

Exam 2

Linear Algebra, Dave Bayer, March 6, 2014

Name: _____ Solutions _____ Uni: _____

[1]	[2]	[3]	[4]	[5]	Total

If you need more than one page for a problem, clearly indicate on each page where to look next for your work.

[1] Find the row space and the column space of the matrix

$$\begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 6 & 8 \\ 0 & 3 & 6 & 9 & 2 \\ 0 & 4 & 8 & 2 & 6 \end{bmatrix} \xrightarrow{-2\text{R}_1} \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 2 & 8 \\ 0 & 3 & 6 & 9 & 2 \\ 0 & 4 & 8 & 2 & 6 \end{bmatrix} \xrightarrow{-3\text{R}_2} \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 2 & 8 \\ 0 & 0 & 0 & 0 & -10 \\ 0 & 4 & 8 & 2 & 6 \end{bmatrix} \xrightarrow{-4\text{R}_3} \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 2 & 8 \\ 0 & 0 & 0 & 0 & -10 \\ 0 & 0 & 0 & 0 & -10 \end{bmatrix}$$

~~-2R₁~~ ~~-3R₂~~ ~~-4R₃~~
 || || ||
 0 0 0
 0 0 0
 0 0 -10
 0 -10 -10

so rank 3

row space basis = rows ①, ③, ④

$$\boxed{\left\{ \begin{array}{l} (0, 1, 2, 3, 4) \\ (0, 3, 6, 9, 2) \\ (0, 4, 8, 2, 6) \end{array} \right\}}$$

Note the row space is a subspace of \mathbb{R}^5 ($5 = \# \text{cols}$)
 so each vector has \leq entries.

col space basis = cols ②, ④, ⑤

$$\boxed{\left\{ \begin{array}{l} (1, 2, 3, 4) \\ (3, 6, 9, 2) \\ (4, 8, 2, 6) \end{array} \right\}}$$

Note the col space is a subspace of \mathbb{R}^4 ($4 = \# \text{rows}$)
 so each vector has \leq entries.

[2] By least squares, find the equation of the form $y = ax + b$ that best fits the data

$$\begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ x_3 & y_3 \\ x_4 & y_4 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 2 \\ 2 & 1 \\ 3 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 \\ 1 & 1 \\ 2 & 1 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

can't solve exactly $Ax = b$
 Solve instead $A^T A x = A^T b$
 (finds \perp projection of b to $\text{image}(A)$)

$$\begin{bmatrix} 0 & 1 & 2 & 3 \\ 1 & 1 & 1 & 1 \\ 2 & 1 & 1 & 1 \\ 3 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 1 \\ 2 & 1 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 & 1 & 2 & 3 \\ 1 & 1 & 1 & 1 \\ 2 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

$$\underbrace{\begin{bmatrix} 14 & 6 \\ 6 & 4 \end{bmatrix}}_{\det = 14 \cdot 4 - 6 \cdot 6 = 56 - 36 = 20} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 4 & -6 \\ -6 & 14 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} / 20 = \begin{bmatrix} -2 \\ 28 \end{bmatrix} / 20 = \begin{bmatrix} -1/10 \\ 7/5 \end{bmatrix}$$

$$\det = 14 \cdot 4 - 6 \cdot 6 = 56 - 36 = 20$$

$$y = -\frac{1}{10}x + \frac{7}{5}$$

x	y	$-1/10x + 14/10$	10 · error
0	1	14/10	4
1	2	13/10	-7
2	1	12/10	2
3	1	11/10	1

check:
 $(4, -7, 2, 1)$ should be \perp to
 image $\begin{bmatrix} 0 & 1 \\ 1 & 1 \\ 2 & 1 \\ 3 & 1 \end{bmatrix}$

$$\begin{bmatrix} 0 & 1 & 2 & 3 \\ 1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ -7 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \textcircled{d}$$

[3] Find the 3×3 matrix that projects orthogonally onto the plane

$$x + 3y - 2z = 0$$

First method: Find \perp basis, add projections

$$v_1 = (3, -1, 0)$$

$$v_2 = (1, 3, 5) \quad \leftarrow \text{want } \perp \text{ to } v_1 \text{ and solve to } x+3y-2z=0$$

$$\begin{bmatrix} 3 \\ -1 \\ 0 \end{bmatrix} \begin{bmatrix} 3 & -1 & 0 \end{bmatrix} / 10 + \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix} \begin{bmatrix} 1 & 3 & 5 \end{bmatrix} / 35$$

$$\begin{bmatrix} 9 & -3 & 0 \\ -3 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} / 10 + \begin{bmatrix} 1 & 3 & 5 \\ 3 & 9 & 15 \\ 5 & 15 & 25 \end{bmatrix} / 35 = \begin{bmatrix} 65 & -15 & 10 \\ -15 & 25 & 30 \\ 15 & 30 & 50 \end{bmatrix} / 70$$

$$\boxed{\begin{bmatrix} 13 & -3 & 2 \\ -3 & 5 & 6 \\ 2 & 6 & 10 \end{bmatrix} / 14}$$

check:

$$\begin{bmatrix} 13 & -3 & 2 \\ -3 & 5 & 6 \\ 2 & 6 & 10 \end{bmatrix} / 14 \begin{bmatrix} 1 & 3 & 2 \\ 3 & -1 & 0 \\ -2 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 42 & 28 \\ 0 & -14 & 0 \\ 0 & 0 & 14 \end{bmatrix} / 14$$

↑
↑
↑

normal basis
for plane

$$= \begin{bmatrix} 0 & 3 & 2 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \textcircled{V}$$

[3] Find the 3×3 matrix that projects orthogonally onto the plane

$$x + 3y - 2z = 0$$

Second method:

Let A project \perp onto plane, $B \perp$ onto normal $(1, 3, -2)$

$$I = A + B \Rightarrow A = I - B$$

$$B = \begin{bmatrix} 1 \\ 3 \\ -2 \end{bmatrix} [1 \ 3 \ -2] / 14 = \begin{bmatrix} 1 & 3 & -2 \\ 3 & 9 & -6 \\ -2 & -6 & 4 \end{bmatrix} / 14$$

$$A = \begin{bmatrix} 14 & & \\ & 14 & \\ & & 14 \end{bmatrix} / 14 - \begin{bmatrix} 1 & 3 & -2 \\ 3 & 9 & -6 \\ -2 & -6 & 4 \end{bmatrix} / 14 = \boxed{\begin{bmatrix} 13 & -3 & 2 \\ -3 & 5 & 6 \\ 2 & 6 & 10 \end{bmatrix} / 14}$$

[3] Find the 3×3 matrix that projects orthogonally onto the plane

$$x + 3y - 2z = 0$$

alternate method

Find for basis $(1,0,0)$, $(0,1,0)$, $(0,0,1)$

Subtract multiple of normal $(1,3,-2)$ so in plane

$$\underbrace{[(1,0,0) - t(1,3,-2)]}_{(13,-3,2)/14} \cdot (1,3,-2) = 0 \Rightarrow 1 - 14t = 0 \quad t = 1/14$$

$$\underbrace{[(0,1,0) - t(1,3,-2)]}_{(-3,5,6)/14} \cdot (1,3,-2) = 0 \Rightarrow 3 - 14t = 0 \quad t = 3/14$$

$$\underbrace{[(0,0,1) - t(1,3,-2)]}_{(2,6,10)/14} \cdot (1,3,-2) = 0 \Rightarrow t = -2/14 \quad \text{from pattern } (1,3,-2)$$

$$\begin{bmatrix} 13 & -3 & 2 \\ -3 & 5 & 6 \\ 2 & 6 & 10 \end{bmatrix} / 14$$

proj of $(1,0,0)$ etc...

[3] Find the 3×3 matrix that projects orthogonally onto the plane

$$x + 3y - 2z = 0$$

Plane is image of $\begin{bmatrix} 3 & 2 \\ -1 & 0 \\ 0 & 1 \end{bmatrix}$

Alternate method

Can't solve $\begin{bmatrix} 3 & 2 \\ -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$ but $A^T A x = A^T b$ version computes
perpendicular projection of (x, y, z) to image.

$$\begin{bmatrix} 3 & -1 & 0 \\ 2 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 3 & 2 \\ -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 3 & -1 & 0 \\ 2 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\begin{bmatrix} 10 & 6 \\ 6 & 5 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 3x - y \\ 2x + z \end{bmatrix} \quad \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 5 & -6 \\ -6 & 10 \end{bmatrix}_{14} \begin{bmatrix} 3x - y \\ 2x + z \end{bmatrix}$$

$$\begin{bmatrix} 3 & 2 \\ -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \underbrace{\begin{bmatrix} 3 & 2 \\ -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 5 & -6 \\ -6 & 10 \end{bmatrix}_{14} \begin{bmatrix} 3 & -1 & 0 \\ 2 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}}_{\begin{bmatrix} 3 & 2 \\ -1 & 0 \\ 0 & 1 \end{bmatrix}} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\underbrace{\begin{bmatrix} 3 & 2 \\ -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & -5 & -6 \\ 2 & 6 & 10 \end{bmatrix}_{14}}$$

$$\boxed{\begin{bmatrix} 13 & -3 & 2 \\ -3 & 5 & 6 \\ 2 & 6 & 10 \end{bmatrix}_{14}}$$

(Several students successfully used this approach.
Not the easiest method but exciting that it works!)

[4] Find an orthogonal basis for the subspace V of \mathbb{R}^4 spanned by the vectors

$$(1, 1, 0, 0) \quad (0, 1, 1, 0) \quad (0, 0, 1, 1) \quad (1, 2, 1, 0) \quad (0, 1, 2, 1)$$

Extend this basis to an orthogonal basis for \mathbb{R}^4 .

$$\begin{aligned} w+x+y-z &= 0 \\ (1, -1, 1, -1) \cdot (w, x, y, z) &= 0 \end{aligned}$$

$$\begin{array}{r} 1100 \\ 0110 \\ \hline 1210 \end{array} \quad \begin{array}{r} 0110 \\ 0011 \\ \hline 0121 \end{array}$$

dependent vectors

$$\dim V = 3$$

$$\begin{array}{ll} v_1 = 1100 & w_1 = 1100 \\ v_2 = 0110 & w_2 = -1120 \\ v_3 = 0011 & w_3 = 1-113 \end{array}$$

$$\begin{aligned} w_2 &= v_2 - \frac{v_2 \cdot w_1}{w_1 \cdot w_1} w_1 \\ &= 0110 - \frac{1}{2} 1100 \\ &= -1120 \quad (\text{doubled}) \end{aligned}$$

$$\begin{aligned} w_3 &= v_3 - \frac{v_3 \cdot w_1}{w_1 \cdot w_1} w_1 - \frac{v_3 \cdot w_2}{w_2 \cdot w_2} w_2 \\ &= 0011 - \frac{1}{6} 1100 - \frac{2}{6} (-1120) \\ &= 0033 + 1-1-20 \\ &= 1-113 \end{aligned}$$

\perp basis for V :

$(1, 1, 0, 0)$ $(-1, 1, 2, 0)$ $(1, -1, 1, 3)$
$(1, -1, 1, -1)$

extend to \perp basis for \mathbb{R}^4

checks: w_1, w_2, w_3 in V ? $\checkmark \checkmark \checkmark$ $(1, -1, 1, -1) \cdot w_i = 0$
 All 4 vectors \perp to each other? part of same question

$$\begin{array}{c} 1100 \quad -1120 \\ | \quad \diagdown \quad | \\ 1-113 \quad 1-111 \end{array}$$

\checkmark

[4] Find an orthogonal basis for the subspace V of \mathbb{R}^4 spanned by the vectors

$$(1, 1, 0, 0) \quad (0, 1, 1, 0) \quad (0, 0, 1, 1) \quad (1, 2, 1, 0) \quad (0, 1, 2, 1)$$

Extend this basis to an orthogonal basis for \mathbb{R}^4 .

$\underbrace{\quad \quad \quad}_{\text{dependent}} \Rightarrow \dim V = 3$

Second approach

$$(1, 1, 0, 0) \perp (0, 0, 1, 1)$$

Need third vector in V , \perp to these and normal $(1, -1, 1, -1)$

$$(s, -s, t, -t) \cdot \begin{pmatrix} 1, 1, 0, 0 \\ 0, 0, 1, 1 \end{pmatrix} = 0$$

$$(s, -s, t, -t) \cdot (1, -1, 1, -1) = 2s + 2t = 0 \Rightarrow s = -t$$

$$(1, -1, -1, 1)$$

1	1	0	0
0	0	1	1
1	-1	-1	1
1	-1	1	-1

\perp basis for V

extend to \perp basis for \mathbb{R}^4

[5] Let V be the vector space of all polynomials of degree ≤ 2 in the variable x with coefficients in \mathbb{R} . Let W be the subspace of polynomials of degree ≤ 1 . Find the orthogonal projection of the polynomial x^2 onto the subspace W , with respect to the inner product

$$\langle f, g \rangle = \int_0^1 f(x)g(x) dx$$

Want $qx+b$ so $x^2 - qx - b$ is \perp to $x, 1$

$$\begin{aligned}\langle x^2 - qx - b, 1 \rangle &= \frac{1}{3}x^3 - \frac{q}{2}x^2 - bx \Big|_0^1 = \frac{1}{3} - \frac{q}{2} - b = 0 \\ \langle x^2 - qx - b, x \rangle &= \frac{1}{4}x^4 - \frac{q}{3}x^3 - \frac{b}{2}x^2 \Big|_0^1 = \frac{1}{4} - \frac{q}{3} - \frac{b}{2} = 0\end{aligned}$$

$$\begin{bmatrix} 3 & 6 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 1 \\ -\frac{1}{6} \end{bmatrix}$$

$$\boxed{x - \frac{1}{6}}$$

check: $\langle x^2 - x + \frac{1}{6}, 1 \rangle = \frac{1}{3} - \frac{1}{2} + \frac{1}{6} = 0 \quad \checkmark$

$$\langle x^2 - x + \frac{1}{6}, x \rangle = \frac{1}{4} - \frac{1}{3} + \frac{1}{12} = 0 \quad \checkmark$$