

Prof. S. Smith: Fri 7 Apr 2000

You must SHOW WORK to receive credit.

Wherever you use a calculator, write "used calculator".

**Problem 1:**

(a) Find a basis for the kernel of the linear transformation  $L : \mathbf{R}^3 \rightarrow \mathbf{R}^2$  defined by  $L((x_1, x_2, x_3)^T) = (x_1 - 2x_2, x_2 - x_3)^T$ .

*Equations:*  $x_1 - 2x_2 = 0 = x_2 - x_3$ ; *free variable:*  $x_3$ ; *solutions*  $(2x_3, x_3, x_3)^T$ ; *so basis*  $(2, 1, 1)^T$ .

(b) Show that the mapping  $L(A) = A^T$ , where  $A^T$  is the transpose of a  $2 \times 2$  matrix  $A$ , is a linear transformation on the space  $\mathbf{R}^{2 \times 2}$ .

(addition)  $L(A + B) = (A + B)^T = A^T + B^T = L(A) + L(B)$

(scalar mult.)  $L(cA) = (cA)^T = c(A^T) = cL(A)$ .

**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  $L((x_1, x_2)^T) = (2x_1 + x_2, 4x_1 - 5x_2)^T$ .

Apply  $L$  to standard basis, put into columns to get  $A = \begin{pmatrix} 2 & 1 \\ 4 & -5 \end{pmatrix}$

(b) Now give the matrix  $B$  for the same  $L$  as in part (a), but using the basis  $(1, 1)^T, (1, -1)^T$ .

*Either compute directly with respect to this "new" basis; or use change-of-basis matrix*

*from "new" to "old" basis given by  $S = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$ , and multiply out  $B = S^{-1}AS$ :*

$$\begin{pmatrix} 1 & 5 \\ 2 & -4 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 4 & -5 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$$

**Problem 3:**

(a) In  $\mathbf{R}^3$  with the usual dot product, determine the vector projection of  $(1, 2, 1)$  on  $(2, 1, 2)$ .

*This is*  $\frac{(1, 2, 1) \cdot (2, 1, 2)}{(2, 1, 2) \cdot (2, 1, 2)}(2, 1, 2) = \frac{6}{9}(2, 1, 2) = \left(\frac{4}{3}, \frac{2}{3}, \frac{4}{3}\right)$ .

(b) Let  $S$  be the span of the vectors  $(1, 2, 1)$  and  $(2, 1, 2)$ . Find the orthogonal complement  $S^\perp$ .

*Put vectors in as rows of matrix  $A$ , solve  $Ax = 0$ :*

$$\left( \begin{array}{ccc|c} 1 & 2 & 1 & 0 \\ 2 & 1 & 2 & 0 \end{array} \right) \xrightarrow{A_2^{-2 \times 1}} \left( \begin{array}{ccc|c} 1 & 2 & 1 & 0 \\ 0 & -3 & 0 & 0 \end{array} \right) \xrightarrow{M_{-\frac{1}{3} \times 1}} \left( \begin{array}{ccc|c} 1 & 2 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{array} \right) \xrightarrow{A_1^{-2 \times 2}} \left( \begin{array}{ccc|c} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{array} \right)$$

*to conclude  $S^\perp$  consists of the vectors  $(a, 0, -a) = a(1, 0, -1)$ .*

**Problem 4:**

The system  $Ax = b$  given by:

$$\begin{pmatrix} 1 & 2 \\ 2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix}$$

is inconsistent. Find the least-squares solution  $\hat{x}$ , and the projection  $p$  of  $b$  into the column space of  $A$ . Also find the error-vector for this approximation, and the size of that error.

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

$$\begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 1 \\ 1 & 2 & 3 \end{pmatrix} = \begin{pmatrix} 6 & 6 & 6 \\ 6 & 9 & 9 \end{pmatrix}, \text{ and solve to get } \hat{x} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

Then  $p = A\hat{x} = \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix}$ , so the error is  $b - p = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$ , of length  $\sqrt{2}$ .

**Problem 5:**

(a) Let  $S$  be the subspace of  $\mathbf{R}^3$  spanned by  $v_1 = (0, 1, -1)$  and  $v_2 = (1, -1, 1)$ . Use the Gram-Schmidt process to find an orthonormal basis for  $S$ .

First get orthogonal: use  $q_1 = v_1 = (0, 1, -1)$  and then

$$q_2 = v_2 - [(v_2 \cdot q_1)/(q_1 \cdot q_1)]q_1 = (1, -1, 1) - [-2/2](0, 1, -1) = (1, 0, 0).$$

To make orthoNORMAL, divide by lengths to get  $u_1 = \frac{1}{\sqrt{2}}(0, 1, -1)$  and  $u_2 = (1, 0, 0)$ .

(b) Now find an orthonormal basis for the orthogonal complement  $S^\perp$ , for  $S$  in (a).

$$\text{Find } S^\perp \text{ as in problem (3b): } \begin{pmatrix} 0 & 1 & -1 & | & 0 \\ 1 & -1 & 1 & | & 0 \end{pmatrix} \xrightarrow{E_{1,2}} \begin{pmatrix} 1 & -1 & 1 & | & 0 \\ 0 & 1 & -1 & | & 0 \end{pmatrix} \xrightarrow{A_1^{1 \times 2}} \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & -1 & | & 0 \end{pmatrix}$$

Thus solutions have form  $(0, a, a)$ , with basis  $(0, 1, 1)$ . Divide by length to get  $\frac{1}{\sqrt{2}}(0, 1, 1)$ .