

## Least squares project

For this third programming project, we'll do a least squares approximation to some data using a couple of different types of basis functions. Specifically, use the data set with  $x$  coordinates `xs` and  $y$  coordinates `ys` given by

```
import numpy as np
from numpy.random import seed, randn
seed(1)
xs = np.linspace(-2,2,10)
ys = [np.sin(x) + randn()/8 for x in xs]
```

This data is shown in figure 1. You should do two polynomial fits:

1. Using the basis functions  $1, x, x^2, x^3$
2. Using the basis functions  $1, x, 2x^2 - 1, 4x^3 - 3x$

In both cases, you should set up the matrix  $A$  whose columns are the basis functions evaluated at the given  $x$  data. You should then solve the system

$$A^T A \vec{c} = A^T \vec{y},$$

where  $\vec{c}$  is the unknown vector of coefficients and  $\vec{y}$  is the vector of  $y$  data. In some sense, you should get the same answer for both parts, as both answers should represent a cubic fit to the data. However, you should understand that the answer involves a linear combination of basis functions; you need to tell me the correct coefficients.

You should work this out in a well formatted Jupyter notebook and email that to me by next Tuesday, April 29.

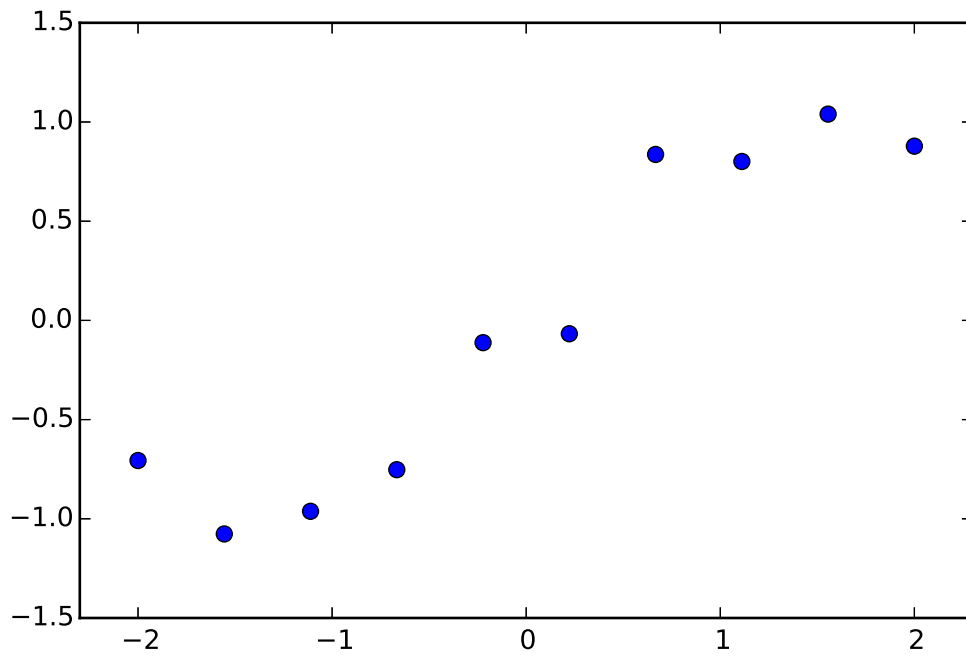


Figure 1: A plot of our data