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CS 450 HW#2 Q3

Creating Least Squares System

Set up the linear least squares system $Ax \simeq b$ for fitting the model function $f(t, x) = x_1 t + x_2 e^t$ to the three data points $(1, 2), (2, 3), (3, 5)$.

$$\begin{aligned} f(t, x) &= x_1 t + x_2 e^t \simeq b \\ Ax &= \phi_1(t)x_1 + \phi_2(t)x_2 \simeq b \\ Ax &= \begin{pmatrix} t_1 & e^{t_1} \\ t_2 & e^{t_2} \\ t_3 & e^{t_3} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \simeq \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} \\ Ax &= \begin{pmatrix} 1 & e^1 \\ 2 & e^2 \\ 3 & e^3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \simeq \begin{pmatrix} 2 \\ 3 \\ 5 \end{pmatrix} \end{aligned}$$