

β_i s called y_i 's

t_i : -1 0 1 2
 y_i : -1 1 2 0

t_i	y_i
-1	-1
0	1
1	2
2	0

$$\varphi(t) = \xi_1 + \xi_2 t + \xi_3 t^2$$

$$\varphi_1(t) = 1$$

$$\varphi_2(t) = t$$

$$\varphi_3(t) = t^2$$

f_1 = function φ_1 evaluated at the t_i 's

f_1

1
1
1
1

f_2 function φ_2 evaluated at the t_i 's

f_2

-1
0
1
2

f_3 function φ_3 evaluated at the t_i 's

1
0
1
4

$F \quad x \quad \approx \quad b$

1	-1	1	-1
1	0	0	1
1	1	1	2
1	2	4	0

$F \quad b$

$$\min || b - F x ||_2$$

$Fx = b$ <== no solution [rectangular system: more eqns. than unknowns]

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$$|| b - F (x + \delta) ||_2^2 = ((b - Fx) - F \delta, (b - Fx) - F \delta)$$

$$\begin{aligned}
&= ((b - Fx), (b - Fx)) - (F\delta, b-Fx) - (b-Fx, F\delta) + (F\delta, F\delta) \\
&= ((b - Fx), (b - Fx)) - 2(F\delta, b-Fx) + (F\delta, F\delta) \\
&= ((b - Fx), (b - Fx)) - 2(\delta, F^T(b-Fx)) + (F\delta, F\delta)
\end{aligned}$$

Result: min is reached iff $F^T(b - Fx) = 0$
if $F^T(b - Fx) = 0$ then $\| b - F(x + \delta) \|_2^2 \geq \| b - Fx \|_2^2$