## **Problem Set: Linear Regression**

1. Suppose we have the following training data:

$$(x_1, y_1) = (0, 2), (x_2, y_2) = (1, 1), (x_3, y_3) = (2, 4), (x_4, y_4) = (3, 4).$$

Find the best fit line using the least squares method. Find the predicted value for x = 4.

2. Suppose we have the following training data:

$$(x_1,y_1)$$
,  $(x_2,y_2)$ ,  $(x_3,y_3)$  where  $x_1=\begin{bmatrix} 0 \\ 0 \end{bmatrix}$ ,  $x_2=\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ ,  $x_3=\begin{bmatrix} 0 \\ 1 \end{bmatrix}$ ,  $x_4=\begin{bmatrix} 1 \\ 1 \end{bmatrix}$  and  $y_1=1$ ,  $y_2=0$ ,  $y_3=0$ ,  $y_4=2$ .

Find the best fit plane using the least squares method. Find the predicted value for  $x = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$ .