.7231 | 1.8403 | 2.7888 |
|  | final | 1.7377 | 2.6667 | 1.5583 | 1.8215 | 1.3612 | 2.9166 |
| $\mathrm{k}=9$ | guess | 2.8214 | 2.6346 | 1.5496 | 1.3107 | 1.1131 | 2.6290 |
|  | final | 1.7377 | 2.6667 | 1.5583 | 1.8215 | 1.3612 | 2.9166 |
| $k=10$ | guess | 1.7528 | 2.3353 | 2.9060 | 1.9883 | 2.0408 | 1.2276 |
|  | final | 2.5979 | 2.9956 | 2.7895 | 1.2027 | 1.0404 | 1.5657 |
| saeed |  | c1 | c2 | c3 | c4 | c5 | c6 |
| $k=1$ | guess | 1.1085 | 1.8726 | 2.1614 | 1.8125 | 1.8689 | 1.6631 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| $\mathrm{k}=2$ | guess | 2.2735 | 1.0476 | 2.6580 | 2.0756 | 1.7791 | 1.3025 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| $\mathrm{k}=3$ | guess | 1.5228 | 1.5698 | 2.7664 | 1.8171 | 1.8411 | 1.4402 |


|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{k}=4$ | guess | 2.6098 | 1.2648 | 2.6177 | 1.9636 | 1.4957 | 1.4866 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| $\mathrm{k}=5$ | guess | 2.1600 | 2.4083 | 2.0485 | 1.0599 | 1.1301 | 1.8305 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| $\mathrm{k}=6$ | guess | 1.0412 | 2.0581 | 2.8062 | 2.1512 | 1.6583 | 1.5623 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| $\mathrm{k}=7$ | guess | 1.4744 | 2.2015 | 2.1547 | 1.5667 | 1.2011 | 1.6824 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| $\mathrm{k}=8$ | guess | 1.5970 | 1.0018 | 2.3994 | 2.9614 | 1.2196 | 1.4158 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| $\mathrm{k}=9$ | guess | 2.2857 | 2.6068 | 2.2509 | 1.3955 | 1.1204 | 1.6039 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |
| $k=10$ | guess | 1.5571 | 2.8285 | 2.0921 | 1.4406 | 1.4951 | 1.5394 |
|  | final | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 |

5. Denote by $p^{k}$ where $k=1, \ldots, 10$ the ten resulting vectors obtained by GaussNewton optimization in the previous step. Are all the $p^{k}$ equal or are some different? Note that different limits indicate the presence of local minima for the non-linear optimization problem.

Counting how many different choices of parameters appear as final in the table for previous question leads to the following summary:

| christopher | All the $p^{k}$ were equal. |
| :--- | :--- |
| eric | All the $p^{k}$ were equal. |
| garrett | There were 2 different $p^{k}$ found. |
| nicholas | There were 2 different $p^{k}$ found. |
| richard | There were 3 different $p^{k}$ found. |
| saeed | All the $p^{k}$ were equal. |

We note that finding the relative minima for a particular non-linear optimization problem using the above method is subject to chance as the initial guesses used to initialize the Gauss-Newton algorithm are chosen randomly. As a result, it may happen that a different number of minima are found.

To make sure all the minima have been found, the program could be run for longer to produce more possible values of $p^{k}$. Taking $k=1, \ldots, 300$ results in

| christopher | All the $p^{k}$ were equal. |
| :--- | :--- |
| eric | All the $p^{k}$ were equal. |
| garrett | There were 3 different $p^{k}$ found. |
| nicholas | There were 2 different $p^{k}$ found. |
| richard | There were 3 different $p^{k}$ found. |
| saeed | All the $p^{k}$ were equal. |

which found only one additional local minima. Although it is possible some local minima have still been missed, since it is natural to suppose the basin of attraction for the global
minimum to be large compared to the others, it is highly likely the value for $c$ sought after which minimizes $E(c)$ is included among the values of $p^{k}$ already found.
6. For each distinct choice of parameters $c=p^{k}$ compute $E(c)$ and arrange the results in a well-formatted table. From these results suggest the choice of parameters $c$ from which the data in the file was most likely to have been generated.

Plugging in the unique values of $p^{k}$ found in the previous step we obtain

|  | $c_{1}$ | $c_{2}$ | $c_{3}$ | $c_{4}$ | $c_{5}$ | $c_{6}$ | $E(c)$ |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| christopher | 2.0637 | 2.6376 | 2.1485 | 1.5737 | 1.1006 | 1.3419 | 0.3010 |
| eric | 1.3187 | 1.5658 | 2.8692 | 2.9502 | 2.2516 | 1.6136 | 0.2994 |
| garrett | 1.2882 | 2.8989 | 2.9176 | 2.5951 | 2.6906 | 1.5653 | 87.4489 |
|  | 1.5796 | 2.1945 | 2.3015 | 1.5804 | 2.1785 | 2.3531 | 80.8217 |
|  | 1.6709 | 2.7403 | 1.9068 | 1.7971 | 1.8580 | 2.6697 | 0.2938 |
| nicholas | 1.6761 | 2.9231 | 1.9761 | 2.0277 | 1.5499 | 1.5351 | 6.1118 |
|  | 1.7293 | 2.0249 | 2.3785 | 1.7990 | 1.9080 | 1.3226 | 0.2988 |
| richard | 1.7377 | 2.6667 | 1.5583 | 1.8215 | 1.3612 | 2.9166 | 265.9543 |
|  | 2.5979 | 2.9956 | 2.7895 | 1.2027 | 1.0404 | 1.5657 | 33.4250 |
|  | 2.7173 | 2.0627 | 1.3899 | 2.8765 | 2.0691 | 1.1727 | 0.3052 |
| saeed | 2.5304 | 2.7346 | 2.1908 | 1.2411 | 1.1978 | 1.5917 | 0.2928 |

Observe for each data set in the above table that there is a choice for the parameters $c$ such that $E(c)<1$. These are the choices for which the data in the file was most likely to have been generated. Since the random errors $\eta_{i}$ were independently distributed with $\sigma=0.05$, the expected value of $E(c)$ may be estimated by

$$
\mathbf{E}[E(c)] \leq \mathbf{E}\left[\sum_{i=1}^{120} \eta_{i}^{2}\right]=\sum_{i=1}^{120} \mathbf{E}\left[\eta_{i}^{2}\right]=120 \sigma^{2}=0.3
$$

Therefore the minimum values of $E(c)$ found using Gauss-Newton non-linear optimization are consistent with the expected errors based on the noise in the data. This suggests that we have indeed found the desired global minimums.

Further verification of the goodness of fit can be found by visually inspecting the data plotted along side the model for each of the corresponding choices of $c$ found above.



richard




