

Welcome to EECS 16A!

Designing Information Devices and Systems I

Ana Arias and Miki Lustig



2022

Lecture 12A
Tri-Lateration, Projections



Good morning!

Last time:

- Computing delay with cross-correlation

Today:

- Finding position with multi-lateration
- Projections
- Least Squares (Maybe)

Localization

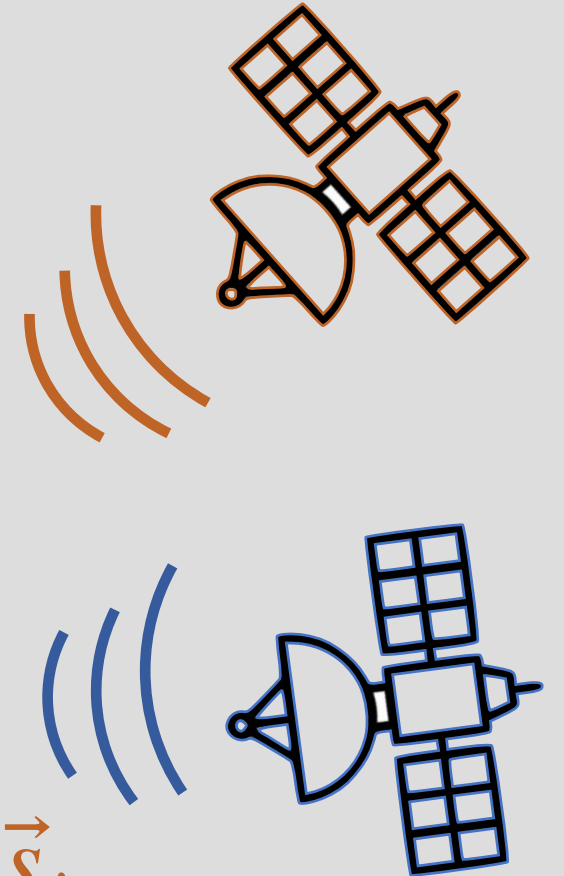
- Satellites transmit a unique code
 - Radio signal
- Signal is received and digitized by a receiver



Two problems:

1. Interference
2. Timing

What are good properties for the codes \vec{s}_i



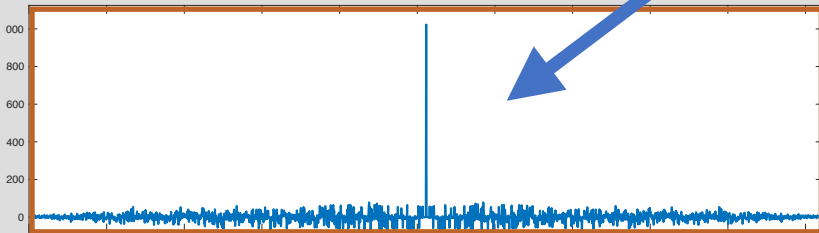
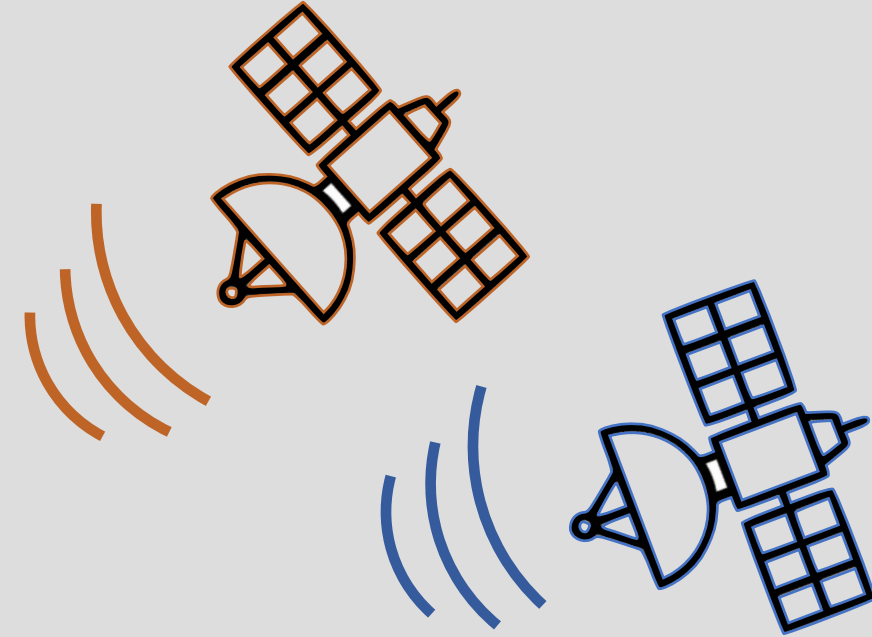
Received Signal

$$r[n] = s_1[n - \tau_1] + s_2[n - \tau_2] + w[n]$$

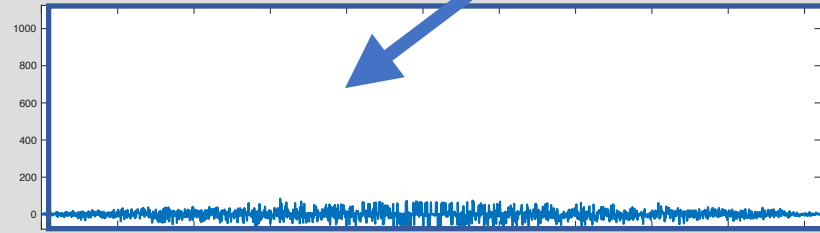
Correlate with $s_1[n]$:

$$\text{corr}_{\vec{r}}(\vec{s}_1)[k] = \langle r[n], s_1[n - k] \rangle$$

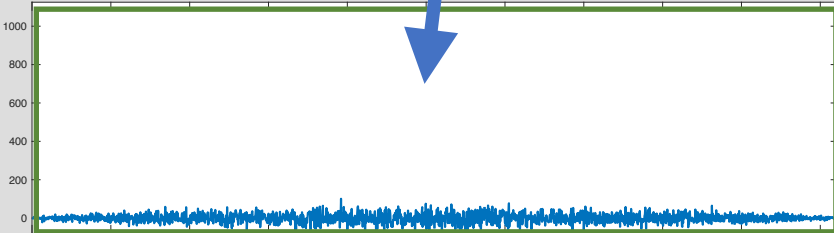
$$= \langle s_1[n - \tau_1], s_1[n - k] \rangle + \langle s_2[n - \tau_2], s_1[n - k] \rangle + \langle w[n], s_1[n - k] \rangle$$



Auto-correlation looks like an impulse



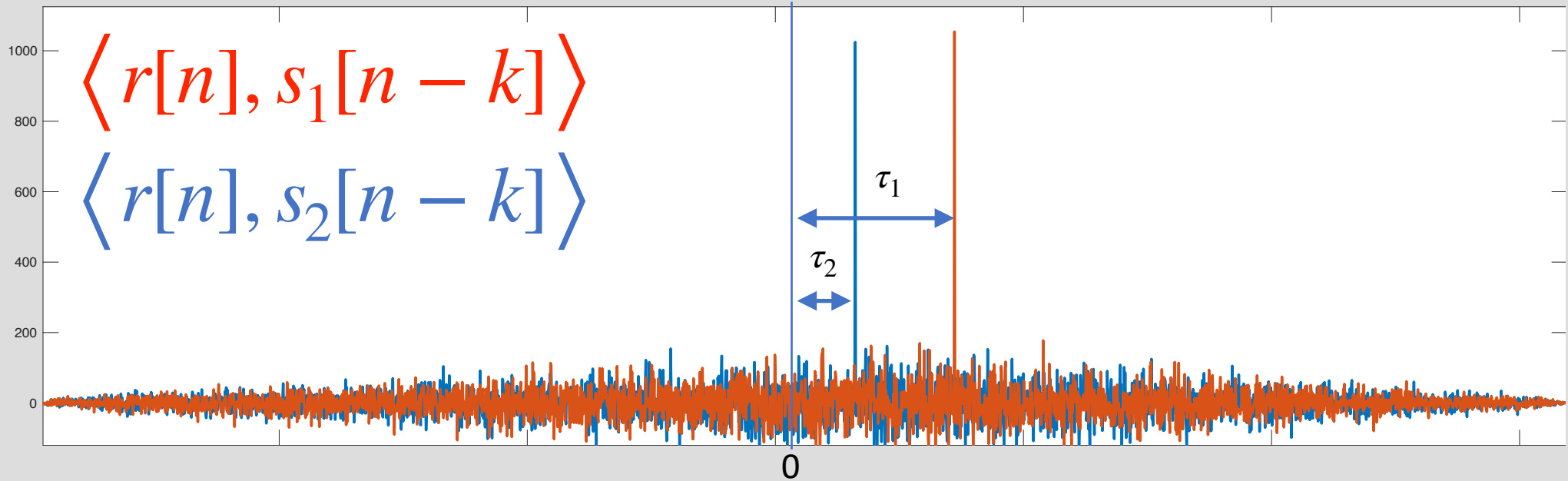
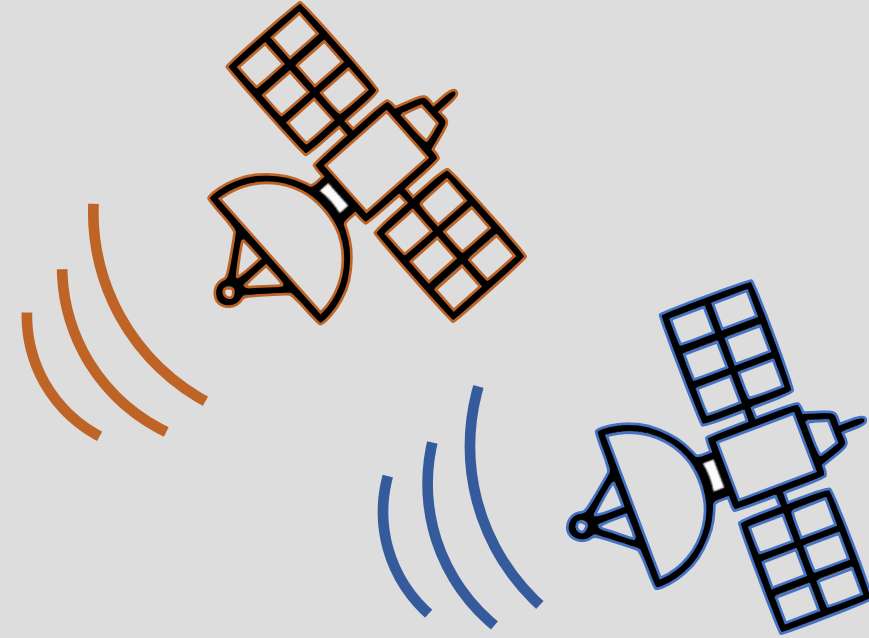
cross-correlation is small



cross-correlation with noise is small
(always true)

Received Signal

$$r[n] = s_1[n - \tau_1] + s_2[n - \tau_2] + w[n]$$

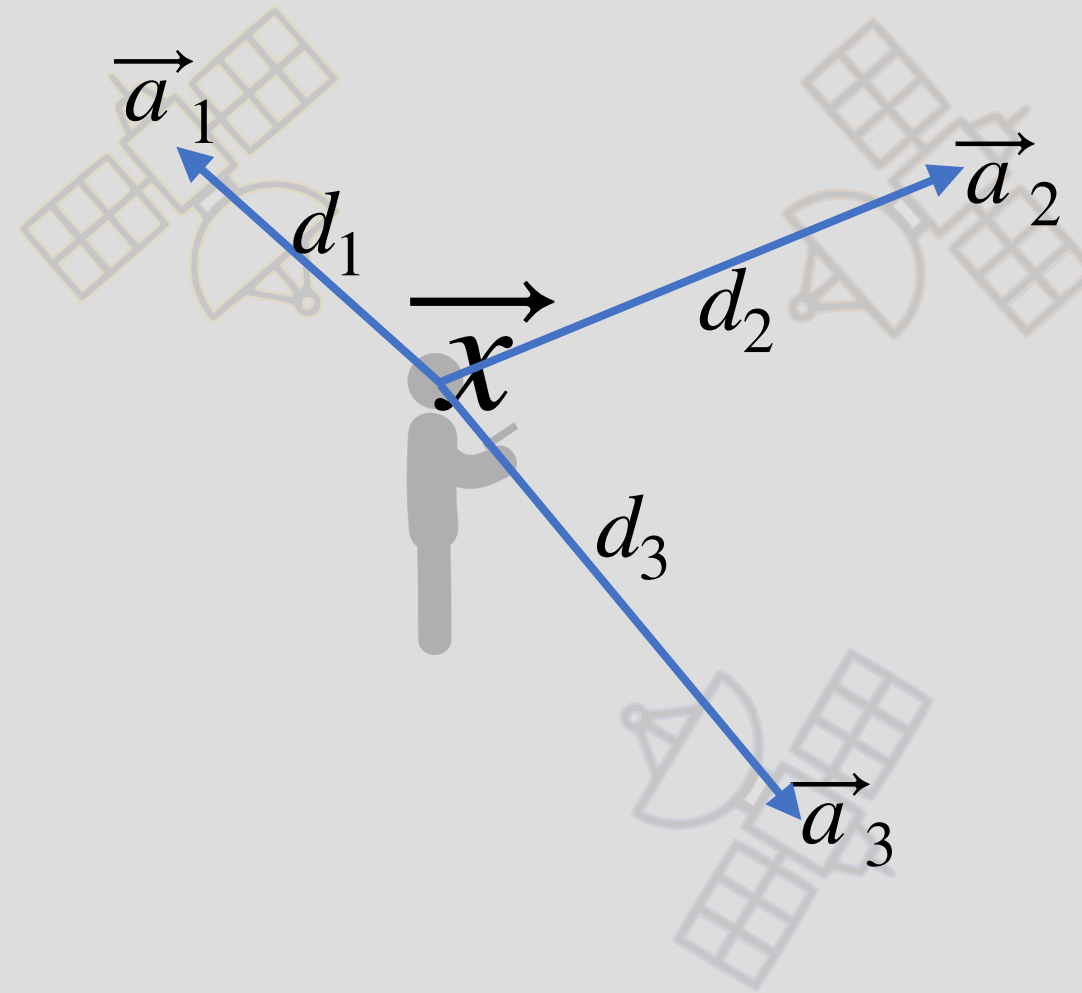


Trilateration

$$(1) \quad \|\vec{x} - \vec{a}_1\|^2 = d_1^2$$

$$(2) \quad \|\vec{x} - \vec{a}_2\|^2 = d_2^2$$

$$(3) \quad \|\vec{x} - \vec{a}_3\|^2 = d_3^2$$



$$d_1 = \tau_1 C$$

$$d_2 = \tau_2 C$$

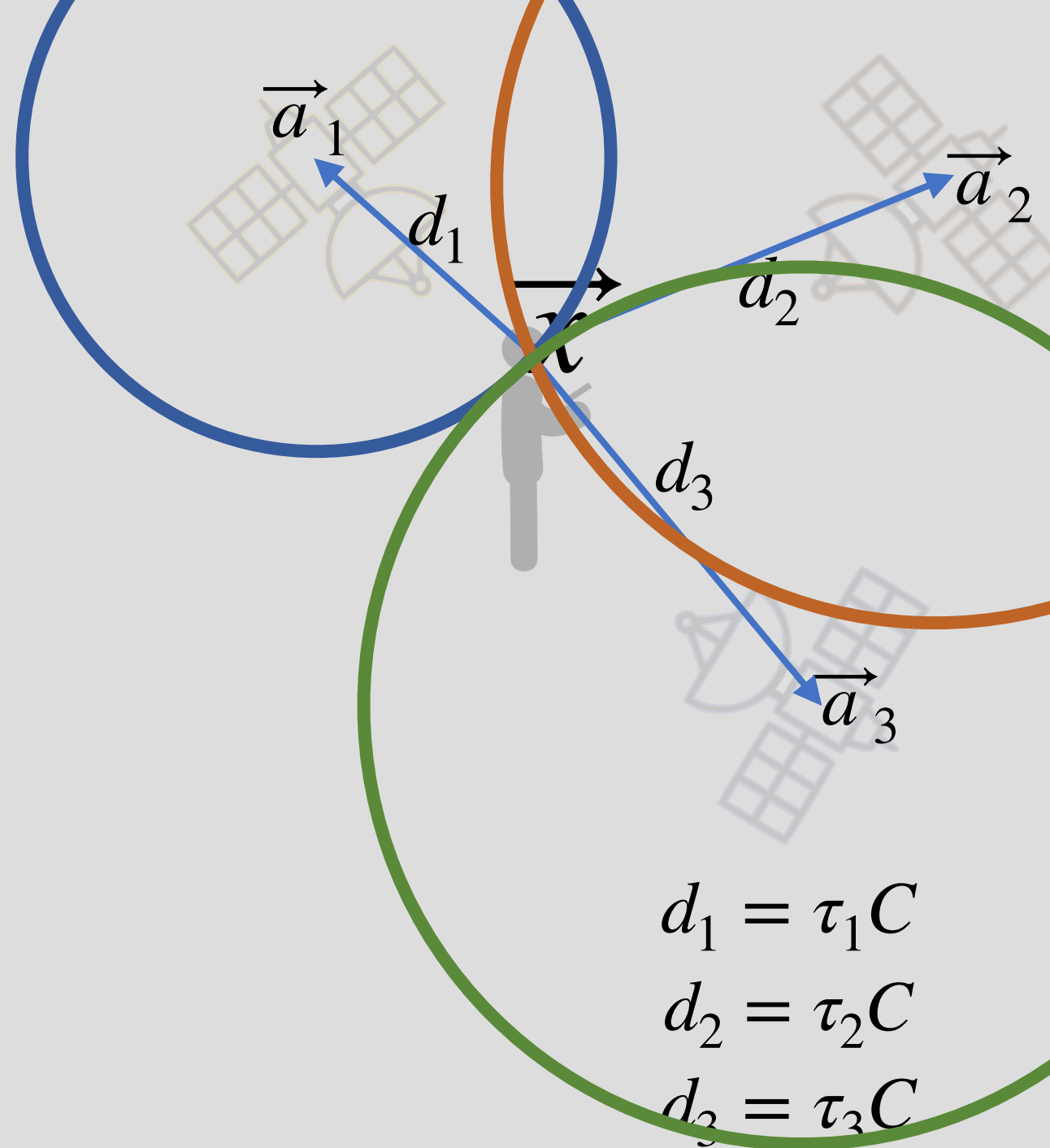
$$d_3 = \tau_3 C$$

Trilateration

$$(1) \quad \|\vec{x} - \vec{a}_1\|^2 = d_1^2$$

$$(2) \quad \|\vec{x} - \vec{a}_2\|^2 = d_2^2$$

$$(3) \quad \|\vec{x} - \vec{a}_3\|^2 = d_3^2$$



Trilateration

$$(1) \quad \|\vec{x} - \vec{a}_1\|^2 = d_1^2$$

$$(2) \quad \|\vec{x} - \vec{a}_2\|^2 = d_2^2$$

$$(3) \quad \|\vec{x} - \vec{a}_3\|^2 = d_3^2$$

$$\|\vec{x} - \vec{a}_1\|^2 = d_1^2$$

$$(\vec{x} - \vec{a}_1)^T(\vec{x} - \vec{a}_1) = d_1^2$$

$$\vec{x}^T \vec{x} - \vec{a}_1^T \vec{x} - \vec{x}^T \vec{a}_1 + \vec{a}_1^T \vec{a}_1 = d_1^2$$

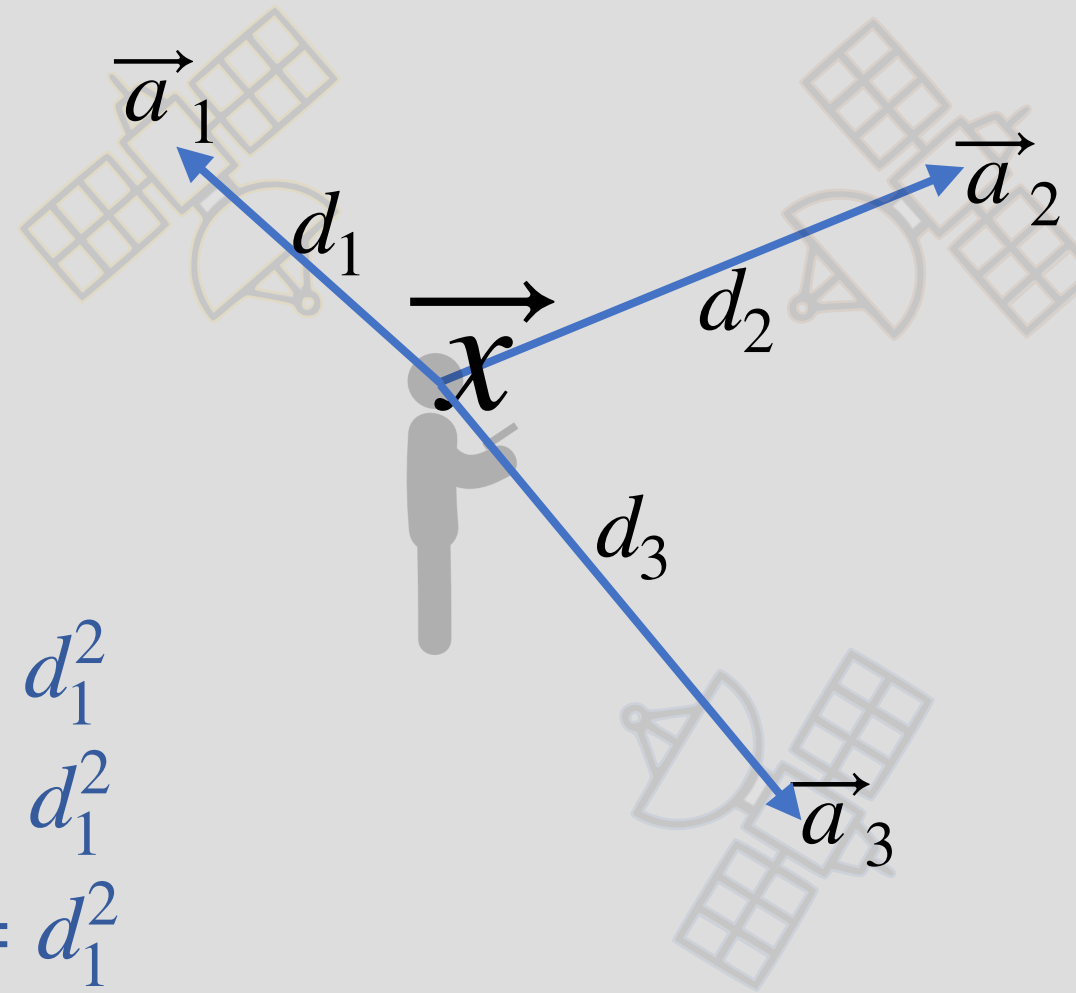
$$\|\vec{x}\|^2 - 2\vec{a}_1^T \vec{x} + \|\vec{a}_1\|^2 = d_1^2$$

$$\|\vec{x}\|^2 - 2\vec{a}_1^T \vec{x} + \|\vec{a}_1\|^2 = C^2 \tau_1^2$$

$$d_1 = \tau_1 C$$

$$d_2 = \tau_2 C$$

$$d_3 = \tau_3 C$$



Trilateration

$$(1) \quad \|\vec{x} - \vec{a}_1\|^2 = d_1^2$$

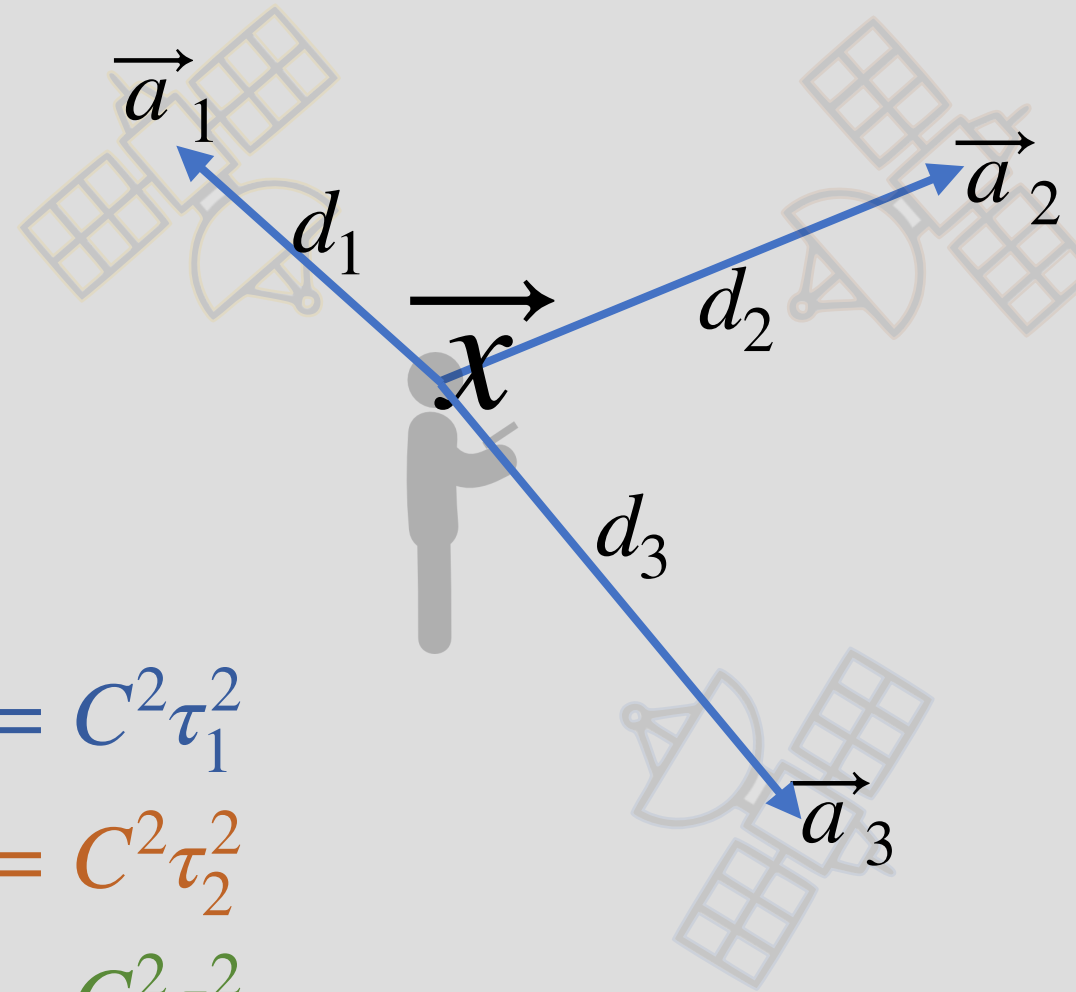
$$(2) \quad \|\vec{x} - \vec{a}_2\|^2 = d_2^2$$

$$(3) \quad \|\vec{x} - \vec{a}_3\|^2 = d_3^2$$

$$(1) \quad \|\vec{x}\|^2 - 2\vec{a}_1^T \vec{x} + \|\vec{a}_1\|^2 = C^2 \tau_1^2$$

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$$d_1 = \tau_1 C$$

$$d_2 = \tau_2 C$$

$$d_3 = \tau_3 C$$

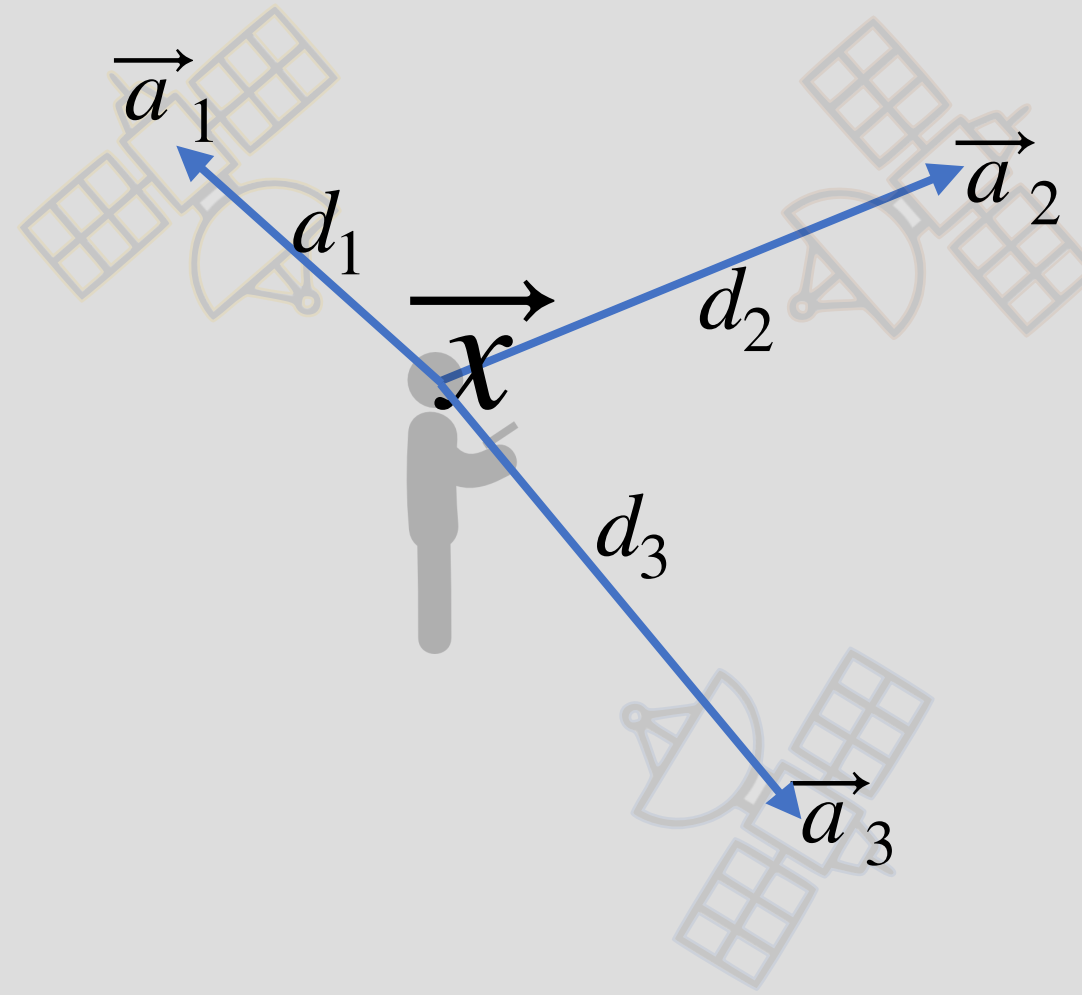
Trilateration

$$(1) \quad \|\vec{x}\|^2 - 2\vec{a}_1^T \vec{x} + \|\vec{a}_1\|^2 = C^2 \tau_1^2$$

$$(2) \quad \|\vec{x}\|^2 - 2\vec{a}_2^T \vec{x} + \|\vec{a}_2\|^2 = C^2 \tau_2^2$$

$$(3) \quad \|\vec{x}\|^2 - 2\vec{a}_3^T \vec{x} + \|\vec{a}_3\|^2 = C^2 \tau_3^2$$

(2) - (1)



Trilateration

$$(1) \quad \|\vec{x}\|^2 - 2\vec{a}_1^T \vec{x} + \|\vec{a}_1\|^2 = C^2 \tau_1^2$$

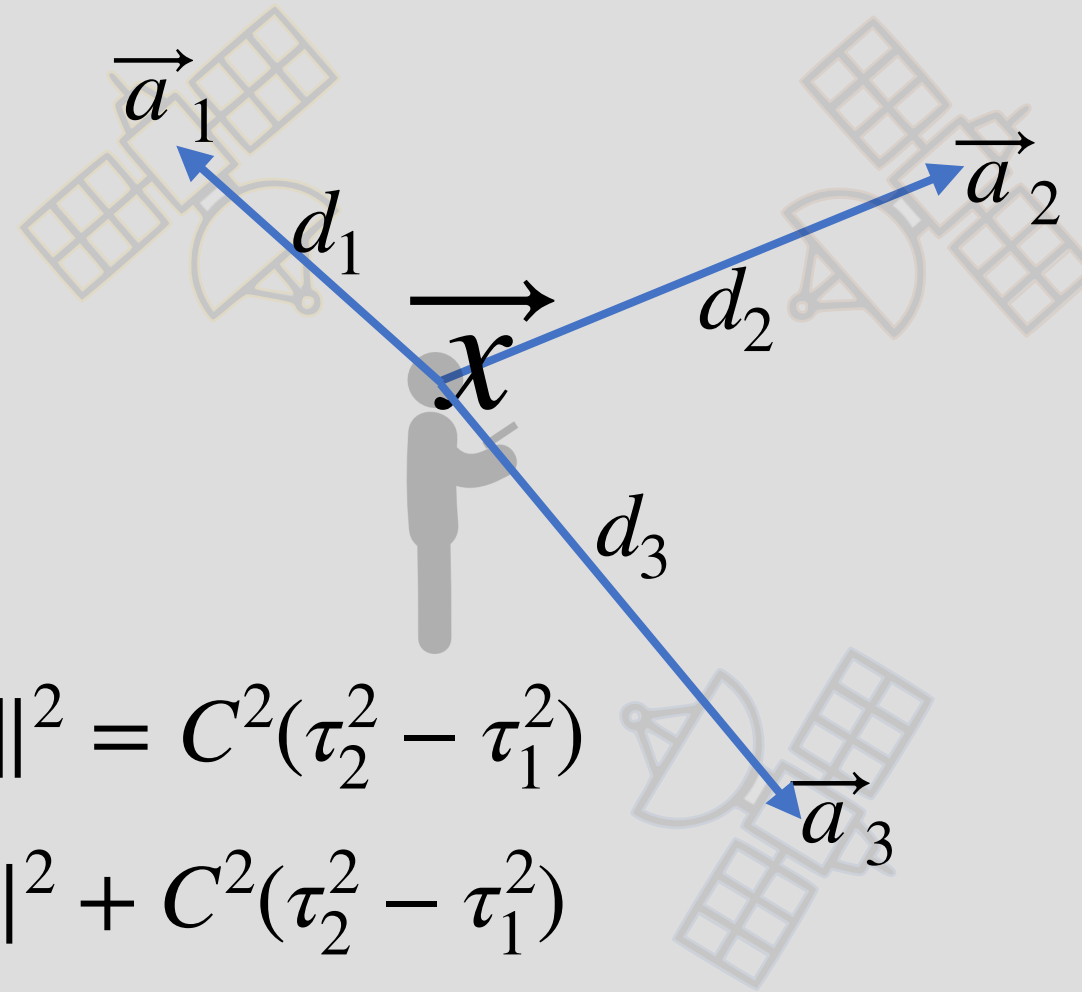
$$(2) \quad \|\vec{x}\|^2 - 2\vec{a}_2^T \vec{x} + \|\vec{a}_2\|^2 = C^2 \tau_2^2$$

$$(3) \quad \|\vec{x}\|^2 - 2\vec{a}_3^T \vec{x} + \|\vec{a}_3\|^2 = C^2 \tau_3^2$$

$$(2) - (1) \quad -2\vec{a}_2^T \vec{x} + 2\vec{a}_1^T \vec{x} + \|\vec{a}_2\|^2 - \|\vec{a}_1\|^2 = C^2(\tau_2^2 - \tau_1^2)$$

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\tau_2^2 - \tau_1^2)$$

$$(3) - (1) \quad 2(\vec{a}_1 - \vec{a}_3)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_3\|^2 + C^2(\tau_3^2 - \tau_1^2)$$



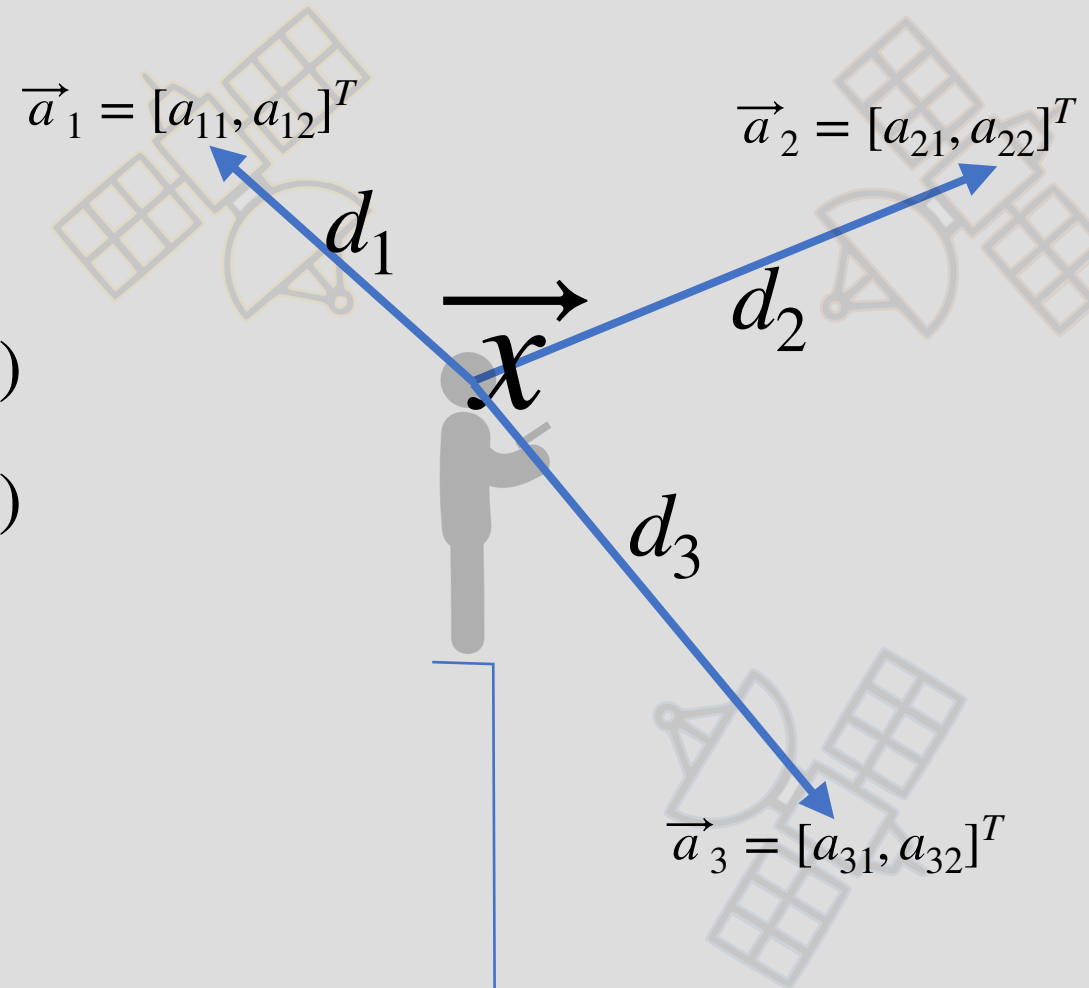
Trilateration

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\tau_2^2 - \tau_1^2)$$

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$$\begin{bmatrix} \\ \\ \end{bmatrix}$$

$$\begin{bmatrix} \\ \\ \end{bmatrix} = \begin{bmatrix} \\ \\ \end{bmatrix}$$



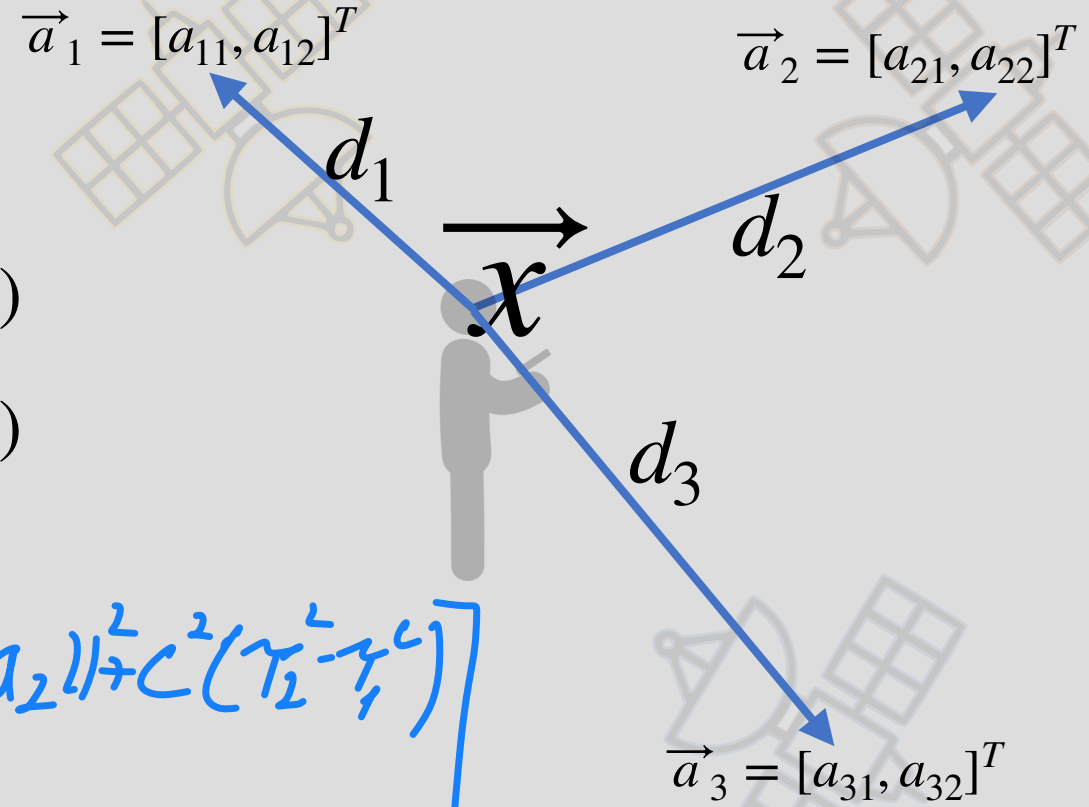
Trilateration

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\tau_2^2 - \tau_1^2)$$

$$2(\vec{a}_1 - \vec{a}_3)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_3\|^2 + C^2(\tau_3^2 - \tau_1^2)$$

$$2 \begin{bmatrix} a_{11} - a_{21} & a_{12} - a_{22} \\ a_{11} - a_{31} & a_{12} - a_{32} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\tau_2^2 - \tau_1^2) \\ \|\vec{a}_1\|^2 - \|\vec{a}_3\|^2 + C^2(\tau_3^2 - \tau_1^2) \end{bmatrix}$$

Solve via gaussian elimination!



Trilateration

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\tau_2^2 - \tau_1^2)$$

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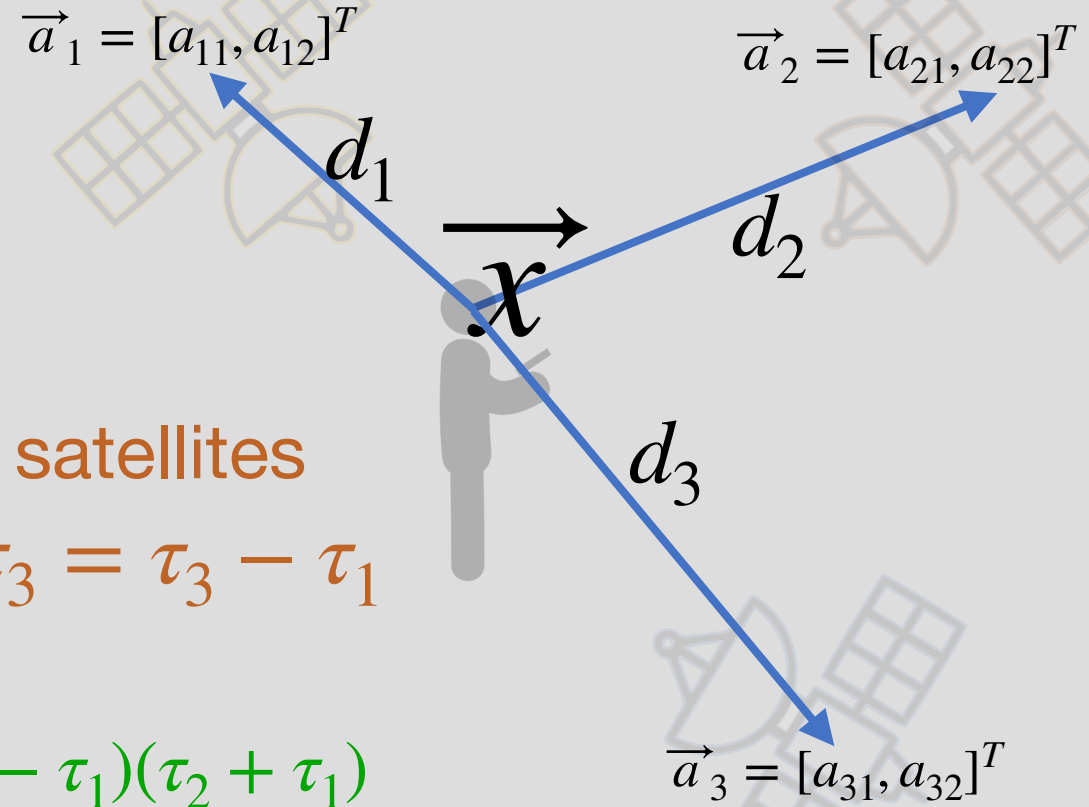
Problem — receiver clock is not synced to satellites

τ_1 is unknown, but $\Delta\tau_2 = \tau_2 - \tau_1$, and $\Delta\tau_3 = \tau_3 - \tau_1$ are known

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\tau_2 - \tau_1)(\tau_2 + \tau_1)$$

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\tau_2 - \tau_1)(\tau_2 - \tau_1 + 2\tau_1)$$

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\Delta\tau_2)(\Delta\tau_2 + 2\tau_1)$$



Trilateration

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\tau_2^2 - \tau_1^2)$$

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Problem — receiver clock is not synced to satellites

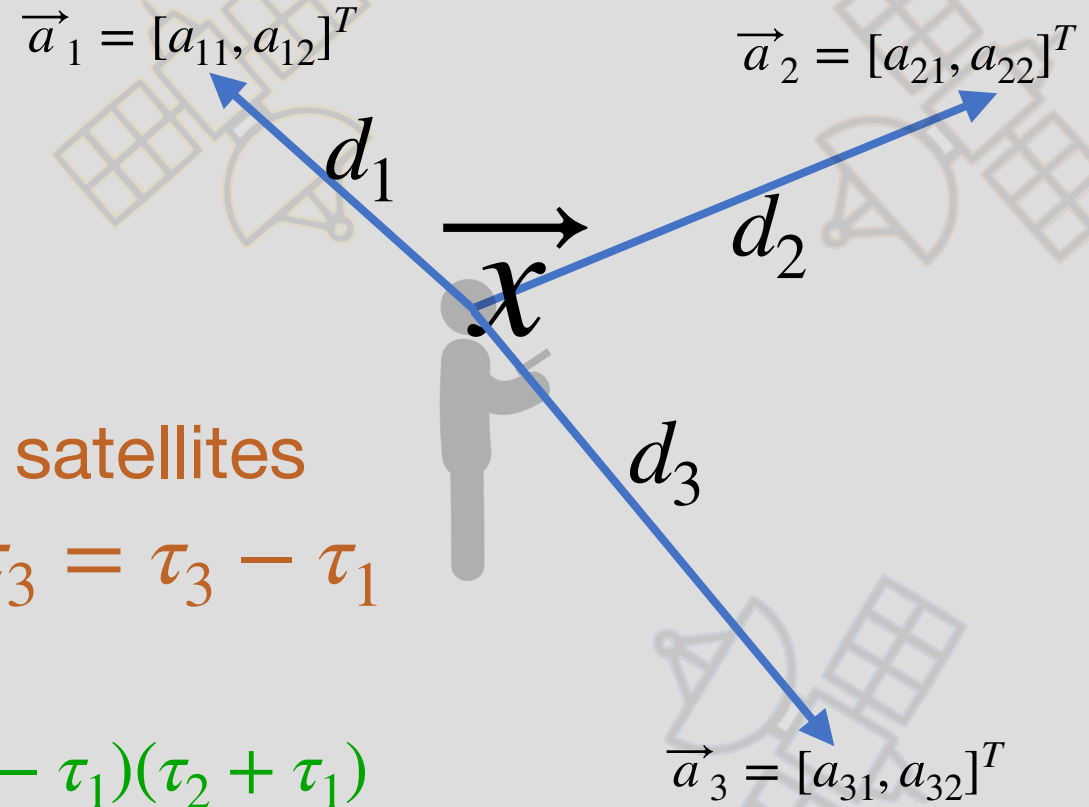
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$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} - 2C^2\Delta\tau_2\tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\Delta\tau_2)^2$$



Another variable! Need 1 more equation (satellite)

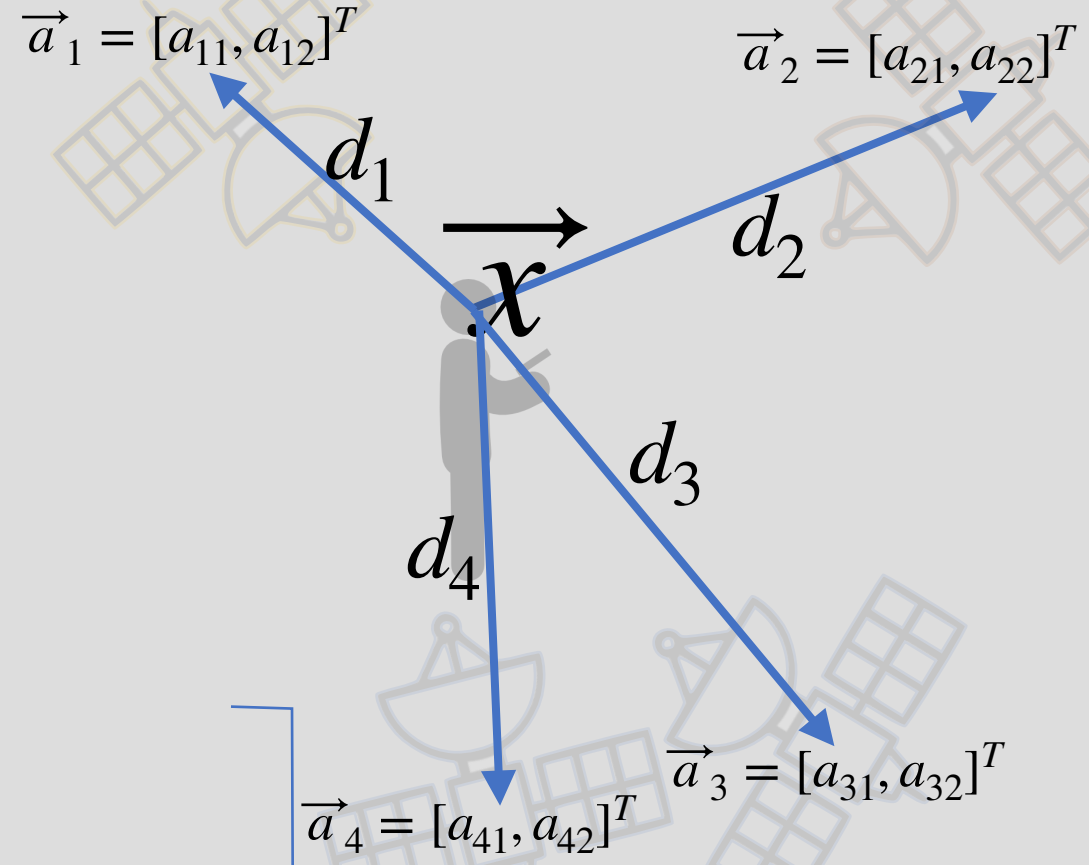
Trilateration

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} - 2C^2 \Delta\tau_2 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\Delta\tau_2)^2$$

$$2(\vec{a}_1 - \vec{a}_3)^T \vec{x} - 2C^2 \Delta\tau_3 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_3\|^2 + C^2(\Delta\tau_3)^2$$

$$2(\vec{a}_1 - \vec{a}_4)^T \vec{x} - 2C^2 \Delta\tau_4 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_4\|^2 + C^2(\Delta\tau_4)^2$$

$$\begin{bmatrix} 2(\vec{a}_1 - \vec{a}_2)^T \\ 2(\vec{a}_1 - \vec{a}_3)^T \\ 2(\vec{a}_1 - \vec{a}_4)^T \end{bmatrix} \vec{x} - \begin{bmatrix} 2C^2 \Delta\tau_2 \tau_1 \\ 2C^2 \Delta\tau_3 \tau_1 \\ 2C^2 \Delta\tau_4 \tau_1 \end{bmatrix} = \begin{bmatrix} \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\Delta\tau_2)^2 \\ \|\vec{a}_1\|^2 - \|\vec{a}_3\|^2 + C^2(\Delta\tau_3)^2 \\ \|\vec{a}_1\|^2 - \|\vec{a}_4\|^2 + C^2(\Delta\tau_4)^2 \end{bmatrix}$$



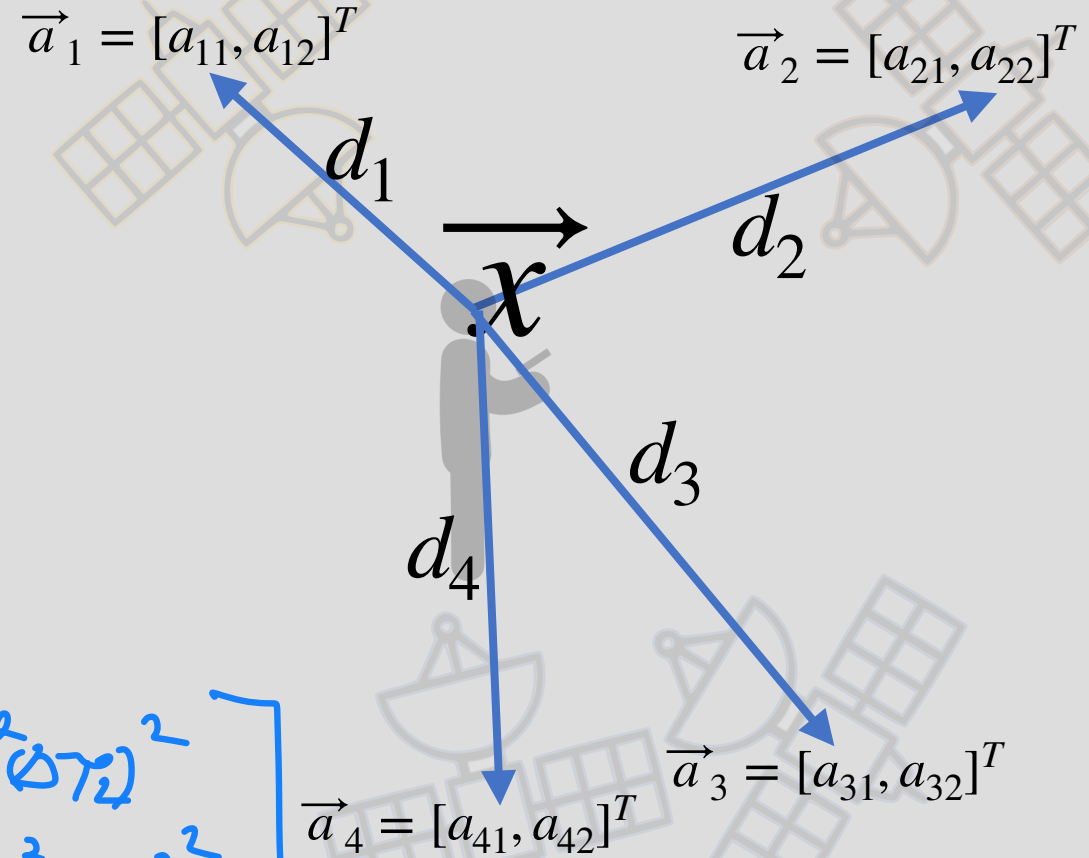
Trilateration

$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} - 2C^2 \Delta\tau_2 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\Delta\tau_2)^2$$

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$$2(\vec{a}_1 - \vec{a}_4)^T \vec{x} - 2C^2 \Delta\tau_4 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_4\|^2 + C^2(\Delta\tau_4)^2$$

$$2 \begin{bmatrix} a_{11} - a_{21} & a_{12} - a_{22} & -C^2 \Delta\tau_2 \\ a_{11} - a_{31} & a_{12} - a_{32} & -C^2 \Delta\tau_3 \\ a_{11} - a_{41} & a_{12} - a_{42} & -C^2 \Delta\tau_4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \tau_1 \end{bmatrix} = \begin{bmatrix} \|a_1\|^2 - \|a_2\|^2 + C^2(\Delta\tau_2)^2 \\ \|a_1\|^2 - \|a_3\|^2 + C^2(\Delta\tau_3)^2 \\ \|a_1\|^2 - \|a_4\|^2 + C^2(\Delta\tau_4)^2 \end{bmatrix}$$



Multi-Lateration

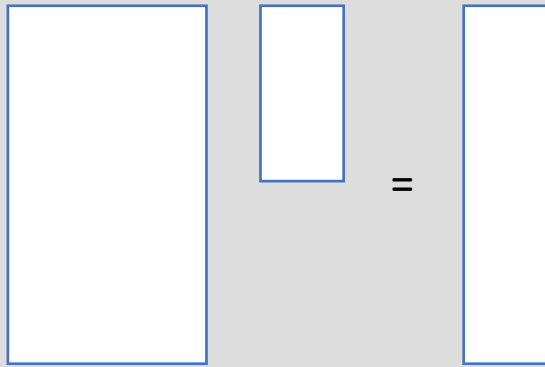
$$2(\vec{a}_1 - \vec{a}_2)^T \vec{x} - 2C^2 \Delta\tau_2 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_2\|^2 + C^2(\Delta\tau_2)^2$$

$$2(\vec{a}_1 - \vec{a}_3)^T \vec{x} - 2C^2 \Delta\tau_3 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_3\|^2 + C^2(\Delta\tau_3)^2$$

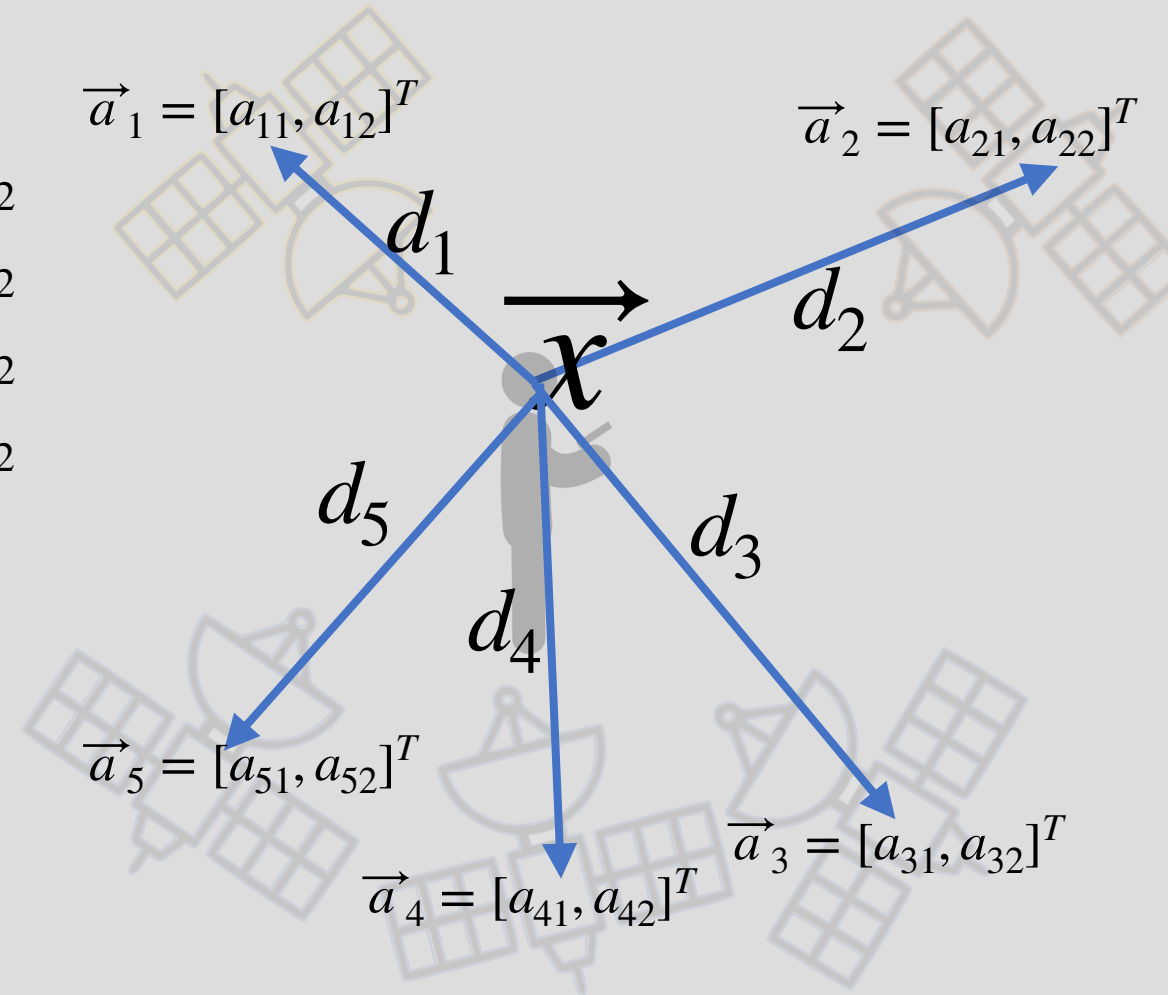
$$2(\vec{a}_1 - \vec{a}_4)^T \vec{x} - 2C^2 \Delta\tau_4 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_4\|^2 + C^2(\Delta\tau_4)^2$$

$$2(\vec{a}_1 - \vec{a}_5)^T \vec{x} - 2C^2 \Delta\tau_5 \tau_1 = \|\vec{a}_1\|^2 - \|\vec{a}_5\|^2 + C^2(\Delta\tau_5)^2$$

More equations than unknowns



Over-determined — may not have a solution!



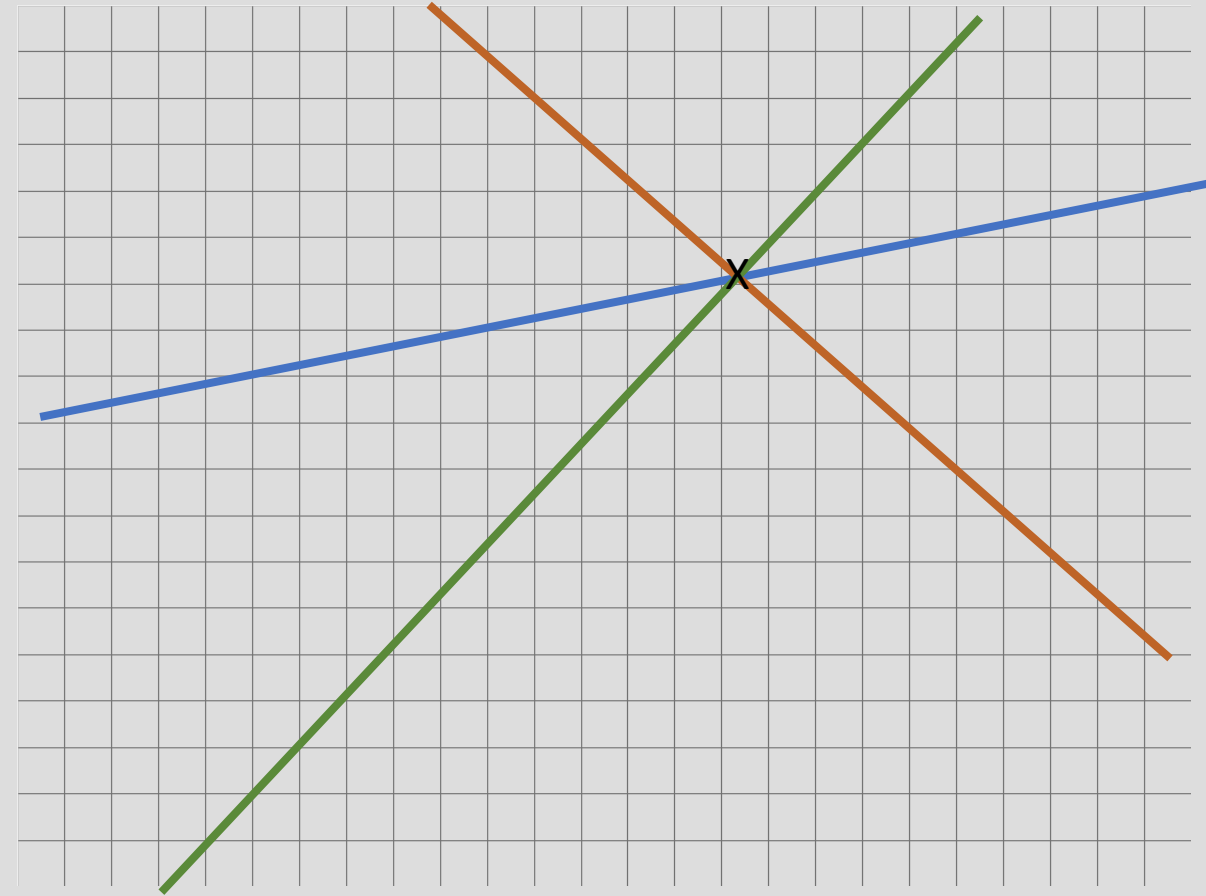
Overdetermined Linear Equations

$$a_{11}x_1 + a_{12}x_2 = b_1$$

$$a_{21}x_1 + a_{22}x_2 = b_2$$

$$a_{31}x_1 + a_{32}x_2 = b_3$$

$$\boxed{A} \quad \boxed{\vec{x}} = \boxed{\vec{b}}$$



Q: When is there a solution?

A: When $\vec{b} \in \text{Span}\{\text{cols of } A\}$

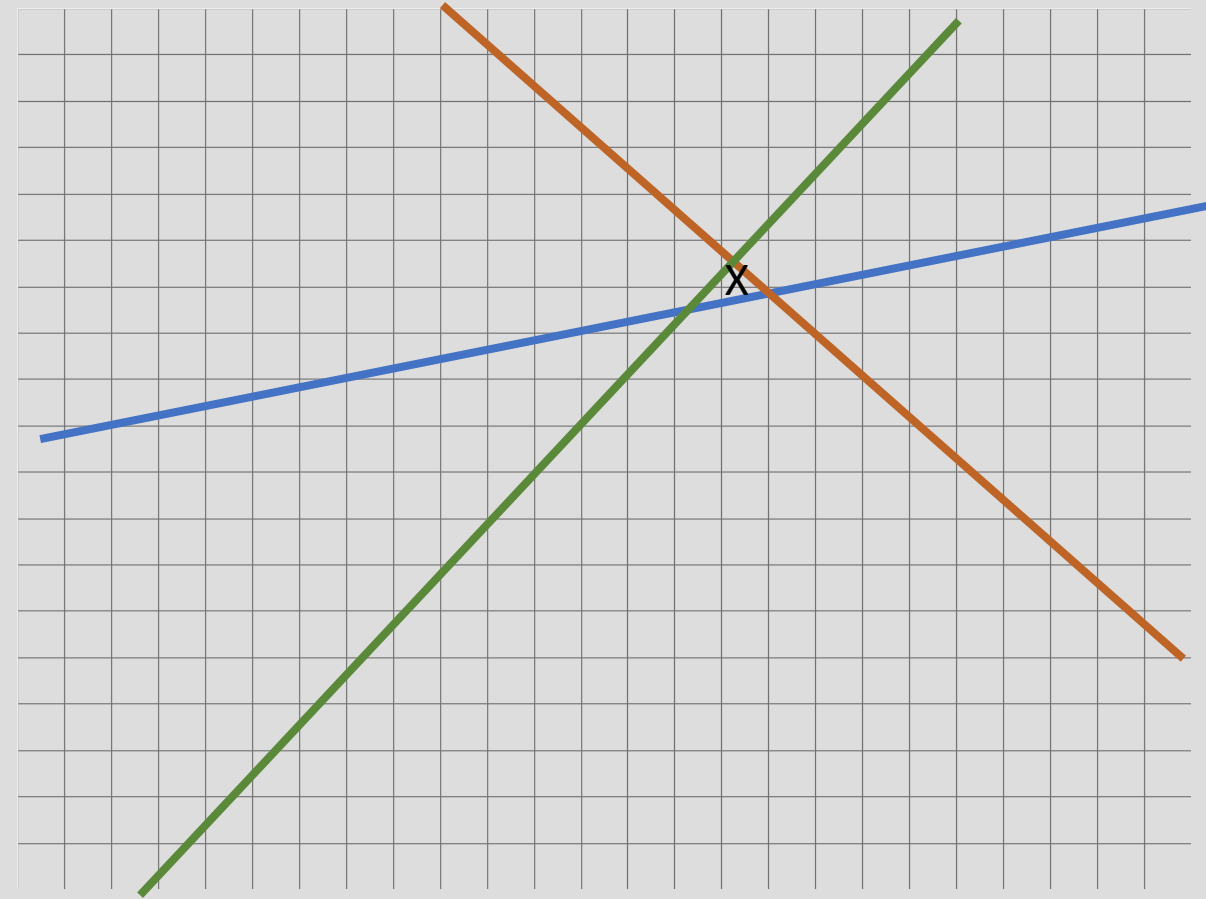
Inconsistent Linear Equations

$$a_{11}x_1 + a_{12}x_2 = b_1 + e_1$$

$$a_{21}x_1 + a_{22}x_2 = b_2 + e_2$$

$$a_{31}x_1 + a_{32}x_2 = b_3 + e_3$$

$$\boxed{A} \quad \boxed{\vec{x}} = \boxed{\vec{b}} + \boxed{\vec{e}}$$



Q: With noise, equations will be inconsistent! - no solution.

Towards the Least Squares Algorithm

Fact:

We have measurements: \vec{b}

We have a model that : $A\vec{x} = \vec{b}$

Problem:

But $A\vec{x} = \vec{b}$ does not have a solution!

What to do?

Want to find \hat{x} , such that $A\hat{x}$ is the closest to \vec{b}

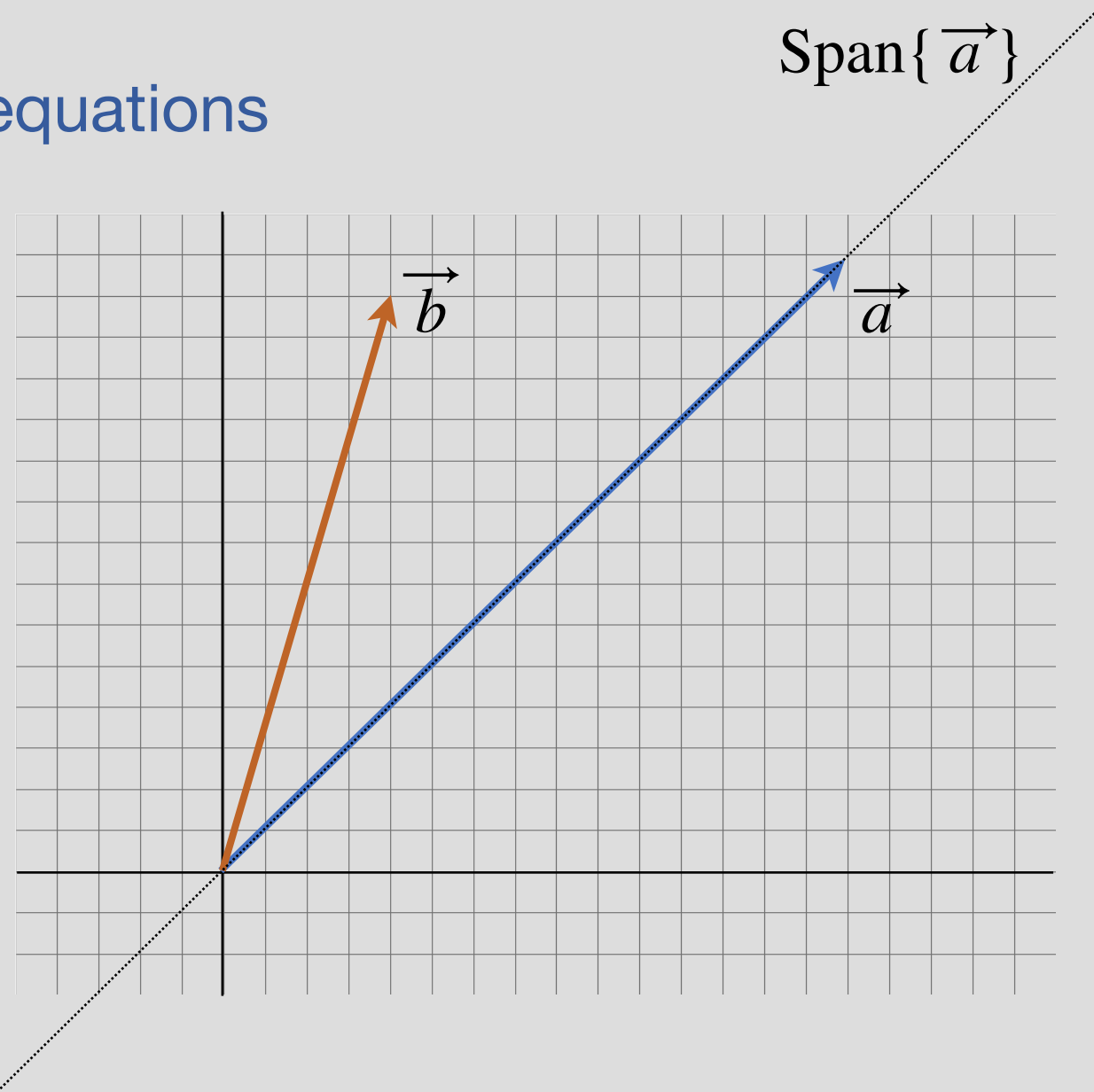
Example: a scalar problem

$$\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} x = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}, \text{ one unknown, two equations}$$

Solution:

find \hat{x} that has the smallest error

$$\|\vec{e}\| = \|\vec{a}\hat{x} - \vec{b}\|$$



Example: a scalar problem

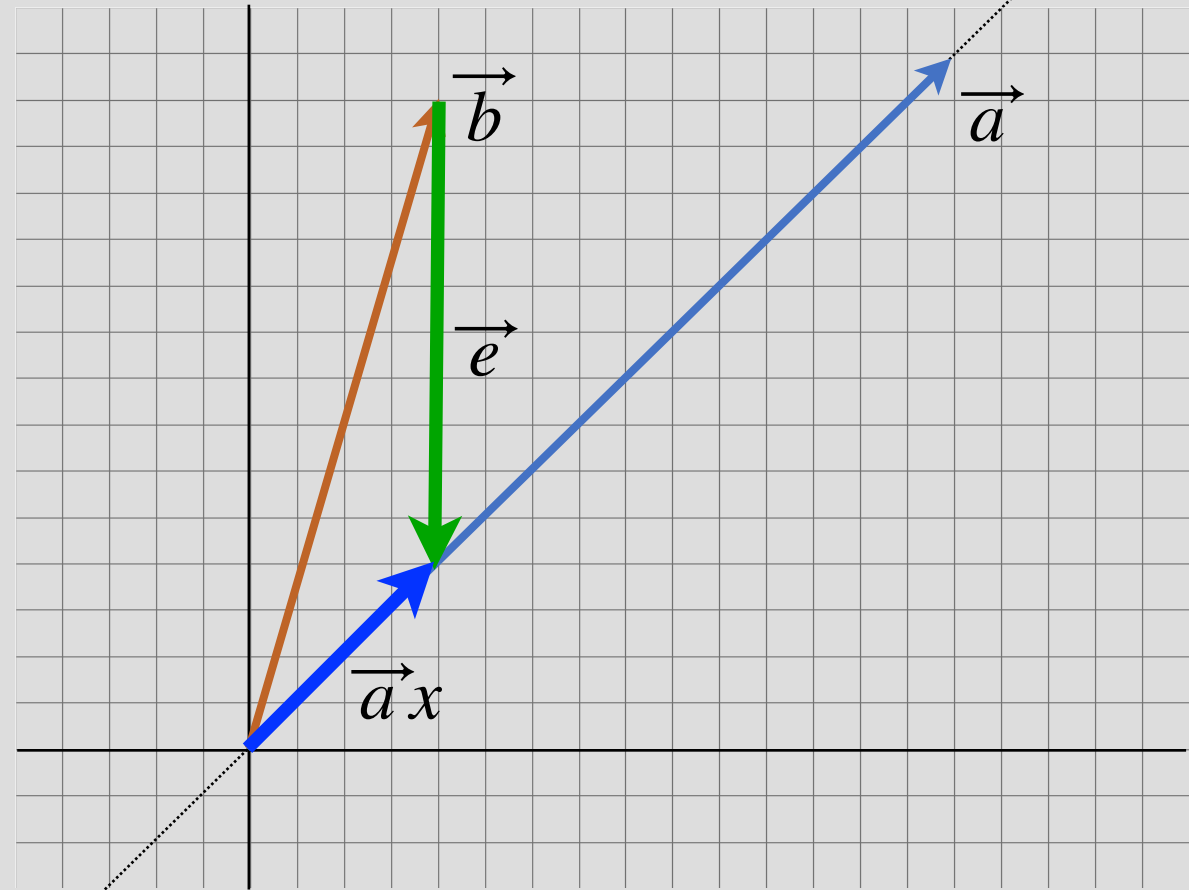
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$$\|\vec{e}\| = \|\vec{a}\hat{x} - \vec{b}\| \leq \|\vec{a}x - \vec{b}\|$$

Span $\{\vec{a}\}$



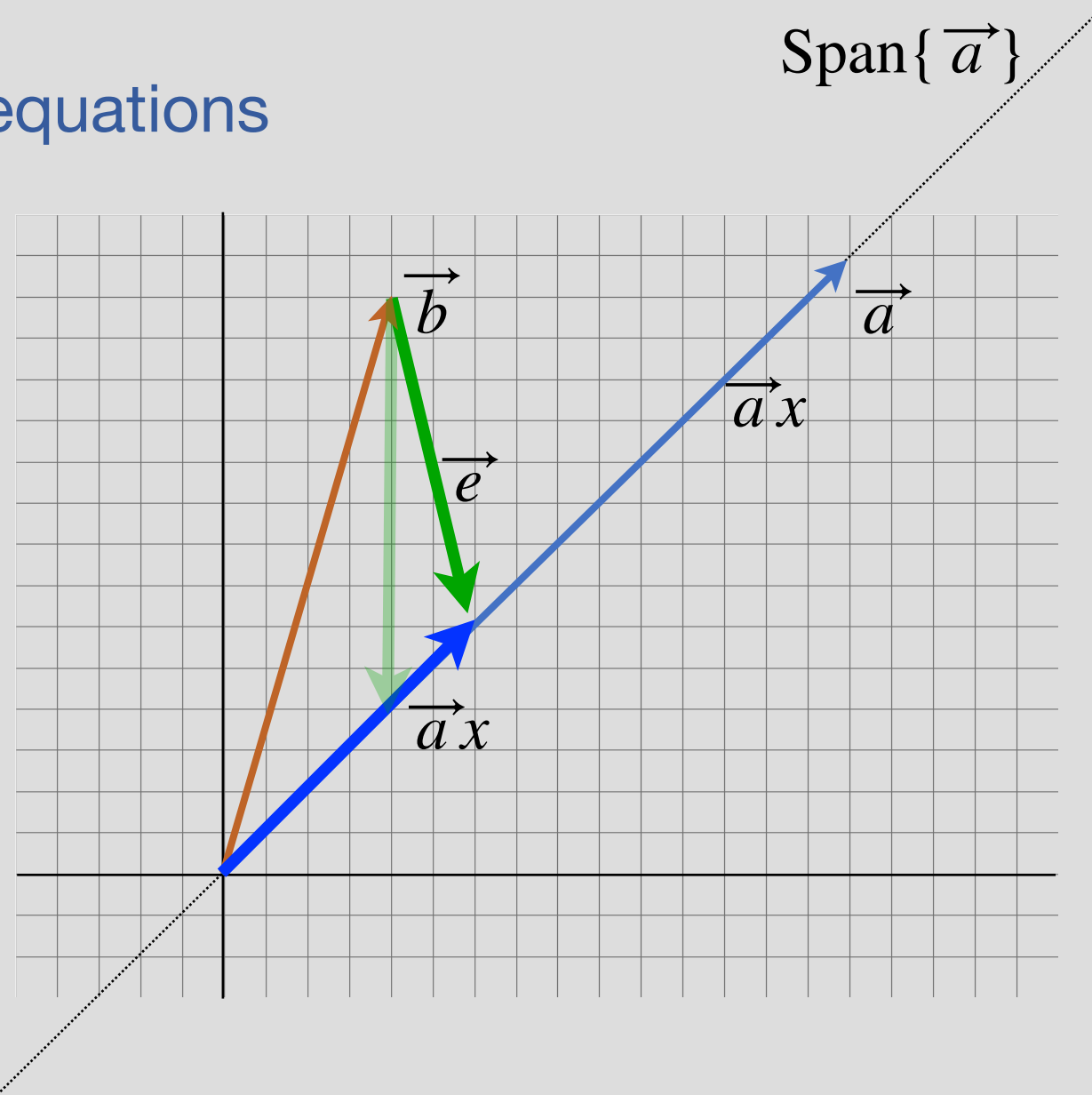
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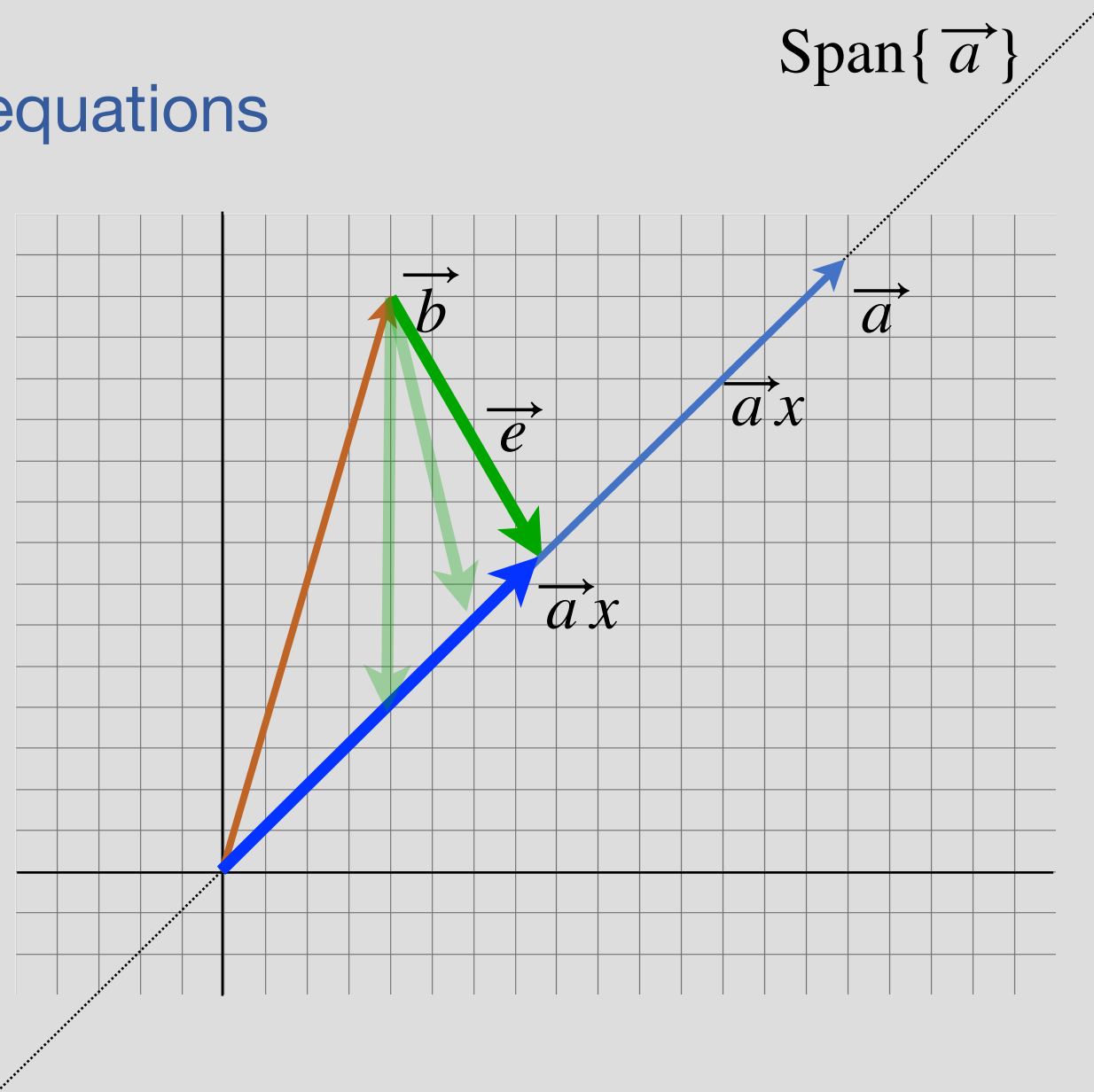
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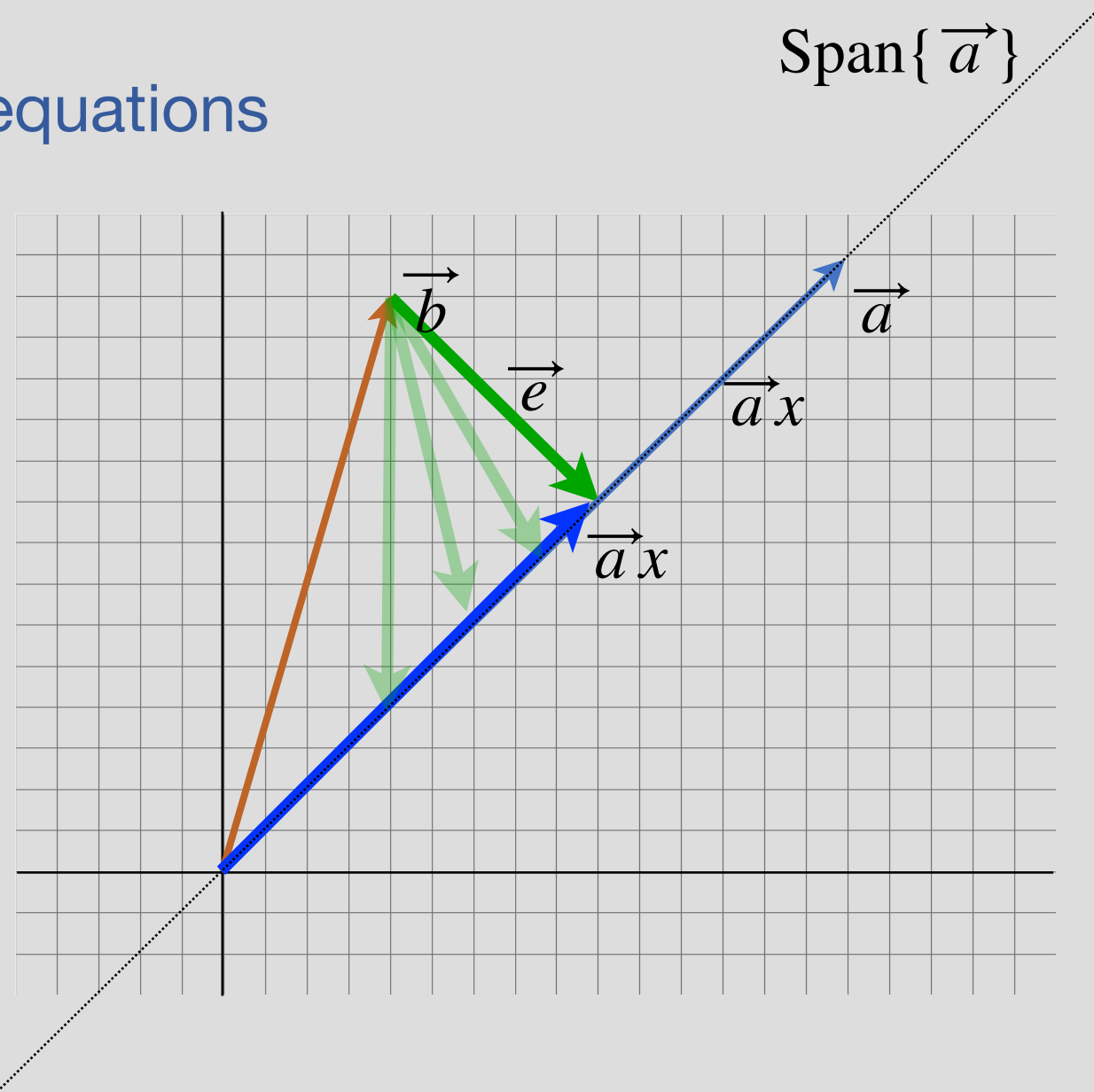
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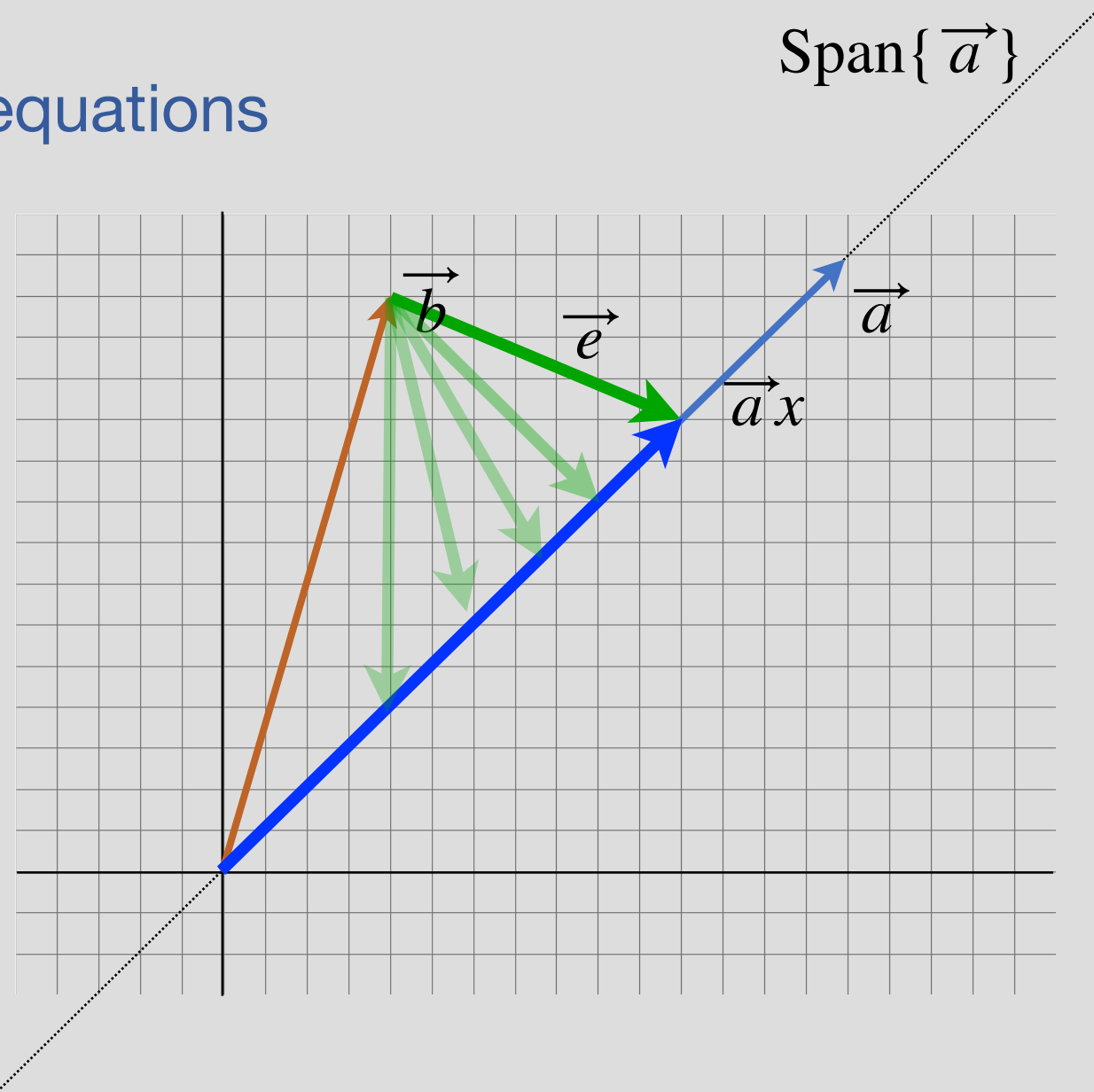
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$$\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} x = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}, \text{ one unknown, two equations}$$

Solution:

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$$\|\vec{e}\| = \|\vec{a}\hat{x} - \vec{b}\| \leq \|\vec{a}x - \vec{b}\|$$



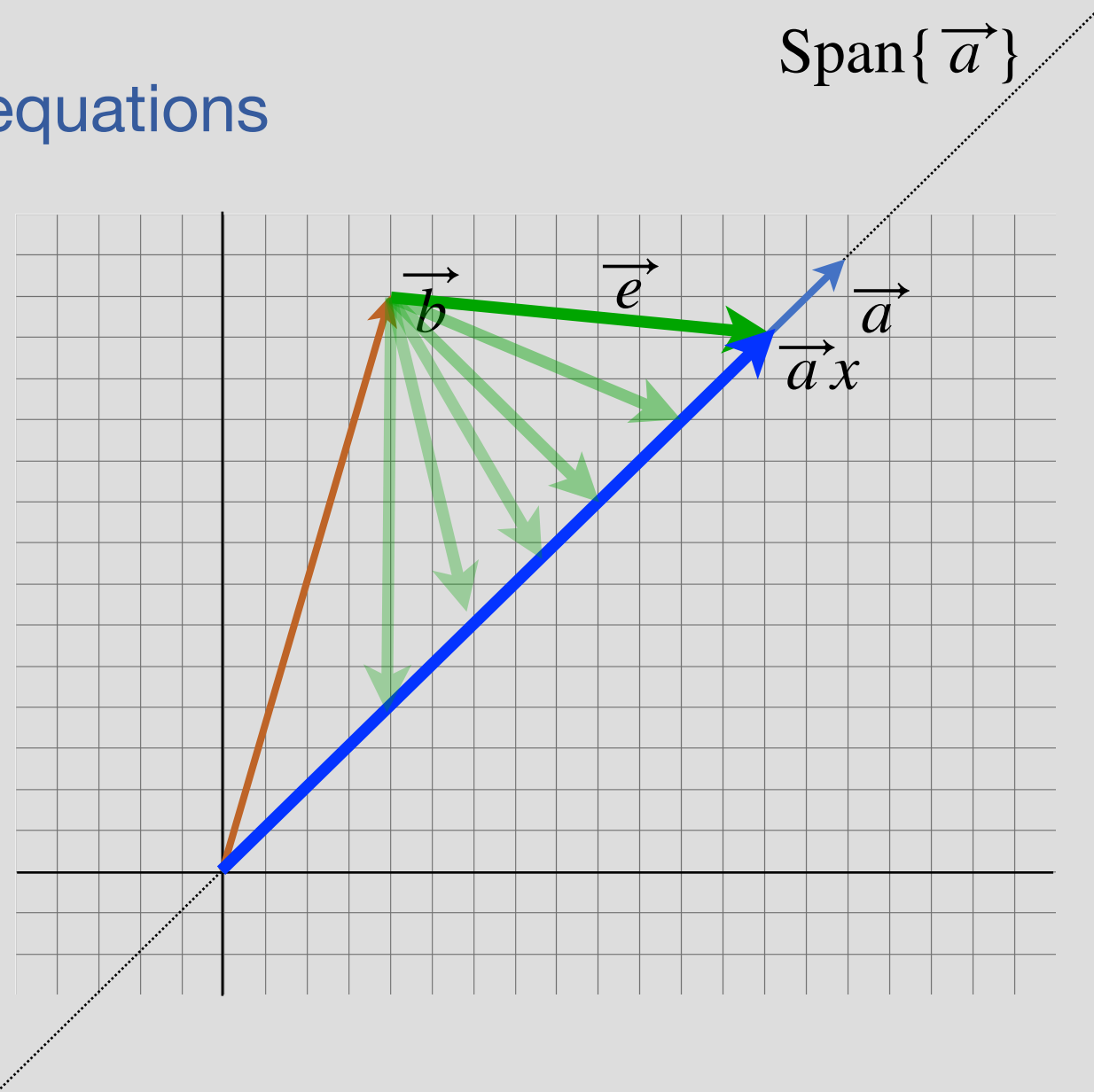
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Example: a scalar problem

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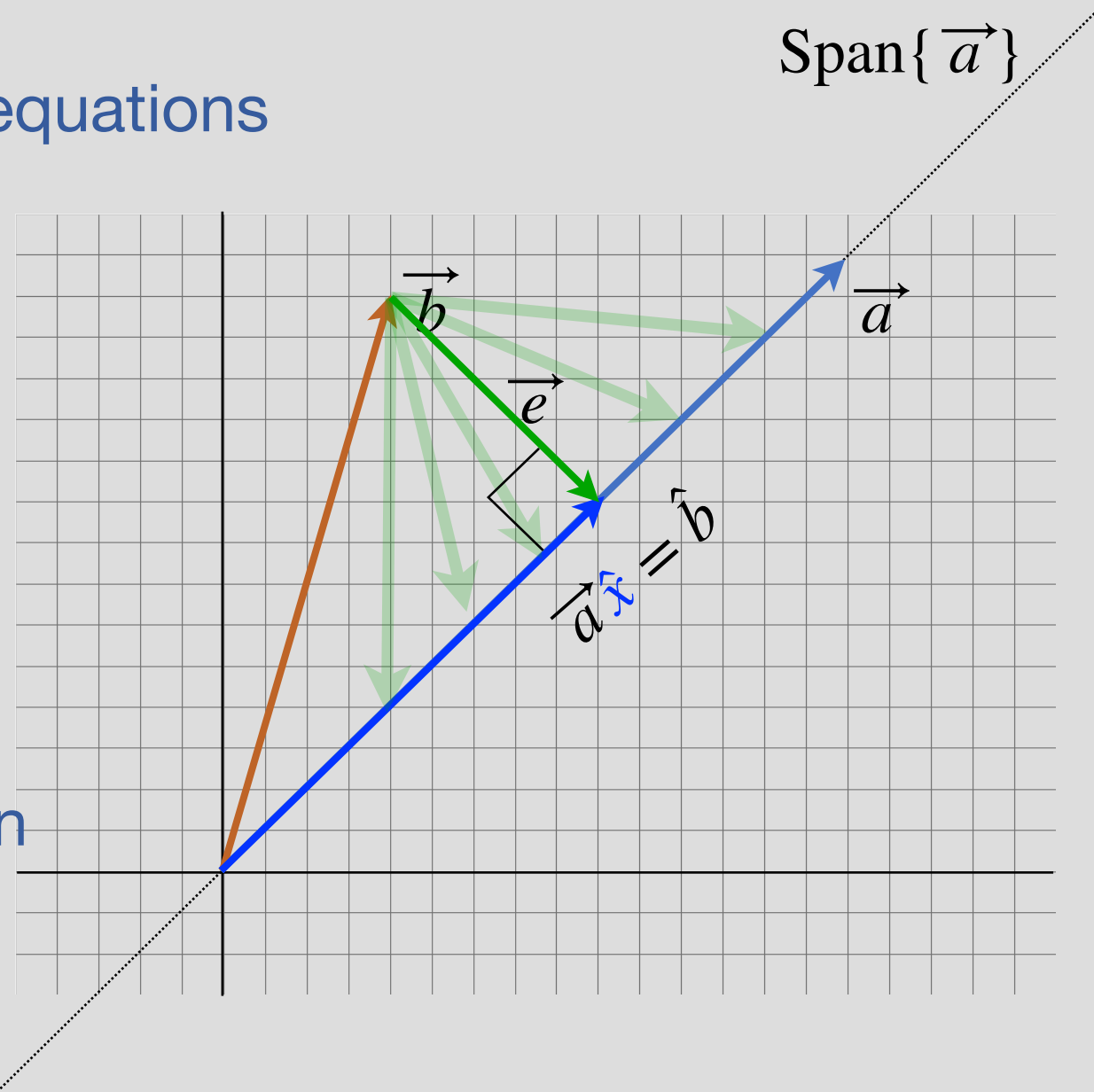
Solution:

find \hat{x} that has the smallest error

$$\|\vec{e}\| = \|\vec{a}\hat{x} - \vec{b}\| \leq \|\vec{a}x - \vec{b}\|$$

Theorem:

shortest distance between a point and a line is the orthogonal projection



Projections

Theorem:

shortest distance between a point and line is the orthogonal projection

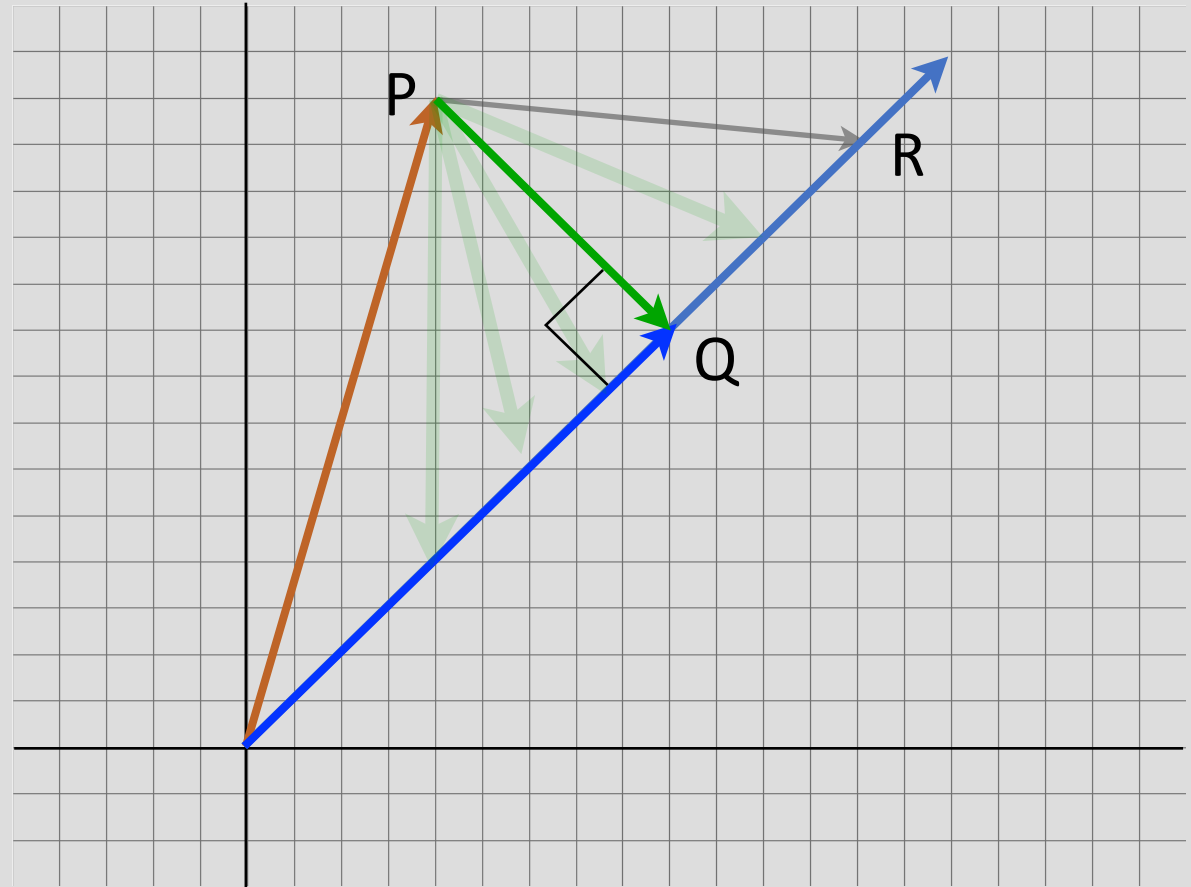
Proof:

$$\text{Pythagoras: } (PR)^2 = (PQ)^2 + (QR)^2$$

> 0

$$(PR)^2 > (PQ)^2$$

$$(PR) > (PQ)$$



Projections

find \hat{x} that has the smallest error

$$\|\vec{e}\| = \|\vec{a}\hat{x} - \vec{b}\| \leq \|\vec{a}x - \vec{b}\|$$

Need to find the orthogonal projection!

We know: $\vec{e} \perp \hat{b}$, $\vec{e} \perp \vec{a}$

$$\langle \vec{e}, \vec{a} \rangle = 0$$

$$\langle \vec{b} - \hat{b}, \vec{a} \rangle = 0$$

$$\langle \vec{b}, \vec{a} \rangle - \langle \hat{b}, \vec{a} \rangle = 0$$

$$\langle \vec{b}, \vec{a} \rangle = \langle \hat{b}, \vec{a} \rangle$$

$$\langle \vec{b}, \vec{a} \rangle = \langle \vec{a}\hat{x}, \vec{a} \rangle$$

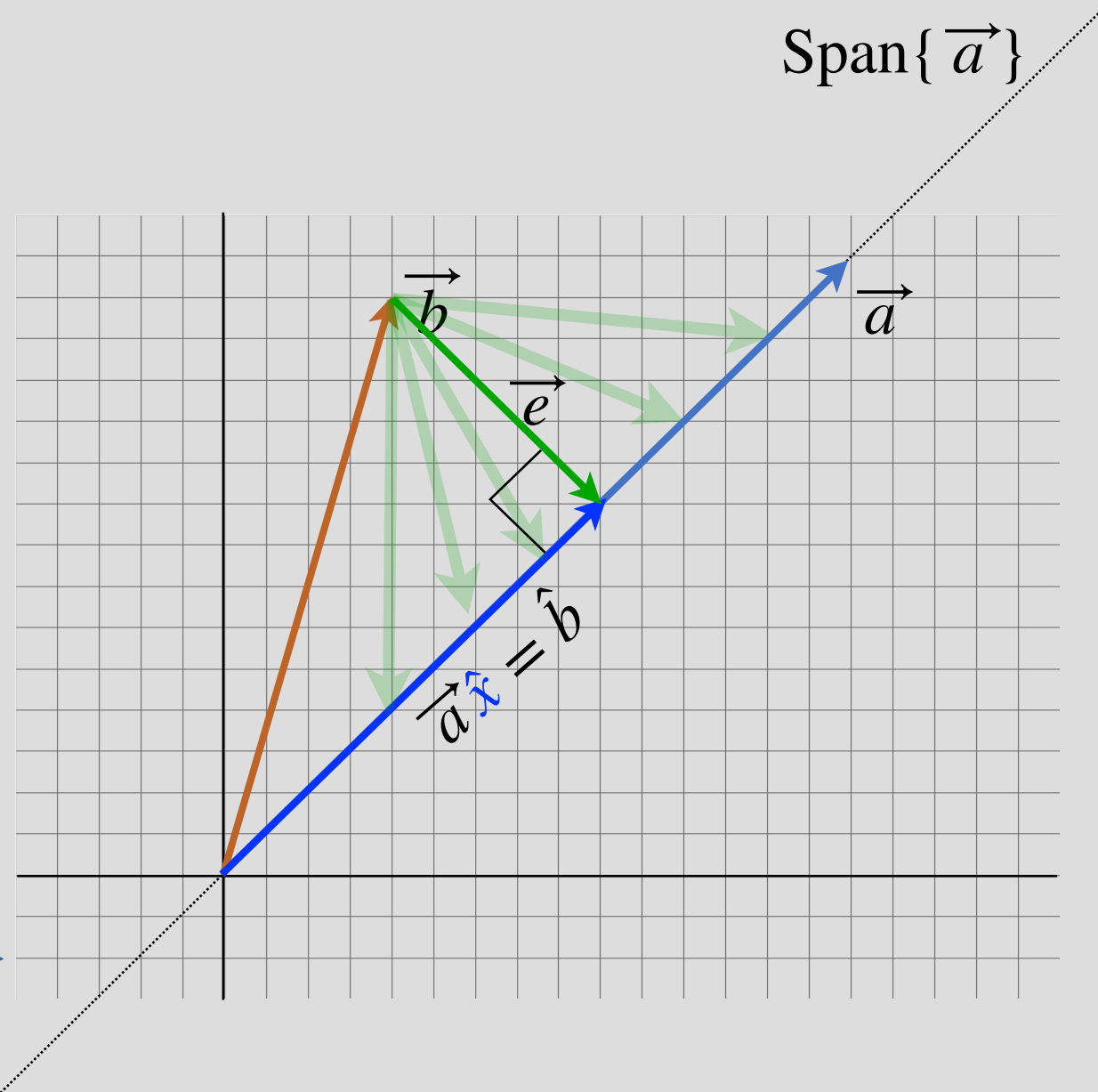
$$\langle \vec{b}, \vec{a} \rangle = \hat{x} \langle \vec{a}, \vec{a} \rangle$$

$$\langle \vec{b}, \vec{a} \rangle = \hat{x} \|\vec{a}\|^2$$

$$\hat{x} = \frac{\langle \vec{b}, \vec{a} \rangle}{\|\vec{a}\|^2}$$

$$\hat{b} = \frac{\langle \vec{b}, \vec{a} \rangle}{\|\vec{a}\|^2} \vec{a}$$

$$\hat{b} = \frac{\vec{b}^T \vec{a}}{\vec{a}^T \vec{a}} \vec{a}$$



Orthogonal Projections

Given vectors \vec{a} , \vec{b} , we say that the orthogonal projection of \vec{b} onto \vec{a} is:

$$\text{Proj}_{\vec{b}}(\vec{a}) = \frac{\vec{b}^T \vec{a}}{\|\vec{a}\|^2} \vec{a}$$

Example 2D

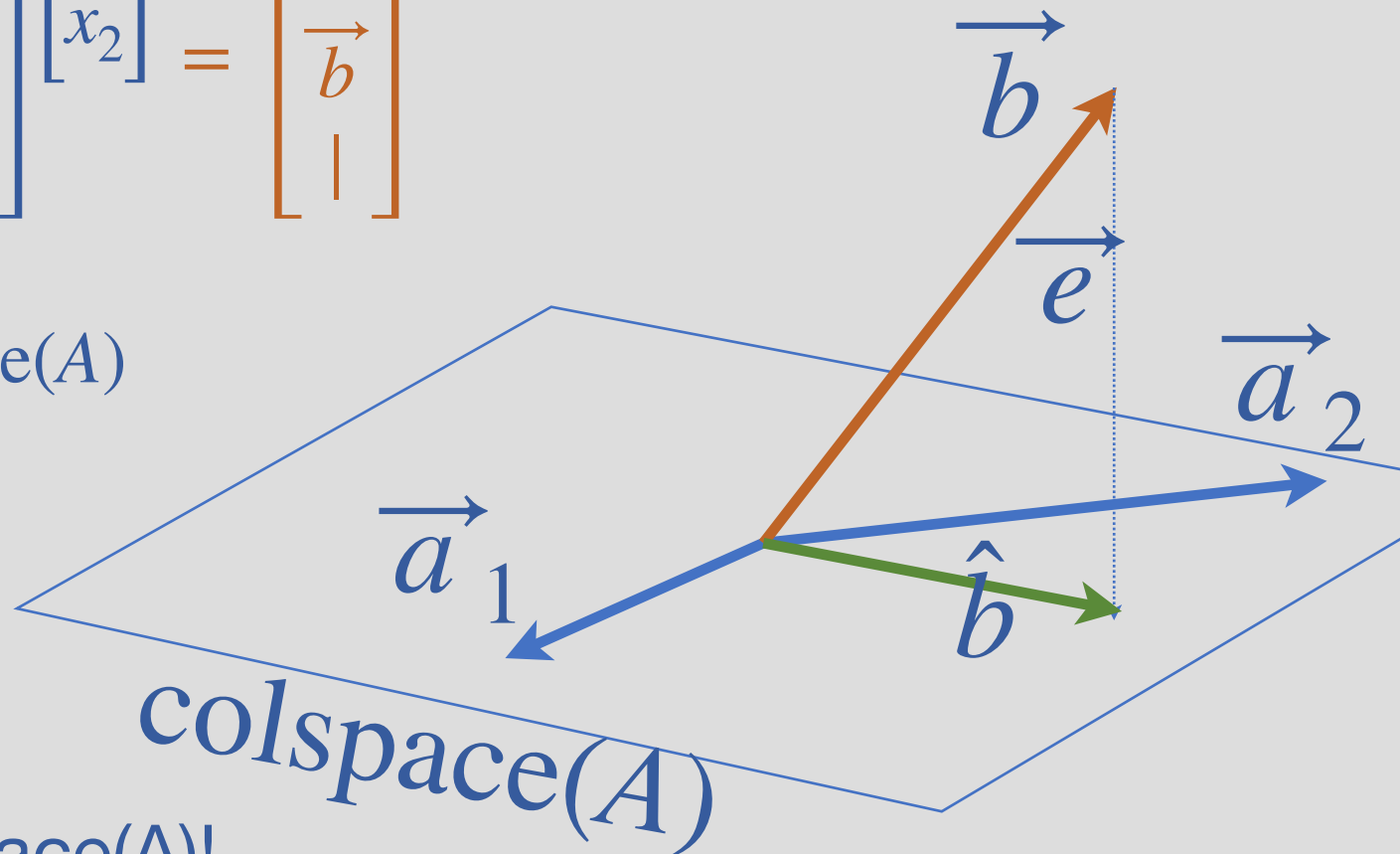
3 equations 2 unknowns:

$$A \vec{x} = \vec{b}$$
$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \\ a_{31} & a_{32} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$
$$\begin{bmatrix} | & | \\ \vec{a}_1 & \vec{a}_2 \\ | & | \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} | \\ \vec{b} \\ | \end{bmatrix}$$

No solution means: $\vec{b} \notin \text{colspace}(A)$

Find \hat{x} that has the smallest error
 $\|\vec{e}\| = \|A\hat{x} - \vec{b}\| \leq \|Ax - \vec{b}\|$

Orthogonal projection onto $\text{colspace}(A)$!



Theorem: Consider matrix A , and $\vec{y} \in \text{colspace}(A)$

If $\exists \vec{z}$, such that $\langle \vec{z}, \vec{a}_i \rangle = 0$, then $\langle \vec{z}, \vec{y} \rangle = 0$.

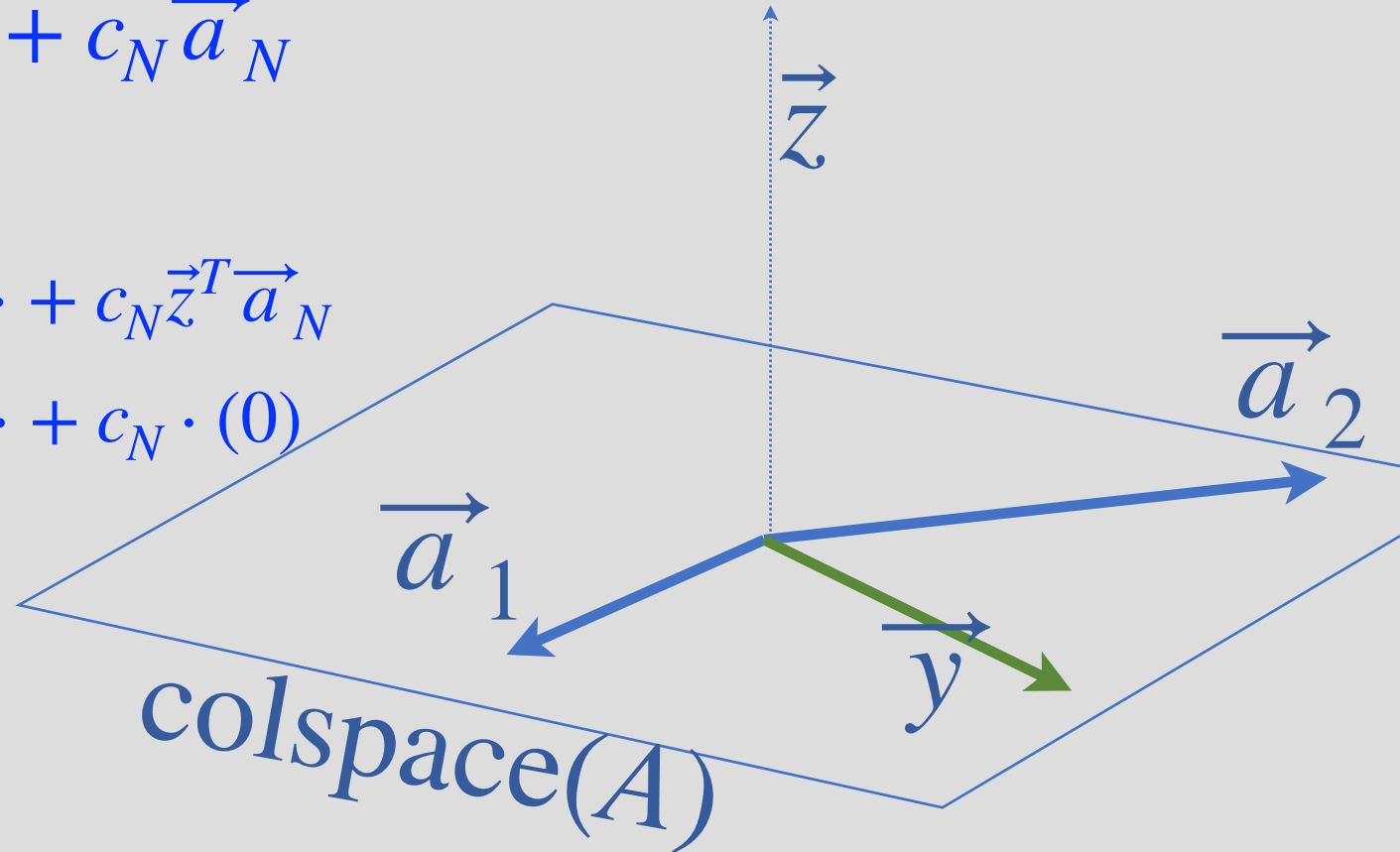
$$A = \begin{bmatrix} | & | & \dots & | \\ \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_N \\ | & | & \dots & | \end{bmatrix}$$

Proof:

Know: $\vec{y} = c_1 \vec{a}_1 + c_2 \vec{a}_2 + \dots + c_N \vec{a}_N$

Show: $\langle \vec{z}, \vec{y} \rangle = 0$

$$\begin{aligned} \langle \vec{z}, c_1 \vec{a}_1 + \dots + c_N \vec{a}_N \rangle &= c_1 \vec{z}^T \vec{a}_1 + \dots + c_N \vec{z}^T \vec{a}_N \\ &= c_1 \cdot (0) + \dots + c_N \cdot (0) \\ &= 0 \end{aligned}$$



Least Squares

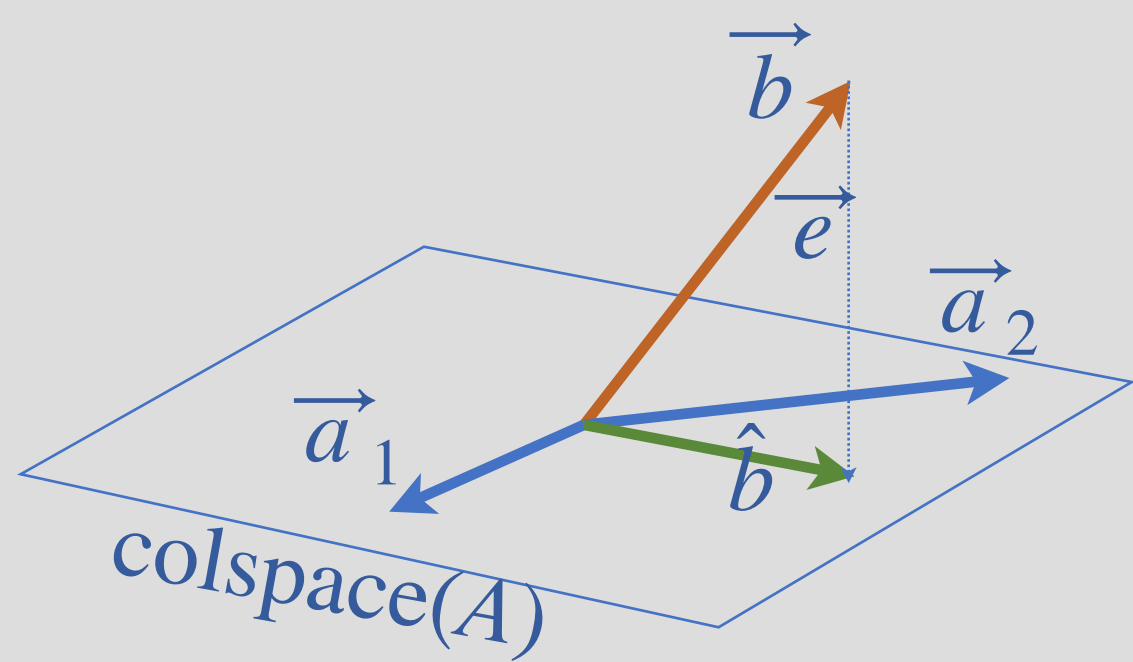
$$\operatorname{argmin}_{\vec{x}} \|\vec{e}\| = \|A\vec{x} - \vec{b}\|$$

$$\vec{e} = \vec{b} - \hat{b}$$

$$\text{Since } \vec{e} \perp \operatorname{col}(A), \langle \vec{a}_i, \vec{e} \rangle = 0$$

$$\langle \vec{a}_i, \vec{b} - \hat{b} \rangle = 0$$

$$\vec{a}_i^T (\vec{b} - \hat{b}) = 0$$



$$A = \begin{bmatrix} | & | & \dots & | \\ \vec{a}_1 & \vec{a}_2 & & \vec{a}_N \\ | & | & & | \end{bmatrix}$$

$A\vec{x} \in \operatorname{colspace}(A)$
Find $\hat{b} = A\hat{x}$

Least Squares

$$\operatorname{argmin}_{\vec{x}} \|\vec{e}\| = \|A\vec{x} - \vec{b}\|$$

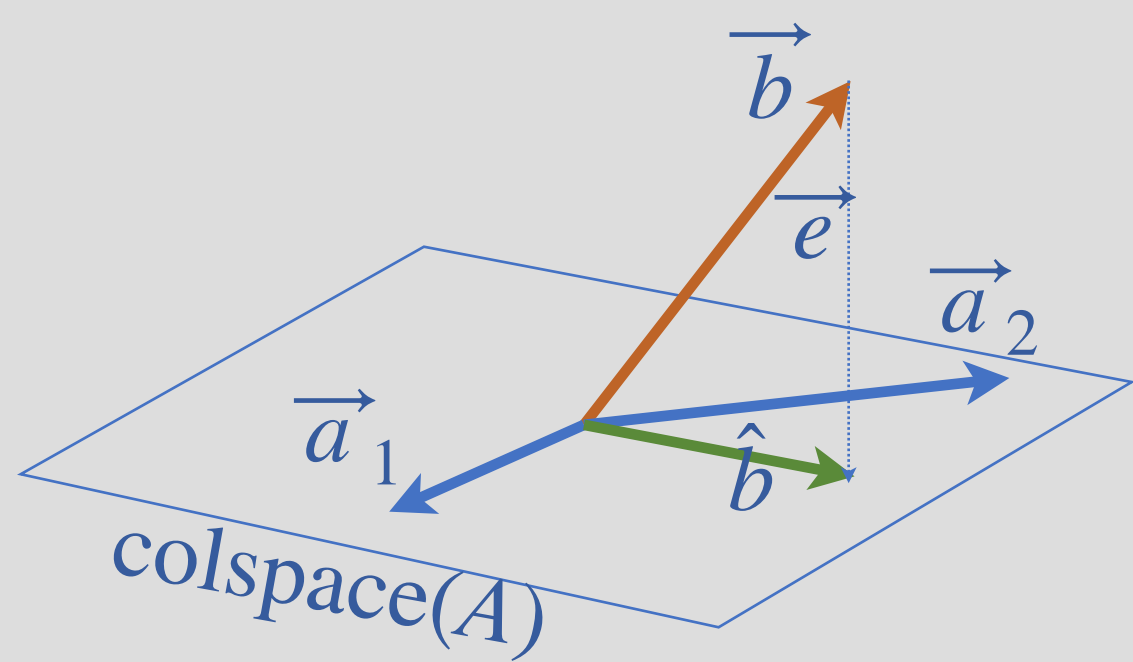
$$\vec{e} = \vec{b} - \hat{b}$$

$$\text{Since } \vec{e} \perp \operatorname{col}(A), \langle \vec{a}_i, \vec{e} \rangle = 0$$

$$\langle \vec{a}_i, \vec{b} - \hat{b} \rangle = 0$$

$$\vec{a}_i^T (\vec{b} - \hat{b}) = 0$$

$$\begin{bmatrix} - & \vec{a}_1^T & - \\ - & \vec{a}_2^T & - \\ & \vdots & \\ - & \vec{a}_N^T & - \end{bmatrix} \begin{bmatrix} | \\ \vec{b} - \hat{b} \\ | \end{bmatrix} = 0$$



$$A = \begin{bmatrix} | & | & \dots & | \\ \vec{a}_1 & \vec{a}_2 & & \vec{a}_N \\ | & | & & | \end{bmatrix}$$

$A\vec{x} \in \operatorname{colspace}(A)$
Find $\hat{b} = A\hat{x}$

Least Squares

$$\begin{bmatrix} - & \vec{a}_1^T & - \\ - & \vec{a}_2^T & - \\ & \vdots & \\ - & \vec{a}_N^T & - \end{bmatrix} \begin{bmatrix} | \\ \vec{b} - \hat{\mathbf{b}} \\ | \end{bmatrix} = 0$$

$$A^T (\vec{b} - A\hat{\mathbf{x}}) = 0$$

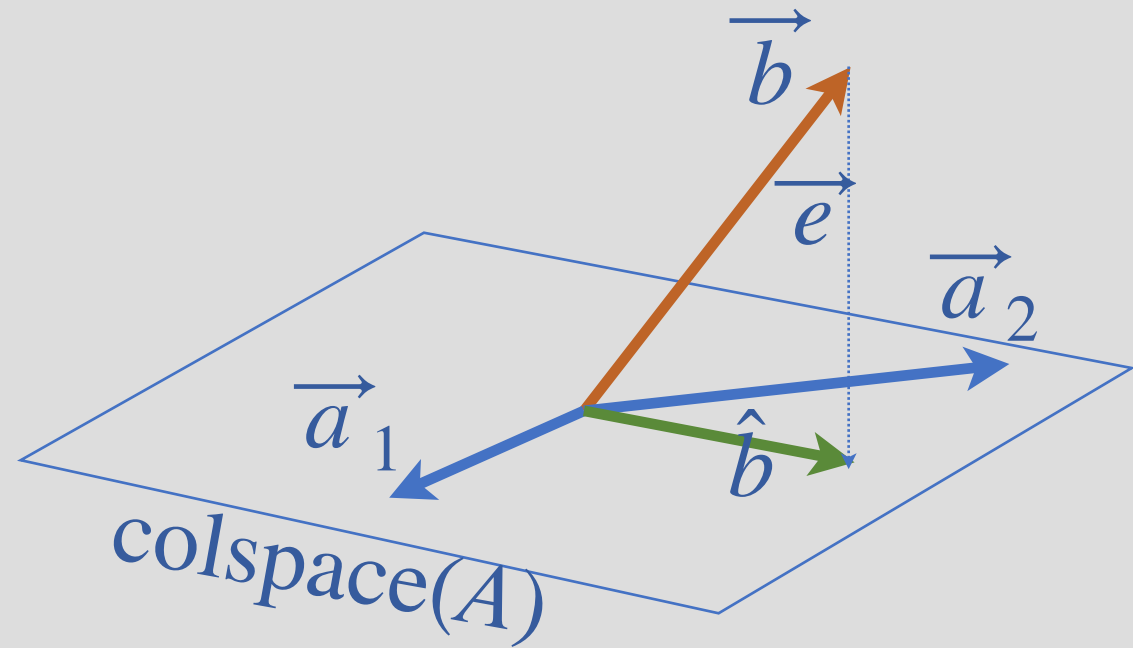
$$A^T \vec{b} - A^T A \hat{\mathbf{x}} = 0$$

$$A^T A \hat{\mathbf{x}} = A^T \vec{b}$$

If A is full Rank, then $A^T A$ is invertible

$$\hat{\mathbf{x}} = (A^T A)^{-1} A^T \vec{b}$$

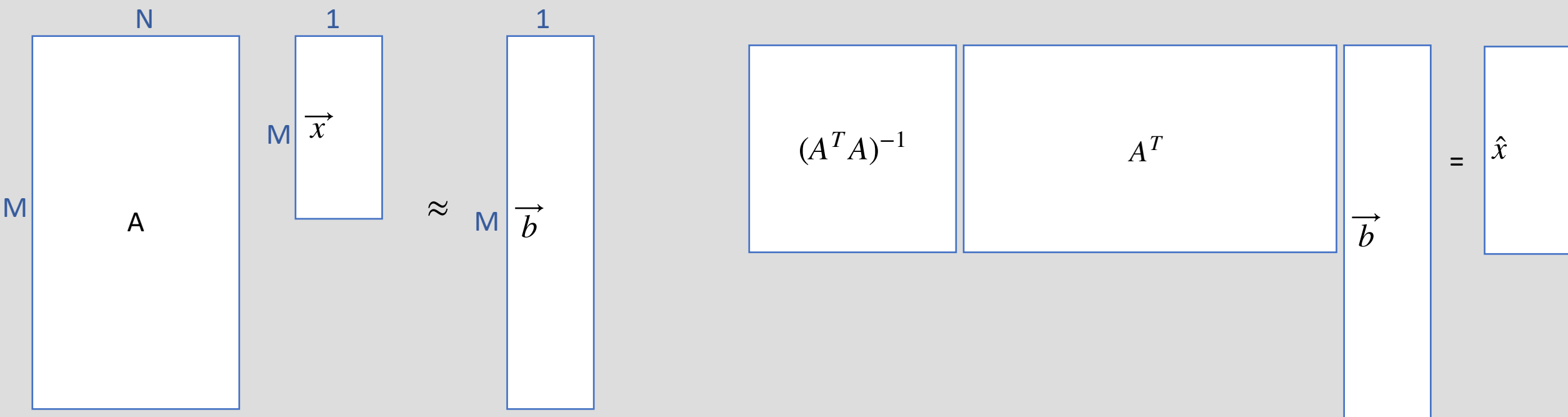
$$\hat{\mathbf{b}} = A(A^T A)^{-1} A^T \vec{b}$$



$$A = \begin{bmatrix} | & | & \dots & | \\ \vec{a}_1 & \vec{a}_2 & & \vec{a}_N \\ | & | & & | \end{bmatrix}$$

$A\vec{x} \in \text{colspace}(A)$
Find $\hat{\mathbf{b}} = A\hat{\mathbf{x}}$

$$\hat{x} = (A^T A)^{-1} A^T \vec{b}$$





$$\vec{x} = (A^T A)^{-1} A^T y$$



Example 1

$$A\vec{x} = \vec{b}$$

$$\begin{bmatrix} 2 \\ 1 \end{bmatrix} [x] = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\left. \begin{array}{l} 2x = 1 \\ 1 \cdot x = 1 \end{array} \right\}$$

$$\left[\begin{array}{c|c} 2 & 1 \\ 1 & 1 \end{array} \right] \Rightarrow \left[\begin{array}{c|c} 1 & 1 \\ 0 & 0 \end{array} \right]$$

~~No soln~~