

## Step-1

Consider the values of  $b$  at different  $t$  values.

$$b = 4 \text{ at } t = -2$$

$$b = 3 \text{ at } t = -1$$

$$b = 1 \text{ at } t = 0$$

$$b = 0 \text{ at } t = 2.$$

The objective is to find the best-straight line fit for the given measurements.

## Step-2

From these data points, write the matrices  $A$  and  $x$  as,

$$A = \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 0 \\ 1 & 2 \end{bmatrix} \text{ and } \mathbf{b} = \begin{bmatrix} 4 \\ 3 \\ 1 \\ 0 \end{bmatrix}.$$

First find  $A^T A$ .

$$\begin{aligned} A^T A &= \begin{bmatrix} 1 & 1 & 1 & 1 \\ -2 & -1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 0 \\ 1 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 1(1)+1(1)+1(1)+1(1) & 1(-2)+1(-1)+1(0)+1(2) \\ (-2)(1)+(-1)(1)+0(1)+2(1) & (-2)(-2)+(-1)(-1)+0(0)+2(2) \end{bmatrix} \\ &= \begin{bmatrix} 1+1+1+1 & -2-1+0+2 \\ -2-1+0+2 & 4+1+0+4 \end{bmatrix} \\ &= \begin{bmatrix} 4 & -1 \\ -1 & 9 \end{bmatrix} \end{aligned}$$

## Step-3

Now find  $(A^T A)^{-1}$ .

$$\begin{aligned}
(A^T A)^{-1} &= \frac{1}{4(9) - (-1)(-1)} \begin{bmatrix} 9 & 1 \\ 1 & 4 \end{bmatrix} \\
&= \frac{1}{36-1} \begin{bmatrix} 9 & 1 \\ 1 & 4 \end{bmatrix} \\
&= \frac{1}{35} \begin{bmatrix} 9 & 1 \\ 1 & 4 \end{bmatrix} \\
&= \begin{bmatrix} \frac{9}{35} & \frac{1}{35} \\ \frac{1}{35} & \frac{4}{35} \end{bmatrix}
\end{aligned}$$

$$(A^T A)^{-1} = \begin{bmatrix} \frac{9}{35} & \frac{1}{35} \\ \frac{1}{35} & \frac{4}{35} \end{bmatrix}.$$

Therefore,

## Step-4

The solution to the best straight line fit can be calculated as,

$$\begin{aligned}
x &= (A^T A)^{-1} A^T b \\
&= \begin{bmatrix} \frac{9}{35} & \frac{1}{35} \\ \frac{1}{35} & \frac{4}{35} \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ -2 & -1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 4 \\ 3 \\ 1 \\ 0 \end{bmatrix} \\
&= \begin{bmatrix} \frac{9}{35} & \frac{1}{35} \\ \frac{1}{35} & \frac{4}{35} \end{bmatrix} \begin{bmatrix} 1(4) + 1(3) + 1(1) + 1(0) \\ -2(4) + (-1)(3) + 0(1) + (-2)(0) \end{bmatrix} \\
&= \begin{bmatrix} \frac{9}{35} & \frac{1}{35} \\ \frac{1}{35} & \frac{4}{35} \end{bmatrix} \begin{bmatrix} 4 + 3 + 1 + 0 \\ -8 - 3 + 0 - 0 \end{bmatrix}
\end{aligned}$$

## Step-5

Further simplification is as follows:

$$= \begin{bmatrix} \frac{9}{35} & \frac{1}{35} \\ \frac{1}{35} & \frac{4}{35} \end{bmatrix} \begin{bmatrix} 8 \\ -11 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{9}{35}(8) + \frac{1}{35}(-11) \\ \frac{1}{35}(8) + \frac{4}{35}(-11) \end{bmatrix}$$

## Step-6

Further simplification is as follows:

$$= \begin{bmatrix} \frac{72}{35} - \frac{11}{35} \\ \frac{8}{35} - \frac{44}{35} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{72-11}{35} \\ \frac{8-44}{35} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{61}{35} \\ \frac{-36}{35} \end{bmatrix}$$

$$x = \begin{bmatrix} \frac{61}{35} \\ \frac{-36}{35} \end{bmatrix}.$$

Hence, the required solution is

$$x = \begin{bmatrix} \frac{61}{35} \\ \frac{-36}{35} \end{bmatrix},$$

From the solution vector

$$y = \frac{61}{35} - \frac{36}{35}t.$$

, the equation that represents the best line is

## Step-7

Now find the projection of  $b = (4, 3, 1, 0)$  onto the column space of the matrix  $A$ .

The projection  $p$  of the vector  $b$  onto the column space of the matrix  $A$  is computed by using the formula  $p = Ax = A(A^T A)^{-1} A^T b$ .

Thus, the projection is,

$$\begin{aligned} p &= Ax \\ &= \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 0 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} \frac{61}{35} \\ \frac{-36}{35} \end{bmatrix} \\ &= \begin{bmatrix} 1\left(\frac{61}{35}\right) + (-2)\left(\frac{-36}{35}\right) \\ 1\left(\frac{61}{35}\right) + (-1)\left(\frac{-36}{35}\right) \\ 1\left(\frac{61}{35}\right) + (0)\left(\frac{-36}{35}\right) \\ 1\left(\frac{61}{35}\right) + (2)\left(\frac{-36}{35}\right) \end{bmatrix} \end{aligned}$$

## Step-8

Further simplification is as follows:

$$\begin{aligned}
 &= \begin{bmatrix} \frac{61}{35} + \frac{72}{35} \\ \frac{61}{35} + \frac{36}{35} \\ \frac{61}{35} + 0 \\ \frac{61}{35} - \frac{72}{35} \end{bmatrix} \\
 &= \begin{bmatrix} \frac{61+72}{35} \\ \frac{61+36}{35} \\ \frac{61}{35} \\ \frac{61-72}{35} \end{bmatrix} \\
 &= \begin{bmatrix} \frac{113}{35} \\ \frac{97}{35} \\ \frac{61}{35} \\ \frac{-11}{35} \end{bmatrix}
 \end{aligned}$$

$$p = \begin{bmatrix} \frac{113}{35} \\ \frac{97}{35} \\ \frac{61}{35} \\ \frac{-11}{35} \end{bmatrix}.$$

Hence, the projection  $p$  of  $b$  onto the column space of  $A$  is