Lecture 11

The goal is to understand the linear least squares problem and how it relates to data-fitting. How to use the QR decomposition to solve a linear least square problem. How to use the normal equations to solve a least square problem and why you should probably use QR. How to use Givens QR to take advantage of structure in a matrix by looking for a different approach to get a QR factorization.

Logistics

* HW3 back today
* HW5 due Monday.