MATH 2360-D01 WEEK 14

SECTIONS 5.4; PAGES 259-270

ABSTRACT. The problem of finding the straight line that best fits a number n>2 of samle points has a simple solution. The sample points yield n equations in 2 variables, and this system will, in general, be inconsistent. However, thinking of it as a matrix equation AX=B and using the notion of distance in \mathbb{R}^n , we can can still look for the X that minimizes the distance ||AX-B||.

Section 5.4

Reading. Make sure that you understand the following:

- (1) What orthogonal complements and direct sums of vector spaces are.
- (2) How to project a vector in a space V onto a subspace W of V.
- (3) The four fundamental subspaces associated to a matrix.
- (4) How to set up a least squares problem and solve it.

Suggested problems. To verify that you have understood the material, solve the following problems at the end of the section: 5, 11, 17, 23, and 25.

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