

**2-dimension Linear Least Squares**

1. Suppose we believe that a variable  $z$  is dependent on two variables  $x, y$  via a linear relationship  $z = ax + by + c$ , and we are given  $n$  data points :  $\left\{ \left( \begin{bmatrix} x_i \\ y_i \end{bmatrix}, z_i \right) : 1 \leq i \leq n \right\}$ . How would you proceed to find  $a, b, c$  so as to minimize:

$$\sum_{i=1}^n (z_i - ax_i - by_i - c)^2?$$

2. Let  $\mathbb{X} = \left\{ \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$  equipped with Binary addition structure. Consider the XOR (exclusive OR function) on  $\mathbb{X}$ , i.e

$$\text{XOR} \left( \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right) = 0, \quad \text{XOR} \left( \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right) = 1, \quad \text{XOR} \left( \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right) = 1, \quad \text{XOR} \left( \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) = 0.$$

The above is the true relationship but you are not told that. You are given the following data set of  $\left( \begin{bmatrix} x \\ y \end{bmatrix}, z \right)$ ,

$$\left\{ \left( \begin{bmatrix} 0 \\ 0 \end{bmatrix}, 0 \right), \left( \begin{bmatrix} 0 \\ 1 \end{bmatrix}, 1 \right), \left( \begin{bmatrix} 1 \\ 0 \end{bmatrix}, 1 \right), \left( \begin{bmatrix} 1 \\ 1 \end{bmatrix}, 0 \right) \right\}$$

- (a) Assume  $z$  is a linear function of elements in  $\mathbb{X}$ . Find the best linear fit. (Note: *Take care to use Binary addition when applicable*)
- (b) Let

$$W = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}, w = \begin{bmatrix} 1 \\ -2 \end{bmatrix}, c = \begin{bmatrix} 0 \\ -1 \end{bmatrix}, b = 0$$

and

$$h \left( \begin{bmatrix} x \\ y \end{bmatrix} \right) = w^T \left( \max \left\{ \begin{bmatrix} 0 \\ 0 \end{bmatrix}, W^T \begin{bmatrix} x \\ y \end{bmatrix} + c \right\} \right) + b$$

- i. Evaluate  $h \left( \begin{bmatrix} x \\ y \end{bmatrix} \right)$  for  $\begin{bmatrix} x \\ y \end{bmatrix} \in \mathbb{X}$
- ii. Evaluate  $\sum_{i=1}^4 \left( z_i - h \left( \begin{bmatrix} x_i \\ y_i \end{bmatrix} \right) \right)^2$
- (c) In the previous question : can you devise a procedure by which you can find  $W, w, c, b$  ?