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Econometrics with MATLAB. Nonlinear Regression (Paperback)

By A Smith

Createspace Independent Publishing Platform, 2017. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.Statistics and Machine Learning Toolbox allows you to fit Nonlinear Regression Models. Once you fit a model, you can use it to predict or simulate responses, assess the model fit using hypothesis tests, or use plots to visualize diagnostics, residuals, and interaction effects. Parametric nonlinear models represent the relationship between a continuous response variable and one or more continuous predictor variables in the form $y = f(X, b) + e$, with f is a nonlinear function. `fitnlm` attempts to find values of the parameters b that minimize the mean squared differences between the observed responses y and the predictions of the model $f(X, b)$. To do so, it needs a starting value `beta0` before iteratively modifying the vector b to a vector with minimal mean squared error. This book develops nonlinear regression models taking into account the stages of identification, estimation, diagnosis and prediction. The most important content is the following: -Nonlinear Regression -Represent the Nonlinear Model -Choose Initial Vector `beta0` -Fit Nonlinear Model to Data -Examine Quality and Adjust the Fitted Nonlinear Model - Predict or Simulate Responses Using a Nonlinear Model..

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