Contents

LIST OF SYMBOLS AND ABBREVIATIONS	
LIST OF FIGURES	6
LIST OF TABLES	8
1 INTRODUCTION	9
2 CLASSICAL LEAST SQUARES METHOD (LS METHOD)	12
2_1 Introduction to classical least squares method,	12
2.2 Examples of nonlinear models solved by LS method	
2.2.1.Polynomial regression	15
2 2 2 Exponential regression	18
2.2.3 Logaryhmic regression	
2.2.4 Power regression	
2 3 CORRELATION CHARACTERISTICS FOR EVALUATION QUALITY OF MODELS	21
2 4 MATHEMATICAL TOOLS OF LS METHOD	
2.4.1 Eigenvector and Eigenvalue	24
2 4 2 Method SVD (Singular Value Decomposition)	25
2.4.3 Method of QR decomposition	26
2.4.4 Method PCA (Principal Component Analysis)	
3 TOTAL LEAST SQUARES METHOD (TLS METHOD)	
3.1 INTRODUCTION AND GEOMETRIC INTERPRETATION	
3.2 FITTING OF MEASURED DATA IN 2D AND IN 3D	34
3.3 UTILIZATION OF THE TLS METHOD IN VIDEO PROCESSING	36
3.4 UTILIZATION OF THE TLS METHOD IN SIGNAL PROCESSING	41
4 PROPOSALS FOR SOLUTION OF TLS METHOD	44
4.1 LINEAR REGRESSION MODEL AND ITS MODIFICATIONS	44
4.1.1 Model of line in 2D: analytical expression	
4.1.2 Statistical indicators for TLS method in 2D.	49
4.1.3 Models of line in 2D: expression through SVD	54
4.1.4 Model of line in 3D: expression through PCA	56
4.1.5 Model of a plane in 3D; expression through PCA	58
4 2 NONLINEAR REGRESSION MODEL	
4.3 [DENTIFICATION OF DYNAMIC SYSTEMS	62
5 APPLICATIONS TLS METHOD IN MODELING AND CONTROL	66
5.1 SEARCHING OF REGRESSION MODELS.	
5.1.1 Linear regression	60
5 1 2 Polynomial regression	65
5 1 3 Power regression	
5.2 Modeling of economic indicators of states	
5.3 IDENTIFICATION AND MODELING OF CONTROLLED OBJECT	85
6 CONCLUSION	
REFERENCES	91
APPENDIX A	99
APPENDIX B.	112