

Prof. S. Smith: Mon 18 Nov 2002

You must SHOW WORK to receive credit.

Wherever you use a calculator, write “used calculator”.

Problem 1:

(a) (review from chapter 3:)

Show that the set S of vectors $(x_1, x_2)^T$ in \mathbf{R}^2 satisfying the condition $x_1 + 2x_2 = 0$ forms a subspace of \mathbf{R}^2 .*(add) Assume that $(x_1, x_2)^T$ and $(y_1, y_2)^T$ are in S . This means $x_1 + 2x_2 = 0$ and $y_1 + 2y_2 = 0$. Is the sum of these two vectors, namely $(x_1 + y_1, x_2 + y_2)^T$, also in S ?**Check the condition: $(x_1 + y_1) + 2(x_2 + y_2) = (x_1 + 2x_2) + (y_1 + 2y_2) = 0 + 0 = 0$, so “yes”.**(sc.mult.) Assume that $(x_1, x_2)^T$ is in S . This means that $x_1 + 2x_2 = 0$.**Is the multiple of this vector by any scalar c , namely $c(x_1, x_2)^T$, also in S ?**Check the condition: $(c x_1 + 2 c x_2) = c(x_1 + 2x_2) = c 0 = 0$, so “yes”.**(Comment: could also work instead with the form $(\alpha, -\frac{\alpha}{2})^T$ of vectors in S).*(b) Show that the function $L : \mathbf{R}^2 \rightarrow \mathbf{R}^2$ defined by $L((x_1, x_2)^T) = (x_1 + x_2, x_1 + 3x_2)^T$ is a linear transformation.*(add) $L((x_1, x_2)^T + (y_1, y_2)^T) = L((x_1 + y_1, x_2 + y_2)^T)$
 $= ((x_1 + y_1) + (x_2 + y_2), (x_1 + y_1) + 3(x_2 + y_2))^T$, while* *$L((x_1, x_2)^T) + L((y_1, y_2)^T) = (x_1 + x_2, x_1 + 3x_2)^T + (y_1 + y_2, y_1 + 3y_2)^T$
 $= ((x_1 + x_2) + (y_1 + y_2), (x_1 + 3x_2) + (y_1 + 3y_2))^T$, same.**(sc.mult.) $L(c(x_1, x_2)^T) = L((cx_1, cx_2)^T) = (cx_1 + cx_2, cx_1 + 3(cx_2))^T$, while
 $cL((x_1, x_2)^T) = c(x_1 + x_2, x_1 + 3x_2)^T = (c(x_1 + x_2), c(x_1 + 3x_2))^T$, same.***Problem 2:**(a) Give the matrix A representing (in the standard basis) the linear transformation $L : \mathbf{R}^2 \rightarrow \mathbf{R}^2$ defined by $L((x_1, x_2)^T) = (x_1 - 3x_2, 2x_1 + 5x_2)^T$.*Apply L to standard basis, put into columns, to get $A = \begin{pmatrix} 1 & -3 \\ 2 & 5 \end{pmatrix}$* (b) Now give the matrix B for the same L as in part (a), but using the basis $(1, 1)^T$ and $(1, 2)^T$.*Either compute directly with respect to this “new” basis; or use change-of-basis matrix**from “new” to “old” basis given by $S = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}$, and multiply out $B = S^{-1}AS$:*

$$\begin{pmatrix} -11 & -22 \\ 9 & 17 \end{pmatrix} = \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & -3 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}$$

Problem 3:

- (a) Find all exact solutions of the system $Ax = b$ given by: $\begin{pmatrix} 1 & 1 \\ 2 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$.

The row-reduced echelon form of the augmented matrix $[A|b]$ is: $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$.

The third row says $0 = 1$, so there are no solutions.

- (b) For this A and b , find: all “least squares solutions” \hat{x} ; the projection p of b in the column space of A ; and the residual (that is, error).

Multiply A^T by the augmented matrix $[A|b]$ to get normal equations

$$\begin{pmatrix} 1 & 2 & 1 \\ 1 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 2 & 1 & 1 \\ 1 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 6 & 3 & 4 \\ 3 & 2 & 2 \end{pmatrix}. \text{ Compute rref: } \begin{pmatrix} 1 & 0 & \frac{2}{3} \\ 0 & 1 & 0 \end{pmatrix}.$$

$$\text{Thus } \hat{x} = (\frac{2}{3}, 0)^T; \text{ so } p = A\hat{x} = \begin{pmatrix} 1 & 1 \\ 2 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} \frac{2}{3} \\ 0 \end{pmatrix} = \frac{2}{3}(1, 2, 1)^T;$$

with residual vector $r(\hat{x}) = b - p = (1, 1, 1)^T - \frac{2}{3}(1, 2, 1)^T = \frac{1}{3}(1, -1, 1)$ (of size $\frac{1}{\sqrt{3}}$).

Problem 4:

- (a) Find the vector projection of $(3, 4)^T$ in the direction of $(1, 2)^T$.

$$\frac{(3,4)^T \cdot (1,2)^T}{(1,2)^T \cdot (1,2)^T} (1, 2)^T = \frac{11}{5} (1, 2)^T.$$

- (b) Find the subspace orthogonal to the vectors $(2, 1, 2)^T$ and $(1, 0, -1)^T$.

Write vectors as rows of A , and compute nullspace of A :

$$\begin{pmatrix} 2 & 1 & 2 \\ 1 & 0 & -1 \end{pmatrix} \text{ has rref } \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 4 \end{pmatrix}, \text{ so solutions are } \alpha(1, -4, 1)^T.$$

Problem 5:

- (a) Let S be the subspace of \mathbf{R}^3 spanned by $v_1 = (2, 1, 2)^T$ and $v_2 = (1, 1, 1)^T$. Use the Gram-Schmidt process to find an orthonormal basis for S .

First get orthogonal: use $q_1 = v_1 = (2, 1, 2)^T$ and then

$$q_2 = v_2 - [(v_2 \cdot q_1)/(q_1 \cdot q_1)]q_1 = (1, 1, 1) - [5/9](2, 1, 2) = \frac{1}{9}(-1, 4, -1).$$

To make orthoNORMAL, divide by lengths to get $u_1 = \frac{1}{3}(2, 1, 2)$ and $u_2 = \frac{1}{\sqrt{18}}(-1, 4, -1)$.

- (b) Give the QR -factorization of the matrix A with columns given by v_1 and v_2 from part (a).

$$\text{Then } Q \text{ has columns } u_1 \text{ and } u_2 \text{ from (a), so } \begin{pmatrix} \frac{2}{3} & -\frac{1}{\sqrt{18}} \\ \frac{1}{3} & \frac{4}{\sqrt{18}} \\ \frac{2}{3} & -\frac{1}{\sqrt{18}} \end{pmatrix},$$

$$\text{so we can get } R \text{ as } Q^T A, \text{ namely } \begin{pmatrix} \frac{2}{3} & \frac{1}{3} \\ -\frac{1}{\sqrt{18}} & \frac{4}{\sqrt{18}} \\ -\frac{1}{\sqrt{18}} & -\frac{1}{\sqrt{18}} \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 1 & 1 \\ 2 & 1 \end{pmatrix} = \begin{pmatrix} 3 & \frac{5}{3} \\ 0 & \frac{2}{\sqrt{18}} \end{pmatrix}.$$