

12.765

EE25BTECH11023 - Venkata Sai

Question:

Let $\mathbf{v}_1 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$ and $\mathbf{v}_2 = \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix}$ be two vectors. The value of the coefficient α in the expression $\mathbf{v}_1 = \alpha \mathbf{v}_2 + \mathbf{e}$, which minimizes the length of the error vector \mathbf{e} , is

Solution:

Given expression

$$\mathbf{v}_1 = \alpha \mathbf{v}_2 + \mathbf{e} \quad (1)$$

where \mathbf{e} is the error vector

For any linear system $\mathbf{Ax} = \mathbf{B}$, the least squares solution formula is given by

$$(\mathbf{A}^\top \mathbf{A}) \mathbf{x} = \mathbf{A}^\top \mathbf{B} \quad (2)$$

$$\mathbf{x} = (\mathbf{A}^\top \mathbf{A})^{-1} \mathbf{A}^\top \mathbf{B} \quad (3)$$

On writing the given expression as a linear system

$$\mathbf{v}_2 \alpha = \mathbf{v}_1 \quad (4)$$

where α being an 1×1 vector

$$\mathbf{A} = \mathbf{v}_2, \mathbf{B} = \mathbf{v}_1 \quad (5)$$

$$\alpha = (\mathbf{v}_2^\top \mathbf{v}_2)^{-1} \mathbf{v}_2^\top \mathbf{v}_1 \quad (6)$$

$$= \left(\begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix}^\top \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix} \right)^{-1} \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix}^\top \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} \quad (7)$$

$$= \left(\begin{pmatrix} 2 & 1 & 3 \end{pmatrix} \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix} \right)^{-1} \begin{pmatrix} 2 & 1 & 3 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} \quad (8)$$

$$= (4 + 1 + 9)^{-1} (2 + 2 + 0) \quad (9)$$

$$= \frac{1}{14} (4) \quad (10)$$

$$= \frac{2}{7} \quad (11)$$