

MCQ: Choose Only One Answer.

1. Let the matrix A be an $m \times n$ matrix that represents a linear system. This system will be considered an over-determined system is

A. $m > n$. **B.** $m < n$. **C.** $m = n$. **D.** It can not be determined..

1. **A**

2. You are given a set of five data points and you are asked to find the best-fit quadratic polynomial for the data set. The matrix A that represent this data set must be of order

A. 5×4 . **B.** 5×3 . **C.** 4×5 . **D.** 3×5 .

2. **B**

3. An over-determined system, can be solved if

A. $\det A^T A = 0$. **B.** $\det Q^T A \neq 0$. **C.** $\det R^T R = 0$. **D.** $\det A^T A \neq 0$.

3. **D**

4. In QR -decomposition, which of the following is an identity matrix.

A. $Q^T Q$. **B.** $R^T R$. **C.** $Q^T R$. **D.** $R^T Q$.

4. **A**

Problems: Marks are as indicated

5. Consider the data: $f(1) = 1$, $f(2) = 2.2$, $f(3) = 2.8$ and $f(4) = 4$. Find the best-fit straight line for these data by answering the following:

- (a) (1.5 marks) Identify the matrices: A , b and x .

Solution: Since we want to find the best-fit straight line, we need to find the Taylor coefficients of the linear polynomial. That is: $p_1(x) = a_0 + a_1 x$. Therefore, the using the given data, we find:

$$A = \begin{pmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{pmatrix}, \quad b = \begin{pmatrix} 1 \\ 2.2 \\ 2.8 \\ 4 \end{pmatrix} \quad \text{and} \quad x = \begin{pmatrix} a_0 \\ a_1 \end{pmatrix}.$$

- (b) (3 marks) Compute $A^T A$ and $A^T b$.

Solution: Using the matrices from the previous parts, we get,

$$A^T A = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{pmatrix} = \begin{pmatrix} 4 & 10 \\ 10 & 30 \end{pmatrix} \quad \text{and} \quad A^T b = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{pmatrix} \begin{pmatrix} 1 \\ 2.2 \\ 2.8 \\ 4 \end{pmatrix} = \begin{pmatrix} 10 \\ 29.8 \end{pmatrix}.$$

- (c) (1.5 marks) Evaluate x and write the best-fit straight line.

Solution: From $A^T A x = A^T b$, we obtain,

$$\begin{pmatrix} 4 & 10 \\ 10 & 30 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} 10 \\ 29.8 \end{pmatrix}.$$

Therefore, we find,

$$\begin{aligned} 4a_0 + 10a_1 &= 10 \implies a_0 + 2.5a_1 = 2.5, \\ \text{and } 10a_0 + 30a_1 &= 29.8 \implies a_0 + 3a_1 = 2.98. \end{aligned}$$

Solving for a_0 and a_1 , we obtain, $a_0 = 0.10$ and $a_1 = 0.96$. Hence, the best-fit straight line is:

$$p_1(x) = 0.10 + 0.96x.$$