

To find the quartic regression polynomial $y=p(x)$ that best fits or matches a set of n data points (x_i, y_i) , we need to minimize the difference between the computed value of y and the actual value of y_i for each data point.

In other words we need to minimize this function:

$$S(a, b, c, d, e) = \sum_{i=1}^n \left(ax_i^4 + bx_i^3 + cx_i^2 + dx_i + e - y_i \right)^2$$

The function S is a function of five variables $\{a, b, c, d, e\}$, which represent the five coefficients for the quartic polynomial $p(x)$.

- Note: we assume $n > 5$ distinct data points; if not, there is no need to minimize S , and one can easily find a quartic polynomial that perfectly matches the data (i.e., $r = 1$).
- Note: in Calculus, one learns that the minimization of S is found by setting each of the 5 partial derivatives equal to zero. In a course on Linear Algebra, one learns that the resulting system of equations has one solution, and that the solution contains the optimal values for the coefficients $\{a, b, c, d, e\}$ of the quartic regression equation $y=p(x)$.

The system of equations we need to solve to find the coefficients $\{a, b, c, d, e\}$ of the regression polynomial $y=p(x)$ is:

$$2 \sum_{i=1}^n \left(ax_i^8 + bx_i^7 + cx_i^6 + dx_i^5 + ex_i^4 - 2x_i^4 y_i \right) = 0$$

$$2 \sum_{i=1}^n \left(ax_i^7 + bx_i^6 + cx_i^5 + dx_i^4 + ex_i^3 - 2x_i^3 y_i \right) = 0$$

$$2 \sum_{i=1}^n \left(ax_i^6 + bx_i^5 + cx_i^4 + dx_i^3 + ex_i^2 - 2x_i^2 y_i \right) = 0$$

$$2 \sum_{i=1}^n \left(ax_i^5 + bx_i^4 + cx_i^3 + dx_i^2 + ex_i^1 - 2x_i^1 y_i \right) = 0$$

$$2 \sum_{i=1}^n \left(ax_i^4 + bx_i^3 + cx_i^2 + dx_i^1 + ex_i^0 - 2x_i^0 y_i \right) = 0$$

This system can be re-expressed as an augmented matrix:

$$2 \sum_{i=1}^n \left(\begin{array}{ccccc|c} x_i^8 & x_i^7 & x_i^6 & x_i^5 & x_i^4 & x_i^4 y_i \\ x_i^7 & x_i^6 & x_i^5 & x_i^4 & x_i^3 & x_i^3 y_i \\ x_i^6 & x_i^5 & x_i^4 & x_i^3 & x_i^2 & x_i^2 y_i \\ x_i^5 & x_i^4 & x_i^3 & x_i^2 & x_i & x_i y_i \\ x_i^4 & x_i^3 & x_i^2 & x_i & 1 & y_i \end{array} \right)$$

Observe that this augmented matrix requires the computation of some relatively high powers of x_i . When a computer/calculator attempts to solve this system through some type of numerical process like Gauss-Jordan reduction, these computations may rapidly exceed the capability of the computer/calculator.