

$$2) \quad A = QR$$

$$x = (A^T A)^{-1} A^T b = R^{-1} Q^T b$$

$$\begin{aligned} (A^T A)^T a_i &= (R^T R)^{-1} a_i \\ &= R^{-1} R^{-T} a_i \end{aligned}$$

$$R^{-T} \cdot a_i = x \quad R^T x = a_i \quad \text{can be computed in } \boxed{n^2} \text{ flops by back substitution.}$$

$$R^{-1} \cdot x = y \quad Ry = x \rightarrow n^2 \text{ flops by back sub.}$$

$$R^{-1} R^{-T} a_i = 2n^2 \text{ flops.}$$

$$a_i^T R^{-1} R^{-T} a_i = \|(R^{-T} a_i)\|^2 = \|x\|^2 \approx \boxed{2n} \text{ flops.}$$

$$3) \quad \text{minimize } \|Ax - b\|^2 = (a_i^T x - b_i)^2 = \left\| \begin{bmatrix} A \\ -a_i^T \end{bmatrix} x - \begin{bmatrix} b \\ -b_i \end{bmatrix} \right\|^2$$

subject to $a_i^T x = b_i$

Solution =

$$\begin{bmatrix} \begin{bmatrix} A^T & -a_i \end{bmatrix} \begin{bmatrix} A \\ -a_i^T \end{bmatrix} & a_i \\ a_i^T & 0 \end{bmatrix} \begin{bmatrix} x \\ z \end{bmatrix} = \begin{bmatrix} \begin{bmatrix} A^T & -a_i \end{bmatrix} \begin{bmatrix} b \\ -b_i \end{bmatrix} \\ b_i \end{bmatrix}$$