

1. Find an orthogonal matrix  $Q$  and an upper triangular matrix  $R$  such that  $A = QR$ .

$$A = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}$$

We must apply Gram-Schmidt to the columns of  $A$ , in order. This gives us

$$\mathbf{v}_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

and

$$\mathbf{v}_2 = \sqrt{2} \begin{pmatrix} 1/2 \\ -1/2 \end{pmatrix} = \sqrt{2} \left[ -\frac{1}{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right].$$

Then

$$\begin{pmatrix} 1 \\ 1 \end{pmatrix} = \sqrt{2} \mathbf{v}_1$$

and

$$\begin{pmatrix} 1 \\ 0 \end{pmatrix} = \frac{1}{\sqrt{2}} (\mathbf{v}_1 + \mathbf{v}_2).$$

Therefore

$$Q = \begin{pmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{pmatrix}$$

and

$$R = \begin{pmatrix} \sqrt{2} & 1/\sqrt{2} \\ 0 & 1/\sqrt{2} \end{pmatrix}.$$

2. Compute the best fit line through the points  $(0, 0)$ ,  $(1, 1)$ , and  $(3, 5)$  in the least-squares sense.

We need to solve the equation  $A^T A \mathbf{x} = A^T \mathbf{b}$ , where

$$A = \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 3 \end{pmatrix}$$

and

$$\mathbf{b} = \begin{pmatrix} 0 \\ 1 \\ 5 \end{pmatrix}$$

Then

$$A^T A = \begin{pmatrix} 3 & 4 \\ 4 & 10 \end{pmatrix}$$

and

$$A^T \mathbf{b} = \begin{pmatrix} 6 \\ 16 \end{pmatrix},$$

so that

$$\mathbf{x} = \frac{1}{14} \begin{pmatrix} 10 & -4 \\ -4 & 3 \end{pmatrix} \begin{pmatrix} 6 \\ 16 \end{pmatrix} = \begin{pmatrix} -2/7 \\ 12/7 \end{pmatrix}.$$

Therefore the best fit line is  $y = \frac{12}{7}x - \frac{2}{7}$ .