

$$y = ax + b$$

$$\begin{bmatrix} -1 \\ 0.2 \\ 0.9 \\ 2.1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 2 \\ 3 \end{bmatrix} a + \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} b$$

$$= \begin{bmatrix} 0 & 1 \\ 1 & 1 \\ 2 & 1 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix}$$

a, b

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

$$\boxed{A^T A} \hat{x} = \boxed{A^T b}$$

Linear Algebra

주재걸

고려대학교 컴퓨터학과



Summary So Far

- Least squares
 - Derivation of normal equation
 - Case of non-invertible $A^T A$
- Orthogonal and orthonormal vectors
- Orthogonal and orthonormal basis of a subspace
- Orthogonal projections
- Gram-Schmidt orthogonalization and QR factorization