

Investigation of the solution of least squares problems using the QR factorization

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1 METHODOLOGY

Among the methods includes the following: the normal equation.

Given data $((x_1; y_1), \dots, (x_N; y_N))$, we may define the error associated to saying $y = ax + b$.

This is just N times the variance of the data set and It makes no difference whether or not we study the variance or N times the variance as our error, and note that the error is a function of two variables.

The goal is to find values of a and b that minimize the error. We will describe how to factor a general $m \times n$ matrix A , with $m \geq n$, $A = QR$.

$$a^2y - (ax + b) = \frac{1}{N} \sum_{n=1}^N (y_n(ax_n + b^2)). \quad (1)$$

2 REFERENCES

American Congress on Surveying and Mapping, author = American Congress on Surveying and Mapping, title = Issue of surveying and Land Information System, date = June, 2001,