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% Gauss-Newton method for non-linear least squares.
% (for fixed model  $y=1/(1+p_1 \exp(p_2 \cdot x))$ )
% Input:  $x=(x_1, \dots, x_m)'$  - x coordinations
%         $y=(y_1, \dots, y_m)'$  - y coordinations
%         $p_0$  - initial vector
% Output: non-linear least squares solution ( $p=(p_1, p_2)'$ ) and plotting
function [p]=NLleastS(x,y,p0)
m=length(x);
p=p0;
rp=zeros(m,1);
for j=1:10 % Iteration
% Computing Jacobian of  $r(p^k)$  and  $r(p^k)$ 
    for k=1:m
        Jr(k,1)=exp(p(2)*x(k))/(1+p(1)*exp(p(2)*x(k)))^2;
        Jr(k,2)=(p(1)*x(k)*exp(p(2)*x(k)))/(1+p(1)*exp(p(2)*x(k)))^2;
        rp(k)=y(k)-1/(1+p(1)*exp(p(2)*x(k)));
    end
% next iteration
    s=(Jr'*Jr)\(Jr'*rp);
    p=p-s;
end
p'
% Plotting result with "log-space" result.
w=-0.5:0.05:4.5;
p1=10.0976; p2=-1.1561; %Result from linearization method
flog=1./(1+p1*exp(p2*w));
f=1./(1+p(1)*exp(p(2)*w));
plot(x,y,'ro',w,flog,w,f)
grid
legend('Data','log-space least squares','non-linear least squares')

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x=0:1:4;
y=[0.1;0.2;0.5;0.8;0.9];
p0=[10;-1];
p=NLleastS(x,y,p0);
ans =
    12.479553208387811   -1.262045780845237

```

