

Homework 3 for MSAN 502, Review of Linear Algebra

Due: Wednesday, August 3, 11:59pm

Strang Problems (4th edition)

Problem Set 3.5: Do problems 2, 11, 20, 23, 41

Problem Set 3.6: Do problems 1, 4, 14, 24, 25, 26

Problem Set 4.1: Do problems 3, 4, 7, 11, 21

Problem Set 4.2: Do problems 1a, 11b, 13, 21

Problem Set 4.3: Do problems 1, 12, 16, 26

Python Problem

Write code in Python to find the best fit line in the sense of least squares to a set of data consisting of paired observations in the form $(x; y)$. Here's how your code should work:

1. Read a txt file into a pandas data frame and call it `fr`. (You can do this manually, or just for one of the 3 files in your code.)
2. Each file has a column named `x` and a column named `y`. Column `x` (resp. `y`) consists of the `x` values (resp `y` values) of the data points (in the same order, of course).
3. Output the slope and intercept of the best-fit line, as well as the sum of the squares of the distances from the observed `y`-values to the `y`-values on your line.
4. You should do this directly using linear algebra (i.e., the normal equations), and NOT using built-in regression functions like `statsmodels.ols`.

There are three data sets on the course webpage in canvas on which you can test your program. The data sets are `TVlife.txt`, `population.txt`, and `nba.txt`. Each file has several columns of data, but the ones we are interested (called '`x`' and '`y`') in each are:

- (a) Life Expectancy (`y`) as a function of Televisions per Thousand People (`x`) (`TVlife.txt`)
- (b) National Population (`y`) as a function of Year (`x`) (`population.txt`)
- (c) Team Winning Percentage (`WinPct`) (`y`) as a function of PM (`x`) (the average point difference over all that team's games) (`nba.txt`)

It's also worth taking a moment to plot your data and make sure that a linear relationship between `x` and `y` is a reasonable assumption. If you want to check your program, run `statsmodels.ols` and compare with your answer.

Finally, find one more data set that is of interest to *you* and include it in your analysis report and upload it in your submission.