

Q1.

09.05.2018 temperature for every 3 hours.

time of day	t	temp
12 mid	0	17
3 am	1/8	13
6 am	2/8	15
9 am	3/8	21
12 noon	4/8	26
3 pm	5/8	28
6 pm	6/8	25
9 pm	7/8	21

$$\begin{aligned}
c_1 + c_2 \cos 2\pi(0) + c_3 \sin 2\pi(0) &= 17 \\
c_1 + c_2 \cos 2\pi(1/8) + c_3 \sin 2\pi(1/8) &= 13 \\
c_1 + c_2 \cos 2\pi(2/8) + c_3 \sin 2\pi(2/8) &= 15 \\
c_1 + c_2 \cos 2\pi(3/8) + c_3 \sin 2\pi(3/8) &= 21 \\
c_1 + c_2 \cos 2\pi(4/8) + c_3 \sin 2\pi(4/8) &= 26 \\
c_1 + c_2 \cos 2\pi(5/8) + c_3 \sin 2\pi(5/8) &= 28 \\
c_1 + c_2 \cos 2\pi(6/8) + c_3 \sin 2\pi(6/8) &= 25 \\
c_1 + c_2 \cos 2\pi(7/8) + c_3 \sin 2\pi(7/8) &= 21
\end{aligned}$$

$$A = \begin{bmatrix} 1 & \cos 0 & \sin 0 \\ 1 & \cos \pi/4 & \sin \pi/4 \\ 1 & \cos \pi/2 & \sin \pi/4 \\ 1 & \cos 3\pi/4 & \sin \pi/4 \\ 1 & \cos \pi & \sin \pi \\ 1 & \cos 5\pi/4 & \sin 5\pi/4 \\ 1 & \cos 3\pi/2 & \sin 3\pi/2 \\ 1 & \cos 7\pi/4 & \sin 7\pi/4 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 1 & \sqrt{2}/2 & \sqrt{2}/2 \\ 1 & 0 & 1 \\ 1 & -\sqrt{2}/2 & \sqrt{2}/2 \\ 1 & -1 & 0 \\ 1 & -\sqrt{2}/2 & -\sqrt{2}/2 \\ 1 & 0 & -1 \\ 1 & \sqrt{2}/2 & -\sqrt{2}/2 \end{bmatrix} \quad b = \begin{bmatrix} 17 \\ 13 \\ 15 \\ 21 \\ 26 \\ 28 \\ 25 \\ 21 \end{bmatrix}$$

$$A^T A c = A^T b$$

$$= \begin{bmatrix} 8 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & \sqrt{2}/2 & 0 & -\sqrt{2}/2 & -1 & -\sqrt{2}/2 & 0 & \sqrt{2}/2 \\ 0 & \sqrt{2}/2 & 1 & \sqrt{2}/2 & 0 & -\sqrt{2}/2 & -1 & -\sqrt{2}/2 \end{bmatrix} \begin{bmatrix} 17 \\ 13 \\ 15 \\ 21 \\ 26 \\ 28 \\ 25 \\ 21 \end{bmatrix}$$

$$= \begin{bmatrix} 166 \\ -19.5 \\ -20.5 \end{bmatrix}$$

$$\text{Then } (c_1, c_2, c_3) = (20.75, 4.875, -5.125)$$

Our function becomes  $20.75 - 4.875\cos 2\pi t - 5.125\sin 2\pi t$

$b - A\bar{x} = r$

$$\begin{bmatrix} 17 \\ 13 \\ 15 \\ 21 \\ 26 \\ 28 \\ 25 \\ 21 \end{bmatrix} - \begin{bmatrix} 15.875 \\ 13.678 \\ 15.625 \\ 20.573 \\ 25.625 \\ 27.821 \\ 25.875 \\ 20.926 \end{bmatrix} = \begin{bmatrix} 1.125 \\ -0.678 \\ -0.625 \\ 0.427 \\ 0.375 \\ 0.179 \\ -0.875 \\ 0.074 \end{bmatrix} = r$$

Squares of the r matrices' elements=

1.265625

0.459684

0.390625

0.182329

0.140625

0.032041

0.765625

0.005476

Sum of these divided by 8 gives us 0.405253 and the square root of this value is

0.636 which is our RMSE.

## Q2-1.

Linear systems' Jacobian matrix will exist of the same coefficients since in linear systems' equations we don't have more than 1 order equations so that when taking the derivative we will always get the coefficient of the unknowns. Then  $\mathbf{A}^T \mathbf{A}$  will always be same which makes the method to converge to the solution in one iteration.

## Q2-2.

$$y_1 = c_1 x_1^{c_2}$$

$$y_2 = c_1 x_2^{c_2}$$

$$y_3 = c_1 x_3^{c_2}$$

$$r_1(x_1, y_1) = c_1 x_1^{c_2} - y_1$$

$$r_2(x_2, y_2) = c_1 x_2^{c_2} - y_2$$

$$r_3(x_3, y_3) = c_1 x_3^{c_2} - y_3$$

$$J = \begin{bmatrix} \partial r_1 / \partial c_1 & \partial r_1 / \partial c_2 \\ \partial r_2 / \partial c_1 & \partial r_2 / \partial c_2 \\ \partial r_3 / \partial c_1 & \partial r_3 / \partial c_2 \end{bmatrix} = \begin{bmatrix} x_1^{c_2} & c_2 c_1 x_1^{c_2-1} \\ x_2^{c_2} & c_2 c_1 x_2^{c_2-1} \\ x_3^{c_2} & c_2 c_1 x_3^{c_2-1} \end{bmatrix}$$