Tiny Project Report

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Project Report: Linear System Solver and Evaluator

Introduction

The objective of this project is to design and implement an object-oriented C++ system that can solve linear systems using techniques from linear algebra. This includes handling regular square systems, symmetric positive definite systems, and non-square systems such as those encountered in data modeling.

The project is divided into two parts:

- Part A: Create reusable C++ classes to represent vectors, matrices, and various types of linear systems.
- Part B: Apply these classes to solve a real-world linear regression problem using the UCI CPU Performance dataset.

Through these parts, the project demonstrates how object-oriented programming (OOP) principles and numerical linear algebra can be combined to build modular, testable, and extensible computational tools.

GitHub Repository: https://github.com/TrogHuy/tinyProjectFinal

Overview of Implemented Classes

1. Vector

Represents a dynamic array of doubles using 0-based indexing. Supports element access, dot product, scalar operations, and printing.

2. Matrix

Implements a 2D array using 1-based indexing. Features include:

- Matrix operations (addition, multiplication, transpose)
- Determinant and inverse for square matrices
- Pseudo-inverse for non-square matrices

3. LinearSystem

A base class for solving square systems using Gaussian elimination. Accepts a square matrix A and a vector b and solves Ax = b.

4. PosSymLinSystem

Inherits from LinearSystem, using the Conjugate Gradient method for symmetric positive definite matrices.

5. NonSquareSystem

Solves Ax = b where A is not square, using the Moore–Penrose pseudo-inverse computed as $(A^TA)^{-1}A^T$.

6. DataLoader

Loads and parses the machine.data file from the UCI dataset, extracting the 6 input features as matrix A and the target PRP as vector b.

7. Evaluator

Provides functions to split the dataset into training/testing subsets and compute the Root Mean Square Error (RMSE) between predicted and actual target values.

Applying the Classes to Part B

In Part B, the classes developed in Part A are used to build a linear regression model that predicts CPU performance (PRP) from six features: MYCT, MMIN, MMAX, CACH, CHMIN, and CHMAX.

Workflow:

- 1. Load the dataset using LoadDataFromFile(machine.data; A, b).
- 2. Split the data using SplitTrainTest(A, b, trainA, trainb, testA, testb).
- 3. Solve for the regression coefficients using:

```
NonSquareSystem model(&trainA, &trainb);
Vector x = model.Solve();
```

- 4. Make predictions: Vector predicted = testA * x;
- 5. Compute RMSE: double rmse = ComputeRMSE(predicted, testb);

Result:

The system was tested with an 80/20 train-test split. Since the dataset is shuffled in each iteration, result may varies. However, after 10 iteration, the average results are:

```
RMSE on train set: 63.507
RMSE on test set: 75.80129
```

This shows the system's capability to model real data using linear algebra techniques implemented from scratch.

Conclusion

This project demonstrates the power of combining object-oriented design with mathematical modeling. The classes developed for matrices, vectors, and solvers provide a reusable foundation for linear algebra computations. In Part B, these tools are applied to a regression task, yielding reasonable predictive performance and validating the correctness of the implementation.

References

- UCI Machine Learning Repository: https://archive.ics.uci.edu/ml/datasets/ Computer+Hardware
- Golub, G. H., & Van Loan, C. F. (2013). *Matrix Computations*. JHU Press.
- Trefethen, L. N., & Bau, D. (1997). Numerical Linear Algebra. SIAM.