

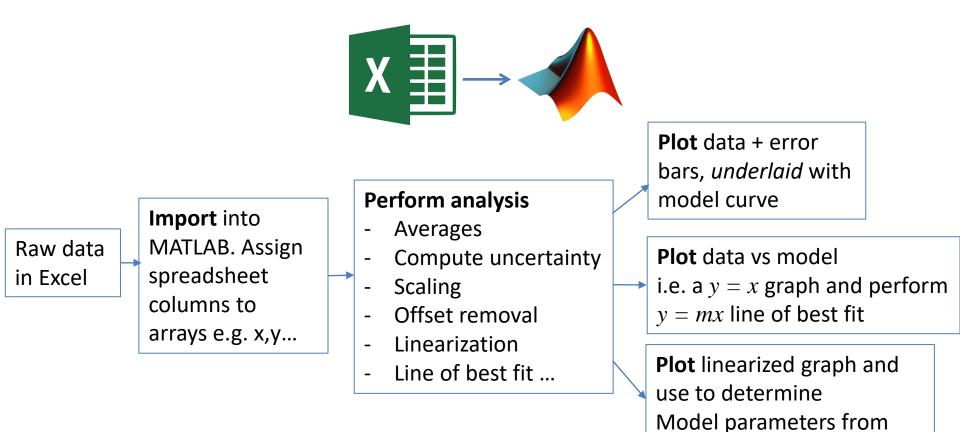
BPhO Computational Challenge

Data processing pipeline

Dr Andrew French. December 2023.



Experimental data processing pipeline using Excel & MATLAB



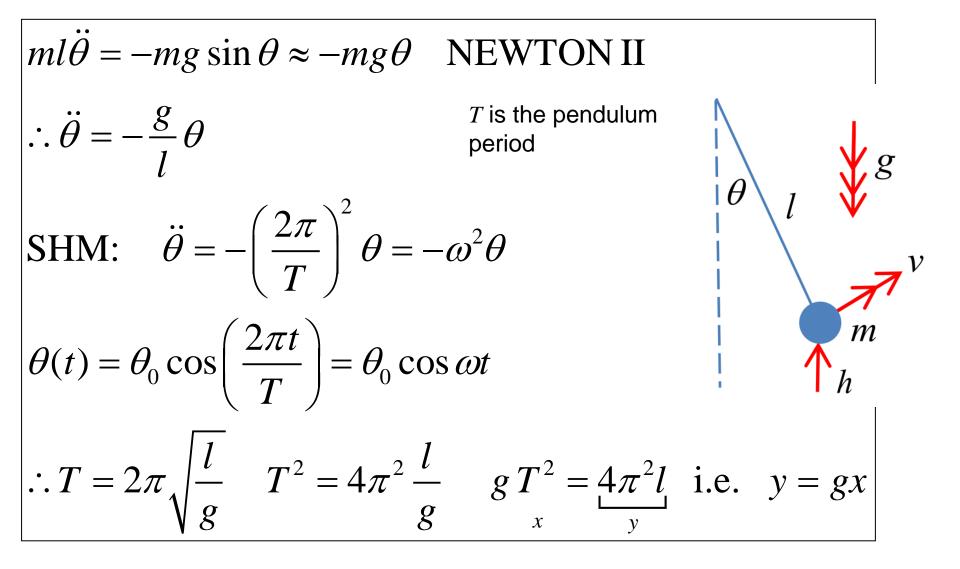
gradient (and intercept if

y = mx + c, not y = mx fit)

Example using pendulum data

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Read	ły												-	+ 100%		

Raw data in Excel



Simple Harmonic Motion (SHM) of a pendulum

- * Ignore air resistance
- * Small angle approximation i. $\theta \ll 1$ radian

MEASURING g VIA A PENDULUM

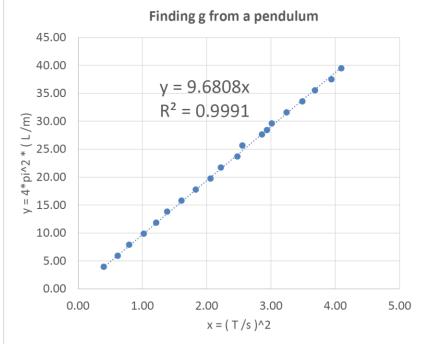
length of							
pendulu	ten	ten	ten	ten			
m L /m	periods /s	periods /s	periods /s	periods /s	period T /s	x = T^2	y = 4*pi^2 * L
0.1	6.25	6.25	6.45	6.32	0.63	0.40	3.95
0.15	7.86	7.84	7.85	7.85	0.79	0.62	5.92
0.2	8.87	8.94	8.93	8.91	0.89	0.79	7.90
0.25	10.07	10.14	10.11	10.11	1.01	1.02	9.87
0.3	11.17	10.97	10.93	11.02	1.10	1.22	11.84
0.35	11.7	11.82	11.79	11.77	1.18	1.39	13.82
0.4	12.67	12.69	12.69	12.68	1.27	1.61	15.79
0.45	13.55	13.55	13.49	13.53	1.35	1.83	17.77
0.5	14.38	14.33	14.35	14.35	1.44	2.06	19.74
0.55	14.94	14.86	14.91	14.90	1.49	2.22	21.71
0.6	15.66	15.81	15.76	15.74	1.57	2.48	23.69
0.65	16	15.96	16	15.99	1.60	2.56	25.66
0.7	16.9	16.92	16.92	1 <mark>6.9</mark> 1	1.69	2.86	27.63
0.75	17.26	17.47	17.35	17.36	1.74	3.01	29.61
0.8	17.95	17.97	18.11	18.01	1.80	3.24	31.58
0.85	18.67	18.72	18.65	18.68	1.87	3.49	33.56
0.9	19.19	19.23	19.17	19.20	1.92	3.69	35.53
0.95	19.89	19.85	19.82	19.85	1.99	3.94	37.50
1	20.24	20.23	20.24	20.24	2.02	4.10	39.48
0.72	17.11	17.14	17.17	17.14	1.71	2.94	28.42

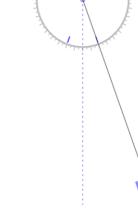
$$ml\ddot{\theta} = -mg\sin\theta \approx -mg\theta \quad \text{NEWTON II}$$

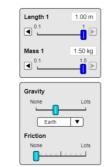
$$\therefore \ddot{\theta} = -\frac{g}{l}\theta$$

SHM: $\ddot{\theta} = -\left(\frac{2\pi}{T}\right)^2 \theta = -\omega^2 \theta$
 $\theta(t) = \theta_0 \cos\left(\frac{2\pi t}{T}\right) = \theta_0 \cos \omega t$

$$\therefore T = 2\pi \sqrt{\frac{l}{g}} \quad T^2 = 4\pi^2 \frac{l}{g} \quad g T_x^2 = 4\pi^2 \frac{l}{y} \quad \text{i.e.} \quad y = gx$$



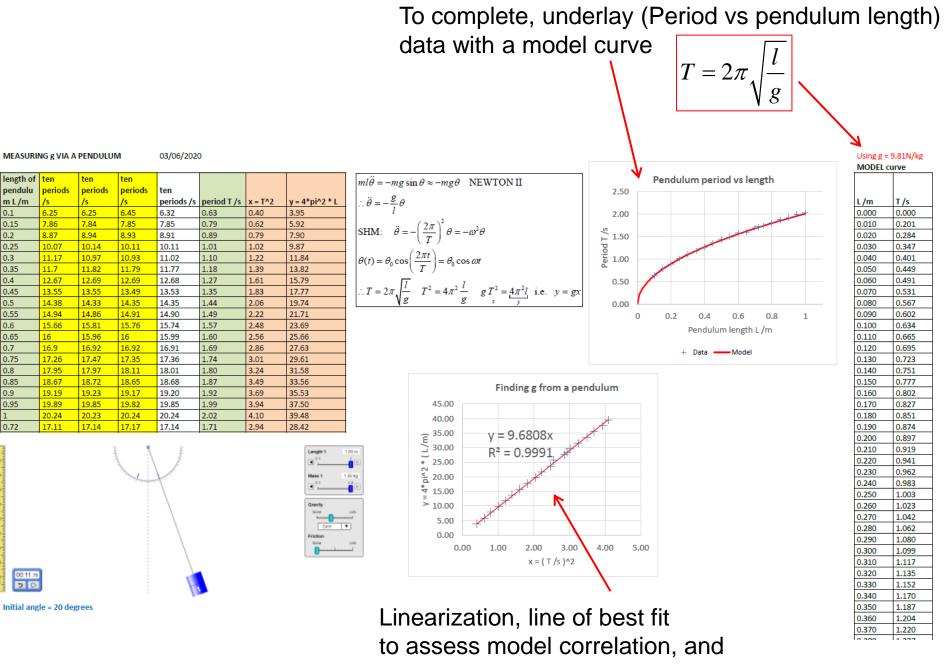




Initial angle = 20 degrees

00:11.75

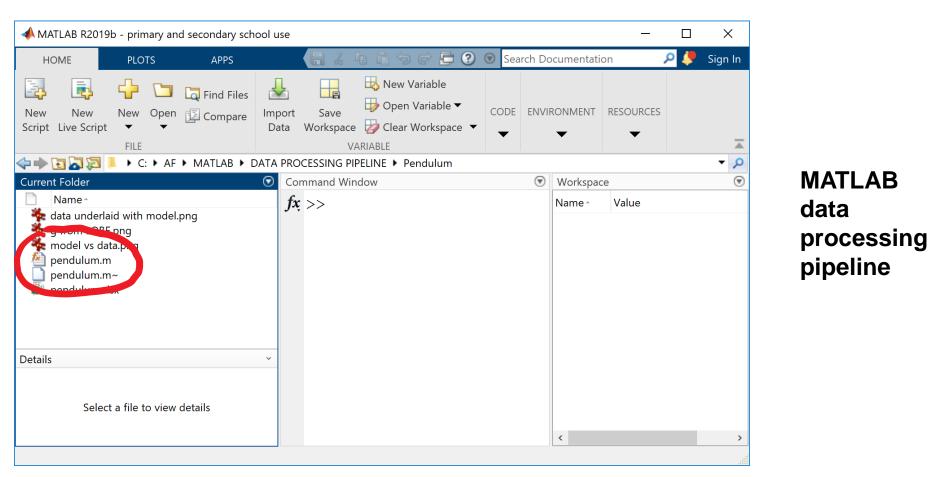
5 D



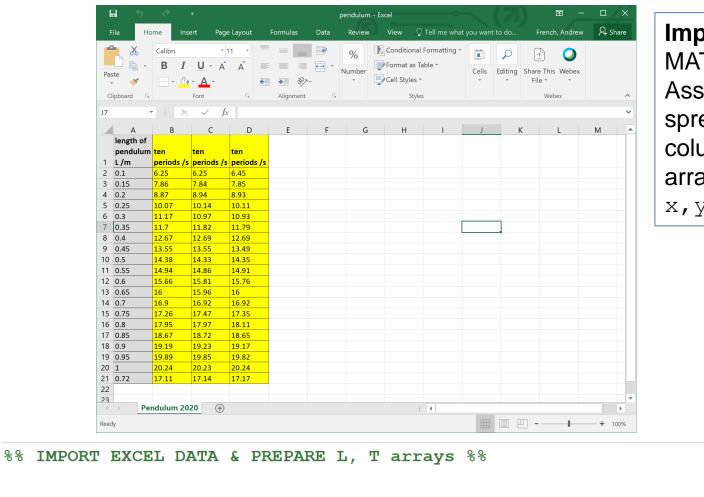
determine g

Run **pendulum.m** (right click, **run**) to execute a series of commands which constitute the rest of the data processing pipeline. The code can be modified for different experiments.

The key feature is that the code performs the process *automatically*, which can save considerable time when working on new data sets. MATLAB has the ability to perform useful analysis and create bespoke plots to a much higher standard than Excel. Students can focus on the *process*, in modifying the code, rather than the faff of dealing with Excel's defaults! However, I would always start with Excel as a first IT-based analysis.



	r - C:\AF\MATLAB\DATA PROCESSING PIPELINE\Pendulum\pendulum.m	
EDIT	OR PUBLISH VIEW	
New C	Image: Compare with the state of the st	Run and Time
pend	Julum.m 🗶 🛨	
1	% Example physics data processing pipeline: #1 Pendulum	
2	% * Load raw data from an Excel sheet pendulum.xlsx. This	has columns of
3	<pre>% pendulum length L /m, and three repeats of ten period</pre>	s (10*T) /s.
4	% * Determine averages and errors	
5	$\%$ * Plot y = 4*pi^2 * L vs x =T^2. Determine line of best	
6	% and hence determine g from data. Compare to g = 9.81N	
7	% * Plot T (data) vs 2*pi*sqrt(L/g) (with actual g). Perf	
8	% * Underlay T vs L data and underlay with T = 2*pi*sqrt(L/g) model.
9	Q 0	
10	% LAST UPDATED by Dr Andrew French. July 2020.	
11		Inside pendulum.
12	- function pendulum	It is a text file!
13		
	%% INPUTS %%	% means commen
15		% means commentVital for humans
15 16	%Fontsize and marker size for graphs	 Vital for humans
15 16 17 —	%Fontsize and marker size for graphs	
15 16 17 — 18	%Fontsize and marker size for graphs fsize = 18; msize = 18;	Vital for humansIgnored by mach
15 16 17 — 18 19	<pre>%Fontsize and marker size for graphs fsize = 18; msize = 18; %Set (fixed) error (in m) for pendulum length. Assume no</pre>	Vital for humansIgnored by mach
15 16 17 — 18 19 20 —	%Fontsize and marker size for graphs fsize = 18; msize = 18;	Vital for humansIgnored by mach
15 16 17 — 18 19 20 — 21	<pre>%Fontsize and marker size for graphs fsize = 18; msize = 18; %Set (fixed) error (in m) for pendulum length. Assume no Lerror = 0.01;</pre>	Vital for humansIgnored by mach
15 16 17 — 18 19 20 — 21 22	<pre>%Fontsize and marker size for graphs fsize = 18; msize = 18; %Set (fixed) error (in m) for pendulum length. Assume no Lerror = 0.01; %Actual value of g /Nkg^-1</pre>	Vital for humansIgnored by mach
15 16 17 — 18 19 20 — 21 22 23 —	<pre>%Fontsize and marker size for graphs fsize = 18; msize = 18; %Set (fixed) error (in m) for pendulum length. Assume no Lerror = 0.01;</pre>	Vital for humansIgnored by mach
15 16 17 — 18 20 — 21 22 23 — 24	<pre>%Fontsize and marker size for graphs fsize = 18; msize = 18; %Set (fixed) error (in m) for pendulum length. Assume no Lerror = 0.01; %Actual value of g /Nkg^-1 g = 9.81;</pre>	Vital for humansIgnored by mach
14 15 17- 18 19 20- 21 22 23- 24 25 26-	<pre>%Fontsize and marker size for graphs fsize = 18; msize = 18; %Set (fixed) error (in m) for pendulum length. Assume no Lerror = 0.01; %Actual value of g /Nkg^-1 g = 9.81; %Leave figures or close after printing?</pre>	Vital for humansIgnored by mach

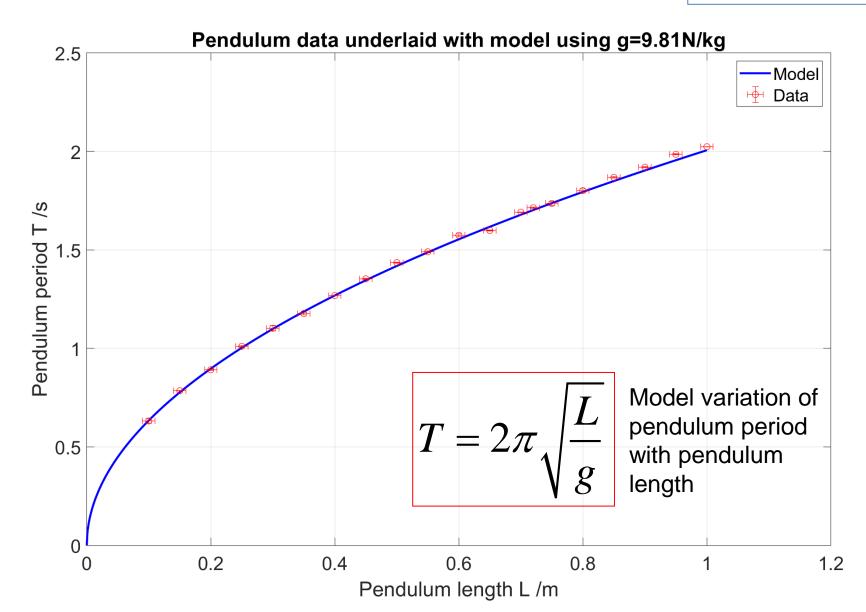


Import into MATLAB. Assign spreadsheet columns to arrays e.g. X, Y...

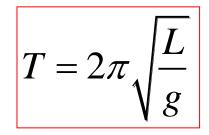
```
%Import data. Four columns. First is pendulum length, next three are
% ten periods /s.
[num, txt, raw] = xlsread( 'pendulum');
L = num(:,1); T10 1 = num(:,2); T10 2 = num(:,3); T10 3 = num(:,4);
```

```
<sup>8</sup>Determine period T /s and the (unbiased estimator) of the error in T.
%The second argument of the std function uses the /(N-1) normalization
T = mean([T10 1, T10 2, T10 3], 2)/10;
Terror = std( [T10 1 , T10 2 , T10 3 ],0,2 )/10;
```

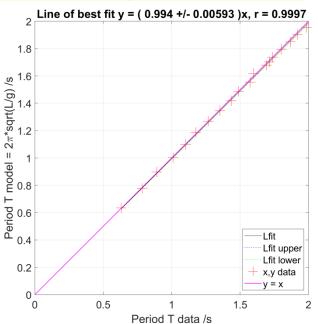
```
44
      %% ANALYSIS: Compare T vs L data to model T(L) with actual q %%
45
46
      %Determine model prediction of T using actual value of g
      Tmodel = 2*pi*sqrt( L/q );
47 -
48
49
      %Determine model at a much finer grid of L values
50 -
      LL = linspace(0, max(L), 1000); TTmodel = 2*pi*sqrt(LL/q);
51
52
      %Plot model curve of T vs L
53 -
      figure('name','model vs data','color',[1 1 1],...
54
           'units', 'normalized', 'position', [0.05, 0.05, 0.9, 0.85]);
55 -
      plot( LL, TTmodel, 'b-', 'linewidth',2 ); hold on;
56 -
      set( gca, 'fontsize',fsize ); grid on;
57
58
      %Plot data error bars
      x = L; y = T; yneq = Terror; ypos = Terror;
59 - 
60 - 
      xneq = Lerror*ones(size(L)); xpos = Lerror*ones(size(L));
      errorbar( x,y,yneq,ypos,xneq,xpos,'o','color','r');
61 -
62
63
      %Graph labels etc
64 -
      xlabel('Pendulum length L /m'); ylabel('Pendulum period T /s');
      title('Pendulum data underlaid with model using g=9.81N/kg');
65 -
66 -
      legend({'Model', 'Data'});
67
68
      %Print a PNG file
69 - 
      print( gcf, 'data underlaid with model.png','-r300','-dpng' );
70 -
      if close after print==1; close(qcf); end
```



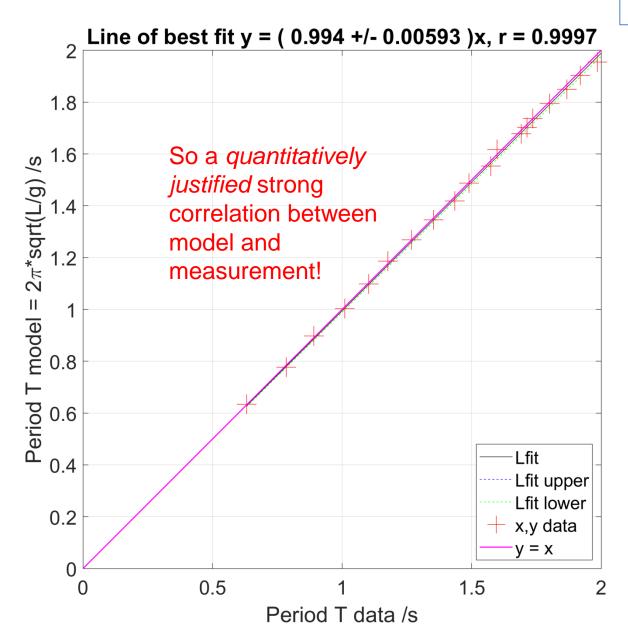
```
74
      % ANALYSIS: Determine line of best fit of the form y = m \times x between T data and T model
      \% For 100% correlation, the gradient m = 1 and product-moment correlation coefficient r = 1.
75
      y = Tmodel; x = T; [yfit,xfit,r,m,dm,yupper,ylower,s] = bestfit( x,y );
76-
77
78
      %Plot line of best fit
79-
      xlabel str = 'Period T data /s';
                                                                           These are sub-functions
      ylabel str = 'Period T model = 2\pi*sqrt(L/g) /s';
30 -
                                                                          which perform the line of
      plot LOBF( x,y, yfit,xfit,r,m,dm,yupper,ylower,...
31 -
          fsize, msize, xlabel str, ylabel str );
32
                                                                           best fit and associated
33
                                                                          plots. They should be
      %Plot y = x for visual check
34
                                                                          generic, regardless of
35 —
      plot( [0;x], [0;x], 'm-', 'linewidth', 1 );
      legend({'Lfit', 'Lfit upper','Lfit lower','x,y data','y = x'},...the dataset.
36-
          'location','southeast'); axis equal; axis tight;
37 —
38
39
      %Set sensible x, y limits to include origin
90-
      xlimits = get(gca, 'xlim'); set( gca, 'xlim', [0, round( xlimits(2) )]);
      ylimits = get(gca, 'ylim'); set( gca, 'ylim', [0, round( ylimits(2) )] );
91 -
      print( gcf, 'model vs data.png','-r300','-dpng' );
92 -
                                                                          Line of best fit y = ( 0.994 +/- 0.00593 )x, r = 0.9997
93-
      if close after print==1; close(qcf); end
94
                                                                        1.8
```

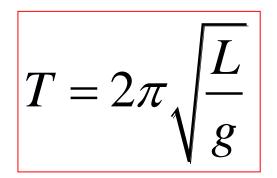


Model variation of pendulum period T with pendulum length L



Plot data vs model i.e. a y = x graph and Perform y = mx line of best fit





Model variation of pendulum period with pendulum length

If you don't need to find parameters from data, **simply comparing model vs measurement** is a very clear first quantitative analysis

```
%% ANALYSIS: Determine q from data %%
```

```
%Determine y = 4*pi^2*L and x = T^2
x = T.^2; y = 4*pi^2 * L;
```

%Determine upper and lower values for error bar calculation
x_upper = (T + Terror).^2; x_lower = (T - Terror).^2;
y_upper = 4*pi^2 *(L + Lerror); y_lower = 4*pi^2 *(L - Lerror);

```
% Determine line of best fit of the form y = m*x.
% Gradient m is g in this case
[yfit,xfit,r,m,dm,yupper,ylower,s] = bestfit(x,y);
```

```
%Plot line of best fit
xlabel_str = '(T/s)^2'; ylabel_str = '4\pi^2*(L/m)';
plot_LOBF( x,y, yfit,xfit,r,m,dm,yupper,ylower,...
fsize, 0.001, xlabel_str, ylabel_str );
```

```
%Plot what the line should be, given the actual value of g
plot( x, g*x, 'm-','linewidth',1 );
```

```
%Plot data error bars
yneg = y - y_lower; ypos = y_upper - y; xneg = x - x_lower; xpos = x_upper - x;
errorbar( x,y,yneg,ypos,xneg,xpos,'o','color','r');
```

```
%Add a legend
legend({'Lfit', 'Lfit upper','Lfit lower','',...
'Using q=9.81N/kq','x,y data'},'location','southeast')
```

But if you *do* need to find parameters, **linearize**, and then perform a line of best fit

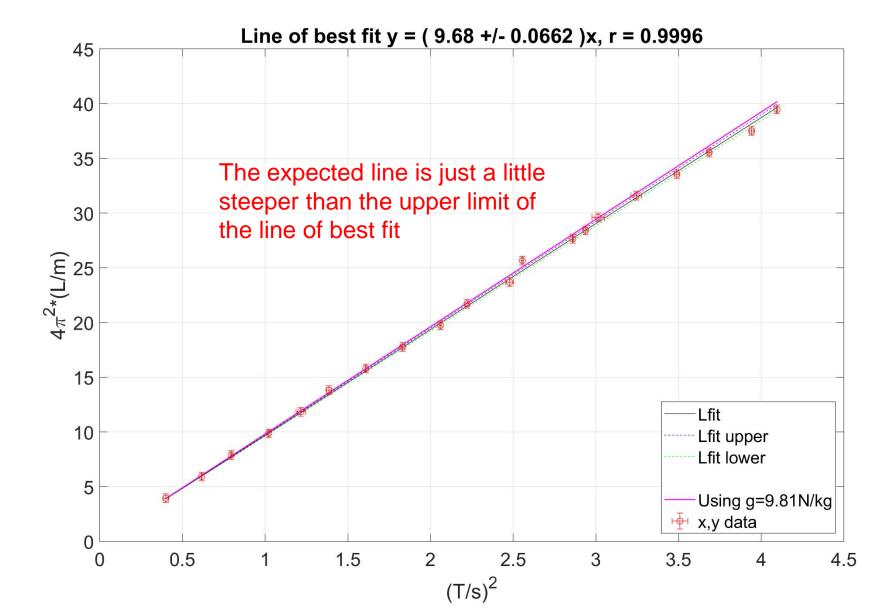
 $T = 2\pi \sqrt{\frac{L}{g}}$ $\therefore 4\pi^{2}L = g T^{2}$ x $\Rightarrow y = gx$

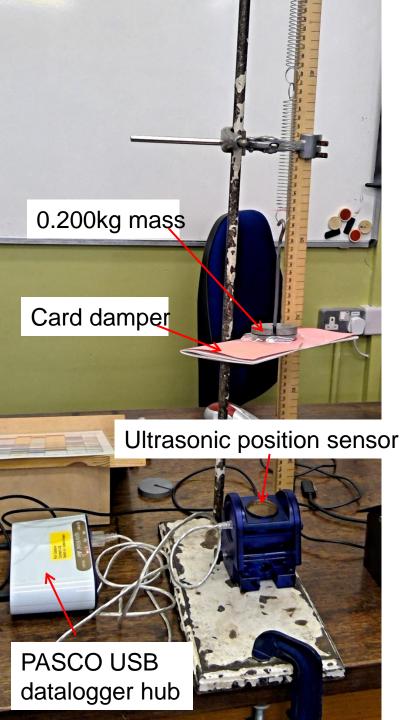
So g is the gradient of the x,y graph in our case

Plot linearized graph and use to determine model parameters from gradient (and intercept if y = mx + c, not a y = mx fit)

$$T = 2\pi \sqrt{\frac{L}{g}} \quad \therefore 4\pi^2 L = g T^2 \quad \Rightarrow y = gx$$

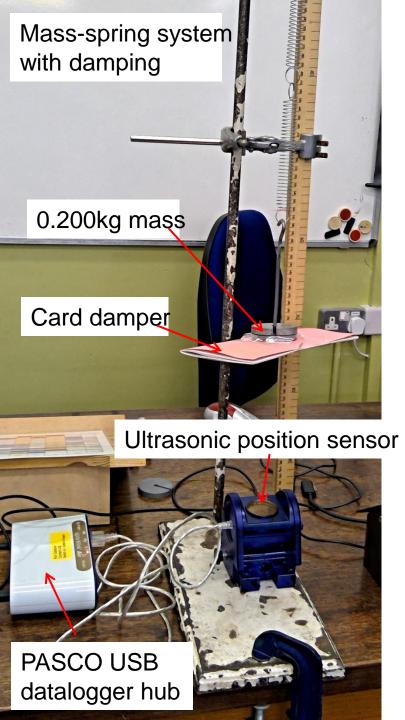
In our case, our gradient (and hence calculated g) is systematically lower than what it should be.

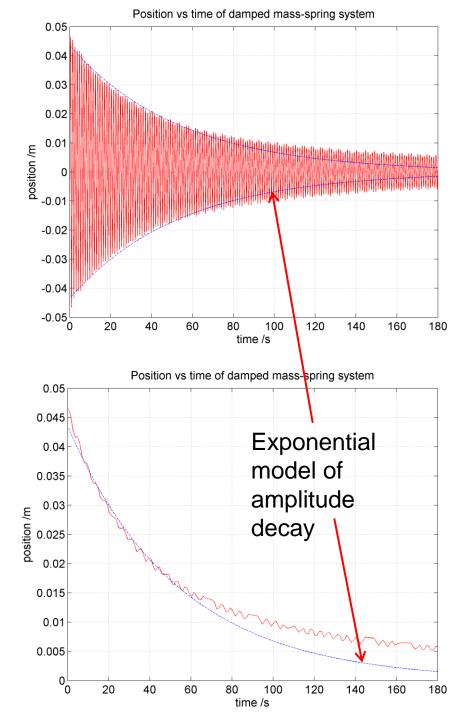


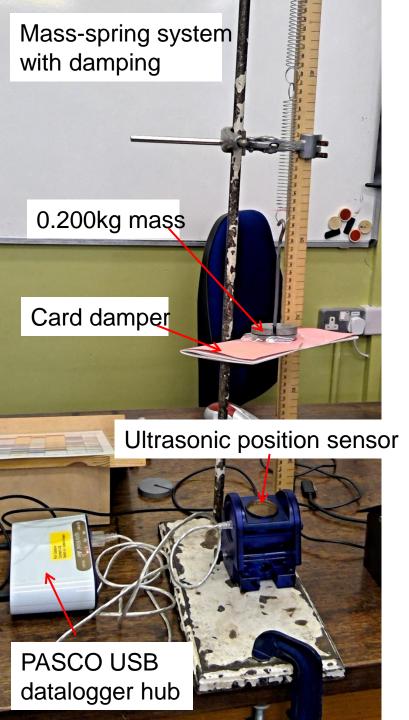


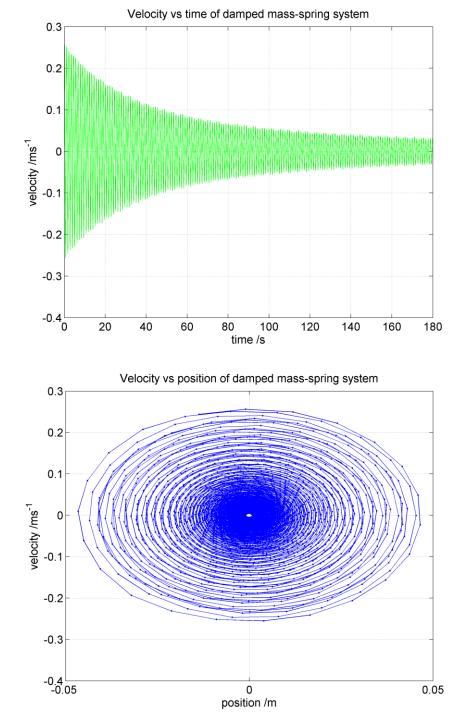
Excel to MATLAB data processing pipeline example:

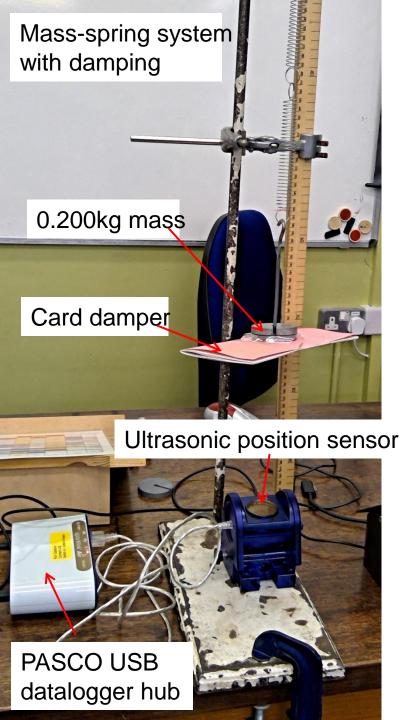
A mass-spring system with damping, with position recorded via an ultrasonic sensor and a datalogger.

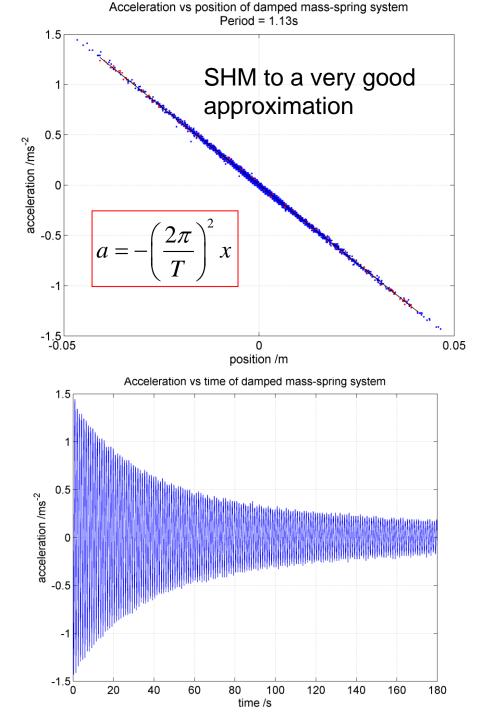


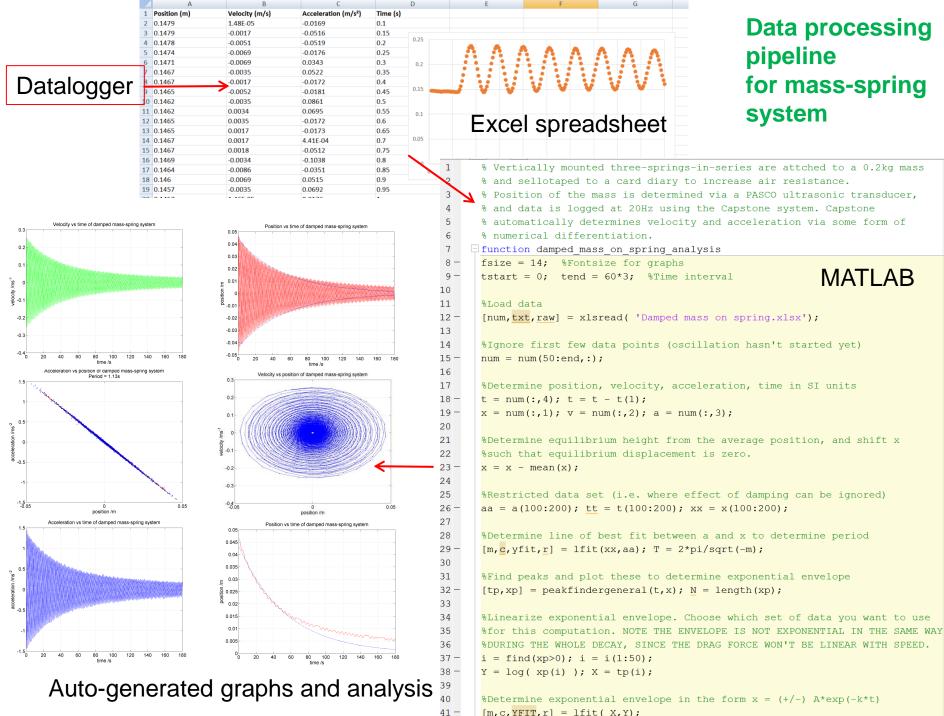








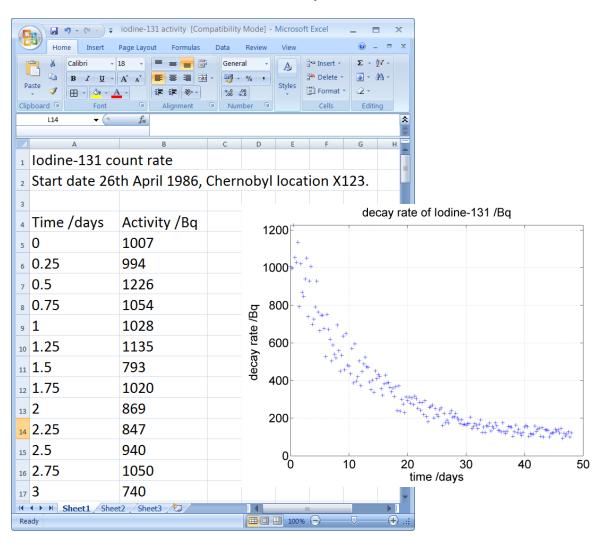




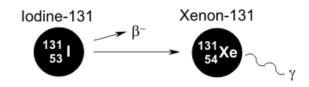
```
[m,c,YFIT,r] = lfit(X,Y);
```

Chernobyl

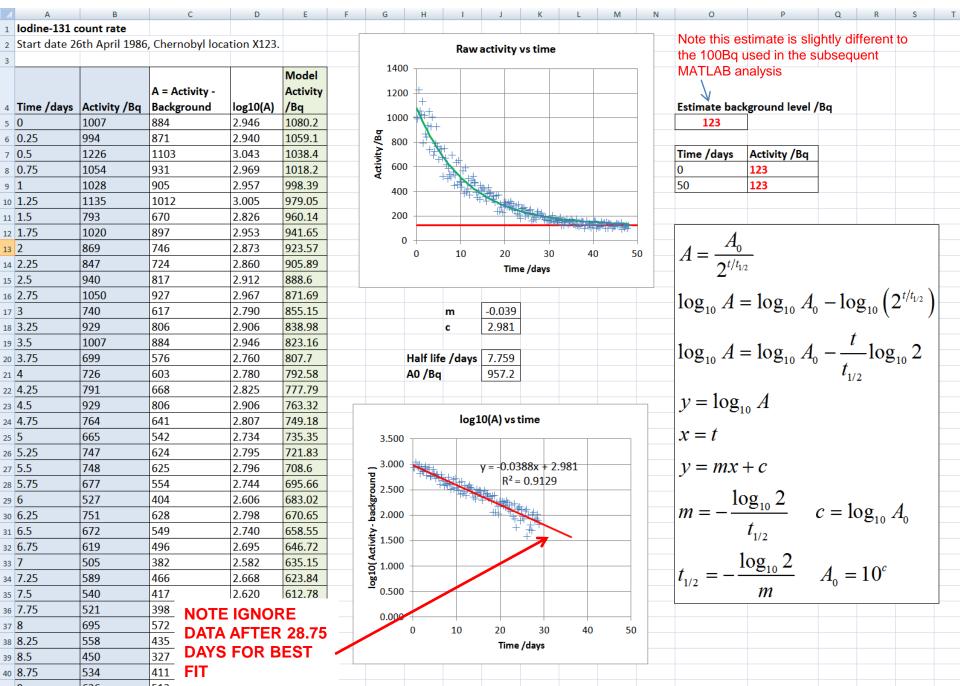
You are a soviet nuclear physicist sent to help with the Chernobyl disaster in 1986. You need to determine the presence of an isotope from its half life, but background levels are huge.... All you have is a text file of count rates. Your military commander demands results as soon as possible.







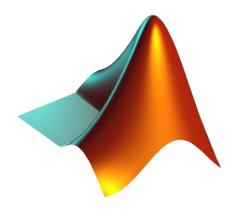
PERFORM ANALYSIS IN EXCEL



Data flow Data processing and Information Presentation

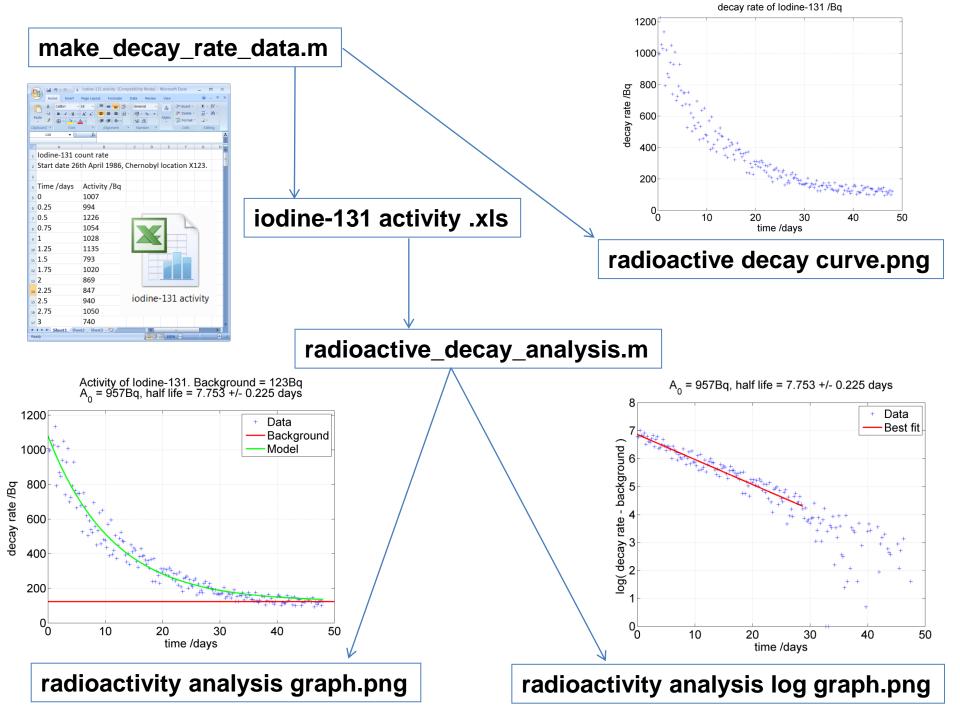
is often best achieved by *writing code*.

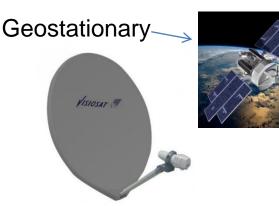
In other words a **text file** which is interpreted by a *programming language* like **MATLAB** or Python



```
E:\Programming\A Course in Coding\2. MATLAB\Short Scientific Computing Course\1. The Signal and the Noise\radioactive_decay_analysis.r
<u>File Edit Text Go Cell Tools Debug Desktop Window Help</u>
🎦 😂 🖩 👗 ங 🖺 🤊 🤍 🍓 🖅 🔸 🦛 🜩 🈥 💌 🗧 🗟 📲 🏙 🕼 Stack: Base 💌 🍂
        %radioactive decay analysis
  1
        % Analysis of Iodine-131 decay rate vs time data.
  2
  3
         ŝ
         % LAST UPDATED by Andy French June 2019
  4
  5
  6

function radioactive decay analysis
  7
  8
        %Estimated background rate /Bg
  9 -
         B = 100;
 10
        %Fontsize for graphs
 11
        fsize = 18;
 12 -
                                    radioactive_decay_analysis.m
 13
 14
        ÷
 15
        %Ingest Excel file of activity vs time
 16
         [num,txt,raw] = xlsread( 'iodine-131 activity.xls' );
 17 -
 18
        %Extract vectors for time /days and activity /Bq
 19
 20 -
         t = num(:, 1); A = num(:, 2);
 21
 22
        %Plot activity vs time
        fig1 = figure('color',[1 1 1],'name','radioactive decay curve');
 23 -
 24 -
        plot(t,A, '+');
        xlabel('time /days','fontsize',fsize);
 25 -
 26 -
        ylabel('decay rate /Bq ','fontsize',fsize);
 27 -
        set(gca, 'fontsize', fsize);
 28 -
        grid on; ylim([0,max(A)]);
 29
 30
        %Overlay background level
        xlimits = get( gca, 'xlim' ); hold on; plot( xlimits, [B,B], 'r-' );
 31 -
 32
```





We'll focus on data collected from this system ~

EUMETCAST Earth Observation data

e.g. full hemisphere weather every **15 minutes** at **1 pixel per km² resolution!**



Dartcom PC based receiver system running software to ingest and process each data stream simultaneously

> Workstation console in room beneath observatory

Winchester College Observatory

DARTCOM

Ten Pre Hur Sola

Temperature Pressure Humidity Solar radiation

Wind speed Wind direction UV index



Davis Vantage Pro automated weather station

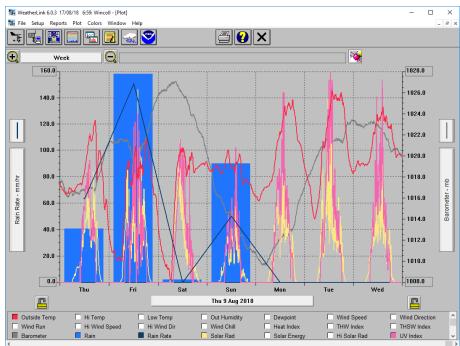
Processed data (e.g. temperature variation vs time Excel sheet, indexed images for plotting cloud cover over UK vs time etc)

USB sticks/hard drives (possibly internal network) to Z drive / Firefly for general Wincoll access Investigate patterns in local measurements of temperature, humidity, pressure using our meteorological system on the roof of Science School. *Start with an Excel analysis of one month of data (November 2021), then investigate the MATLAB tools.*

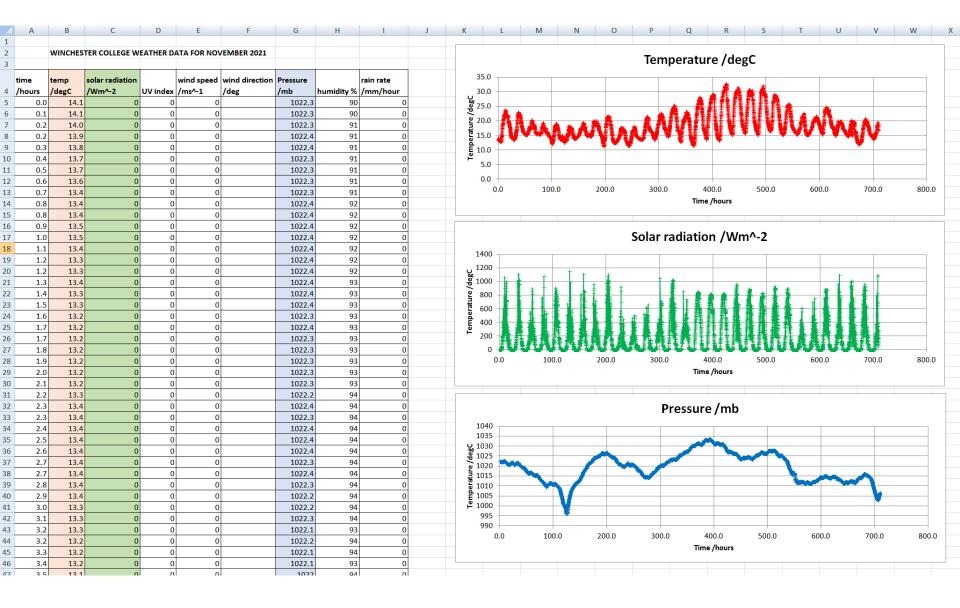
• Run **plot_met_data.m** and generate graphs from the files in the Met data directory Can you spot any trends?

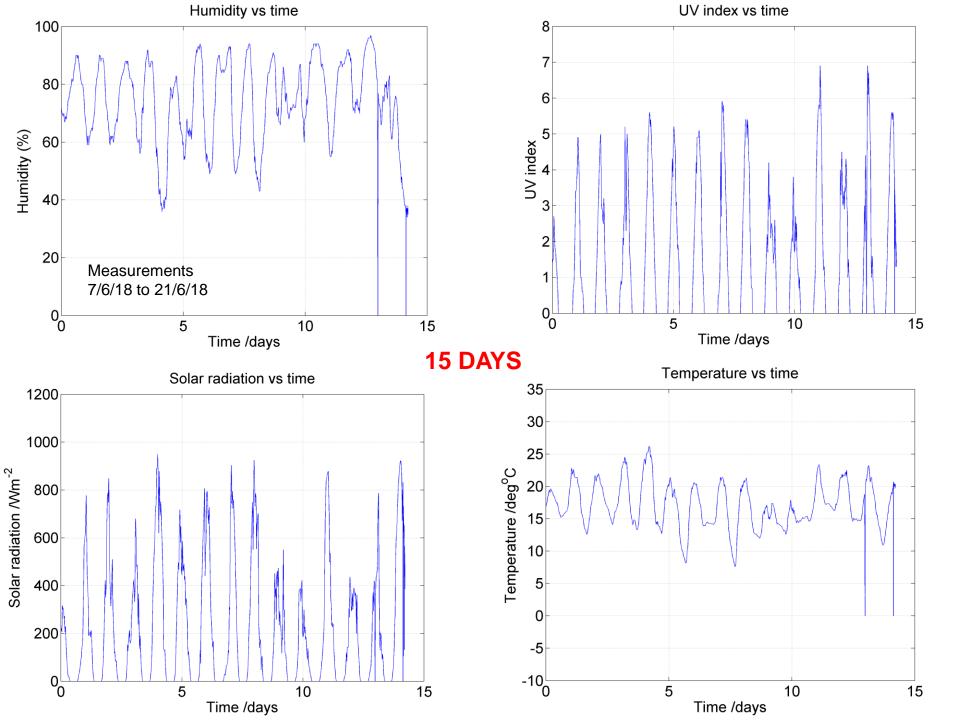
- Load a met_data file into MATLAB. Investigate its structure.
- Adapt code from **plot_met_data.m** to make your own graphs.
- How about temperature vs pressure, or temperature vs humidity. Are there any correlations?
- Could you work out the *rate* of change of temperature, time etc? (And plot this).

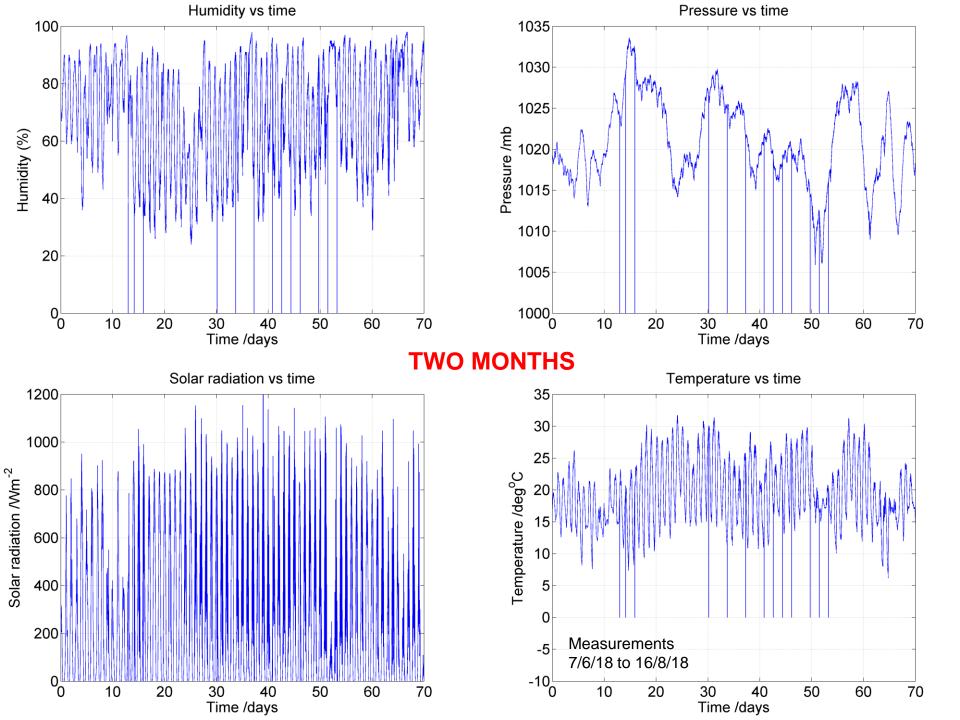


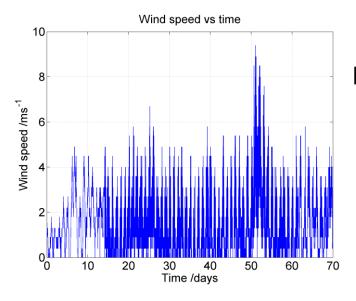


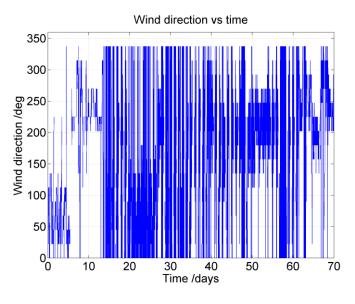
Example analysis of November 2021 Winchester College meteorological data using Microsoft Excel





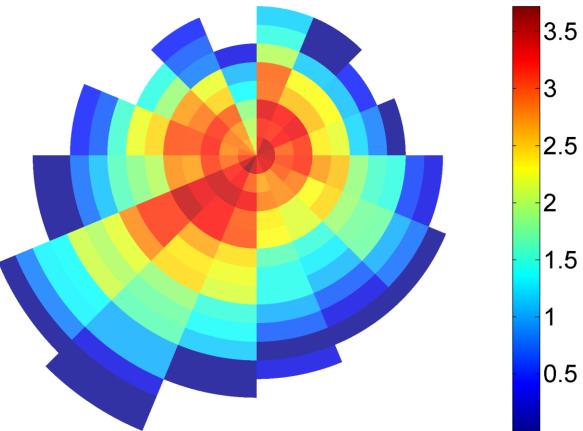




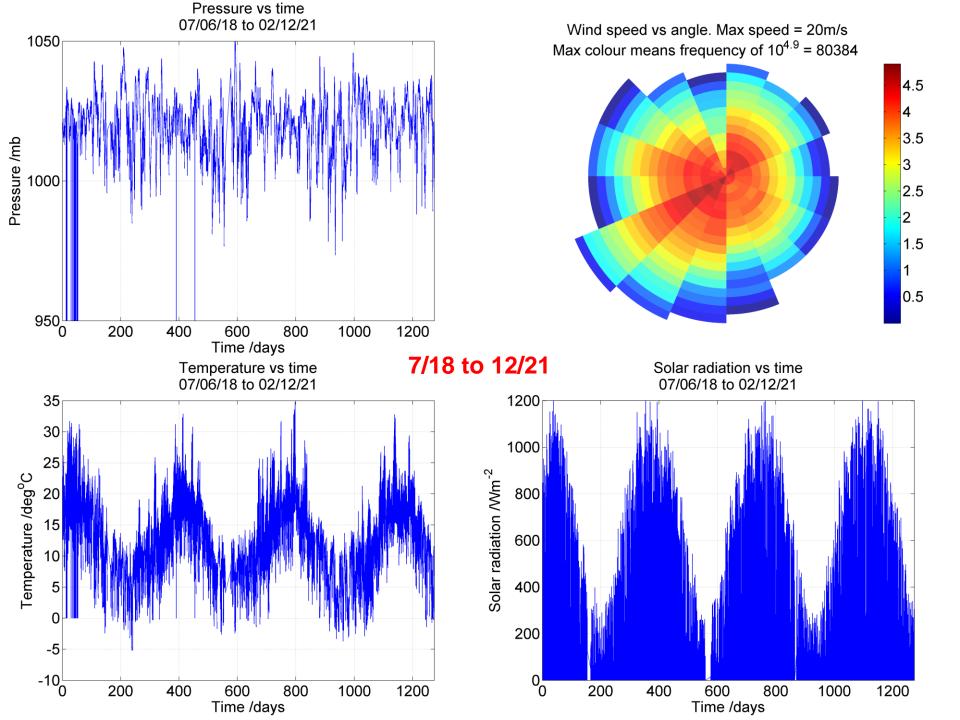


Measurements 7/6/18 to 16/8/18

Wind speed vs angle. Max speed = 20m/sMax colour means frequency of $10^{3.7} = 5247$



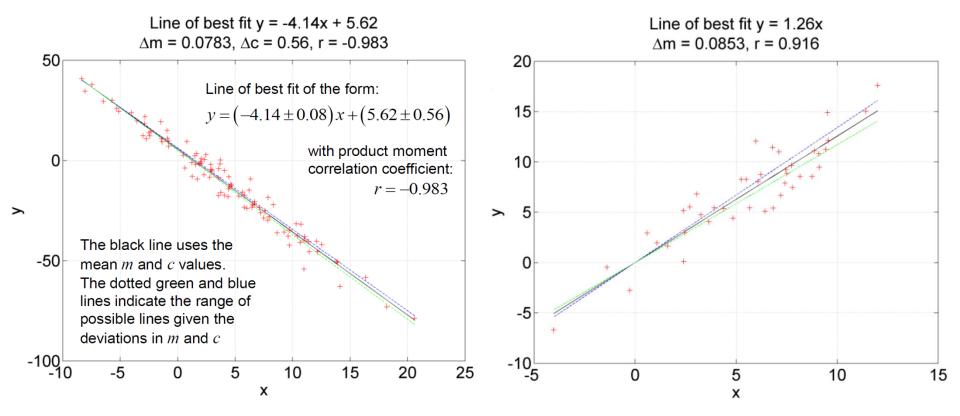
This 'wind rose' displays the frequency of wind measurements in circular sectors. Angle corresponds to 16 wind direction sectors (e.g. N, NNE etc) and range corresponds to wind speed. The colour scale is the *logarithm* of frequency.



A recipe for finding lines of best fit



y = mx



Summary: Line of Best Fit for: y = mx + c

N data point pairs (x,y)

$$\overline{x} = \frac{1}{N} \sum_{i=1}^{N} x_i, \quad \overline{y} = \frac{1}{N} \sum_{i=1}^{N} y_i, \quad \overline{x^2} = \frac{1}{N} \sum_{i=1}^{N} x_i^2, \quad \overline{y^2} = \frac{1}{N} \sum_{i=1}^{N} y_i^2, \quad \overline{xy} = \frac{1}{N} \sum_{i=1}^{N} x_i y_i$$

$$V[x] = \overline{x^2} - \overline{x}^2, \quad V[y] = \overline{y^2} - \overline{y}, \quad \operatorname{cov}[x, y] = \overline{xy} - \overline{xy}$$

$$m = \frac{\overline{xy} - \overline{yx}}{x^2 - \overline{x}^2} = \frac{\operatorname{cov}[x, y]}{V[x]}, \quad c = \overline{y} - m\overline{x}$$

$$r = \frac{\operatorname{cov}[x, y]}{\sqrt{V[x]V[y]}}$$

$$\Delta m = \frac{s}{\sqrt{N}} \frac{1}{\sqrt{V[x]}}, \quad \Delta c = \frac{s}{\sqrt{N}} \sqrt{1 + \frac{\overline{x}^2}{V[x]}}$$

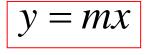
$$s = \sqrt{\frac{1}{N - 2} \sum_{i=1}^{N} (y_i - mx_i - c)^2}$$

$$\sum_{i=1}^{N} \sum_{i=1}^{N} \frac{1}{\sqrt{N} - 2} \sum_{i=1}^{N} (y_i - mx_i - c)^2$$

$$\sum_{i=1}^{N} \sum_{i=1}^{N} \frac{1}{\sqrt{N} - 2} \sum_{i=1}^{N} (y_i - mx_i - c)^2$$

$$\sum_{i=1}^{N} \sum_{i=1}^{N} \frac{1}{\sqrt{N} - 2} \sum_{i=1}^{N} \frac{1}{\sqrt{N} - 2} \sum_{i=1}^{N} (y_i - mx_i - c)^2$$

Summary: Line of Best Fit for:



$$\overline{x} = \frac{1}{N} \sum_{i=1}^{N} x_i, \quad \overline{y} = \frac{1}{N} \sum_{i=1}^{N} y_i, \quad \overline{x^2} = \frac{1}{N} \sum_{i=1}^{N} x_i^2, \quad \overline{y^2} = \frac{1}{N} \sum_{i=1}^{N} y_i^2, \quad \overline{xy} = \frac{1}{N} \sum_{i=1}^{N} x_i y_i$$

$$V[x] = \overline{x^2} - \overline{x}^2, \quad V[y] = \overline{y^2} - \overline{y}, \quad \operatorname{cov}[x, y] = \overline{xy} - \overline{xy}$$

$$m = \frac{\overline{xy}}{\overline{x^2}}$$

$$r = \frac{\operatorname{cov}[x, y]}{\sqrt{V[x]V[y]}}$$

$$\Delta m = \frac{s}{\sqrt{N}} \frac{1}{\sqrt{V[x]}}$$

$$s = \sqrt{\frac{1}{N-1} \sum_{i=1}^{N} (y_i - mx_i)^2}$$

-10└ -5

0

5 x 10

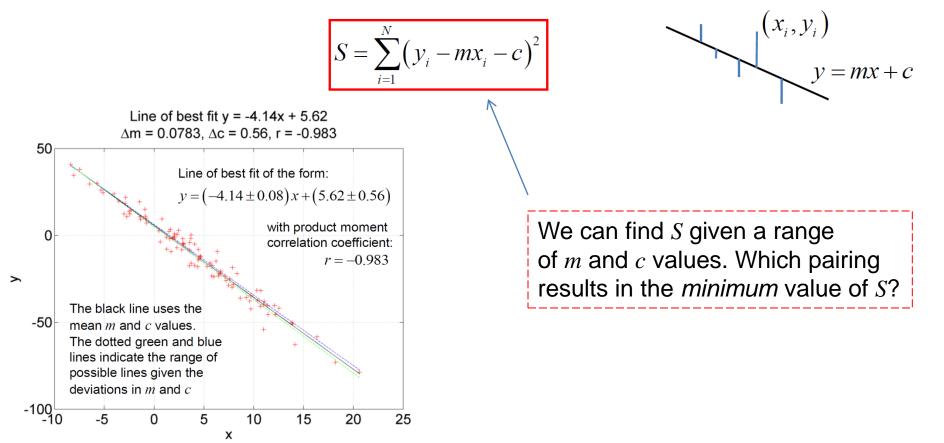
15

Correlation & Linear Regression

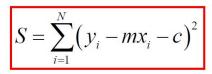
Perhaps the most important analytical tool in the physical sciences is the ability to quantify the validity of a model relating a set of measurable parameters. The idea is as follows:

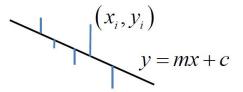
- (1) Rearrange the model in such a way that it becomes a *linear equation* of the form y = mx + c
- (2) Plot experimental (x, y) data on a graph and determine the **line of best fit** through the data.
- (3) Determine gradient m and vertical intercept c from the line of best fit.
- (4) Determine the standard deviation of both gradient *m* and intercept *c*, and a quantitative measure of how good the fit is (this is called the **product moment correlation coefficient**).

To determine the line of best fit*, let us sum the squared deviations of (x,y) from the line of best fit.



To determine the line of best fit^{*}, let us sum the *squared* deviations of (x,y) from the line of best fit.





Line of best fit y = -4.14x + 5.62 ∆m = 0.0783, ∆c = 0.56, r = -0.983 Using the (*negatively correlated*) data on the right, we can plot a surface of S vs m and c values ine of best fit of the form -4.14 ± 0.08 x + (5.62 ± 0.56 We can see this has a **minimum** at a particular (m,c) coordinate. (Note for clarity the plots below with product moment r = -0.983are of $-\log S$, so the (m,c) coordinate corresponds to the peak, i.e. maximum, instead). mean m and c values. The dotted green and blu ines indicate the range of possible lines given the $-\log(\text{Sum of }(y - mx - c)^2)$ $-\log(\text{Sum of }(y - mx - c)^2)$ m = -4.14, c = 5.62m = -4.14, c = 5.62 8 8 -8 6 -9 -9 4 -9 2 -10 -10 -10 -log(S) Ε 0 -11 -11 -11 -12 -2 -13 -12 -4 -12 -6 5 -13 10 -13 0 -8 0 -10 -5 5 10 0 -5 -10 С m С

The minimum of S can be found by differentiating S with respect to m and c, and setting these expressions equal to zero. Since S is a function of two variables we must use *partial derivatives*.

0

$$S = \sum_{i=1}^{N} (y_i - mx_i - c)^2 \qquad S = \sum_{i=1}^{N} (y_i - mx_i - c)^2
\frac{\partial S}{\partial m} = 2 \sum_{i=1}^{N} (y_i - mx_i - c)(-x_i) \qquad \frac{\partial S}{\partial c} = 2 \sum_{i=1}^{N} (y_i - mx_i - c)(-1)
\therefore \frac{\partial S}{\partial m} = 0 \Longrightarrow \sum_{i=1}^{N} x_i (y_i - mx_i - c) = 0 \qquad \therefore \frac{\partial S}{\partial c} = 0 \Longrightarrow \sum_{i=1}^{N} (y_i - mx_i - c) = 0
\therefore \sum_{i=1}^{N} x_i y_i - m \sum_{i=1}^{N} x_i^2 - c \sum_{i=1}^{N} x_i = 0 \qquad \therefore \sum_{i=1}^{N} y_i - m \sum_{i=1}^{N} x_i - cN = 0$$

Hence:

$$\sum_{i=1}^{N} x_i y_i - m \sum_{i=1}^{N} x_i^2 - c \sum_{i=1}^{N} x_i = 0 \quad \therefore \ \overline{xy} - m \overline{x^2} - c \overline{x} =$$
$$\sum_{i=1}^{N} y_i - m \sum_{i=1}^{N} x_i - c N = 0 \quad \therefore \ \overline{y} - m \overline{x} - c = 0$$

Therefore:

$$c = \overline{y} - m\overline{x}$$

$$\therefore \overline{xy} - m\overline{x^{2}} - (\overline{y} - m\overline{x})\overline{x} = 0$$

$$\therefore m(\overline{x^{2}} - \overline{x^{2}}) + \overline{xy} - \overline{yx} = 0$$

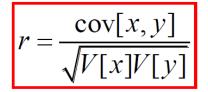
$$\therefore m = \frac{\overline{xy} - \overline{yx}}{\overline{x^{2}} - \overline{x}^{2}} = \frac{\operatorname{cov}[x, y]}{V[x]}$$

If we repeat the analysis for the line: $x = My + d \Rightarrow M = \frac{\text{cov}[x, y]}{V[y]}$ If this was the same line but rearranged:

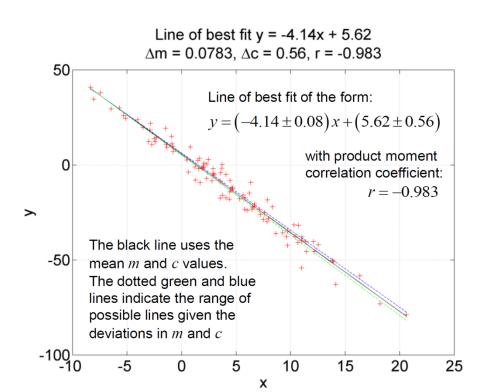
 $M = \frac{1}{m}$ $\therefore mM = 1$

$$y = mx + c$$

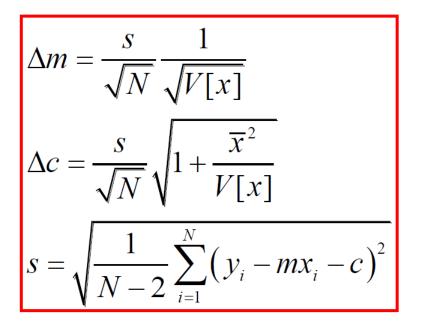
Hence define a product moment correlation coefficient:



This will be +1 for a perfect positive correlation and -1 for a perfect negative correlation (i.e. S = 0 in both cases).



It is possible to show^{*} that the standard deviations (i.e. 'errors') in m and c are:



This is very useful in the physical sciences, as the errors in *m* and *c* will often be the uncertainties in model parameters (e.g. the strength of gravity...)

s is the *unbiased estimator* of the standard deviation in the *y* values from the line of best fit. The N-2 factor is due to two parameters (*m* and *c*) being used in the calculation, which are of course derived from the sample data themselves as shown above.

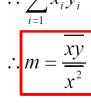
*http://mathworld.wolfram.com/LeastSquaresFitting.html

In many situations a **direct proportion** is asserted between y and x. The computation of the line of best fit (which passes through (0,0) follows a similar argument to the one above.

$$S = \sum_{i=1}^{N} \left(y_i - m x_i \right)^2$$

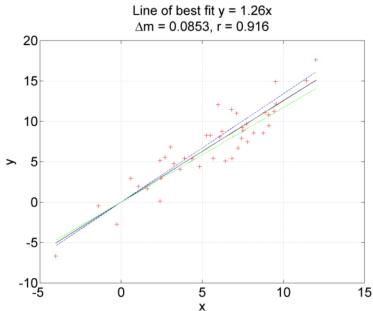
$$\frac{\partial S}{\partial m} = 2\sum_{i=1}^{N} (y_i - mx_i)(-x_i)$$

$$\therefore \frac{\partial S}{\partial m} = 0 \Longrightarrow \sum_{i=1}^{N} x_i (y_i - m x_i) = 0$$
$$\therefore \sum_{i=1}^{N} x_i y_i - m \sum_{i=1}^{N} x_i^2 = 0$$



The product moment correlation coefficient is the same as before but the standard deviation in m is slightly different since only *one* parameter is used in the computation of s (i.e. m).

$$\Delta m = \frac{s}{\sqrt{N}} \frac{1}{\sqrt{V[x]}}$$
$$s = \sqrt{\frac{1}{N-1} \sum_{i=1}^{N} (y_i - mx_i)^2}$$
$$r = \frac{\operatorname{cov}[x, y]}{\sqrt{V[x]}V[y]}$$



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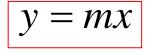
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$$\Delta m = \frac{s}{\sqrt{N}} \frac{1}{\sqrt{V[x]}}, \quad \Delta c = \frac{s}{\sqrt{N}} \sqrt{1 + \frac{\overline{x}^2}{V[x]}}$$

$$s = \sqrt{\frac{1}{N - 2} \sum_{i=1}^{N} (y_i - mx_i - c)^2}$$

$$\sum_{i=1}^{N} \sqrt{1 + \frac{\overline{x}^2}{V[x]}}$$

Summary: Line of Best Fit for:



x

$$\overline{x} = \frac{1}{N} \sum_{i=1}^{N} x_i, \quad \overline{y} = \frac{1}{N} \sum_{i=1}^{N} y_i, \quad \overline{x^2} = \frac{1}{N} \sum_{i=1}^{N} x_i^2, \quad \overline{y^2} = \frac{1}{N} \sum_{i=1}^{N} y_i^2, \quad \overline{xy} = \frac{1}{N} \sum_{i=1}^{N} x_i y_i$$

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$$s = \sqrt{\frac{1}{N-1} \sum_{i=1}^{N} (y_i - mx_i)^2}$$

$$\sum_{i=1}^{N} \frac{1}{\sqrt{N} (y_i - mx_i)^2}$$