

In addition to this screenshot, this Python code estimates the mean and standard deviation of the θ -variables, and σ , of a model of the form

$$y = \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 + \dots + \varepsilon$$

where $\varepsilon \sim N(0, \sigma)$ and observations of y and x_i are input, usually with x_1 equal to 1.