

1. Given  $n$  data points,  $(x_1, y_1), \dots, (x_n, y_n)$ , the linear least-squares line of best fit is the linear function defined as,

$$f(x) = w_1x + w_0$$

We now consider the sum of squares,

$$E(w_0, w_1) = \sum_{j=1}^n (y_j - f(x_j))^2$$

Expanding using the above definition of  $f$  and squaring, we arrive at,

$$E(w_0, w_1) = \sum_{i=1}^n (y_i - w_1x_i - w_0)^2 = \sum_{i=1}^n y_i^2 - 2w_1 \sum_{i=1}^n x_i y_i - 2w_0 \sum_{i=1}^n y_i + w_1^2 \sum_{i=1}^n x_i^2 + 2w_0 w_1 \sum_{i=1}^n x_i + w_0^2 \sum_{i=1}^n 1$$

In order to find the  $w_0, w_1$  that minimize this function, we shall derive this equation with respect to both, and set equal to zero in order to calculate the critical points. First,

$$\frac{\partial E}{\partial w_0} = -2 \sum_{i=1}^n y_i + 2w_1 \sum_{i=1}^n x_i + 2nw_0 \quad \text{Setting Equal to Zero and Solving}$$

$$0 = -2 \sum_{i=1}^n y_i + 2w_1 \sum_{i=1}^n x_i + 2nw_0$$

$$2 \sum_{i=1}^n y_i = 2w_1 \sum_{i=1}^n x_i + 2nw_0 \quad \text{Divide by 2 and multiply by "1"}$$

$$\frac{n \sum_{i=1}^n y_i}{n} = \frac{nw_1 \sum_{i=1}^n x_i}{n} + nw_0$$

$$n\bar{y} = nw_1\bar{x} + nw_0$$

As desired. Next, we derive with respect to  $w_1$ ,

$$\frac{\partial E}{\partial w_1} = -2 \sum_{i=1}^n x_i y_i + 2w_1 \sum_{i=1}^n x_i^2 + 2w_0 \sum_{i=1}^n x_i \quad \text{Setting Equal to Zero and Solving}$$

$$0 = -2 \sum_{i=1}^n x_i y_i + 2w_1 \sum_{i=1}^n x_i^2 + 2w_0 \sum_{i=1}^n x_i$$

$$\sum_{i=1}^n x_i y_i = w_1 \sum_{i=1}^n x_i^2 + w_0 \sum_{i=1}^n x_i \quad \text{Multiply by "1" as before}$$

$$\sum_{i=1}^n x_i y_i = w_1 \sum_{i=1}^n x_i^2 + nw_0\bar{x}$$

As desired. Thus, we have found the minimizing equations. Next, we shall use Cramer's rule for  $2 \times 2$  systems to solve for  $w_0, w_1$ . First, we place the above system into matrix form as,

$$\begin{bmatrix} n & n\bar{x} \\ n\bar{x} & \sum_{i=1}^n x_i^2 \end{bmatrix} \begin{bmatrix} w_0 \\ w_1 \end{bmatrix} = \begin{bmatrix} n\bar{y} \\ \sum_{i=1}^n x_i y_i \end{bmatrix}$$

Then the determinant of the coefficient matrix is,

$$D = n \sum_{i=1}^n x_i^2 - n^2 \bar{x}^2$$

Substituting by Cramer's rule,

$$\begin{bmatrix} n\bar{y} & n\bar{x} \\ \sum_{i=1}^n x_i y_i & \sum_{i=1}^n x_i^2 \end{bmatrix}$$

Then the determinant of the augmented matrix is,

$$D_{w_0} = n\bar{y} \sum_{i=1}^n x_i^2 - n\bar{x} \sum_{i=1}^n x_i y_i$$

And similarly,

$$\begin{bmatrix} n & n\bar{y} \\ n\bar{x} & \sum_{i=1}^n x_i y_i \end{bmatrix}$$

Then,

$$D_{w_1} = n \sum_{i=1}^n x_i y_i - n^2 \bar{x} \bar{y}$$

Finally, we may compute,

$$w_0 = \frac{D_{w_0}}{D} = \frac{n\bar{y} \sum_{i=1}^n x_i^2 - n\bar{x} \sum_{i=1}^n x_i y_i}{n \sum_{i=1}^n x_i^2 - n^2 \bar{x}^2}$$

$$w_1 = \frac{D_{w_1}}{D} = \frac{n \sum_{i=1}^n x_i y_i - n^2 \bar{x} \bar{y}}{n \sum_{i=1}^n x_i^2 - n^2 \bar{x}^2}$$

2. We now consider the three distinct points,  $(x_0, y_0)$ ,  $(x_1, y_1)$ ,  $(x_2, y_2)$ . Given these points, we may construct a polynomial of degree 2 that will fit the data perfectly. As such, we know that for our points,

$$a_2 x^2 + a_1 x + a_0 = y$$

Will always be true. We now wish to write this system as a matrix equation. For our data points, we have the following equations,

$$a_2 x_0^2 + a_1 x_0 + a_0 = y_0$$

$$a_2 x_1^2 + a_1 x_1 + a_0 = y_1$$

$$a_2 x_2^2 + a_1 x_2 + a_0 = y_2$$

Here, we note that the first entry in each equation have the common coefficient  $a_2$  and so on across the left hand side of the equations. Thus, we see that this left hand side resembles a matrix equation with the entries for each equation being multiplied by an  $a$  matrix that has the corresponding coefficients. Thus, we shall write this system in the following form,

$$\underbrace{\begin{bmatrix} x_0^2 & x_0 & 1 \\ x_1^2 & x_1 & 1 \\ x_2^2 & x_2 & 1 \end{bmatrix}}_{\mathbf{X-matrix}} \underbrace{\begin{bmatrix} a_2 \\ a_1 \\ a_0 \end{bmatrix}}_{\mathbf{a-vector}} = \underbrace{\begin{bmatrix} y_0 \\ y_1 \\ y_2 \end{bmatrix}}_{\mathbf{y-vector}}$$

Or, in simpler form  $\mathbf{X}\vec{a} = \vec{y}$ , as desired.

3. We consider the potential equation,

$$1782^{12} + 1841^{12} = 1922^{12}$$

In SageMathCell, we compute the equation,

$$\sqrt[12]{1782^{12} + 1841^{12}}$$

To 11 digits of precision. The result,

$$\sqrt[12]{1782^{12} + 1841^{12}} = 1922.0000000$$

Based on this 11 digit precision, it would appear that the Theorem is incorrect.

We now use SageMathCell to compute the absolute error to 12 digits of precision,

$$|\sqrt[12]{1782^{12} + 1841^{12}} - 1922| = 4.37721610069e - 8$$

So, we see that at a slightly higher precision, the absolute error is a very small value. We may also compute,

$$\frac{|\sqrt[12]{1782^{12} + 1841^{12}} - 1922|}{1922} = 2.27742773189e - 11$$

Based on these error calculations, we see that this triple is very close to a true equation. In fact, on a lower precision integer format, rounding error would make it appear to be true. Thus we see that this may be called a Fermat near miss.

4. Completed

5. Completed