

```
1 using LinearAlgebra, RowEchelon
```

Question 2

Describe all least-squares solutions of the equation $Ax = b$

The least-squares solutions are all vectors of the form $\hat{x} = \underline{\hspace{1cm}} + x_3 \underline{\hspace{1cm}}$

```
A = 4×3 Matrix{Int64}:
```

```
 1  1  1  0
 1  1  0
 1  0  1
 1  0  1
```

```
1 A = [
2     1 1 0;
3     1 1 0;
4     1 0 1;
5     1 0 1
6 ]
```

```
b = [1, 3, 7, 5]
```

```
1 b = [
2     1;
3     3;
4     7;
5     5
6 ]
```

```
AT = 3×4 transpose(::Matrix{Int64}) with eltype Int64:
```

```
 1  1  1  1  1
 1  1  0  0
 0  0  1  1
```

```
1 AT = transpose(A)
```

```
Aug = 3×4 Matrix{Int64}:
```

```
 4  2  2 16
 2  2  0  4
 2  0  2 12
```

```
1 Aug = [AT*A AT*b]
```

```
3×4 Matrix{Float64}:
```

```
1.0  0.0  1.0  6.0
0.0  1.0 -1.0 -4.0
0.0  0.0  0.0  0.0
```

```
1 rref(Aug)
```

$x_1 + x_3 = 6$; $x_2 - x_3 = -4$

The least-squares solutions are all vectors of the form

$$\mathbf{a} = [6, -4, 0]$$

```
1 a = [  
2     6;  
3     -4;  
4     0;  
5  ]
```

$$\mathbf{f} = [-1, 1, 1]$$

```
1 f = [  
2     -1;  
3      1;  
4      1  
5  ]
```

Question 3

Compute the least-squares error associated with the solution

$$\mathbf{A_3} = 3 \times 2 \text{ Matrix}\{\text{Int64}\}:$$

```
1  2  
1 -1  
1  1
```

```
1 A_3 = [  
2     1 2;  
3     1 -1;  
4     1 1  
5  ]
```

$$\mathbf{b_3} = [4, 6, 0]$$

```
1 b_3 = [  
2     4;  
3     6;  
4     0  
5  ]
```

$$\mathbf{\hat{x}_3} = [4, -1]$$

```
1 xhat_3 = [  
2     4;  
3     -1  
4  ]
```

$$\mathbf{pred_b_3} = [2, 5, 3]$$

```
1 pred_b_3 = A_3 * xhat_3
```

```
error_3 = 3.7416573867739413
```

```
1 error_3 = sqrt(sum((b_3 - pred_b_3).^2))
```

Question 4

Use the factorization $A = QR$ to find the least-squares solution of $Ax = b$

```
A_4 = 3×2 Matrix{Int64}:
```

```
 2  3
 2  4
 1  1
```

```
1 A_4 = [
2      2 3;
3      2 4;
4      1 1
5  ]
```

```
Q_4 = 3×2 Matrix{Float64}:
```

```
0.666667 -0.333333
0.666667  0.666667
0.333333 -0.666667
```

```
1 Q_4 = [
2      2/3 -1/3;
3      2/3 2/3;
4      1/3 -2/3
5  ]
```

```
R_4 = 2×2 Matrix{Int64}:
```

```
 3  5
 0  1
```

```
1 R_4 = [
2      3 5;
3      0 1
4  ]
```

```
b_4 = [8, 7, 9]
```

```
1 b_4 = [
2      8;
3      7;
4      9
5  ]
```

```
A_4T = 2×3 transpose(::Matrix{Int64}) with eltype Int64:
```

```
 2  2  1
 3  4  1
```

```
1 A_4T = transpose(A_4)
```

```
2×3 Matrix{Float64}:
```

```
2.0  2.0  1.0
3.0  4.0  1.0
```

```
1 transpose(R_4) * transpose(Q_4)
```

```
2x2 Matrix{Int64}:
```

```
 9  15
```

```
15  26
```

```
1 A_4T * A_4
```

```
[39, 61]
```

```
1 A_4T * b_4
```

```
xhat_4 = [11.0, -4.0]
```

```
1 xhat_4 = inv(A_4T * A_4) * A_4T * b_4
```

We get xhat here, but I'm not sure how the idea that $A = QR \rightarrow A^T = R^T Q^T$ would be helpful