

R Lab 13. Nonlinear Regression

Here we fit a nonlinear regression model predicting miles per gallon of a car as a nonlinear function of the weight and the number of cylinders

$$\text{Mpg} = b_0 + b_1 e^{b_2(\text{wt}) + \text{cyl}} + \epsilon$$

```
> attach(mtcars)
> NL = nls( log(mpg) ~ b0+b1*exp(b2*wt+cyl), data=mtcars, start=list(b0=1,b1=1,b2=1) )
> NL
```

Nonlinear regression model

model: log(mpg) ~ b0 + b1 * exp(b2 * wt + cyl)

data: mtcars

b0 b1 b2

3.1877790 -0.0000512 0.2889503

residual sum-of-squares: 0.7844

Number of iterations to convergence: 9

Achieved convergence tolerance: 3.577e-07

Parameter estimates are $b_0=3.2$, $b_1=-0.00005$, $b_2=0.29$.

SSErr = 0.7844; the algorithm converged after 9 iterations; the distance between

successive parameter estimates in this algorithm achieved 0.0000003577.

Summary below tests significance of slopes. Predicted values, as always, by “predict”

```
> summary(NL)
```

Formula: log(mpg) ~ b0 + b1 * exp(b2 * wt + cyl)

Parameters:

Estimate Std. Error t value Pr(> |t|)

b0 3.188e+00 4.136e-02 77.069 <2e-16 ***

b1 -5.120e-05 2.545e-05 -2.012 0.0536 .

b2 2.890e-01 1.053e-01 2.744 0.0103 *

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.1645 on 29 degrees of freedom

```
> Yhat = predict(NL)
```