

1.) Find a line  $y = mx + b$  to best fit the data:

$$\{(1, 2), (3, 5), (4, 5), (6, 8), (6, 9), (7, 10)\}$$

a.) This data corresponds to  $y = f(x) = mx + b$ .

$$(1) \quad y(1) = m + b = 2$$

$$(2) \quad y(3) = 3m + b = 5$$

$$(3) \quad y(4) = 4m + b = 5$$

$$(4) \quad y(6) = 6m + b = 8$$

$$(5) \quad y(6) = 6m + b = 9$$

$$(6) \quad y(7) = 7m + b = 10$$

b.) This system can be written in matrix form:

$$A \vec{x} = \vec{b}$$

$$\begin{bmatrix} 1 & 1 \\ 3 & 1 \\ 4 & 1 \\ 6 & 1 \\ 6 & 1 \\ 7 & 1 \end{bmatrix} \begin{bmatrix} m \\ b \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \\ 5 \\ 8 \\ 9 \\ 10 \end{bmatrix}$$

C.) The least squares solution will be

$$A \vec{x}^* = \text{proj}_{\text{Ran}(A)} \vec{b}, \quad \vec{x}^* \text{ approx. } \vec{x}$$

or  $A^* A \vec{x}^* = A^* \vec{b}$  which is simpler to compute.

So,  $A^* A \vec{x}^* = A^* \vec{b}$  is equivalently:

$$\begin{bmatrix} 1 & 3 & 4 & 6 & 6 & 7 \\ -1 & -1 & -1 & -1 & -1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \\ 4 \\ 6 \\ 6 \\ 7 \\ 1 \\ 1 \end{bmatrix} \begin{bmatrix} m \\ b \end{bmatrix} = \begin{bmatrix} 1 & 3 & 4 & 6 & 6 & 7 \\ -1 & -1 & -1 & -1 & -1 & -1 \end{bmatrix} \begin{bmatrix} 2 \\ 5 \\ 5 \\ 8 \\ 9 \\ 10 \end{bmatrix}$$

$$\begin{bmatrix} 147 & 27 \\ -27 & -6 \end{bmatrix} \begin{bmatrix} m \\ b \end{bmatrix} = \begin{bmatrix} 209 \\ -39 \end{bmatrix}$$

$$\left[ \begin{array}{cc|c} 147 & 27 & 209 \\ -27 & -6 & -39 \end{array} \right] \xrightarrow{\text{RREF}} \left[ \begin{array}{cc|c} 1 & 0 & 1.3137 \\ 0 & 1 & 0.5882 \end{array} \right]$$

$$\therefore \vec{x}^* = \begin{bmatrix} m \\ b \end{bmatrix} = \begin{bmatrix} 1.3137 \\ 0.5882 \end{bmatrix}$$