

EAS 199A: Manual calculations of a Least Squares fit of a line to data

Given a set of (x_i, y_i) data, compute the slope and intercept of the line that fits the data according to the criterion of least squares error in the y values of the fit function.

More directly: find the least squares line fit to the data.

In this example, we do not use the built-in curve fitting tools, i.e. the trendline function.

Original data and intermediate computations:

	x_i	y_i	$x_i \cdot y_i$	x_i^2
	1	9	9	1
	2	21	42	4
	3	28	84	9
	4	41	164	16
	5	47	235	25
Sums:	15	146	534	55
n	5			

Color Key:

Original data
Intermediate terms from (x_i, y_i)
Sums of terms
Least squares fit coefficients
Evaluate the fit

Formulas:

$$m = (n \cdot \sum(x_i \cdot y_i) - \sum(x_i) \cdot \sum(y_i)) / (n \cdot \sum(x_i^2) - (\sum(x_i))^2)$$

$$b = (\sum(y_i) - m \cdot \sum(x_i)) / n$$

Least Squares coefficients

m	9.6
b	0.4

Least squares fit function

xfit	yfit
1	10
5	48.4

Plot of the original data and the fit function

