

Table of Contents: *Data Analysis Using the Method of Least Squares*

Chapter 1: Introduction

- 1.1 Quantitative Experiments
- 1.2 Dealing with Uncertainty
- 1.3 Statistical Distributions
- 1.4 Parametric Models
- 1.5 Basic Assumptions
- 1.6 Systematic Errors
- 1.7 Nonparametric Models
- 1.8 Statistical Learning

Chapter 2: The Method of Least Squares

- 2.1 Introduction
- 2.2 The Objective Function
- 2.3 Data Weighting
- 2.4 Obtaining the Least Squares Solution
- 2.5 Uncertainty in the Model Parameters
- 2.6 Uncertainty in the Model Predictions
- 2.7 Treatment of Prior Estimates
- 2.8 Applying Least Squares to Classification Problems

Chapter 3: Model Evaluation

- 3.1 Introduction
- 3.2 Goodness-of-Fit
- 3.3 Selecting the Best Model
- 3.4 Variance Reduction
- 3.5 Linear Correlation
- 3.6 Outliers
- 3.7 Using the Model for Extrapolation
- 3.8 Out-of-Sample Testing
- 3.9 Analyzing the Residuals

Chapter 4: Candidate Predictors

- 4.1 Introduction
- 4.2 Using the F distribution
- 4.3 Nonlinear Correlation
- 4.4 Rank Correlation

Chapter 5: Designing Quantitative Experiments

- 5.1 Introduction
- 5.2 The Expected Value of the Sum-of-Squares
- 5.3 The Method of Prediction Analysis
- 5.4 A Simple Example: A Straight Line Experiment
- 5.5 Designing for Interpolation
- 5.6 Designing Using Computer Simulations

- 5.7 Designs for Some Classical Experiments
- 5.8 Choosing the Values of the Independent Variables
- 5.9 Some Comments about Accuracy

Chapter 6: Software

- 6.1 Introduction
- 6.2 General Purpose Nonlinear Regression Programs
- 6.3 The NIST Statistical Reference Datasets
- 6.4 Nonlinear Regression Convergence Problems
- 6.5 Linear Regression: a Lurking Pitfall
- 6.6 Multi-Dimensional Models
- 6.7 Software Performance
- 6.8 The REGRESS Program

Chapter 7: Kernel Regression

- 7.1 Introduction
- 7.2 Kernel Regression Order Zero
- 7.3 Kernel Regression Order One
- 7.4 Kernel Regression Order Two
- 7.5 Nearest Neighbor Searching
- 7.6 Kernel Regression Performance Studies
- 7.7 A Scientific Application
- 7.8 Applying Kernel Regression to Classification
- 7.9 Group Separation: An Alternative Approach to Classification

Appendix A: Generating Random Noise

Appendix B: Approximating the Standard Normal Distribution