



201110 Intrgrated Math SC

Faculty of Science
Chiang Mai University

Matrix Applications

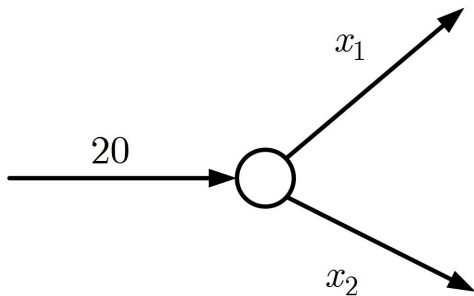


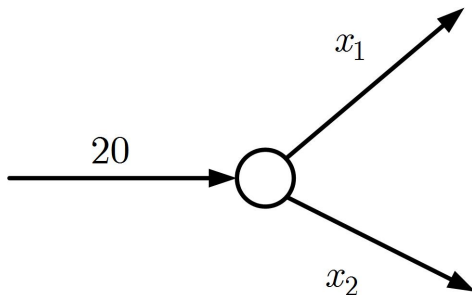
Network Analysis



- Traffic Flow
- Electrical Networks





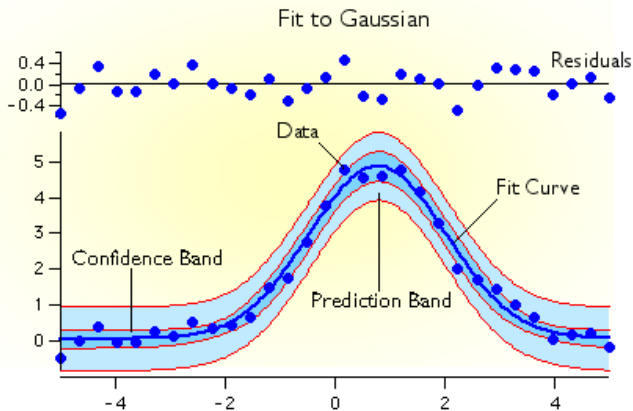


$$20 = x_1 + x_2$$



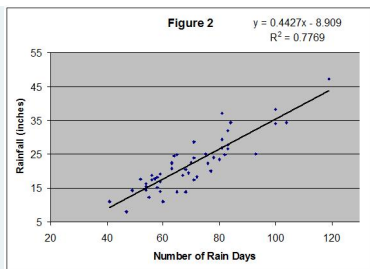
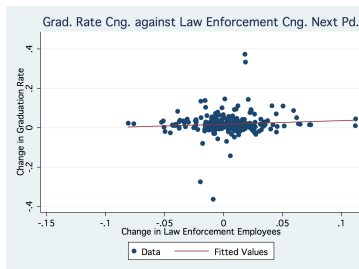
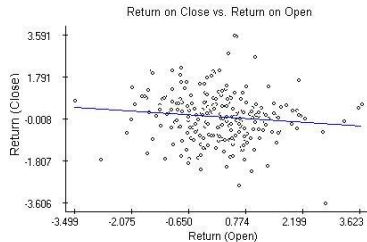
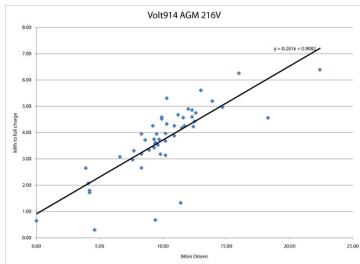
Least – Square Curves

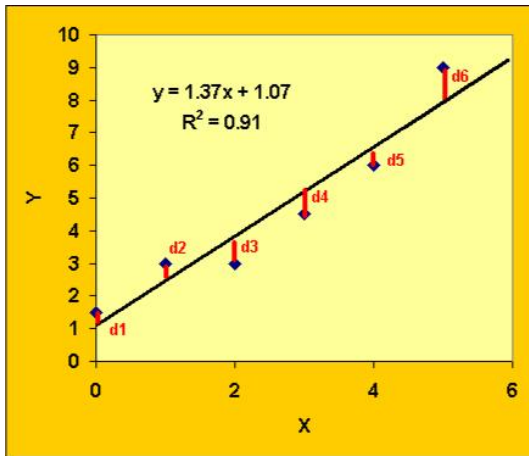




Least – Square Lines









Given the informations

$$(x_1, y_1), \quad (x_2, y_2), \quad (x_3, y_3)$$

Finding a **least square line**, we can write a linear system by

$$y_1 = a + bx_1$$

$$y_2 = a + bx_2$$

$$y_3 = a + bx_3$$

want to find a, b

$$y_1 = a + bx_1$$

$$y_2 = a + bx_2$$

$$y_3 = a + bx_3$$

Rewrite a linear system into matrix form

$$X = Y$$

by

$$X =$$



$$y_1 = a + bx_1$$

$$y_2 = a + bx_2$$

$$y_3 = a + bx_3$$

Rewrite a linear system into matrix form

$$X = Y$$

by

$$X = \begin{pmatrix} a \\ b \end{pmatrix},$$



$$y_1 = a + bx_1$$

$$y_2 = a + bx_2$$

$$y_3 = a + bx_3$$

Rewrite a linear system into matrix form

$$X = Y$$

by

$$X = \begin{pmatrix} a \\ b \end{pmatrix}, \quad A =$$



$$y_1 = a + bx_1$$

$$y_2 = a + bx_2$$

$$y_3 = a + bx_3$$

Rewrite a linear system into matrix form

$$X = Y$$

by

$$X = \begin{pmatrix} a \\ b \end{pmatrix}, \quad A = \begin{pmatrix} 1 & x_1 \\ 1 & x_2 \\ 1 & x_3 \end{pmatrix},$$



$$y_1 = a + bx_1$$

$$y_2 = a + bx_2$$

$$y_3 = a + bx_3$$

Rewrite a linear system into matrix form

$$X = Y$$

by

$$X = \begin{pmatrix} a \\ b \end{pmatrix}, \quad A = \begin{pmatrix} 1 & x_1 \\ 1 & x_2 \\ 1 & x_3 \end{pmatrix}, \quad Y =$$



$$y_1 = a + bx_1$$

$$y_2 = a + bx_2$$

$$y_3 = a + bx_3$$

Rewrite a linear system into matrix form

$$X = Y$$

by

$$X = \begin{pmatrix} a \\ b \end{pmatrix}, \quad A = \begin{pmatrix} 1 & x_1 \\ 1 & x_2 \\ 1 & x_3 \end{pmatrix}, \quad Y = \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}$$



Normally

$$AX = Y$$

$$X = A^{-1}Y$$



Normally

$$AX = Y$$

$$X = A^{-1}Y$$

can not find A^{-1} , because A^{-1} is not a square matrix.

$$A = \begin{pmatrix} 1 & x_1 \\ 1 & x_2 \\ 1 & x_3 \end{pmatrix}$$



Pesudo Inverse



$$\begin{aligned}AX &= Y \\ A^T A X &= A^T Y \\ X &= (A^T A)^{-1} A^T Y\end{aligned}$$

Therefore, we can find $X = \begin{pmatrix} a \\ b \end{pmatrix}$ from

$$X = (A^T A)^{-1} A^T Y$$

where $(A^T A)^{-1} A^T$ is a **pseudo inverse**.



Example

Finding a least square line from $(1, 1)$, $(2, 2)$, $(3, 4)$.

