

[6.6] Linear regression through a fixed point

It can be useful or necessary to force a regression equation through a fixed point. For example, you might be modelling a system, and you know from the physical laws that the function must pass through (0,0). The 89/92+ built-in regression functions do not address this requirement. This function will find the fit coefficients for $y = bx + a$ through a fixed point (h,k) .

```
linreghk(x1,y1,h,k)
func
©return {b,a} for y=b*x+a through (h,k)
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local s1,s2,s3

sum(x1^2)->s3

if h≠0 then
sum(x1)->s2
(h*k*s2-k*s3-h^2*sum(y1)+h*sum(x1*y1))/(2*h*s2-s3-h^2*dim(x1))->s1
return {(k-s1)/h,s1}

else
return {sum(x1*y1)/s3,0}

endif

Endfunc
```

The code is a straightforward implementation of the regression equations from the book *Curve Fitting for Programmable Calculators*, William W. Kolb, Syntek, Inc., which is unfortunately out of print.

$x1$ and $y1$ are lists that specify the (x,y) data points to fit. h and k specify the point (h,k) through which to force the best-fit line. *linreghk()* returns a list that contains the coefficients $\{b,a\}$, where $y = bx + a$. Note that this list can be used directly with *polyeval()* to evaluate the function at some point:

```
polyeval({b,a},x)
```

To force the fit curve through a specified a -value, use

```
linreghk(x1,y1,h,0)
```

To force the fit curve through the origin (0,0), use

```
linreghk(x1,y1,0,0)
```

Two different methods are needed, depending on whether or not $h = 0$. This routine does no error checking, but these criteria must be met:

1. The lists $x1$ and $y1$ must be the same length.
2. If $h=0$, then $x1$ and $y1$ must have at least two elements
3. If h is not equal to zero, then $x1$ and $y1$ must have at least three elements.
4. The function should be executed in Approx mode.

This data can be used to test the routine for a fit through the origin (0,0):

```
x1 = {11,17,23,29}
y1 = {15,23,31,39}
```

which returns $\{1.3483146067416,0\}$

This data can be used to test the routine for a fit through an arbitrary point:

```
x1 = {100,200,300,400,500}
y1 = {140,230,310,400,480}
h = 300
k = 310
```

which returns {0.85, 55}

This function can be used to find the unadjusted correlation coefficient for the curve fits:

```
corrhk(f1,x1,y1)
func
@(f1,xlist,ylist) return r^2 for y=f1(x)
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1-sum((seq(f1|x=x1[k],k,1,dim(x1))-y1)^2)/sum((seq(y1[k],k,1,dim(x1))-mean(y1))^2)

Endfunc
```

For example, if the correlation equation coefficients are {b,a} as returned by *linreghk()*, use

```
corrhk(polyeval({b,a},x),xlist,ylist)
```

where *xlist* and *ylist* are the lists of data point coordinates.