

2. Find the equation $f(x) = ax + b$ of the least square line for the points $(1, 0)$, $(-1, 2)$, $(2, 1)$.

$$\begin{bmatrix} x_1 & 1 \\ x_2 & 1 \\ x_3 & 1 \end{bmatrix} \cdot \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

$$\begin{aligned} 7x &= -3 \\ 1 &= 1 \\ x &= -3/7 \end{aligned}$$

$$\begin{bmatrix} 1 & 1 \\ -1 & 1 \\ 2 & 1 \end{bmatrix} \cdot \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix}$$

$A \qquad b$

$$\begin{aligned} A^T &= \begin{bmatrix} 1 & -1 & 2 \\ 1 & 1 & 1 \end{bmatrix} \\ A^T A &= \begin{bmatrix} 1 & -1 & 2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 1+1+4 & 1-1+2 \\ 1-1+2 & 1+1+1 \end{bmatrix} \\ A^T A &= \begin{bmatrix} 6 & 2 \\ 2 & 3 \end{bmatrix} \\ A^T b &= \begin{bmatrix} 1 & -1 & 2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 3 \end{bmatrix} \end{aligned}$$

$$\frac{4}{7} = -9 + \frac{21}{7} + \frac{21}{7} \cdot \frac{6}{7} \quad A^T A x = A^T b$$

$$\begin{bmatrix} 6 & 2 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 3 \end{bmatrix}$$

$$\begin{aligned} \left[\begin{array}{cc|c} 6 & 2 & 0 \\ 2 & 3 & 3 \end{array} \right] & \xrightarrow{\uparrow} \left[\begin{array}{cc|c} 2 & 3 & 3 \\ 6 & 2 & 0 \end{array} \right] \xrightarrow{-3} \left[\begin{array}{cc|c} 2 & 3 & 3 \\ 0 & -7 & -9 \end{array} \right] \xrightarrow{\div 2} \left[\begin{array}{cc|c} 1 & 1.5 & 1.5 \\ 0 & -7 & -9 \end{array} \right] \xrightarrow{\div -7} \left[\begin{array}{cc|c} 1 & 1.5 & 1.5 \\ 0 & 1 & 1.2857 \end{array} \right] \xrightarrow{-1.5} \left[\begin{array}{cc|c} 1 & 0 & -0.2143 \\ 0 & 1 & 1.2857 \end{array} \right] \end{aligned}$$

$$\begin{bmatrix} 1.5 \\ 1.2857 \end{bmatrix} \quad \begin{aligned} z_1 &= -3/7 \\ z_2 &= 9/7 \end{aligned}$$

$$9/3 = 3 \quad x = -3/7$$

$$\begin{bmatrix} 6 & 2 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 3 \end{bmatrix} \quad \begin{bmatrix} 6 & 2/3 \\ 0 & 7/3 \end{bmatrix} \cdot \frac{1}{6} = \begin{bmatrix} 1 & 1/3 \\ 0 & 7/3 \end{bmatrix} \cdot \frac{3}{7} = \begin{bmatrix} 1 & 1/3 \\ 0 & 1 \end{bmatrix} \xrightarrow{-1/3}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} -3/7 \\ 9/7 \end{bmatrix}$$

$$\begin{aligned} z_1 &= -3/7 \\ z_2 &= 9/7 \end{aligned}$$

$$-\frac{3}{7}x + \frac{9}{7}$$

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