Fall 2017

For this lab, you will write a script that does function approximation and plot the results. Let the approximation function y=f(x) be a polynomial of degree r, so it has r+1 coefficients. You need to find these coefficients using the matrix-division operator (\setminus) given a set of sample points $\{(\mathbf{x_i}, \mathbf{y_i})\}$.

• Generate the sample points from a polynomial function plus small random numbers. Example:

$$xi = -10:2:10;$$
 $yi = -.03*xi.^2 + .1*xi + 2 + .5*(rand(1, length(xi)) -.5);$

• Now our goal is to fit these points to the equation $y=f(x)=a_0+a_1x+...+a_rx^r$. This leads to the following over-specified set of linear equations (\mathbf{n} = the number of sample points):

$$\begin{bmatrix} 1 & x_1 & \cdots & x_1^r \\ 1 & x_2 & \cdots & x_2^r \\ \cdots & & & \\ 1 & x_n & \cdots & x_n^r \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_r \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$$

- Use the matrix-division operator (\) to solve for the coefficients in minimum-squared-error manner. (Check previous lecture slides for the explanation.) Note: You are not allowed to use the poly* functions in this lab.
- Plot the sampled (x_i, y_i) pairs together with the function y = f(x) with the estimated coefficients. You need to use hold on.
- After doing these steps successfully, repeat them using polynomials of different degrees. At least do degree-1 to degree-3 polynomials. Plot them all together.