

Dzień 1 - Model nieliniowy - nls

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Model nieliniowy - nls

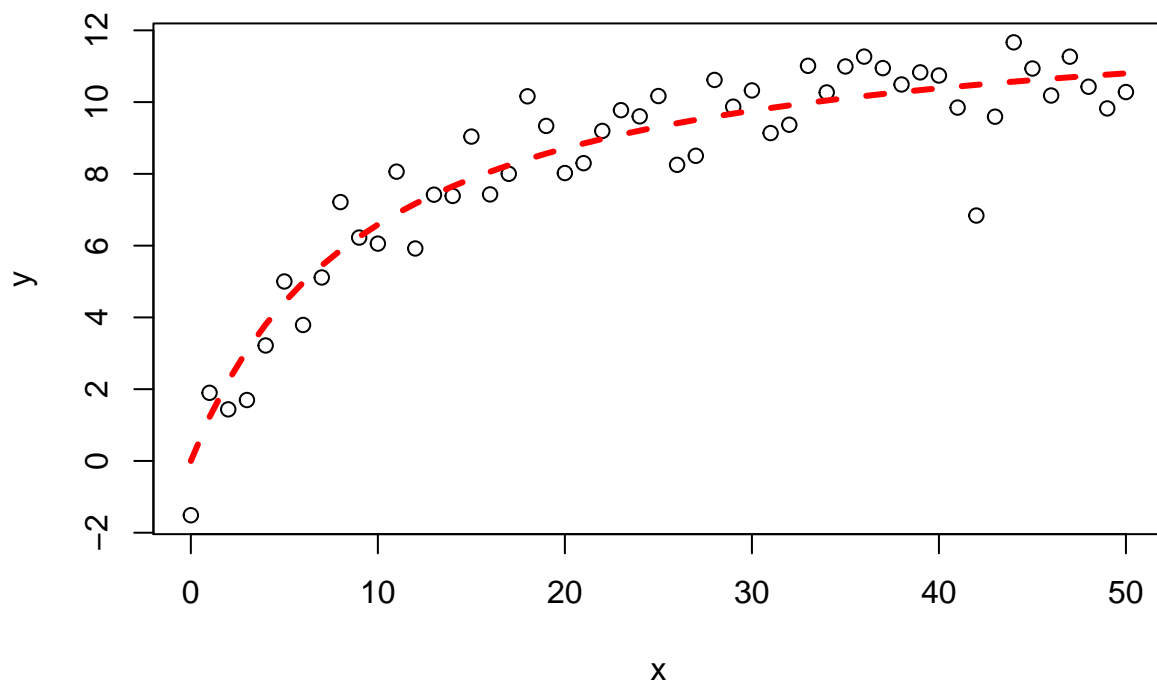
Wersja pdf

Wersja jednowymiarowa

```
x<-seq(0,50,1)
y<-((runif(1,10,20)*x)/(runif(1,0,10)+x))+rnorm(51,0,1)
model<-nls(y~a*x/(b+x),start = list(a = 1,b = 3))
summary(model)

##
## Formula: y ~ a * x/(b + x)
##
## Parameters:
##   Estimate Std. Error t value Pr(>|t|)
## a  12.8578     0.5243  24.522 < 2e-16 ***
## b   9.5243     1.3678   6.963 7.56e-09 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.973 on 49 degrees of freedom
##
## Number of iterations to convergence: 8
## Achieved convergence tolerance: 2.093e-06

plot(x,y)
lines(x,predict(model),lty=2,col="red",lwd=3)
```



Wersja wielowymiarowa

```
n <- 1000
x1 <- runif(n, min = 0, max = 100)
x2 <- runif(n, min = 0, max = 100)
y <- -5*x1/(45+x2)+rnorm(n, sd = 3)
model2 <- nls(y~b1*x1/(b2+x2), start = list(b1 = 1, b2 = 2))
summary(model2)

##
## Formula: y ~ b1 * x1/(b2 + x2)
##
## Parameters:
##   Estimate Std. Error t value Pr(>|t|)
## b1   5.5960    0.5118  10.933 < 2e-16 ***
## b2  49.6847    6.5925   7.537 1.08e-13 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 2.999 on 998 degrees of freedom
##
## Number of iterations to convergence: 7
## Achieved convergence tolerance: 2.346e-06
```