

**A1 (5%) Submission due on 18 September 2020 (Friday)**

Given  $\mathbf{X}\mathbf{w} = \mathbf{y}$  where  $\mathbf{X} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \\ 7 & 8 \\ 9 & 10 \end{bmatrix}$  and  $\mathbf{y} = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$  constitute an example problem. Write a Python routine to find

the least squares solution for  $\mathbf{w}$  given arbitrary  $\mathbf{X} \in \mathcal{R}^{5 \times 2}$  and  $\mathbf{y} \in \mathcal{R}^{5 \times 1}$ . Submit your Python code as a function with routine (“`def A1_MatricNumber(X, y)`”) that takes in  $\mathbf{X}$  and  $\mathbf{y}$  as inputs and generate  $(\mathbf{X}^T \mathbf{X})^{-1}$  and  $\mathbf{w}$  as outputs in a single file with filename “`A1_StudentMatriculationNumber.py`”. Your Python routine should return the matrix  $(\mathbf{X}^T \mathbf{X})^{-1}$  (as numpy array) first and then the least squares solution vector  $\mathbf{w}$  (as numpy array). Hint: you will need “`import numpy as np`” and its matrix manipulation functions.

Please use the python template provided to you. Remember to rename both “`A1_StudentMatriculationNumber.py`” and “`A1_MatricNumber`” using your student matriculation number. For example, if your matriculation ID is A1234567R, then you should submit “`A1_A1234567R.py`” that contains the function “`A1_A1234567R`”. Please do NOT zip/compress your file. Because of the large class size, **points will be deducted if instructions are not followed**. The way we would run your code might be something like this:

```
>> import A1_A1234567R as grading
>> InvXTX, w = grading.A1_A1234567R(X, y)
Marks allocation: InvXTX (2.5%), w (2.5%)
```

**Submission folder: LumiNUS >> files >> A1**

**(The submission folder in LumiNUS will be closed on 18 September at 2359 hour)**