

Homework 1: Linear Algebra

3. $\hat{x} = (A^T A)^{-1} A^T b$

$n=1: (0, 1)$

$1 = m(0) + b$

$n=2: (1, 3.2)$

$3.2 = m(1) + b$

$n=3: (1.9, 5)$

$5 = m(1.9) + b$

$n=4: (3, 7.2)$

$7.2 = m(3) + b$

$n=5: (3.9, 9.3)$

$9.3 = m(3.9) + b$

$n=6: (5, 11.1)$

$11.1 = m(5) + b$

$$A = \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 1.9 \\ 1 & 3 \\ 1 & 3.9 \\ 1 & 5 \end{bmatrix}$$

$x = \begin{bmatrix} b \\ m \end{bmatrix}$

$$b = \begin{bmatrix} 1 \\ 3.2 \\ 5 \\ 7.2 \\ 9.3 \\ 11.1 \end{bmatrix}$$

$$A^T = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1.9 & 3 & 3.9 & 5 \end{bmatrix}$$

$$(A^T A) = \begin{bmatrix} 6(1) & 0+1+1.9+3+3.9+5 \\ 0+1+1.9+3+3.9+5 & 0+1+1.9^2+3^2+3.9^2+5^2 \end{bmatrix} = \begin{bmatrix} 6 & 14.8 \\ 14.8 & 53.82 \end{bmatrix}$$

$$(A^T A)^{-1} = \begin{bmatrix} 6 & 14.8 \\ 14.8 & 53.82 \end{bmatrix}^{-1} = \frac{1}{6(53.82) - (14.8)^2} \begin{bmatrix} 53.82 & -14.8 \\ -14.8 & 6 \end{bmatrix}$$
$$= \frac{1}{103.88} \begin{bmatrix} 53.82 & -14.8 \\ -14.8 & 6 \end{bmatrix} = \begin{bmatrix} 0.518 & -0.142 \\ -0.142 & 0.058 \end{bmatrix}$$

$$A^T b = \begin{bmatrix} 1+3.2+5+7.2+9.3+11.1 \\ 0+3.2+(1.9)(5)+(3)(7.2)+(3.9)(9.3)+(5)(11.1) \end{bmatrix} = \begin{bmatrix} 36.8 \\ 126.07 \end{bmatrix}$$

$$(A^T A)^{-1} A^T b = \begin{bmatrix} 0.518 & -0.142 \\ -0.142 & 0.058 \end{bmatrix} \begin{bmatrix} 36.8 \\ 126.07 \end{bmatrix} = \begin{bmatrix} 1.16046 \\ 2.08646 \end{bmatrix} = \hat{x}$$

4. Yes; these vectors are linearly independent and all possibly existing vectors in the vector space can be expressed as a linear combination of these vectors.

5. No; \vec{e}_1 and \vec{e}_2 are linearly dependent of one another. For example, \vec{e}_2 can be expressed as $\vec{e}_2 = (1)\vec{e}_1 + (0)\vec{e}_3$.

6. Yes; we know from question 4 that the first three vectors are capable basis vectors; the additional vector \vec{w}^4 is linearly dependent and doesn't present any changes to the dimensions it spans, so it remains spanning \mathbb{R}^3 .