

13	06	04	23
6.3	6.4	6.5(A)	Total

1A

6.3

1) Which of the following sets of vectors are orthogonal with respect to the Euclidean inner product on  $\mathbb{R}^2$ ?

(a)  $(0,1), (2,0)$

For set of vectors  $(0,1), (2,0)$  we have  
 $(0,1) \cdot (2,0) = 0 \cdot 2 + 1 \cdot 0 = 0$ .

$\therefore$  Vectors are orthogonal.

(b)  $(-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}), (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$

$(-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) \cdot (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) = -\frac{1}{2} + \frac{1}{2} = 0$ .

$\therefore$  Vectors are orthogonal.

(c)  $(-\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}), (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$

$(-\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}) \cdot (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) = -\frac{1}{2} - \frac{1}{2} = -1 \neq 0$

$\therefore$  Vectors are not orthogonal.

(d)  $(0,0), (0,1)$

$(0,0) \cdot (0,1) = 0 \cdot 0 + 0 \cdot 1 = 0$

$\therefore$  Vectors are orthogonal.

Orthogonal vectors: (a), (b), (d)
Non-orthogonal vectors: (c)

8) Verify that the set of vectors  $\{(1,0), (0,1)\}$  is orthogonal with respect to the inner product  $\langle u,v \rangle = 4u_1v_1 + 4v_2v_2$  on  $\mathbb{R}^2$  then convert it to an orthonormal set by normalizing the vectors.

Let's verify that given set of vectors is orthogonal or not.  
 For the inner product  $\langle u,v \rangle = 4u_1v_1 + 4v_2v_2$  we have  
 $\langle (1,0), (0,1) \rangle = 4 \cdot 1 \cdot 0 + 1 \cdot 0 = 0$ .

So, the vectors are orthogonal.

The vector  $(1,0)$  has a norm  $\sqrt{\langle (1,0), (1,0) \rangle}$   
 $= \sqrt{1 \cdot 1 + 0 \cdot 0} = \sqrt{1} = 1$

So the vector  $(\frac{1}{2}, 0)$  has a norm 1.

The vector  $(0,1)$  has a norm  $\sqrt{\langle (0,1), (0,1) \rangle}$   
 $= \sqrt{0 \cdot 0 + 1 \cdot 1} = 1$ .

So, the vector  $(0,1)$  has a norm 1.

$$\therefore \boxed{\text{Orthonormal set: } \left(\frac{1}{2}, 0\right), (0,1)}$$

11) In each part, an orthonormal basis relative to the Euclidean inner product is given. Use Theorem 6.3.1 to find the coordinate vectors of  $w$  with respect to the basis.

$$(a) \quad w = (3, 7), \quad u_1 = \left(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right), \quad u_2 = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$$

$$\langle w, u_1 \rangle = \frac{3}{\sqrt{2}} - \frac{7}{\sqrt{2}}, \quad \langle w, u_2 \rangle = \frac{3}{\sqrt{2}} + \frac{7}{\sqrt{2}}$$

Therefore, if  $S = \{v_1, v_2, \dots, v_n\}$  is an orthonormal basis for an inner product space  $V$ , and  $u$  is any vector in  $V$  then  $u = \langle u, v_1 \rangle v_1 + \langle u, v_2 \rangle v_2 + \dots + \langle u, v_n \rangle v_n$ .

So, we have  $w = -4 \cdot \frac{1}{\sqrt{2}} u_1 + 10 \cdot \frac{1}{\sqrt{2}} u_2$ .

The coordinate vectors of  $w$  relative to  $S$  is  
 $(w)_S = (\langle w, u_1 \rangle, \langle w, u_2 \rangle)$

$$\therefore \boxed{(w)_S = \left(\frac{-4}{\sqrt{2}}, \frac{10}{\sqrt{2}}\right) = (-2\sqrt{2}, 5\sqrt{2})}$$

$$(b) \quad w = (-1, 0, 2); \quad u_1 = \left(\frac{2}{3}, -\frac{2}{3}, \frac{1}{3}\right);$$

$$u_2 = \left(\frac{2}{3}, \frac{1}{3}, -\frac{2}{3}\right), \quad u_3 = \left(\frac{1}{3}, \frac{2}{3}, \frac{2}{3}\right)$$

$$\langle w, u_1 \rangle = -\frac{2}{3} + \frac{2}{3}$$

$$\langle w, u_2 \rangle = -\frac{2}{3} - \frac{4}{3}$$

$$\langle w, u_3 \rangle = -\frac{1}{3} + \frac{4}{3}$$

Therefore, if  $S = \{v_1, v_2, \dots, v_n\}$  is an orthonormal basis for an inner product space  $V$ , and  $u$  is any vector in  $V$  then  $u = \langle u, v_1 \rangle v_1 + \langle u, v_2 \rangle v_2 + \dots + \langle u, v_n \rangle v_n$ .

So, we have  $w = \frac{1}{3} \cdot 0 \cdot u_1 - \frac{1}{3} \cdot 6 \cdot u_2 + \frac{1}{3} \cdot 3 \cdot u_3$

$$(w)_S = \left( \frac{1}{3} \cdot 0, -\frac{1}{3} \cdot 6, \frac{1}{3} \cdot 3 \right) = (0, -2, 1)$$

12) Let  $\mathbb{R}^2$  have the Euclidean inner product, and let  $S = \{w_1, w_2\}$  be the orthonormal basis with  $w_1 = (3/5, -4/5)$  and  $w_2 = (4/5, 3/5)$ .

(a) Find the vectors  $u$  and  $v$  that have coordinate vectors  $(u)_S = (1, 1)$  and  $(v)_S = (-1, 4)$

If  $S = \{w_1, w_2, \dots, w_n\}$  is an orthonormal basis for an inner product space  $V$ , and  $u$  is any vector in  $V$  then

$$u = \langle u, w_1 \rangle w_1 + \langle u, w_2 \rangle w_2 + \dots + \langle u, w_n \rangle w_n$$

$$\text{So, } u = 1 \cdot \left( \frac{3}{5}, -\frac{4}{5} \right) + 1 \cdot \left( \frac{4}{5}, \frac{3}{5} \right) = \left( \frac{7}{5}, -\frac{1}{5} \right)$$

$$v = -1 \cdot \left( \frac{3}{5}, -\frac{4}{5} \right) + 4 \cdot \left( \frac{4}{5}, \frac{3}{5} \right) = \left( \frac{13}{5}, \frac{16}{5} \right)$$

$$\begin{array}{l} u = (7/5, -1/5) \\ v = (13/5, 16/5) \end{array}$$

13) Let  $\mathbb{R}^3$  have the Euclidean inner product, and let  $S = \{w_1, w_2, w_3\}$  be the orthonormal basis with  $w_1 = (0, 3/5, 4/5)$ ,  $w_2 = (1, 0, 0)$ , and  $w_3 = (0, 4/5, 3/5)$ .

If  $S = \{w_1, w_2, w_3\}$  is an orthonormal basis for an inner product space  $W$ , and  $u$  is any vector in  $W$  then

$$u = \langle u, w_1 \rangle w_1 + \langle u, w_2 \rangle w_2 + \langle u, w_3 \rangle w_3$$

So, we get

(a) Find the vectors  $u, v$  and  $w$  that have the coordinate vectors  $(u)_S = (-2, 1, 2)$ ,  $(v)_S = (3, 0, -2)$ , and  $(w)_S = (5, -4, 1)$ .

$$u = -2 \cdot \left(0, -\frac{3}{5}, \frac{4}{5}\right) + 1 \cdot (1, 0, 0) + 2 \cdot \left(0, \frac{4}{5}, \frac{3}{5}\right)$$

$$= \left(1, \frac{14}{5}, -\frac{2}{5}\right)$$

$$v = 3 \cdot \left(0, -\frac{3}{5}, \frac{4}{5}\right) + 0 \cdot (1, 0, 0) - 2 \cdot \left(0, \frac{4}{5}, \frac{3}{5}\right)$$

$$= \left(0, -\frac{17}{5}, \frac{6}{5}\right)$$

$$w = 5 \cdot \left(0, -\frac{3}{5}, \frac{4}{5}\right) - 4 \cdot (1, 0, 0) + 1 \cdot \left(0, \frac{4}{5}, \frac{3}{5}\right)$$

$$= \left(-4, -\frac{11}{5}, \frac{23}{5}\right)$$

$u = \left(1, \frac{14}{5}, -\frac{2}{5}\right)$ $v = \left(0, -\frac{17}{5}, \frac{6}{5}\right)$ $w = \left(-4, -\frac{11}{5}, \frac{23}{5}\right)$
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18) Let  $\mathbb{R}^4$  have the Euclidean inner product. Use the gram-schmidt process to transform the basis  $\{u_1, u_2, u_3, u_4\}$  into an orthonormal basis.

$$u_1 = (0, 2, 1, 0), u_2 = (1, -1, 0, 0), u_3 = (1, 2, 0, -1), u_4 = (1, 0, 0, 2)$$

$$v_1 = u_1 = (0, 2, 1, 0)$$

$$v_2 = u_2 - \text{proj}_{w_1} u_2 = u_2 - \frac{(u_2, v_1)}{\|v_1\|^2} v_1$$

$$= (1, -1, 0, 0) - \frac{2}{5} (0, 2, 1, 0) = \left(1, -\frac{1}{5}, \frac{2}{5}, 0\right)$$

$$v_3 = u_3 - \text{proj}_{w_1} u_3 - \text{proj}_{w_2} u_3 = u_3 - \frac{(u_3, v_1)}{\|v_1\|^2} v_1 - \frac{(u_3, v_2)}{\|v_2\|^2} v_2$$

$$= (1, 2, 0, -1) - \frac{4}{5} (0, 2, 1, 0) - \frac{3/5}{6/5} \left(1, -\frac{1}{5}, \frac{2}{5}, 0\right)$$

$$= \left(\frac{1}{5}, \frac{1}{2}, -1, -1\right)$$

$$\begin{aligned}
 v_4 &= u_4 - \text{proj}_{w_3} u_4 \\
 &= u_4 - \frac{(u_4, v_1)}{\|v_1\|^2} v_1 - \frac{(u_4, v_2)}{\|v_2\|^2} v_2 - \frac{(u_4, v_3)}{\|v_3\|^2} v_3 \\
 &= (1, 0, 0, 1) - \frac{0}{5} (0, 2, 1, 0) - \frac{6}{5} (1, -1/5, 2/5, 0) - \left(\frac{1}{5}\right) \left(\frac{1}{2}, \frac{1}{2}, 1, -1\right) \\
 &= \left(\frac{4}{15}, \frac{4}{15}, -\frac{8}{15}, \frac{4}{15}\right)
 \end{aligned}$$

The norm of these vectors are  $\|v_1\| = \sqrt{5}$ ,  $\|v_2\| = \sqrt{6/5}$ ,  $\|v_3\| = \sqrt{5/2}$ ,  $\|v_4\| = 4/\sqrt{15}$

So, an orthonormal basis for  $\mathbb{R}^4$  is

$$q_1 = v_1/\|v_1\|, \quad q_2 = v_2/\|v_2\|, \quad q_3 = v_3/\|v_3\|, \quad q_4 = v_4/\|v_4\|$$

$$\begin{aligned}
 q_1 &= \frac{1}{\sqrt{5}} (0, 2, 1, 0) \\
 q_2 &= \sqrt{\frac{5}{6}} \left(1, \frac{1}{5}, \frac{2}{5}, 0\right) \\
 q_3 &= \sqrt{\frac{2}{5}} \left(\frac{1}{2}, \frac{1}{2}, -1, -1\right) \\
 q_4 &= \frac{\sqrt{15}}{4} \left(\frac{4}{15}, \frac{4}{15}, -\frac{8}{15}, \frac{4}{15}\right)
 \end{aligned}$$

20)

Let  $\mathbb{R}^3$  have the inner product  $\langle u, v \rangle = 4u_1v_1 + 2u_2v_2 + 3u_3v_3$

Use the Gram-Schmidt process to transform  $u_1 = (1, 1, 1)$

$u_2 = (1, 1, 0)$ ,  $u_3 = (1, 0, 0)$  into an orthonormal basis.

$$v_1 = u_1 = (1, 1, 1)$$

$$v_2 = u_2 - \text{proj}_{w_1} u_2$$

$$= u_2 - \frac{(u_2, v_1)}{\|v_1\|^2} v_1$$

$$= (1, 1, 0) - \frac{2}{3} (1, 1, 1)$$

$$= \left(\frac{1}{3}, \frac{1}{3}, -\frac{2}{3}\right)$$

$$v_3 = u_3 - \text{proj}_{w_2} u_3$$

$$\begin{aligned}
 &= u_3 - \frac{\langle u_3, v_1 \rangle}{\|v_1\|^2} v_1 - \frac{\langle u_3, v_2 \rangle}{\|v_2\|^2} v_2 \\
 &= (1, 0, 0) - \frac{1}{3} (1, 1, 1) - \frac{1}{2} (1, 1, 0) \\
 &= \left( \frac{1}{6}, -\frac{5}{6}, -\frac{1}{3} \right)
 \end{aligned}$$

The norms of these vectors are  
 $\|v_1\| = \sqrt{3}$ ,  $\|v_2\| = \sqrt{\frac{2}{3}}$ ,  $\|v_3\| = \sqrt{\frac{6}{5}}$

$$q_1 = \frac{v_1}{\|v_1\|} = \left( \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right)$$

$$q_2 = \frac{v_2}{\|v_2\|} = \sqrt{\frac{3}{2}} \left( \frac{1}{3}, \frac{1}{3}, -\frac{2}{3} \right)$$

$$q_3 = \frac{v_3}{\|v_3\|} = \sqrt{\frac{5}{6}} \left( \frac{1}{6}, -\frac{5}{6}, -\frac{1}{3} \right)$$

$$\boxed{
 \begin{aligned}
 q_1 &= \left( \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right), \quad q_2 = \left( \frac{\sqrt{2}}{3\sqrt{3}}, \frac{\sqrt{2}}{3\sqrt{3}}, -\frac{2\sqrt{2}}{3\sqrt{3}} \right) \\
 q_3 &= \left( \frac{\sqrt{5}}{6\sqrt{6}}, \frac{-5\sqrt{5}}{6\sqrt{6}}, \frac{-\sqrt{5}}{3\sqrt{6}} \right)
 \end{aligned}
 }$$

2) The subspace of  $\mathbb{R}^3$  spanned by the vectors,  $u_1 = (4/5, 0, -3/5)$  and  $u_2 = (0, 1, 0)$  is a plane passing through the origin. Express  $w = (1, 2, 3)$  in the form  $w = cu_1 + du_2$ , where  $cu_1$  lies in the plane and  $du_2$  is perpendicular to the plane.

$$\begin{aligned}
 w &= \text{Proj}_{\mathcal{W}} w = (w, u_1) u_1 + (w, u_2) u_2 \\
 &= \left( \frac{4}{5} - \frac{9}{5} \right) \cdot \left( \frac{4}{5}, 0, -\frac{3}{5} \right) + (2) (0, 1, 0) \\
 &= \left( -\frac{4}{5}, 0, \frac{3}{5} \right) + (0, 2, 0) = \left( -\frac{4}{5}, 2, \frac{3}{5} \right)
 \end{aligned}$$

The component of  $w$  orthogonal to  $\mathcal{W}$  is  
 $w_2 = \text{Proj}_{\mathcal{W}^\perp} w = w - \text{Proj}_{\mathcal{W}} w$

$$\begin{aligned}
 &= (1, 2, 3) - \left(-\frac{4}{5}, \frac{2}{5}, \frac{3}{5}\right) \\
 &= \left(\frac{9}{5}, 2, \frac{12}{5}\right)
 \end{aligned}$$

$$\begin{aligned}
 w_1 &= \left(-\frac{4}{5}, 2, \frac{3}{5}\right) \\
 w_2 &= \left(\frac{9}{5}, 0, \frac{12}{5}\right)
 \end{aligned}$$

23) Let  $R^4$  have the Euclidean inner product. Express  $w = (-1, 2, 6, 0)$  in the form  $w = w_1 + w_2$ , where  $w_1$  is in the space  $W$  spanned by  $u_1 = (-1, 0, 1, 2)$  and  $u_2 = (0, 1, 0, 1)$ , and  $w_2$  is orthogonal to  $W$ .

$$P = u_2 - \frac{u_1 \cdot u_2}{\|u_1\|^2} u_1$$

$$= (0, 1, 0, 1) - \frac{2}{6} (-1, 0, 1, 2)$$

$$\therefore P = \left(\frac{1}{3}, 1, -\frac{1}{3}, \frac{1}{3}\right)$$

$$\text{Now, } w_1 = \frac{w \cdot u_1}{\|u_1\|^2} u_1 + \frac{w \cdot P}{\|P\|^2} P$$

$$= \frac{7}{6} (-1, 0, 1, 2) + \frac{-1/3}{4/3} \left(\frac{1}{3}, 1, -\frac{1}{3}, \frac{1}{3}\right)$$

$$= \left(-\frac{7}{6}, 0, \frac{7}{6}, \frac{14}{6}\right) + \left(-\frac{1}{12}, -\frac{1}{4}, \frac{1}{12}, \frac{1}{12}\right)$$

$$\therefore w_1 = \left(-\frac{5}{6}, -\frac{1}{4}, \frac{5}{6}, \frac{9}{4}\right)$$

$$\text{Now as } w = w_1 + w_2$$

$$w_2 = w - w_1 = (-1, 2, 6, 0) - \left(-\frac{5}{6}, -\frac{1}{4}, \frac{5}{6}, \frac{9}{4}\right)$$

$$= \left(-\frac{1}{6}, \frac{9}{4}, \frac{19}{6}, -\frac{9}{4}\right)$$

$$\begin{aligned}
 w_1 &= \left(-\frac{5}{6}, -\frac{1}{4}, \frac{5}{6}, \frac{9}{4}\right) \\
 w_2 &= \left(-\frac{1}{6}, \frac{9}{4}, \frac{19}{6}, -\frac{9}{4}\right)
 \end{aligned}$$

## 6.4

1) Find the normal system associated with the given linear system

$$(a) \begin{bmatrix} 1 & -1 \\ 2 & 3 \\ 4 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \\ 5 \end{bmatrix}$$

In this system the given linear system can be written as  $Ax=b$ . By definition, the normal system associated with  $Ax=b$  is given as

$$A^T A x = A^T b.$$

where  $A^T$  denotes the matrix transpose obtained by exchanging  $A$ 's rows and columns.

So, we have

$$A^T = \begin{bmatrix} 1 & 2 & 4 \\ -1 & 3 & 5 \end{bmatrix}$$

Now, we are going to calculate the matrix  $A^T A$  and the vector  $A^T b$ .

$$A^T A = \begin{bmatrix} 1 & 2 & 4 \\ -1 & 3 & 5 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 2 & 3 \\ 4 & 5 \end{bmatrix} = \begin{bmatrix} 21 & 25 \\ 25 & 35 \end{bmatrix}$$

And

$$A^T b = \begin{bmatrix} 1 & 2 & 4 \\ -1 & 3 & 5 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \\ 5 \end{bmatrix} = \begin{bmatrix} 20 \\ 20 \end{bmatrix}$$

Thus, the correct answer is

$$\boxed{\begin{bmatrix} 21 & 25 \\ 25 & 35 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 20 \\ 20 \end{bmatrix}}$$

2) Find the least square solutions of the linear system  $Ax=b$  and find the orthogonal projection of  $b$  onto the column space of  $A$ .

$$(a) A = \begin{bmatrix} 1 & 1 \\ -1 & 1 \\ -1 & 2 \end{bmatrix}, \quad b = \begin{bmatrix} 7 \\ 0 \\ -7 \end{bmatrix}$$



By definition, the normal system associated with  $Ax = b$  is given as

$$A^T A x = A^T b.$$

$$A^T = \begin{bmatrix} 1 & -1 & -1 \\ 1 & 1 & 2 \end{bmatrix}$$

$$A^T A = \begin{bmatrix} 1 & -1 & -1 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 3 & -2 \\ -2 & 6 \end{bmatrix}$$

$$A^T b = \begin{bmatrix} 1 & -1 & -1 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 7 \\ 0 \\ -7 \end{bmatrix} = \begin{bmatrix} 14 \\ -7 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -2 \\ -2 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 14 \\ -7 \end{bmatrix}$$

$$\begin{vmatrix} 3 & -2 \\ -2 & 6 \end{vmatrix} = 18 - 4 = 14 \neq 0$$

$$x_1 = \frac{\begin{vmatrix} 14 & -2 \\ -7 & 6 \end{vmatrix}}{\begin{vmatrix} 3 & -2 \\ -2 & 6 \end{vmatrix}} = \frac{70}{14} = 5$$

$$x_2 = \frac{\begin{vmatrix} 3 & 14 \\ -2 & -7 \end{vmatrix}}{\begin{vmatrix} 3 & -2 \\ -2 & 6 \end{vmatrix}} = \frac{7}{14} = \frac{1}{2}$$

Let  $w$  denote the column space of  $A$  and  $\text{proj}_w b$  be the orthogonal projection of  $b$  on  $w$ .

If  $x$  is any solution of the normal system then

$$\text{proj}_w b = Ax.$$

$$\text{proj}_w b = Ax = \begin{bmatrix} 1 & 1 \\ -1 & 1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 5 \\ 1/2 \end{bmatrix} = \begin{bmatrix} 5.5 \\ 3.5 \\ 6.5 \end{bmatrix} = \begin{bmatrix} 11/2 \\ -9/2 \\ -4 \end{bmatrix}$$

$$x_1 = 5, x_2 = 1/2$$

$$x = \frac{11}{2}, y = \frac{-9}{2}, z = \frac{-4}{1}$$

10) Let  $w$  be the plane with equation  $5x - 3y + z = 0$ .

(a) Find a basis for  $w$ .

$$5x - 3y + z = 0$$

$$\therefore 5x = 3y - z$$

$$\Rightarrow x = \frac{3}{5}y - \frac{1}{5}z$$

It follows that  $y$  and  $z$  are free variables. Consider 2 vectors  $v_1$  and  $v_2$  in  $w$

$$v_1 = (0.6, 1, 0) \text{ and } v_2 = (-0.2, 0, 1)$$

where  $x$  components of  $v_1$  and  $v_2$  are defined from

$$x = \frac{3}{5}y - \frac{1}{5}z = 0.6y - 0.2z$$

Let  $v_1$  and  $v_2$  are linearly independent.  $\text{---} \textcircled{1}$

If  $v_1$  and  $v_2$  are linearly dependent vectors then there are  $\alpha$  and  $\beta$  such that  $\alpha v_1 + \beta v_2 = 0$ .

Writing the last eq<sup>n</sup> by components gives

$$\alpha v_1 + \beta v_2 = (\alpha(0.6) + \beta(-0.2), \alpha(1) + \beta(0), \alpha(0) + \beta(1)) = (0, 0, 0)$$

It follows that  $\alpha = 0$  and  $\beta = 0$ .

Hence  $v_1$  and  $v_2$  are linearly independent, and these vectors form a basis for  $w$ .

$$\left[ \begin{array}{c} 0.6 \\ 1 \\ 0 \end{array} \right], \left[ \begin{array}{c} -0.2 \\ 0 \\ 1 \end{array} \right]$$

(b) Use the matrix obtained above to find use formula (6) to find the standard matrix for the orthogonal projection of  $w$ .

$$5x - 3y + z = 0$$

$$P = A(A^T A)^{-1} A^T$$

Since the coefficient of  $x$  is non zero, we can express  $x$  from the given equation. We have

$$x = \frac{3}{5}y - \frac{1}{5}z$$

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It follows that  $y$  and  $z$  are free variables. Consider 2 vectors  $v_1$  and  $v_2$  in  $\omega$

$v_1 = (3, 5, 0)$  and  $v_2 = (-1, 0, 5)$ , where  $x$  component of  $v_1$  and  $v_2$  are defined for  $x = \frac{3}{5}y - \frac{1}{5}z$ .

$$\therefore A = \begin{bmatrix} 3 & -1 \\ 5 & 0 \\ 0 & 5 \end{bmatrix}$$

$$A^T A = \begin{bmatrix} 3 & 5 & 0 \\ -1 & 0 & 5 \end{bmatrix} \begin{bmatrix} 3 & -1 \\ 5 & 0 \\ 0 & 5 \end{bmatrix} = \begin{bmatrix} 34 & -3 \\ -3 & 26 \end{bmatrix}$$

$$(A^T A)^{-1} = \frac{1}{\det(A^T A)} \begin{bmatrix} 26 & 3 \\ 3 & 34 \end{bmatrix} = \frac{1}{875} \begin{bmatrix} 26 & 3 \\ 3 & 34 \end{bmatrix}$$

$$P = A (A^T A)^{-1} A^T = \begin{bmatrix} 3 & -1 \\ 5 & 0 \\ 0 & 5 \end{bmatrix} \cdot \frac{1}{875} \begin{bmatrix} 26 & 3 \\ 3 & 34 \end{bmatrix} \cdot \begin{bmatrix} 3 & 5 & 0 \\ -1 & 0 & 5 \end{bmatrix}$$

$$= \frac{1}{875} \begin{bmatrix} 3 & -1 \\ 5 & 0 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 75 & 130 & 15 \\ -25 & 15 & 170 \end{bmatrix}$$

$$= \frac{1}{875} \begin{bmatrix} 250 & 375 & -125 \\ 375 & 650 & 75 \\ -125 & 75 & 850 \end{bmatrix} = \frac{1}{35} \begin{bmatrix} 10 & 15 & -5 \\ 15 & 26 & 3 \\ -5 & 3 & 34 \end{bmatrix}$$

$$\text{std matrix} = \frac{1}{35} \begin{bmatrix} 10 & 15 & -5 \\ 15 & 26 & 3 \\ -5 & 3 & 34 \end{bmatrix}$$

12) In  $\mathbb{R}^3$  consider the line  $L$  given by the equations  $(x=t, y=t, z=t)$  and the line  $m$  given by the equation  $(x-c, y=9x-1, z=1)$ . Let  $P$  be a point on  $L$  and let  $Q$

be as points on  $l$  and  $m$ . Find the values of  $t$  and  $s$  that minimize the distance between the lines by minimizing the squared distance  $\|P-Q\|^2$ .

Let  $P$  and  $Q$  denote respectively the point on  $l$  that corresponds to  $t$  and the point on  $m$  that corresponds to  $s$ . Denote by  $u$ , the leading vectors of the line  $l$  and by  $v$  the leading vectors of line  $m$ .

$u = (1, 1, 1), v = (1, 2, 1)$ .

$A = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 1 \end{bmatrix} \Rightarrow A^T A x = A^T b$

$A^T = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 1 \end{bmatrix}$

$A^T A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 4 \\ 4 & 6 \end{bmatrix}$

$\therefore \begin{bmatrix} 3 & 4 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} t \\ s \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

since  $\begin{vmatrix} 3 & 4 \\ 4 & 6 \end{vmatrix} = 18 - 16 = 2 \neq 0$  it has only trivial sol<sup>n</sup>.

Thus the target parameters  $t$  and  $s$  that minimize the distance between  $l$  and  $m$  are  $t=0, s=0$ .

$\boxed{\begin{matrix} t=0 \\ s=0 \end{matrix}}$

18) The relationship between the current  $I$  through a resistor and the voltage drop  $V$  across it is given by ohm's law  $V = IR$ . Successive experiments are performed in which a known current (measured in amps) is passed through a resistor of unknown resistance  $R$  and the voltage drop (measured in volts) is measured. This results in the  $(I, V)$  data  $(0.1, 1), (0.2, 2.1), (0.3, 2.9), (0.4, 4.2), (0.5, 5.1)$ . The data

is assumed to have measurement errors that prevent it from following Ohm's law precisely.

(c) Find the least square solutions of this system and interpret your result.

Let  $\vec{I}$  denote the  $5 \times 1$  matrix of the given system that can be considered as a vector in  $\mathbb{R}^5$ ; and  $\vec{V}$  represent value.

$$\vec{I} = \begin{bmatrix} 0.1 \\ 0.2 \\ 0.3 \\ 0.4 \\ 0.5 \end{bmatrix} \quad \vec{V} = \begin{bmatrix} 1 \\ 2.1 \\ 2.9 \\ 4.2 \\ 5.1 \end{bmatrix}$$

From Ohm's law  $\vec{I} x = \vec{V}$

$$\therefore \vec{I}^T \vec{I} x = \vec{I}^T \vec{V}$$

$$\therefore \vec{I}^T \vec{I} = \begin{bmatrix} 0.1 \\ 0.2 \\ 0.3 \\ 0.4 \\ 0.5 \end{bmatrix} \begin{bmatrix} 0.1 & 0.2 & 0.3 & 0.4 & 0.5 \end{bmatrix} = \underline{\underline{0.55}}$$

$$\text{and } \vec{I}^T \vec{V} = \begin{bmatrix} 0.1 & 0.2 & 0.3 & 0.4 & 0.5 \end{bmatrix} \begin{bmatrix} 1 \\ 2.1 \\ 2.9 \\ 4.2 \\ 5.1 \end{bmatrix} = 5.62$$

$$\text{Thus, } 0.55x = 5.62$$

$$\therefore x = \frac{5.62}{0.55} = 10.21 \approx 10$$

This  $R = 10$  is the best ~~est~~ approximation in  $\mathbb{R}^5$  for the experiment data over all possible values of the coefficient of proportionality between the current  $I$  through a resistor and the voltage drop  $V$  across it.

$$\boxed{R = 10 \text{ ohms}}$$

6.5 (A)

1) Find the coordinate vector for  $w$  relative to the basis  $S = \{u_1, u_2\}$  for  $\mathbb{R}^2$ .

(b)  $u_1 = (2, -4)$ ,  $u_2 = (3, 8)$ ;  $w = (1, 1)$

The non-zero basis vectors for the new basis  $S$ ,  $u_1 = (2, -4)$  and  $u_2 = (3, 8)$ , are the coordinate vectors relative to the basis vectors  $(1, 0)$  and  $(0, 1)$  of the old basis  $A$ .

Then the transition matrix from the new basis  $S$  to the old basis  $A$

$$P = [u_1 | u_2] = \begin{bmatrix} 2 & 3 \\ -4 & 8 \end{bmatrix}$$

$[w]_A = (1, 1)$  is the coordinate vector for  $w$  relative to the old basis.

So, the coordinate vector for  $w$  relative to the new basis  $S$  will be

$$\begin{aligned} [w]_S &= P^{-1} [w]_A = \frac{1}{28} \begin{bmatrix} 8 & -3 \\ 4 & 2 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} \\ &= \frac{1}{28} \begin{bmatrix} 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 5/28 \\ 6/28 \end{bmatrix} \end{aligned}$$

$$\boxed{[w]_S = \begin{bmatrix} 5/28 \\ 6/28 \end{bmatrix}}$$

3) Find the coordinate vector for  $p$  relative to  $S = \{p_1, p_2, p_3\}$ .

(a)  $p = 4 - 3x + x^2$ ,  $p_1 = 1$ ,  $p_2 = x$ ,  $p_3 = x^2$

Suppose  $S = \{p_1, p_2, p_3\}$  is a basis for a space  $P_2$  of polynomials of degree at most 2, where

$$p_1 = 1, \quad p_2 = x, \quad p_3 = x^2$$

A polynomial  $p = 4 - 3x + x^2$  in  $P_2$  can be expressed in terms of the basis  $S$  as

$$p = 4p_1 - 3p_2 + p_3.$$

Thus numbers 4, -3 and 1 are called the coordinates of  $p$  relative to  $S$ . The vector  $(4, -3, 1)$  constructed from

these coordinate vector  $P$  relative to  $S$ .  
thru,

$$\boxed{[P]_S = (4, -3, 1)}$$

- 4) Find the coordinate vector for  $A$  relative to  $S = \{A_1, A_2, A_3, A_4\}$   
 $A = \begin{bmatrix} 2 & 0 \\ -1 & 3 \end{bmatrix}$ ,  $A_1 = \begin{bmatrix} -1 & 1 \\ 0 & 0 \end{bmatrix}$ ,  $A_2 = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$ ,  $A_3 = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$ ,  
 $A_4 = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$

The vectors

$$v_1 = \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, v_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}, v_4 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

in  $\mathbb{R}^4$  can be associated with the matrices  $A_1, A_2, A_3$  &  $A_4$ .  
 The vectors  $v_1, v_2, v_3$  and  $v_4$  are linearly independent. Hence,  
 these vectors can define a basis in  $\mathbb{R}^4$ .

$$S' = \{v_1, v_2, v_3, v_4\}$$

The transition matrix from this new basis  $S'$  to the standard  
 basis  $B = \{(1, 0, 0, 0), (0, 1, 0, 0), (0, 0, 1, 0), (0, 0, 0, 1)\}$  in  $\mathbb{R}^4$  is

$$P = [v_1 | v_2 | v_3 | v_4] = \begin{bmatrix} -1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

The inverse matrix is

$$Q = P^{-1} = \begin{bmatrix} -1/2 & 1/2 & 0 & 0 \\ 1/2 & 1/2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

So, the matrix  $A = \begin{bmatrix} 2 & 0 \\ -1 & 3 \end{bmatrix}$  can be represented by

the vector,  $[v]_B = (2, 0, -1, 3)$  in  $\mathbb{R}^4$ . whose coordinate  
 vector relative to basis  $S'$  is

$$[v]_{B'} = Q [v]_B = \begin{bmatrix} -1/2 & 1/2 & 0 & 0 \\ 1/2 & 1/2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ -1 \\ 3 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \\ -1 \\ 3 \end{bmatrix} \quad \text{8B}$$

$$\therefore \text{Coordinate vector } v = \begin{bmatrix} -1 \\ 1 \\ -1 \\ 3 \end{bmatrix}$$

6) Consider the bases  $B = \{u_1, u_2\}$  and  $B' = \{v_1, v_2\}$  for  $\mathbb{R}^2$ , where

$$u_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, u_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, v_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \text{ and } v_2 = \begin{bmatrix} -3 \\ 4 \end{bmatrix}$$

(a) Find the transition matrix from  $B'$  to  $B$ .

The transition matrix  $P$  from  $B' = \{v_1, v_2\}$  to  $B = \{u_1, u_2\}$  can be expressed in terms of its column vectors as

$$P = \left[ [v_1]_B \mid [v_2]_B \right]$$

$$v_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} -3 \\ 4 \end{bmatrix}$$

$$\text{then, } [v_1]_B = 2 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 1 \begin{bmatrix} 0 \\ 1 \end{bmatrix} = 2u_1 + u_2 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$\text{and } [v_2]_B = -3 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 1 \begin{bmatrix} 0 \\ 4 \end{bmatrix} = -3u_1 + u_2 = \begin{bmatrix} -3 \\ 4 \end{bmatrix}$$

and the transition matrix from the basis  $B'$  to the basis  $B$  is

$$P = \left[ [v_1]_B \mid [v_2]_B \right] = \begin{bmatrix} 2 & -3 \\ 1 & 4 \end{bmatrix}$$

$$\text{Transition matrix } \begin{bmatrix} 2 & -3 \\ 1 & 4 \end{bmatrix}$$