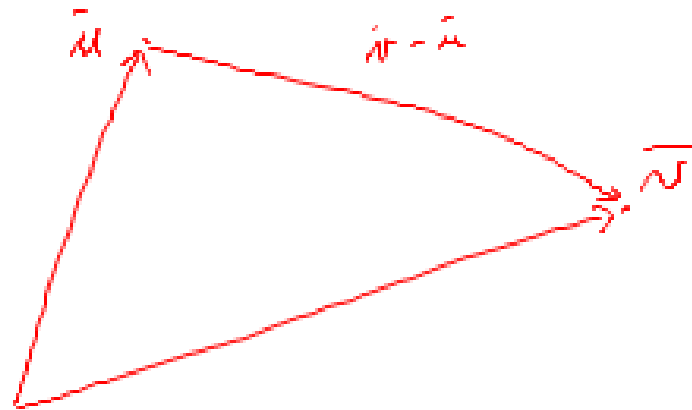


Find line  $y = ax + b$   
best fit given  $(x_1, y_1), \dots, (x_n, y_n)$

$\begin{bmatrix} b \\ a \end{bmatrix}$  is solution til

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \begin{bmatrix} b \\ a \end{bmatrix} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}$$

eller "normal solution"



$$d(\bar{a}, \bar{r}) = \|\bar{r} - \bar{a}\|$$
$$\|\bar{a} - \bar{r}\|$$

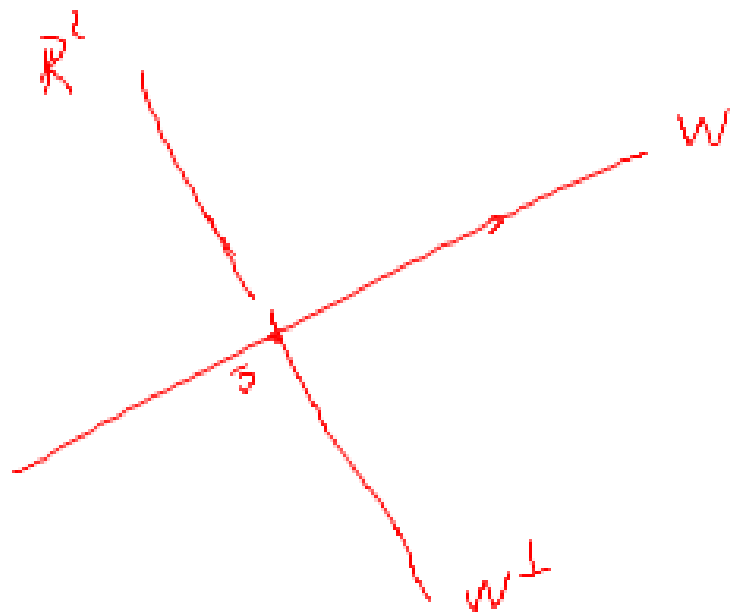
$$A = [\bar{a}_1 \quad \dots \quad \bar{a}_m]$$

$\text{Col } A = \text{span}\{\bar{a}_1, \dots, \bar{a}_m\}$  er mængden af vektorer på formen

$$x_1 \bar{a}_1 + x_2 \bar{a}_2 + \dots + x_m \bar{a}_m =$$

$$\begin{bmatrix} | & & | & & | \\ \vdots & & \vdots & & \vdots \\ | & & | & & | \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{bmatrix} = A \bar{x}$$

$A \bar{x} = \bar{b}$  har løsning hvis  $\bar{b} \in \text{Col } A$   
Ellers find  $\hat{\bar{b}}$  i  $\text{Col } A$  tættest på  $\bar{b}$   
og løs  $A \bar{x} = \hat{\bar{b}}$



$$(W^\perp)^\perp = W$$

$$W = \mathbb{R}^m \quad W^\perp = \{\vec{0}\}$$

$$W = \{\vec{0}\} \quad W^\perp = \mathbb{R}^n$$

$$A = \begin{bmatrix} 1 & 2 & 0 & -1 \\ 2 & 3 & -2 & 1 \\ 3 & 1 & -10 & 12 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 0 & -1 \\ 0 & -1 & -2 & 3 \\ 0 & -5 & -10 & 15 \end{bmatrix} \sim$$

$$\begin{bmatrix} 1 & 0 & -4 & 5 \\ 0 & 1 & 2 & -3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Col A basis:  $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix} \right\}$

Row A has basis:  $\left\{ \begin{bmatrix} 1 \\ 0 \\ -4 \\ 5 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 2 \\ -3 \end{bmatrix} \right\}$

Nul A  
free variable.  $x_4 = s$   
 $x_3 = t$

$$x_2 + 2t - 3s = 0$$

$$x_1 - 4t + 5s = 0$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = s \begin{bmatrix} -5 \\ 3 \\ 0 \\ 1 \end{bmatrix} + t \begin{bmatrix} 4 \\ -2 \\ 1 \\ 0 \end{bmatrix}$$

$$(\text{Row } A)^\perp = \text{Null } A$$

$$\bar{x} \in \text{Null } A$$

$$\begin{bmatrix} \bar{a}_1 \\ \vdots \\ \bar{a}_m \end{bmatrix} \bar{x} = \bar{0}$$

$\Leftrightarrow$

$$\bar{a}_1 \cdot \bar{x} = 0, \dots, \bar{a}_m \cdot \bar{x} = 0 \Leftrightarrow$$

$\bar{x}$  orthogonal zu alle  $\bar{a}_i$  in  $A$

$\Downarrow$

$\bar{x}$  orthogonal zu Row  $A$

$$\bar{x} \in (\text{Row } A)^\perp$$

$$\bar{y} - \bar{z} = \hat{y}$$

$$\hat{y} = c_1 \bar{m}_1 + \dots + c_p \bar{m}_p$$

$$\bar{m}_i \cdot \hat{y} = \bar{m}_i \cdot (c_1 \bar{m}_1 + \dots + c_p \bar{m}_p)$$

$$= c_1 \bar{m}_i \cdot \bar{m}_1 + \dots + c_p \bar{m}_i \cdot \bar{m}_p$$

$$= c_1 \bar{m}_i \cdot \bar{m}_i$$

$$\bar{z} \in W^\perp \quad \bar{m}_i \cdot \bar{z} = 0$$

$$\begin{aligned} \bar{m}_i \cdot \hat{y} &= \bar{m}_i \cdot (\bar{y} - \bar{z}) = \bar{m}_i \cdot \bar{y} - \bar{m}_i \cdot \bar{z} \\ &= \bar{m}_i \cdot \bar{y} \end{aligned}$$

$$c_1 \bar{m}_i \cdot \bar{m}_i = \bar{m}_i \cdot \bar{y}$$

$$c_1 = \frac{\bar{m}_i \cdot \bar{y}}{\bar{m}_i \cdot \bar{m}_i}$$

