

Problem 1 report:

- The linear program for the general problem written as an objective and set of constraints

Objective Function:

Minimize t

This represents the minimization of the maximum absolute deviation of the regression line from the data points.

Constraints:

For each data point (x_i, y_i) , the deviation must satisfy: $|a * x_i + b - y_i| \leq t$

Equivalently, we can express this as two constraints for every point:

$a * x_i + b - y_i \leq t$ and $-a * x_i - b + y_i \leq t$

Variables:

a and b : Parameters of the regression line $y = ax + b$.

t : The maximum absolute deviation (error) across all data points.

- The best solution for the specific problem above

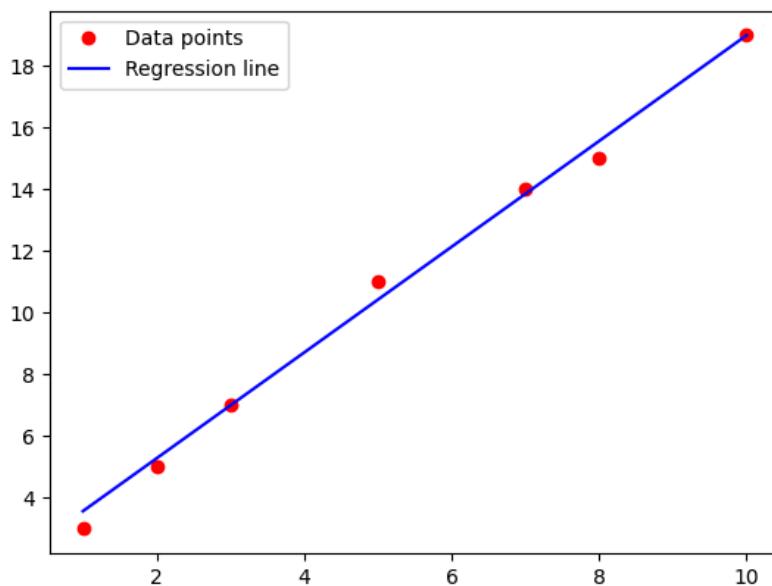
```
Optimal a: 1.7142857144575163
Optimal b: 1.8571428563570866
Optimal t (max absolute deviation): 0.5714285660084366
```

- The output of the LP solver that you used (showing that an optimal solution was found)

```
constraints = [cp.abs(a * x_val[i] + b - y_val[i]) <= t for i in range(len(points))]

objective = cp.Minimize(t)
prob = cp.Problem(objective, constraints)
prob.solve()
```

- A plot of the points and your solution for the instance



Problem 2 report:

- A description for a linear program for finding the best fit curve for temperature data.

Decision Variables:

- $x_0, x_1, x_2, x_3, x_4, x_5$: Coefficients of the model.
- t : The maximum absolute deviation (error) between the model prediction and the observed temperature.

Objective Function:

Minimize t

This minimizes the worst-case (maximum) absolute error across all data points.

Constraints:

For each data point i : $-t \leq T_{\text{pred}}(d_i) - T_i \leq t$ where T_i is the observed temperature for day d_i .

- The values of all of the variables to your linear program in the optimal solution that your linear program solver finds for the Corvallis data. Solving this LP may take a while depending on your computer. Include the output of the LP solver that you use (showing that an optimal solution was found).

```
Optimal solution found:  
x0 = 8.021419721336493  
x1 = 0.00010694836293243726 (daily drift in °C)  
x2 = 4.280890747505641  
x3 = 8.186857819354795  
x4 = -0.7906307941032018  
x5 = -0.2953602081034133  
Minimum maximum absolute deviation (E) = 14.235540295367645  
Estimated annual drift (x1 * 365.25) = 0.039062889561072706 °C/year
```

- A single plot that contains:
 - the raw data plotted as points in 2-d (with d as the x-axis and T as the y-axis),
 - your best fit curve, and
 - the linear part of the curve $x_0 + x_1 \cdot d$.

```

Thread count: 8 physical cores, 8 logical processors, using up to 8 threads

Optimize a model with 44608 rows, 7 columns and 312220 nonzeros
Model fingerprint: 0xc0d516ac
Coefficient statistics:
  Matrix range [6e-05, 2e+04]
  Objective range [1e+00, 1e+00]
  Bounds range [0e+00, 0e+00]
  RHS range [2e-01, 3e+01]
Presolve time: 0.07s
Presolved: 7 rows, 44608 columns, 312220 nonzeros

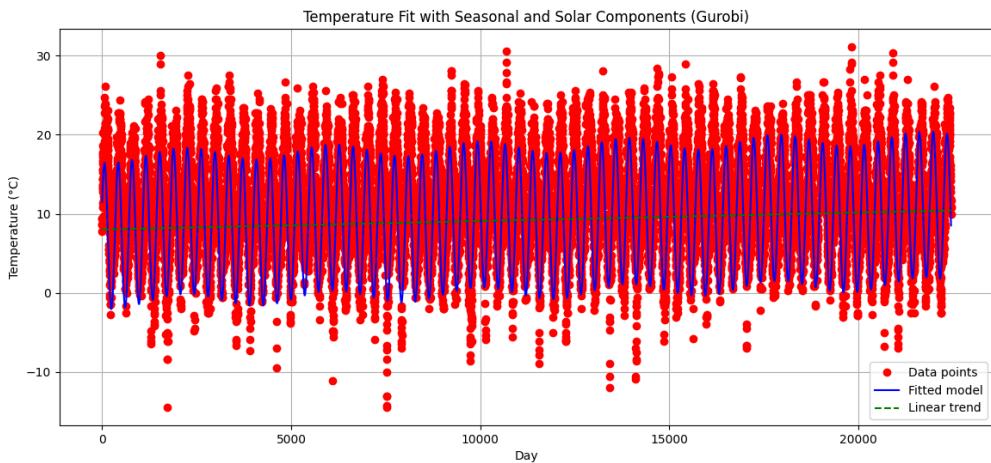
Iteration    Objective      Primal Inf.    Dual Inf.      Time
          0    7.0015891e+33   1.726236e+34   7.001589e+03    0s

Starting sifting (using simplex for sub-problems)...
Iter      Pivots     Primal Obj      Dual Obj      Time
  0          19     -infinity     1.9194274e+01    0s
  1          30   -0.0000000e+00     1.7613099e+01    0s
  2          48     1.1961771e+01     1.6295135e+01    0s

Sifting complete

 64     1.4235540e+01     0.000000e+00     0.000000e+00    0s

Solved in 64 iterations and 0.11 seconds (0.28 work units)
Optimal objective 1.423554030e+01
Optimal solution found:
```



- Based on the value x_1 , how many degrees Celsius per century is Corvallis changing, and is it warming or cooling trend?

Multiply x_1 by $365.25 * 100 \Rightarrow \text{temp_change_per_century} = x_{\text{values}}[1] * 365.25 * 100$

If $\text{temp_change_per_century}$ is positive, the trend is warming.

If negative, it indicates a cooling trend.