

1. (20 points) Let  $\mathbf{a}$  and  $\mathbf{x}_i$  be vectors and  $b_i$  be a scalar for all  $i$ .

*Minimize*

$$E(\mathbf{a}) = \frac{1}{2n} \sum_{i=1}^n (\mathbf{x}_i^T \mathbf{a} - b_i)^2$$

2. (20 points) Draw a flow chart to illustrate minimizing  $E(\mathbf{a})$  by the gradient descent method.

3. (20 points) Implement your flow chart by Matlab codes.

Checked by \_\_\_\_\_ time \_\_\_\_\_

4. (40 points) Use the following codes to generate x and z and apply codes in 3 to reconstruct linear transformation between x and z.

Checked by \_\_\_\_\_ time \_\_\_\_\_

```
x=rand(400,2);  
z(:,1) = 2*x(:,1)+x(:,2)-1;  
z(:,2)=x(:,1)-x(:,2)+1;
```