University of Technology Sydney Department of Mathematical and Physical Sciences

37233 Linear Algebra Tutorial Assignment 10

Question 1.

Find the least squares solution to the following (inconsistent) set of equations.

$$3x + y = 1$$
$$x + y = 1$$
$$x + 2y = 1$$

Question 2.

Find the equation $y = \beta_0 + \beta_1 x$ of the least squares line that best fit the data points (2,3), (3,2), (5,1) and (6,0).

Question 3.

Find the line of best fit through the following data points (x, y).

$$\begin{array}{ccc} x & y \\ -0.31 & 3.15 \\ 0.71 & 9.12 \\ 2.11 & 12.11 \\ 2.65 & 14.01 \end{array}$$

Question 4.

Find eigenvalues and eigenvectors of the matrix \mathbf{A} and construct matrices \underline{P} and \mathbf{D} such that $\mathbf{A} = \mathbf{P}\mathbf{D}\mathbf{P}^{-1}$

$$\mathbf{A} = \left[\begin{array}{cc} 1 & 2 \\ 4 & 3 \end{array} \right].$$

Question 5.

Orthogonally diagonalize the matrix ${\bf A}$ given below and construct its spectral decomposition

$$\mathbf{A} = \left[\begin{array}{cc} 1 & 3 \\ 3 & 1 \end{array} \right].$$