Quiz 11 Solution GSI: Lionel Levine 2/28/05

1. Find the equation of the line that best fits the points

in the least-squares sense.

We are looking for an *approximate* solution to the system

$$0m + b = 0$$
$$2m + b = 0$$
$$0m + b = 1.$$

In matrix form, this reads:

$$\left(\begin{array}{cc} 0 & 1\\ 2 & 1\\ 0 & 1 \end{array}\right) \left(\begin{array}{c} m\\ b \end{array}\right) = \left(\begin{array}{c} 0\\ 0\\ 1 \end{array}\right).$$

According to Theorem 4.35 we should find the *exact* solution to the system

$$\left(\begin{array}{ccc} 0 & 2 & 0 \\ 1 & 1 & 1 \end{array}\right) \left(\begin{array}{ccc} 0 & 1 \\ 2 & 1 \\ 0 & 1 \end{array}\right) \left(\begin{array}{ccc} m \\ b \end{array}\right) = \left(\begin{array}{ccc} 0 & 2 & 0 \\ 1 & 1 & 1 \end{array}\right) \left(\begin{array}{ccc} 0 \\ 0 \\ 1 \end{array}\right).$$

By multiplying out the matrices, this reduces to the system

$$\left(\begin{array}{cc} 4 & 2 \\ 2 & 3 \end{array}\right) \left(\begin{array}{c} m \\ b \end{array}\right) = \left(\begin{array}{c} 0 \\ 1 \end{array}\right),$$

which yields the solution $b = \frac{1}{2}$, $m = -\frac{1}{4}$. Therefore the equation of the best-fit line is

$$y = -\frac{1}{4}x + \frac{1}{2}.$$