

# 5. Least Squares

- The pseudo-inverse
- Example: pseudo-inverse
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- Effects of noise on estimation
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- Example: force on mass
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- History of least-squares

# The Key Points of This Section

**estimation problems:** given  $y_{\text{meas}}$ , find the *least-squares* solution  $x$ , that minimizes

$$\|y_{\text{meas}} - Ax\|$$

**control problems:** given  $y_{\text{des}}$ , find the *minimum-norm*  $x$  that satisfies

$$y_{\text{des}} = Ax$$

- the SVD gives a computational approach
- it also gives useful information even when important assumptions don't hold
  - estimation: usually need  $A$  skinny and full rank
  - control: usually need  $A$  fat and full rank
- it gives us quantitative information about the usefulness of the solutions

## important facts

$$\text{null}(A^T) = \text{range}(A)^\perp$$

easy via the SVD:

because if the SVD of  $A$  is

$$A = U\Sigma V^T$$

then  $\text{range}(A) = \text{span}\{u_1, \dots, u_r\}$

also the SVD of  $A^T$  is

$$A^T = V\Sigma^T U^T$$

so  $\text{null}(A^T) = \text{span}\{u_{r+1}, \dots, u_n\}$

**one more**

$$\text{null}(A^T A) = \text{null}(A)$$

also easy via the SVD:

$$\begin{aligned} A^T A &= V \Sigma^T U^T U \Sigma V^T \\ &= V \Sigma^T \Sigma V^T \end{aligned}$$

which gives an SVD of  $A^T A$ .

$\Sigma^T \Sigma$  has the same number of non-zero elements as  $\Sigma$ , so both  $A$  and  $A^T A$  have null space

$$\text{span}\{v_{r+1}, \dots, v_n\}$$

# The Pseudo-Inverse

the thin SVD is  $A = \hat{U}\hat{\Sigma}V^T$

$$A = \hat{U} \hat{\Sigma} V^T$$

here

- $\hat{\Sigma}$  is square, diagonal, positive definite
- $\hat{U}$  and  $\hat{V}$  are skinny, orthonormal columns

the *pseudo-inverse* of  $A$  is

$$A^\dagger = \hat{V}\hat{\Sigma}^{-1}\hat{U}^T$$

it is computed using the SVD

**example**

rank 2 matrix:

$$A = \begin{bmatrix} -5 & -5 & -14 & -8 & 1 \\ -1 & 0 & 4 & 5 & 4 \\ 11 & 10 & 24 & 11 & -6 \end{bmatrix}$$

the full svd:

$$= \begin{bmatrix} -0.49 & 0.30 & 0.82 \\ 0.12 & -0.91 & 0.41 \\ 0.86 & 0.30 & 0.41 \end{bmatrix} \begin{bmatrix} 35.69 & 0 & 0 \\ 0 & 7.02 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0.33 & 0.31 & 0.79 & 0.39 & -0.15 \\ 0.38 & 0.20 & -0.11 & -0.53 & -0.73 \\ 0.25 & -0.86 & 0.36 & -0.25 & 0.01 \\ 0.45 & -0.26 & -0.47 & 0.67 & -0.25 \\ 0.69 & 0.22 & -0.14 & -0.25 & 0.62 \end{bmatrix}$$

the thin svd:

$$= \begin{bmatrix} -0.49 & 0.30 \\ 0.12 & -0.91 \\ 0.86 & 0.30 \end{bmatrix} \begin{bmatrix} 35.69 & 0 \\ 0 & 7.02 \end{bmatrix} \begin{bmatrix} 0.33 & 0.31 & 0.79 & 0.39 & -0.15 \\ 0.38 & 0.20 & -0.11 & -0.53 & -0.73 \end{bmatrix}$$

pseudo-inverse:

$$A^\dagger = \begin{bmatrix} 0.33 & 0.38 \\ 0.31 & 0.20 \\ 0.79 & -0.11 \\ 0.39 & -0.53 \\ -0.15 & -0.73 \end{bmatrix} \begin{bmatrix} 1 \\ 35.69 \\ 0 \\ 1 \\ 7.02 \end{bmatrix} \begin{bmatrix} -0.49 & 0.12 & 0.86 \\ 0.30 & -0.91 & 0.30 \end{bmatrix}$$

## key point: pseudo-inverse solves

- least-squares estimation problems
- minimum-norm control problems

## properties of the pseudo-inverse

- if  $A$  is invertible, then  $A^\dagger = A^{-1}$
- $A$  is  $m \times n \implies A^\dagger$  is  $n \times m$
- $(A^\dagger)^\dagger = A$
- $(A^T)^\dagger = (A^\dagger)^T$
- $(\lambda A)^\dagger = \lambda^{-1} A^\dagger$  for  $\lambda \neq 0$
- caution: in general,  $(AB)^\dagger \neq B^\dagger A^\dagger$

# Estimation and Least-Squares

- assume  $A$  is skinny and full rank, so
  - $m > n$  so we have more measurements than unknowns; equations are *overdetermined*
  - $\text{null}(A) = \{0\}$ , so there is at most one solution  $x$  to  $Ax = y_{\text{meas}}$
- usually  $y_{\text{meas}} = Ax + w$  with  $w$  some error or noise; there are usually no solutions to  $Ax = y_{\text{meas}}$

- instead find the *least-squares solution*, the  $x$  that minimizes

$$\|y_{\text{meas}} - Ax\|$$



## using differentiation

the *residual* is

$$r = Ax - y_{\text{meas}}$$

which we would like to minimize

so

$$\|r\|^2 = x^T A^T Ax - 2y_{\text{meas}}^T Ax + \|y_{\text{meas}}\|^2$$

differentiate with respect to  $x$  and set to zero

$$2x^T A^T A - 2y_{\text{meas}}^T A = 0$$

so the optimum  $x$  is

$$x_{\text{opt}} = (A^T A)^{-1} A^T y_{\text{meas}}$$

## geometric approach

pick as estimate  $x_{\text{opt}}$ ; by orthogonality

$$Ax_{\text{opt}} - y_{\text{meas}} \perp \text{range}(A)$$

which holds if and only if

$$Ax_{\text{opt}} - y_{\text{meas}} \in \text{null}(A^T)$$

which holds if and only if

$$A^T(Ax_{\text{opt}} - y_{\text{meas}}) = 0$$

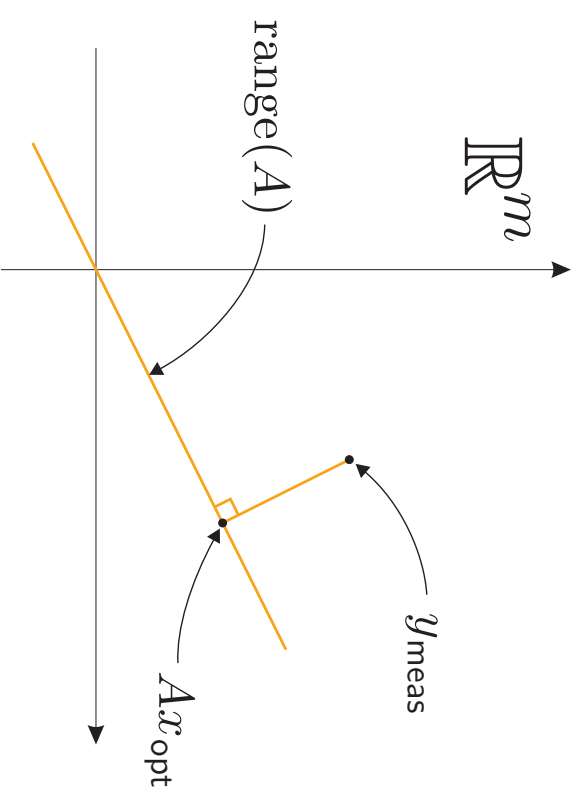
so  $x_{\text{opt}}$  is optimal if and only if

$$A^T Ax_{\text{opt}} = A^T y_{\text{meas}}$$

called *the normal equations*

$A$  is skinny and full rank, so  $A^T A$  is invertible, so as before

$$x_{\text{opt}} = (A^T A)^{-1} A^T y_{\text{meas}}$$



## pseudo-inverse approach

if  $A$  is skinny and full rank then  $A^T A$  is invertible and

$$A^\dagger = (A^T A)^{-1} A^T$$

to see this, notice that the thin SVD of  $A$  is  $A = \hat{U} \hat{\Sigma} V^T$ , where  $V$  is square and orthogonal, so

$$A^T A = V \hat{\Sigma}^2 V^T$$

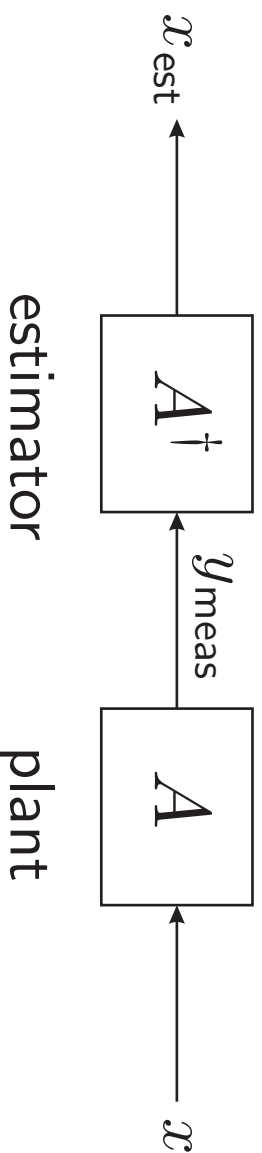
and

$$(A^T A)^{-1} A^T = V \hat{\Sigma}^{-2} V^T V \hat{\Sigma} \hat{U}^T = V \hat{\Sigma}^{-1} \hat{U}^T = A^\dagger$$

## left-inverse property

when  $A$  is skinny and full rank,  $A^\dagger$  is a *left-inverse* for  $A$

$$A^\dagger A = I$$



because  $A^\dagger = (A^T A)^{-1} A^T$

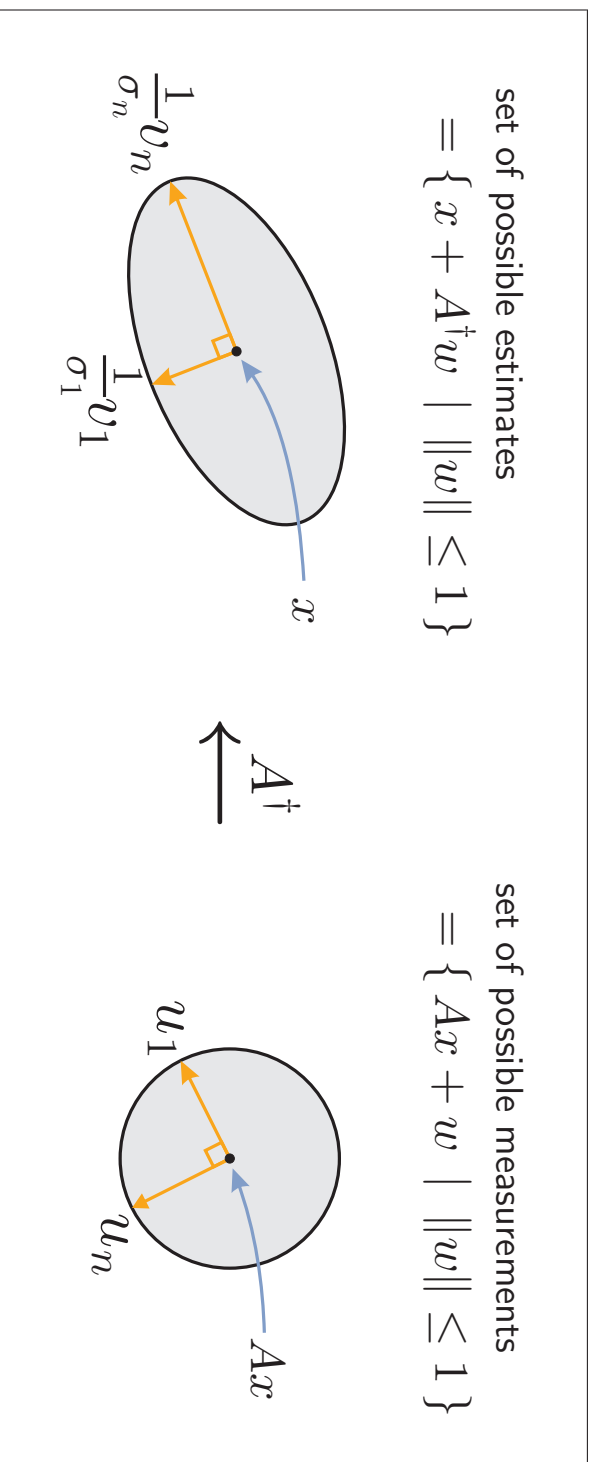
this is exactly what we need for estimation, because if  $y_{\text{meas}} = Ax$ , choosing estimate  $x_{\text{est}} = A^\dagger y$  give

$$x_{\text{est}} = A^\dagger Ax = x$$

## effects of noise on estimation

measurement has noise/error  $w$ , with  $\|w\| \leq 1$

$$y_{\text{meas}} = Ax + w \implies x_{\text{est}} = A^\dagger(Ax + w) = x + A^\dagger w$$



so estimation error with least-squares estimator is  $e = x_{\text{est}} - x = V\hat{\Sigma}^{-1}\hat{U}^T w$ .

- set of errors  $e$  is an ellipsoid, with semiaxis directions  $u_i$  and semiaxis lengths  $\sigma_i^{-1}$
- worst error is  $\max_{\|w\| \leq 1} \|e\| = \frac{1}{\sigma_{\min}(A)}$

## the best estimator

if  $A$  is skinny and full rank, then there are many left-inverses. e.g.

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad C = \begin{bmatrix} 0.5 & 0 & 0.5 \\ 0 & 1 & 0 \end{bmatrix}$$

both  $B$  and  $C$  are left-inverses of  $A$

$C$  averages out measurements 1 and 3,  $B$  just discards measurement 3

if  $BA = I$  then  $B$  will work as an estimator, but

- $\|A^\dagger\| \leq \|B\|$ ; the pseudo-inverse is 'smaller'
- in fact,  $\sigma_i(A^\dagger) \leq \sigma_i(B)$  for all  $i$   
i.e., the pseudo-inverse generates a smaller error-ellipsoid

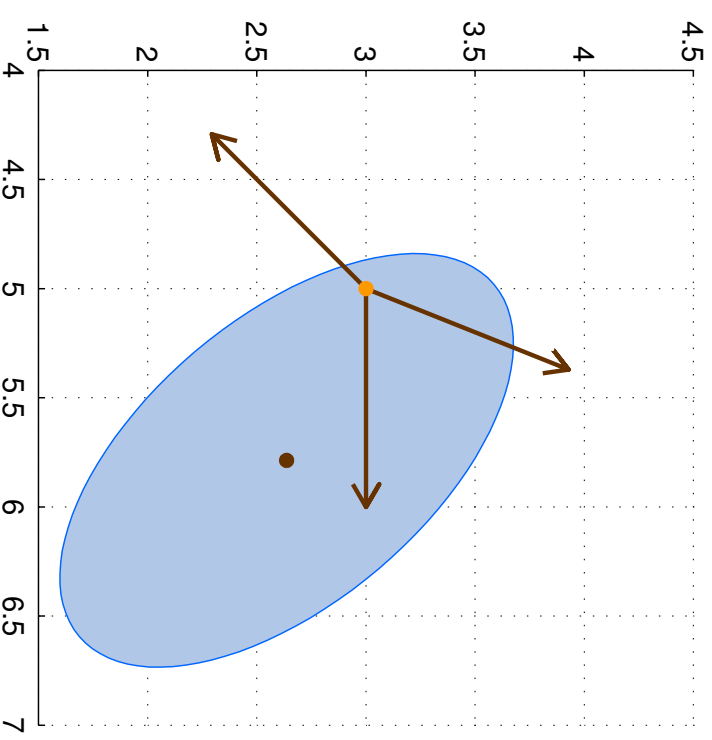
## example: navigation

here  $A \in \mathbb{R}^{3 \times 2}$  with

$$A = \begin{bmatrix} b_1^T \\ b_2^T \\ b_3^T \end{bmatrix}$$

and  $y = Ax$ . Each  $b_i$  is a unit vector.

- $x$  is unknown.
- $y$  is measured;  $y_i$  is range measurement in the direction  $b_i$  with noise  $w$  added
- beacons at  $\begin{bmatrix} 50 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 20 \\ 50 \end{bmatrix}$ ,  $\begin{bmatrix} -50 \\ -50 \end{bmatrix}$
- figure shows least-squares estimate plus set of locations consistent with  $\|w\| \leq 1$



## code for navigation example

```
beacons=[ 50, 0 ; 20, 50 ; -50, -50 ] ;
m=size(beacons,1);

% create measurement matrix
for i=1:m
    A(i,:)=beacons(i,:)/norm(beacons(i,:));
end

ship_location=[5; 3]; % the unknown

for i=1:m
    range_measurements(i,1)=norm(ship_location-beacons(i,:));
    y(i,1) = norm(beacons(i,:)) - range_measurements(i,1) ;
end

y = y + randn(m,1); % add noise

[U,S,V]=svd(A,0); % thin svd

x_est=V*(inv(S)*(U'*y)); % estimate
```



## regression or curve fitting

- model using a linear combination of functions

$$f(t) = x_1 f_1(t) + x_2 f_2(t) + \dots + x_n f_n(t)$$

- collect  $m$  data samples

$$y_i = f(t_i) \quad i = 1, \dots, m$$

- write in matrix form

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{bmatrix} = \begin{bmatrix} f_1(t_1) & \dots & f_n(t_1) \\ f_1(t_2) & & f_n(t_2) \\ \vdots & & \vdots \\ f_1(t_m) & \dots & f_n(t_m) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

- find least-squares estimate for  $x$  by  $x_{\text{est}} = A^\dagger y$
- called *curve fitting* or *linear regression*; functions  $f_i$  are called *regressors*

## example: polynomial curve fitting

- model

$$f(t) = x_1 + x_2 t + x_3 t^2 + \dots + x_n t^{n-1}$$

- data samples

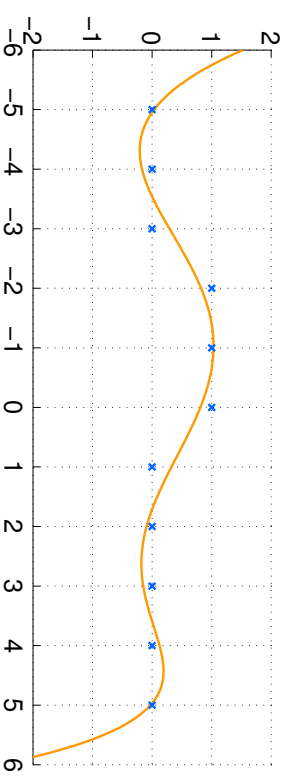
$$y_i = f(t_i) = \sum_{j=1}^n x_j t_i^{j-1}$$

- write this as  $y = Ax$  with

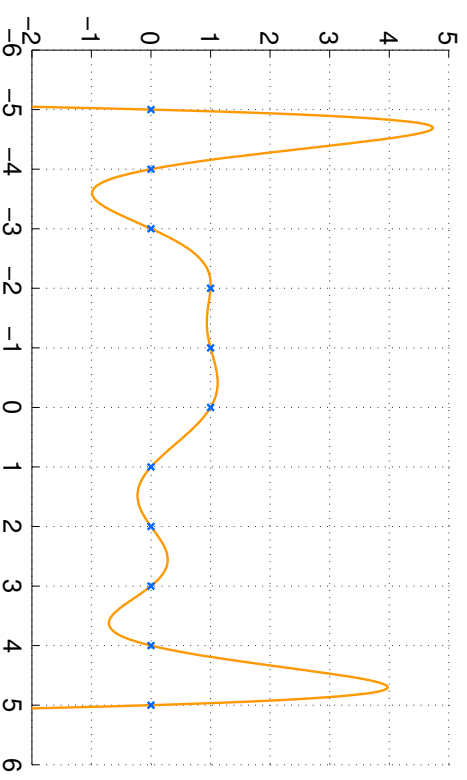
$$A = \begin{bmatrix} 1 & t_1 & t_1^2 & \dots & t_1^{n-1} \\ 1 & t_2 & t_2^2 & \dots & t_2^{n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & t_m & t_m^2 & \dots & t_m^{n-1} \end{bmatrix}$$

called *Vandermonde matrix*

- $A$  has full rank if  $m \geq n$  and  $t_i$  are distinct



order 7 fit



order 11 fit (exact)

**example: rocket**

- model

$$\text{height } h(t) = x_1 + x_2 t + x_3 t^2$$

where

$x_1$  = initial height

$x_2$  = initial vertical velocity

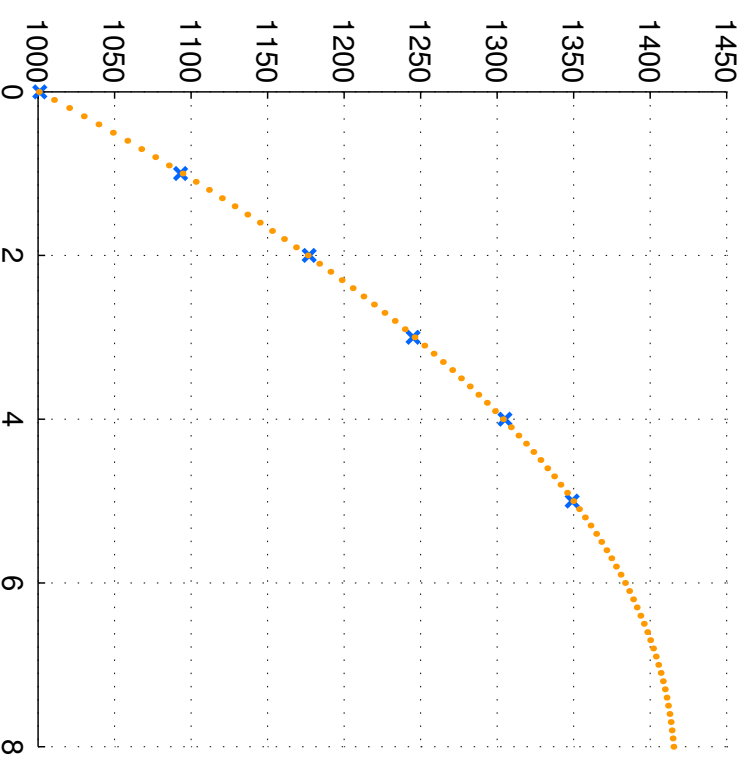
$x_3 = \frac{1}{2}(g - d)$  gravity minus drag

assume drag is constant over short burst of data

- data from radar

$t$	0	1	2	3	4	5
$h(t)$	1001	1093	1177	1245	1305	1349

- estimated initial height  $x_1 \approx 1000.43$
- initial velocity  $x_2 \approx 99.83$



## code for rocket example

```
y=[1001; 1093; 1177; 1245; 1305; 1349]; % height measurement data
t=[ 0; 1; 2; 3; 4; 5];
m=size(y,1);
for i=1:m
    A(i,:)= [1, t(i), 0.5*t(i)^2]; % create measurement matrix
end
[U,S,V]=svd(A,0); % thin svd
x_est=V*(inv(S)*(U'*y));
t_other=0:0.1:8; % other times to estimate height
for i=1:size(t_other,2)
    A_other(i,:)= [1, t_other(i), 0.5*t_other(i)^2];
end
y_other=A_other*x_est; % estimated heights
h_initial=[1 0 0]*x_est; % estimates of initial height
v_initial=[0 1 0]*x_est; % and velocity
```

# Control and Minimum-Norm Solutions

- assume  $A$  is fat and full rank
  - $m < n$ , so more control inputs than outputs; equations are *underdetermined*
  - $\text{range}(A) = \mathbb{R}^m$ , so there is always at least one  $x$  which achieves  $y_{\text{des}} = Ax$
- usually there is more than one solution  $x$
- among all  $x$  that satisfy  $y_{\text{des}} = Ax$  we find the one with minimum norm
- called *minimum-norm solution*

## geometric approach

orthogonality gives

$$x_{\text{opt}} \perp \text{null}(A)$$

which holds if and only if

$$x_{\text{opt}} \in \text{range}(A^T)$$

which holds if and only if

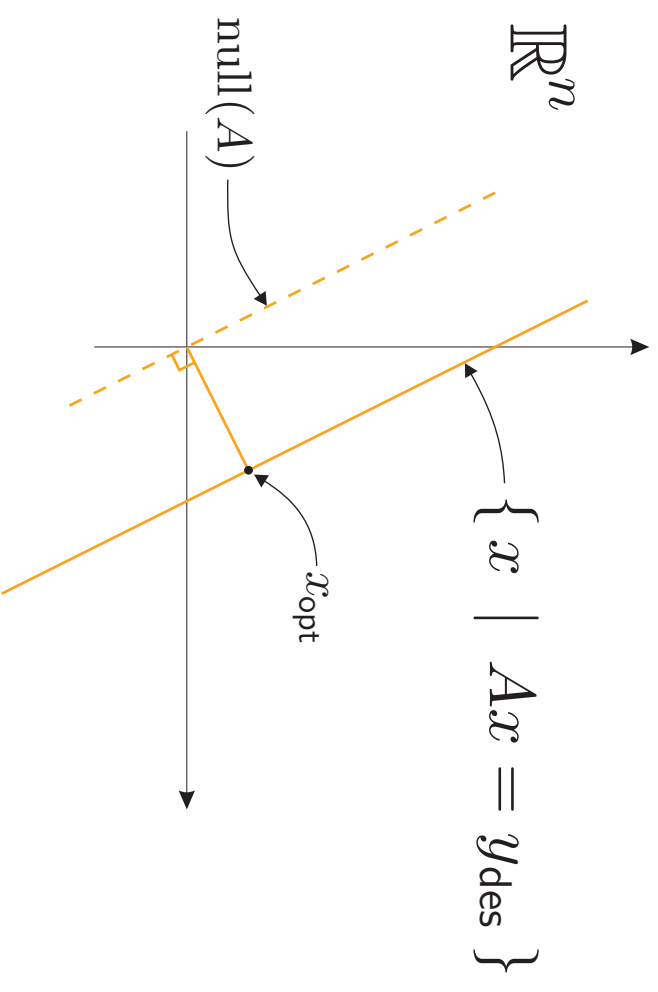
$$x_{\text{opt}} = A^T z \text{ for some } z$$

since  $Ax_{\text{opt}} = y_{\text{des}}$  this holds if and only if

$$AA^T z = y_{\text{des}} \quad \text{the *normal equations*}$$

$A$  is fat and full rank, so  $AA^T$  is invertible, so  $z = (AA^T)^{-1} y_{\text{des}}$  so

$$x_{\text{opt}} = A^T (AA^T)^{-1} y_{\text{des}}$$



## solution via Lagrange multipliers

$$\begin{array}{ll} \text{minimize} & \|x\|^2 \\ \text{subject to} & Ax = y_{\text{des}} \end{array}$$

introduce Lagrange multipliers

$$L(x, \lambda) = x^T x + \lambda^T (Ax - y_{\text{des}})$$

optimality conditions are

$$\begin{aligned} \frac{\partial L}{\partial x} &= 2x_{\text{opt}}^T + \lambda^T A = 0 \\ \frac{\partial L}{\partial \lambda} &= (Ax_{\text{opt}} - y_{\text{des}})^T = 0 \end{aligned}$$

from the first condition  $x_{\text{opt}} = -\frac{1}{2}A^T\lambda$ , and

$$AA^T\lambda = -2y_{\text{des}} \quad \implies \quad \lambda = -2(AA^T)^{-1}y_{\text{des}}$$

so as before

$$x_{\text{opt}} = A^T(AA^T)^{-1}y_{\text{des}}$$

## pseudo-inverse approach

if  $A$  is fat and full rank then

$$A^\dagger = A^T (AA^T)^{-1}$$

because the thin SVD of  $A$  is  $A = U\hat{\Sigma}\hat{V}^T$  where  $U$  is square and orthogonal, so

$$AA^T = U\hat{\Sigma}^2U^T$$

and

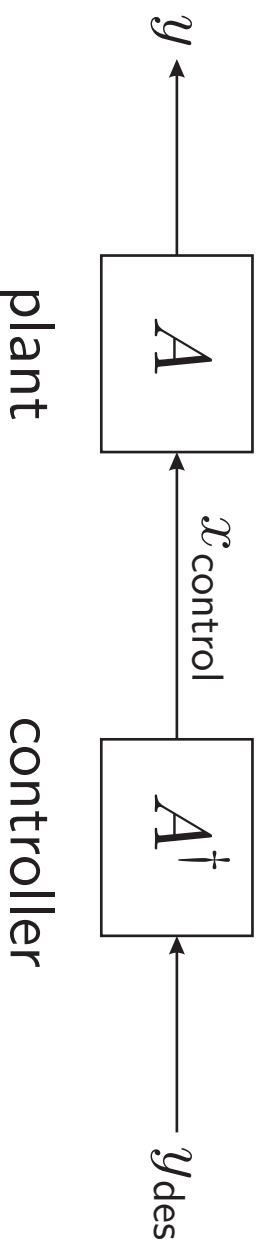
$$A^T(AA^T)^{-1} = \hat{V}\hat{\Sigma}U^T U\hat{\Sigma}^{-2}U^T = \hat{V}\hat{\Sigma}^{-1}U^T = A^\dagger$$



## right-inverse property

when  $A$  is fat and full rank,  $A^\dagger$  is a *right-inverse* for  $A$

$$AA^\dagger = I$$



because  $A^\dagger = A^T(AA^T)^{-1}$

- this is exactly what we need for control, because choosing  $x_{\text{control}} = A^\dagger y_{\text{des}}$  gives

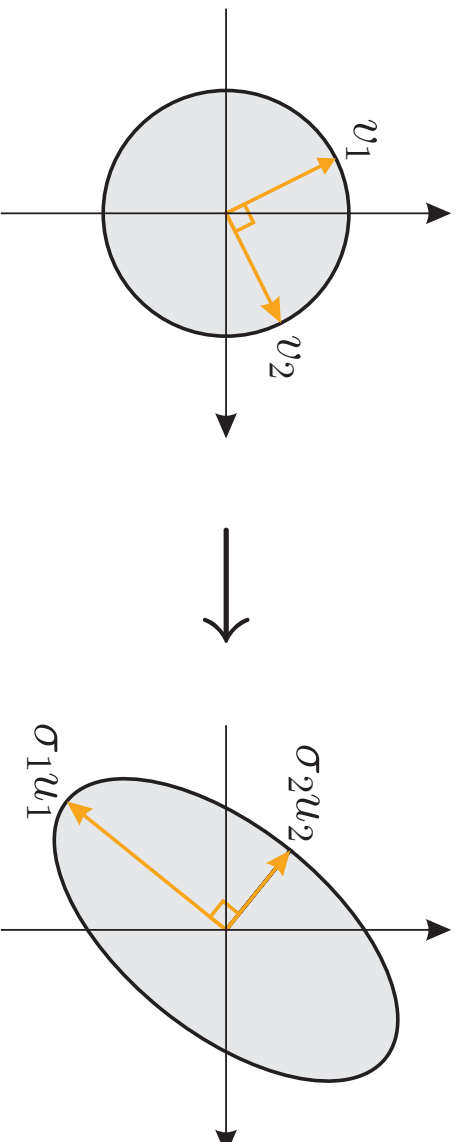
$$y = Ax_{\text{control}} = AA^\dagger y_{\text{des}} = y_{\text{des}}$$

- if  $B$  is a left-inverse for  $A^T$  then  $B^T$  is a right-inverse for  $A$ ; control and estimation problems are called *dual*

## size of optimal input

$$\begin{aligned} \|x_{\text{opt}}\|^2 &= \|A^T (AA^T)^{-1} y_{\text{des}}\|^2 \\ &= y_{\text{des}}^T (AA^T)^{-1} y_{\text{des}} \end{aligned}$$

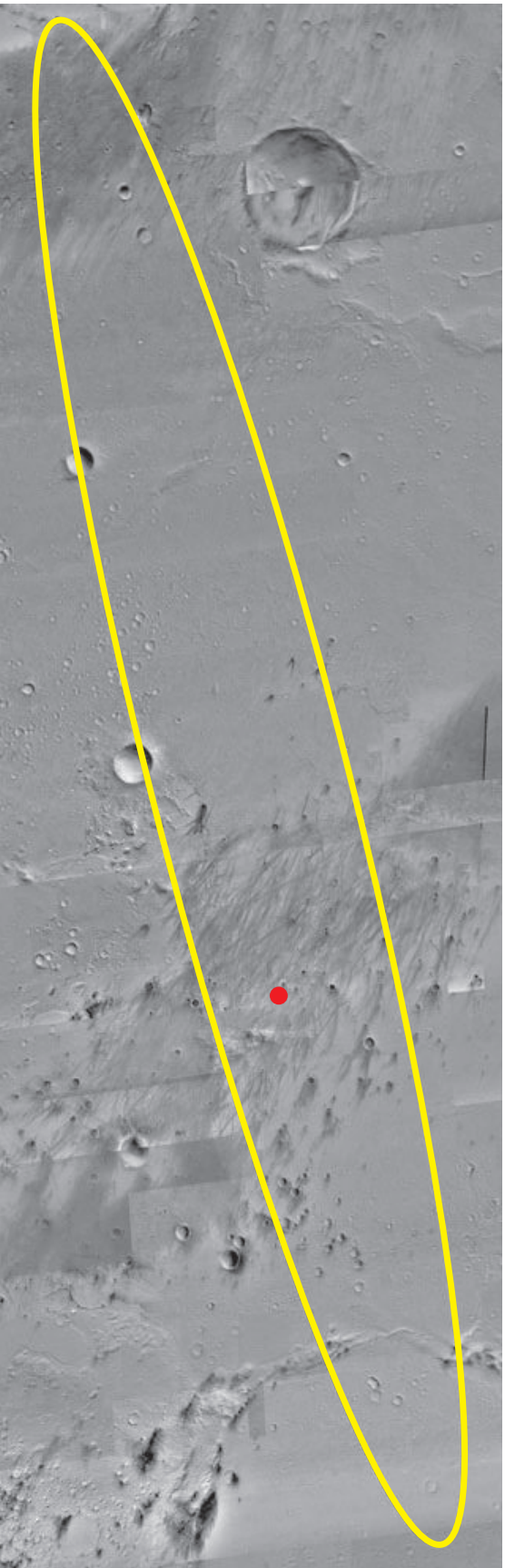
as expected from SVD



if  $A$  is fat and full rank, then the ellipsoid is

$$E = \left\{ y \in \mathbb{R}^m \mid y^T (AA^T)^{-1} y \leq 1 \right\}$$

## example: ellipsoids

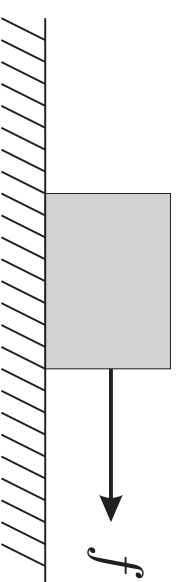
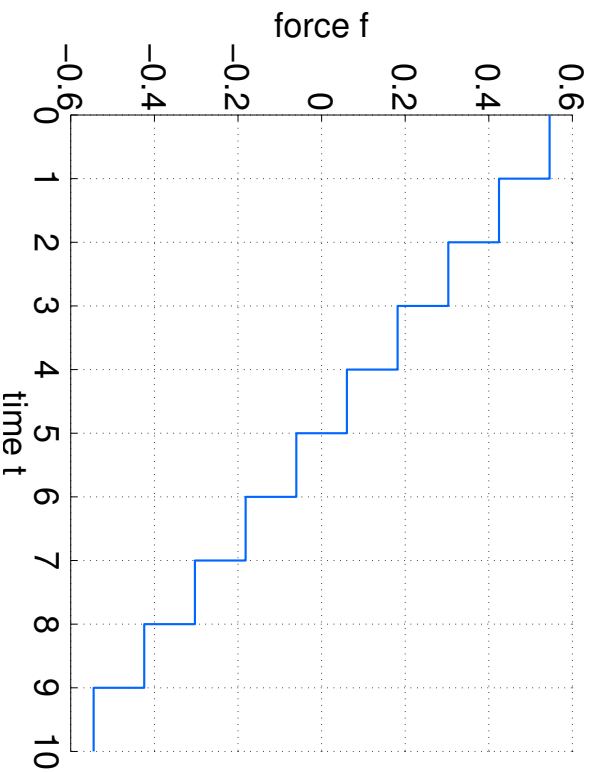


- Mars rover *Spirit*, landed 3 Jan 2004
- Predicted to land within ellipsoid 83km by 10km
- View looking east is below



**example: force on mass**

- $x$  is the sequence of applied forces, so  $f(t) = x_j$  for  $t$  in the interval  $[j - 1, j]$ .
- $y_1, y_2$  are final position and velocity
- $y = Ax$  where  $A = \begin{bmatrix} 9.5 & 8.5 & 7.5 & 6.5 & 5.5 & 4.5 & 3.5 & 2.5 & 1.5 & 0.5 \\ 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \end{bmatrix}$
- find minimum norm force input  $x$  so that final position = 10, final velocity = 0.
- optimal sequence of forces is



## Matrices Without Full Rank

- estimation:  $A$  is skinny – typically more than one least squares solution
- control:  $A$  is fat – typically no  $x$  satisfying  $Ax = y_{des}$

$A^\dagger y$  gives

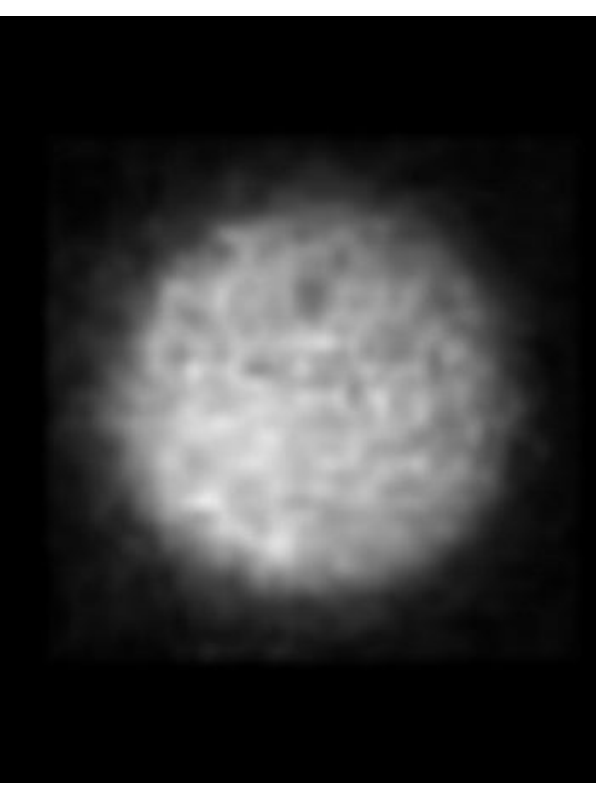
from all  $x$  that minimize  $\|Ax - y\|$ ,  $A^\dagger y$  is the one with minimum norm

# Matlab and the Pseudo-Inverse

- $A^\dagger$  is given by `pinv(A)`
- `svd(A, 0)` returns the thin svd for *skinny matrices*, but not for fat ones
- don't compute `pinv(A)*y`, instead
  1. compute thin SVD (look at the singular values, and truncate  $U$ ,  $\Sigma$  and  $V$ )
  2. compute  $z = \hat{U}^T y$ , then  $w = \hat{\Sigma}^{-1} z$ , then  $x = \hat{V} w$ .
- if  $A$  is skinny and full rank, then  $x=A \setminus y$  will give the least squares solution
- if  $A$  is *not* skinny and full rank, then  $A \setminus y$  will give you something else, which you probably don't want

# History of Least Squares

- January 1801: Giuseppe Piazzi, director of Palermo observatory, observed a new 'star'
- really asteroid *Ceres*, 900km diameter
- by autumn it had disappeared behind the sun; nobody could find it again
- September 1801, Carl F. Gauss (1777–1855) developed *least squares*; purpose was to fit observed data to an elliptical trajectory
- Gauss predicted its trajectory
- scientific community was *amazed*.
- Gauss became director of Göttingen observatory
- he published the method in 1809



Hubble telescope, ultraviolet, 2001

