

Philip Rego Project 2

Code Explanation

The leastSquares function starts by building a matrix with n columns of x . If the basis is monomial then each column will have the function $x^{(i-1)}$ applied to itself. If the basis is Legendre then 'a' and 'b' are selected, and Legendre is applied to each element with j and t as input. I wrote my own Legendre function, the implementation is recursive and straightforward. Finally $R'R*c = R'b$ is calculated to $Ax=b$, and it's solved with Gaussian elimination with partial pivoting. C And the condition number are returned.

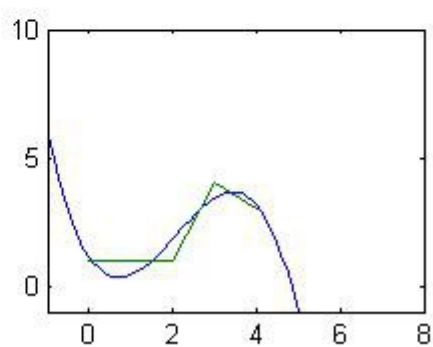
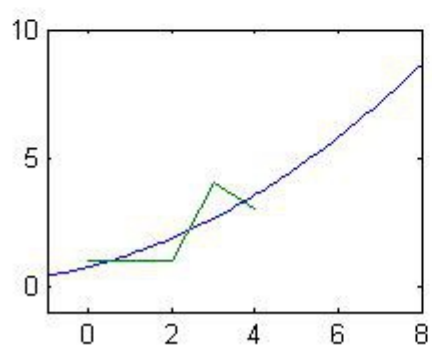
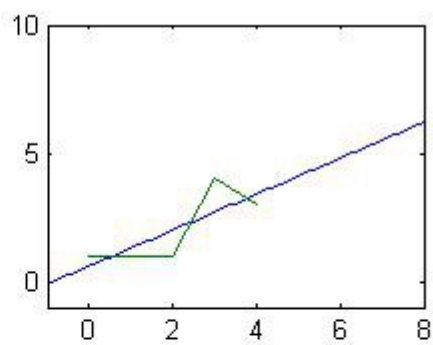
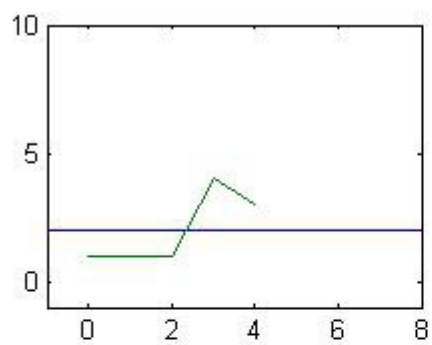
Display_Least_Squares is the main function. First it calculates the least squares with monomials for the given points from the first part and graphs them on the same page. The green line goes through the given points. Next, the c 's and condition numbers are calculated for the second part. Finally the relative error is calculated.

Analysis

The condition number is a very good indicator of the accuracy of the solutions. As the condition number rises so does the error. As 'n' increases the condition number grows and the results become less accurate. The Legendre function is clearly the better basis function. The Legendre function gives the correct 'c' for the first two elements [1.5 .5] and gives very little error, less than 10^{-15} for the rest of the c 's. Conversely, the monomial function doesn't give the correct value for the first two c 's and rest of the values are much higher than Legendre's. The condition numbers for Legendre are low <5 while the monomial's get very large.

For the first degree of the Legendre function matlab calculates .5, and the exact value is .5, but when calculating the error the answer is nonzero. Perhaps matlab calculates the difference before storing the number. I couldn't get the relative error past the first degree because the exact solution has 0s. I looked at the absolute errors to see how they correspond to the condition number.

Monomial Least Squares $(0, 1), (1, 1), (2, 1), (3, 4), (4, 3)$



>> Display_Least_Squares

The condition numbers and c's for n 1 to 4 monomials

conditionNo =

1

one =

2

conditionNo =

4.738720018687268

two =

0.6000000000000000

0.7000000000000000

conditionNo =

27.112831810234844

three =

0.742857142857143

0.414285714285715

0.071428571428571

conditionNo =

2.196193738089254e+02

four =

1.142857142857158

-2.452380952381060

2.071428571428643

-0.333333333333345

Condition numbers and c's for the second part

conditionNo =

6.435041115113421e+02

cM5 =

1.0000000000000018

0.9999999999999562

0.0000000000002053

-0.0000000000003235

0.0000000000001621

conditionNo =

6.270238221988386e+05

cM9 =

1.0000000000064264

0.999999993561445

0.000000119618848

-0.000000888038407

0.000003320893622

-0.000006847956991

0.000007900868713

-0.000004778804547

0.000001179834462

conditionNo =

6.784275332692783e+08

cM13 =

1.000000008638006
0.999996723818991
0.000143287034453
-0.002462419558893
0.022192755212847
-0.119541611067897
0.412323541785298
-0.943528076010938
1.449135775879531
-1.477214218758130
0.958676353757357
-0.358541622050801
0.058819504676923

conditionNo =

2.82049993706709

cL5 =

1.5
0.5
6.24211603859681e-17
-1.49647859791453e-16
-7.88482465030553e-18

conditionNo =

3.94071292268996

cL9 =

1.5
0.5
5.02165560456391e-17
-1.51491946102498e-16
-3.05742464879645e-17
1.78650142667887e-16
2.56563659721851e-17
-1.53208051570309e-16
1.05032096714451e-16

conditionNo =

4.9250447922908

cL13 =

1.5
0.5
4.5142500426875e-17
-1.46824587397638e-16
-3.98769539162697e-17
1.85286415421375e-16
1.18746309295994e-17
-1.4565824744563e-16
8.64967402017315e-17
3.65787124906277e-16
7.70263963537493e-17
-3.72304483682114e-16

1.12109436373103e-19

The relative errors

L5Error =

1.0e-15 *

0

0.222044604925031

Inf

Inf

Inf

L9Error =

1.0e-15 *

0

0.222044604925031

Inf

Inf

Inf

Inf

Inf

Inf

Inf

L13Error =

1.0e-15 *

0

0.222044604925031

Inf

Inf

Inf

Inf

Inf

Inf

Inf

Inf

Inf

Inf

Inf

M5Error =

1.0e-12 *

0.018429702208778

0.438316050122012

Inf

Inf

Inf

M9Error =

1.0e-08 *

0.006426370546819

0.643855468940302

Inf

Inf
Inf
Inf
Inf
Inf
Inf

M13Error =

1.0e-05 *

0.000863800586615

0.327618100870453

Inf
Inf
Inf
Inf
Inf
Inf
Inf
Inf
Inf
Inf
Inf