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%Non_Nonlinear
%This Worksheet demonstrates the use of Matlab to illustrate the procedure
%to regress three different nonlinear models using data linearization.
%
%The desired model can be selected by giving a model number (m):
%m=1: Exponential
%m=2: Power
%m=3: Saturation or Growth
%Select your model and run the program:
m=1;
%Input arrays X and Y:
X=[0.5,1,3,5,7,9];
Y=[1,0.892,0.708,0.562,0.447,0.355];
clc

disp(sprintf('Nonlinear Regression with Data Linearization'))
disp(sprintf('©2007 Fabian Farelo, Autar Kaw'))
disp(sprintf('University of South Florida'))
disp(sprintf('United States of America'))
disp(sprintf('kaw@eng.usf.edu'))

disp(sprintf('\n\nNOTE: This worksheet demonstrates the use of Matlab to illustrate the procedure'))
disp(sprintf('to regress a given data set to a nonlinear model with linearization of data.'))
%-----
disp(sprintf('\n\n***** Introduction *****')))

disp(sprintf('This worksheet illustrates finding the constants of nonlinear regression '))
disp(sprintf('models with data linearization. Three common nonlinear models are illustrated-'))
disp(sprintf('1)Exponential 2) Power 3)Saturation Growth.'))
disp(sprintf('\nGiven n data points (x1,y1), (x2,y2), (x3,y3), ... , (xn,yn), best fit one of the'))
disp(sprintf('following models to the data.'))
disp(sprintf('\nExponential: y=a*exp(b*x) '))
disp(sprintf('Power: y = a*x^b'))
disp(sprintf('Growth: y = (a*x)/(b+x)'))
disp(sprintf('\na and b are the constants of the above regression models.'))
disp(sprintf('\nThe input arrays X and Y are:'))
X
Y
if m==1
%----- Exponential-----
disp(sprintf('\n\n***** Exponential *****')))

disp(sprintf('\nIn order to linearize the data of an exponential model, you must first take the natural'))
disp(sprintf('log of both sides.'))
disp(sprintf('The Natural log of y = a*exp(b*x) yields:'))
disp(sprintf('\n      ln(y) = ln(a) +b*x          (2)'))
disp(sprintf('\nThe following substitutions are then made.'))
disp(sprintf('Let z = ln(y) , \n      a0= ln(a), implying a=exp(a0) \nand a1=b '))
disp(sprintf('\nthen'))
disp(sprintf('      z=a0+a1*x           (3)'))
disp(sprintf('\nThe data z versus x now takes the form of a linear model. The constants a0 and a1'))
disp(sprintf('can be found using the least squares regression method. They are then used'))
disp(sprintf('to determine the original constants of the exponential model a and b, where'))
disp(sprintf('y = (a*x)/(b+x).'))
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n=length(X);
Z=zeros(1,n);
for i=1:n
    Z(i)=log(Y(i));
end
Z;
xav=sum(X)/n;
zav=sum(Z)/n;
sum(Z);
Sxz=0;
Sxx=0;
for i=1:n
    Sxz=Sxz + X(i)*Z(i)-xav*zav;
    Sxx=Sxx + (X(i))^2-xav^2;
end

Sxx;
Sxz;

a1=Sxz/Sxx
a0=zav-a1*xav
disp(sprintf('Now since a0 and a1 are found, the original constants of the exponential model a and b '))
disp(sprintf('are found as'))
a=exp(a0)
b=a1

disp(sprintf('\nThe model is described as\n          y=%5g',a))
disp(sprintf('\be^{(%5g),b}'))
disp(sprintf('\b*x)           (4)'))

xp=(0:0.001:max(X));
yp=zeros(1,length(xp));
for i=1:length(xp)
    yp(i)=a.*exp(b*xp(i));
end
plot(xp,yp)
xlabel('x')
ylabel('y=a*exp(b*x)')
hold on
plot(X,Y,'bo','MarkerFaceColor','b')
hold off
end

if m==2
%----- Power -----
disp(sprintf('\n\n***** Power *****'))
disp(sprintf('\nIn order to linearize the data of a power model, you must first take the natural'))
disp(sprintf('log of both sides.'))
disp(sprintf('The Natural log of y = a*x^b yields:'))
disp(sprintf('\n      ln(y) = ln(a) +b*ln(x)           (2)'))
disp(sprintf('\nThe following substitutions are then made.'))
disp(sprintf('Let z = ln(y) , \n      w = ln(x) \n      a0= ln(a), implying a=exp(a0) \nand a1=b '))
disp(sprintf('\nthen'))
disp(sprintf('      z=a0+a1*w           (3)'))
disp(sprintf('\nThe data z versus w now takes the form of a linear model. Least squares linear'))

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disp(sprintf('regression method can be used to solve for the a0 and a1 coefficients which are then used'))
disp(sprintf('to determine the original constants of the power model a and b, where y = a*x^b.'))
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n=length(X);
Z=zeros(1,n);
for i=1:n
    Z(i)=log(Y(i));
end
w=zeros(1,n);
for i=1:n
    w(i)=log(X(i));
end
wav=sum(w)/n;
zav=sum(Z)/n;
sum(Z);
Swz=0;
Sww=0;
for i=1:n
    Swz=Swz +w(i)*Z(i)-wav*zav;
    Sww=Sww + (w(i))^2-wav^2;
end

Sww;
Swz;

a1=Swz/Sww
a0=zav-a1*wav
disp(sprintf('Now since a0 and a1 are found, the original constants of the model'))
disp(sprintf('are found as'))
a=exp(a0)
b=a1

disp(sprintf('\nThe model is described as\n          y=%5g',a))
disp(sprintf('b*x^%5g',b))
disp(sprintf('b           (5)'))

xp=(0:0.001:max(X));
yp=zeros(1,length(xp));
for i=1:length(xp)
    yp(i)=a.* (xp(i)^b);
end
plot(xp,yp)
xlabel('x')
ylabel('y=a*x^b')
hold on
plot(X,Y,'bo','MarkerFaceColor','b')
hold off
end
%----- Growth -----

if m==3
    disp(sprintf('\n\n***** Growth *****'))
    disp(sprintf('\nIn order to linearize the data of a saturation growth model y = (a*x)/(b+x), you must\nfirst take'))
    disp(sprintf('the reciprocal of both sides and then rearrange them to yield:'))
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disp(sprintf('\n      1/y = (b/a)*(1/x) + (1/a)          (2'))))
disp(sprintf('\nThe following substitutions are then made.'))
disp(sprintf('Let z = 1/y , \n      q = 1/x \n      a0= 1/a, implying a=1/a0 \nand a1=b/a, implying b =✓
a1/a0 '))
disp(sprintf('\nthen'))
disp(sprintf('      z=a0+a1*q           (3'))))
disp(sprintf('\nThe data z versus q now takes the form of a linear model. Least squares linear'))
disp(sprintf('regression method is used to solve for the a0 and a1 coefficients which are then used'))
disp(sprintf('to determine the original constants of the growth model a and b, where y = (a*x)/(b+x).'))

n=length(X);
Z=zeros(1,n);
for i=1:n
Z(i)=1/Y(i);
end
w=zeros(1,n);
for i=1:n
w(i)=1/X(i);
end
wav=sum(w)/n;
zav=sum(Z)/n;
sum(Z);
Swz=0;
Sww=0;
for i=1:n
Swz=Swz +w(i)*Z(i)-wav*zav;
Sww=Sww +(w(i))^2-wav^2;
end

Sww;
Swz;

a1=Swz/Sww
a0=zav-a1*wav

disp(sprintf('Now since a0 and a1 are found, the original constants of the model a and b'))
disp(sprintf('are found as'))
a=1/(a0)
b=a1/a0

disp(sprintf('\nThe model is described as\n      y=%5g',a))
disp(sprintf('\b*x/(%5g',b))
disp(sprintf('\b + x)           (5')))

xp=(min(X):0.01:max(X));
yp=zeros(1,length(xp));
for i=1:length(xp)
yp(i)=(a.*xp(i))/(b+xp(i));
end
plot(xp,yp)
xlabel('x')
ylabel('y=ax/(b+x)')
hold on
plot(X,Y,'bo','MarkerFaceColor','b')

hold off

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end