

21-256 Multivariate Analysis and Approximation

Announcement of Test #3

Test #3 will be administered in lecture on Friday, April 12, 2002. This is a closed-book and closed-note exam. Calculators are not permitted.

There will be a review session during the recitation on Thursday, April 11.

Test #3 will cover

Walker: Sections 5.2 through 5.6;

Stewart: Sections 14.1 and 14.7.

The following will be provided with the exam:

Least Squares Approximation: Let the data points (x_i, y_i) be given, where $i = 1, 2, 3, \dots, n$. The least squares line is given by

$$y = ax + b$$

with

$$a = \frac{n \sum_{i=1}^n x_i y_i - \left(\sum_{i=1}^n x_i \right) \left(\sum_{i=1}^n y_i \right)}{n \sum_{i=1}^n x_i^2 - \left(\sum_{i=1}^n x_i \right)^2}$$

and

$$b = \frac{1}{n} \sum_{i=1}^n y_i - \frac{a}{n} \sum_{i=1}^n x_i.$$