

# PROBLEM 5

#1.  $b =$

#2.  $A^T A \hat{x} = A^T b$

$$\begin{bmatrix} 1 & 1 & 1 & 1 & 1 \end{bmatrix} A \hat{x} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \end{bmatrix} b$$

first row =  $\text{sum}(A \hat{x})$  first row =  $\text{sum}(b)$

$\downarrow$   
m terms

$\downarrow$   
m terms

$$\text{avg} = \frac{\text{sum}(A \hat{x})}{m} = \frac{\text{sum}(b)}{m}$$

s/c first rows are equal.

#3.  $\text{std}(b) = \sqrt{\frac{\|b - \text{avg}(b)\|^2}{m}}$

I don't know how to do #1, but assuming that method exists,

1) calculate  $b$  from last column of  $R$

2) calculate  $A \hat{x}$  from last column  $R \rightarrow (A \hat{x}) = \begin{matrix} \text{avg} \\ \text{avg} \end{matrix} (b)$