

EX.4.3.8.b, Sauer3

Find the QR factorization and use it to solve the following least squares problem

$$\begin{bmatrix} 2 & 4 \\ 0 & -1 \\ 2 & -1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -1 \\ 3 \\ 2 \\ 1 \end{bmatrix}.$$

Suggestion: Use the Gram-Schmidt algorithm for getting the QR factorization, and remember that a thin QR factorization is enough for this problem. No need to compute a full QR factorization.