

HW 5

S.1 9, 13, 16

S.2 4, 19, 32 $\rightarrow 36$

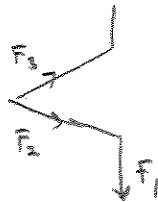
S.3 5-26 (even), 29, 33

S.4 1, 4, 10, 13, 25, 37

$$\begin{array}{r} 14 \\ 5 \\ \hline 90 \\ 36 \\ \hline 126 \end{array}$$

9. $\cos \theta = \frac{u \cdot v}{\|u\| \|v\|} = \frac{3 \cdot 4 + 5 \cdot 5 - 3}{2 \cdot \sqrt{59}} = \frac{1}{2\sqrt{59}} \Rightarrow$ acute angle. (in 1st quadrant)

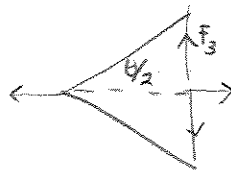
13.



$$\|F_2\| = \|F_1\| = \|F_3\|$$

The forces F_2 + F_3 have vertical and horizontal components. The vertical components cancel.

$$F_{\text{leg}} = 16.$$



So $(F_3)_x$ (Force of 3 in x direction) is equal to

$$F_3 \cos\left(\frac{\theta}{2}\right) \quad \text{Same as } (F_1)_x$$

Adding these up.

$$F_{\text{leg}} = F_3 \cos\left(\frac{\theta}{2}\right) + F_1 \cos\left(\frac{\theta}{2}\right)$$

$$16 = 2(10) \cos\left(\frac{\theta}{2}\right) \Rightarrow .8 = \cos\left(\frac{\theta}{2}\right)$$

$$\text{so } \theta = 2 \cdot \arccos(.8) = 74^\circ$$

16. We want \vec{x} to be perpendicular to $\vec{u}_1, \vec{u}_2, \vec{u}_3$.

Denote $x = [x_1, x_2, x_3, x_4]^T$ The matrix formed by

\vec{u}_i We must satisfy

$$\begin{aligned} u_1 \cdot \vec{u}_1 \cdot x &= 0 && \rightarrow \text{this is a matrix equation} \\ u_2 \cdot \vec{u}_2 \cdot x &= 0 \\ u_3 \cdot \vec{u}_3 \cdot x &= 0 \end{aligned}$$

$$\begin{bmatrix} \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} & -\frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} & -\frac{1}{2} & -\frac{1}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\text{rref}(A) = \begin{bmatrix} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\begin{aligned} \text{so } x_1 &= -x_4 \\ x_2 &= x_4 \\ x_3 &= x_4 \Rightarrow x_4 = -x_3 \end{aligned}$$

and the solution set is spanned by $\pm \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix} = v_1$

but we want a unit vector, so

$$\|v_1\| = \pm 2$$

$$u_1 = \begin{bmatrix} \frac{1}{2} \\ -\frac{1}{2} \\ -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix} \text{ or } \begin{bmatrix} -\frac{1}{2} \\ \frac{1}{2} \\ \frac{1}{2} \\ -\frac{1}{2} \end{bmatrix}$$

S. 2

4. using Gram-Schmidt on $\begin{bmatrix} 4 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 25 \\ 0 \\ -25 \end{bmatrix}, \begin{bmatrix} 0 \\ -2 \\ 0 \end{bmatrix}$ gives

$$\begin{bmatrix} 4/5 \\ 0 \\ 3/5 \end{bmatrix}, \begin{bmatrix} 3/5 \\ 0 \\ -4/5 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

19. QR(A), $A = \begin{bmatrix} 2 & 1 \\ 2 & 1 \\ 1 & 5 \end{bmatrix}$ is

$$Q = \begin{bmatrix} -2/3 & -1/\sqrt{18} \\ -2/3 & -1/\sqrt{18} \\ -1/3 & 4/\sqrt{18} \end{bmatrix} \quad R = \begin{bmatrix} 3 & 3 \\ 0 & \sqrt{18} \end{bmatrix} \quad \kappa = \sqrt{18} = 4.24$$

32. Find an orthonormal basis of $x_1 + x_2 + x_3 = 0$

spanned by $x_1 = -x_2 - x_3$ $x_2 = s$ $x_3 = t$,

or $\text{span} \left(\begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \right)$

using Gram-Schmidt, an orthonormal basis of this is

$$\text{span} \left(\begin{bmatrix} -\sqrt{2}/2 \\ 0 \\ \sqrt{2}/2 \end{bmatrix}, \begin{bmatrix} -\sqrt{2}/6 \\ \sqrt{2}/6 \\ -\sqrt{2}/6 \end{bmatrix} \right)$$

5.3 S-26 (even) (True means orthogonal)

5. T

6. T

8. $\|(A+B)x\| = \|Ax + Bx\| \neq \|Ax\| + \|Bx\|$ F

10. $\|B^{-1}ABx\| = \|B^{-1}(ABx)\| = \|A(Bx)\| = \|Bx\| = \|x\|$ T

12. ?

3 pts each

14. Symmetric

16. $(A+B)^T = A^T + B^T = A+B$ so symmetric

18. $(A^k)^T = (A \dots A)^T = A^T \dots A^T = A^k$ so symmetric

20. $(AB^2A)^T = A^T(B^2)^T A^T = AB^2A$ symmetric

12 vs 36

22. symmetric (BB^T)

24. not symmetric no

26. symmetric (addition is associative)

29. consider $\cos \theta = \frac{L(v) \cdot L(w)}{\|L(v)\| \|L(w)\|} = \frac{L(v) \cdot L(w)}{\|v\| \|w\|} = \frac{v \cdot w}{\|v\| \|w\|}$ (exercise 28)

so let $L(v) = Av$. so $L(v) \cdot L(w) = (Av) \cdot (Aw) = v^T A^T A w = v^T w = v \cdot w$

The converse, we have $\frac{v^T A^T A w}{\|Av\| \|Aw\|} = \frac{v^T w}{\|v\| \|w\|}$

If pick $v = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$, $w = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$ so the right hand side is 0.

then let $A = \begin{bmatrix} a & 0 \\ c & d \end{bmatrix}$, $A^T A = \begin{bmatrix} a^2+c^2 & cd \\ cd & d^2 \end{bmatrix}$

$\begin{bmatrix} a & c \\ 0 & d \end{bmatrix} \begin{bmatrix} a^2+c^2 & cd \\ cd & d^2 \end{bmatrix}$

and $A^T A w = \begin{bmatrix} a^2+c^2 \\ cd \end{bmatrix}$, $v^T A^T A w = \begin{bmatrix} cd = 0 \end{bmatrix}$ set $d=0$,

Then we have $A = \begin{bmatrix} a & 0 \\ c & 0 \end{bmatrix}$, and this is certainly not orthogonal.

$$A^T A = \begin{bmatrix} a^2 + c^2 & 0 \\ 0 & 0 \end{bmatrix} \neq I_2.$$

33 Find all orthogonal 2×2 matrices.

We set $v_1 = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}$, for arbitrary θ . This is a unit vector.

Any vector orthogonal to v_1 will either be $\begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix}$, or $\begin{bmatrix} \sin \theta \\ -\cos \theta \end{bmatrix}$.

The matrix $\begin{bmatrix} a & c \\ b & d \end{bmatrix} = A^T$.

So the choices are $\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$ or $\begin{bmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{bmatrix}$.

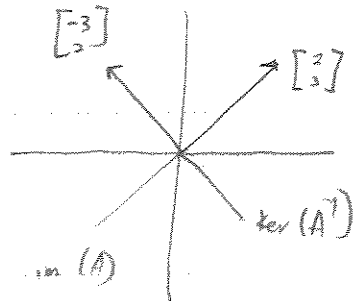
for arbitrary θ .
 $a = \cos \theta$, $b = \sin \theta$, $c = -\sin \theta$, $d = \cos \theta$
or $a = \cos \theta$, $b = \sin \theta$, $c = \sin \theta$, $d = -\cos \theta$

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5.4

1. A basis of $\ker(A)$ is $\begin{bmatrix} -3 \\ 2 \end{bmatrix}$



4. We know $(\text{im } B)^\perp = \ker(B^T)$

Let $B = A^T$, so $(\text{im } A^T)^\perp = \ker(A)$

Take the orthogonal complement of both sides $(V^\perp)^\perp = V$

$$(\text{im } A^T) = (\ker A)^\perp$$

10. a. If \vec{x} is an arbitrary solution to the system $Ax=b$, let

$$x_n = \text{proj}_V(\vec{x}), \quad V = \ker(A)$$

$$x_0 = \vec{x} - \text{proj}_V(\vec{x}) \quad b = Ax = A(x_n + x_0) = Ax_0, \quad (x_n \in \ker(A))$$

b. If x_0, x_1 are two solutions of $Ax=b$, (From $(\ker A)^\perp$), $x_1 - x_0$ is in $(\ker A)^\perp$ as well.

$$A(x_1 - x_0) = Ax_1 - Ax_0 = b - b = 0, \quad \text{so } x_1 - x_0 \in \ker(A)$$

$$\text{so } x_1 - x_0 \in \ker(A), \quad \text{and } x_1 - x_0 \in (\ker A)^\perp, \quad \text{so } x_1 - x_0 = 0 \Rightarrow x_1 = x_0$$

c. Write $x_1 = x_n + x_0$ in part a. x_n is orthogonal to x_0 ,
so $\|x_0\| \leq \|x_1\|$ From Pythagorean theorem.

13 a. Suppose $L^+(y_1) = x_1$, $L^+(y_2) = x_2$. So x_1 & x_2 are both in $(\ker(A))^\perp = \text{im}(A^T)$

so then $A^T A x_1 = A^T y_1$, $A^T A x_2 = A^T y_2$
and $x_1 + x_2$ is in $\text{im}(A^T)$ as well.

$$A^T A (x_1 + x_2) = A^T (y_1 + y_2), \text{ so } L^+(y_1 + y_2) = x_1 + x_2$$

verifying $L^+(ky) = k L^+(y)$ is analogous.

b. $L^+(L(x))$ is the orthogonal projection of x onto $(\ker A)^\perp = \text{im}(A^T)$.
This follows from problem 10, when you showed that the minimal solution lives in $(\ker(A))^\perp$ and Exercise 12 where you showed that the minimal least squares solution lives in $(\ker A)^\perp$.

c. $L(L^+(y))$ is the orthogonal projection of \tilde{y} onto $\text{im}(A)$.

d. $\text{im}(L^+) = \text{im}(A^T)$ $\ker(L^+) = \ker(A^T)$ (parts b & c)

$$e. L(x) = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} x = Ax$$

L^+ is the least squares solution of $L(x) = y \Rightarrow Ax = y$

$$x^* = \underbrace{(A^T A)^{-1}}_{\text{this is } L^+} A^T y$$

this is L^+

$$A^T A = \begin{bmatrix} 2 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 4 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 4x_1$$

$$A^T y = \begin{bmatrix} 2y_1 & 0 & 0 \end{bmatrix}^T \text{ so since } 4x_1 = 2y_1 \Rightarrow x_1 = \frac{1}{2}y_1$$

$$\text{so } L^+ = \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

25. The normal equation

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

$$\begin{bmatrix} 5 & 15 \\ 15 & 45 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 5 \\ 15 \end{bmatrix}$$

reduces to

$$\begin{bmatrix} 1 & 3 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

so $x_1 + 3x_2 = 1$

and $x_1 = 1 - 3x_2$

solutions are of the form $x^* = \begin{bmatrix} 1 - 3t \\ t \end{bmatrix}$

37 We want c_0, c_1 where

$$c_0 + c_1 (35) = \log 35$$

$$c_0 + c_1 (46) = \log 46$$

$$c_0 + c_1 (59) = \log 77$$

$$c_0 + c_1 (69) = \log 133$$

$$\begin{bmatrix} 1 & 35 \\ 1 & 46 \\ 1 & 59 \\ 1 & 69 \end{bmatrix} \begin{bmatrix} c_0 \\ c_1 \end{bmatrix} = \begin{bmatrix} \log 35 \\ \log 46 \\ \log 77 \\ \log 133 \end{bmatrix}$$

$$\begin{bmatrix} c_0 \\ c_1 \end{bmatrix}^* = (A^T A)^{-1} A^T b \approx \begin{bmatrix} 0.915 \\ 0.017 \end{bmatrix} \quad \log d \approx 0.915 + 0.017t$$

a. $d \approx 10^{0.915} \cdot 10^{0.017t} \approx 8.22 \cdot 10^{0.017t}$

c. IP $t = 88$, $d \approx 258$. Since it has 93 displays, technologies have rendered it obsolete

