Faculty of Engineering Electrical Engineering Department 2rd Year

Numerical Methods Sheet 11 Least Squares and Least Norm



Class Work

A. Programming Exercises (Matlab)

1. Find the least squares solution for the following system:

$$A = \begin{bmatrix} 2 & 1 \\ 3 & 5 \\ 2.2 & -1.1 \\ 4 & 3.1 \end{bmatrix}, B = \begin{bmatrix} -1.1 \\ 2.3 \\ -4.2 \\ 5.1 \end{bmatrix}$$

- a. Using left inverse
- b. Using SVD decomposition
- c. Using \ operator
- d. Using pinv
- 2. Find the least norm solution for the following system:

$$A = \begin{bmatrix} 3 & 2 & -2 & -1 \\ 1 & 0.3 & 1 & 5 \end{bmatrix}, B = \begin{bmatrix} -1.3 \\ 2.7 \end{bmatrix}$$

- a. Using right inverse
- b. Using SVD decomposition
- c. Using \ operator (Is the result a solution? Is this solution the least norm solution?)
- d. Using pinv

B. Paper Homework

- 1. Show that for any square nonsingular matrix: $A^{-1} = A^{\dagger} = A^{\prime i}$
- 2. Prove that: $A^{-1} = V \left[diag \left(1 / s_i \right) \right] U^T$

Home Work

A. Programming Exercises (Matlab)

1. Write a function *myNorm* that receives the same inputs as the function *norm* in Matlab and generates the same output

B. Paper Homework

1. Find by hand the least square solution for the system

$$A = \begin{bmatrix} 2 & 1 \\ 3 & 5 \\ 2.3 & -1 \\ 4 & 0 \end{bmatrix}, B = \begin{bmatrix} -1.1 \\ 5 \\ -4.2 \\ 5.1 \end{bmatrix}$$