## Linear Algebra- Final Exam Review

1. Show that  $Row(A) \perp Null(A)$ .

SOLUTION: We can write matrix-vector multiplication in terms of the rows of the matrix A. If A is  $m \times n$ , then:

$$A\mathbf{x} = \begin{bmatrix} \operatorname{Row}_{1}(A) \\ \operatorname{Row}_{2}(A) \\ \vdots \\ \operatorname{Row}_{m}(A) \end{bmatrix} \mathbf{x} = \begin{bmatrix} \operatorname{Row}_{1}(A)\mathbf{x} \\ \operatorname{Row}_{2}(A)\mathbf{x} \\ \vdots \\ \operatorname{Row}_{m}(A)\mathbf{x} \end{bmatrix}$$

Each of these products is the "dot product" of a row of A with the vector  $\mathbf{x}$ .

To show the desired result, let  $\mathbf{x} \in \text{Null}(A)$ . Then each of the products shown in the equation above must be zero, since  $A\mathbf{x} = \mathbf{0}$ , so that  $\mathbf{x}$  is orthogonal to each row of A. Since the rows form a spanning set for the row space,  $\mathbf{x}$  is orthogonal to every vector in the row space.

2. Let A be invertible. Show that, if  $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$  are linearly independent vectors, so are  $A\mathbf{v}_1, A\mathbf{v}_2, A\mathbf{v}_3$ . NOTE: It should be clear from your answer that you know the definition.

SOLUTION: We need to show that the only solution to:

$$c_1 A \mathbf{v}_1 + c_2 A \mathbf{v}_2 + c_3 A \mathbf{v}_3 = 0$$

is the trivial solution. Factoring out the matrix A,

$$A(c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3) = 0$$

Think of the form  $A\hat{\mathbf{x}} = \mathbf{0}$ . Since A is invertible, the only solution to this is  $\hat{\mathbf{x}} = 0$ , which implies that the only solution to the equation above is the solution to

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3 = 0$$

Which is (only) the trivial solution, since the vectors are linearly independent. (NOTE: Notice that if the original vectors had been linearly dependent, this last equation would have non-trivial solutions).

3. Find the line of best first for the data:

Let A be the matrix formed by a column from  $\mathbf{x}$  column of ones, then we form the normal equations  $A^T A \boldsymbol{\beta} = A^T \mathbf{y}$  and solve:

$$A^{T}A\mathbf{x} = A^{T}\mathbf{y}$$
  $\begin{bmatrix} 14 & 6 \\ 6 & 4 \end{bmatrix}\hat{\mathbf{x}} = \begin{bmatrix} 11 \\ 6 \end{bmatrix}$ 

The solution is  $\hat{\mathbf{x}} = (A^T A)^{-1} A^T \mathbf{y} = \frac{1}{10} [4, 9]^T$ , so the slope is 2/5 and the intercept is 9/10.

4. Let  $\mathbf{v}_1, \dots, \mathbf{v}_p$  be orthonormal. If

$$\mathbf{x} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_p \mathbf{v}_p$$

then show that  $\|\mathbf{x}\|^2 = |c_1|^2 + \cdots + |c_p|^2$ . (Hint: Write the norm squared as the dot product).

SOLUTION: Compute  $\mathbf{x} \cdot \mathbf{x}$ , and use the property that the vectors  $\mathbf{v}_i$  are orthonormal:

$$(c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_p\mathbf{v}_p) \cdot (c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_p\mathbf{v}_p) =$$

Since all dot products of the form  $c_i c_k \mathbf{v}_i \cdot \mathbf{v}_k = 0$  for  $i \neq k$ , then the dot product simplifies to:

$$c_1^2 \mathbf{v}_1 \cdot \mathbf{v}_1 + c_2^2 \mathbf{v}_2 \cdot \mathbf{v}_2 + \cdots + c_p^2 \mathbf{v}_p \cdot \mathbf{v}_p$$

And since the vectors are normalized, this gives the result:

$$\|\mathbf{x}\|^2 = c_1^2 + \dots + c_p^2$$

(Don't need the magnitudes here, since we're working with real numbers).

5. Short answer:

- (a) If  $\|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$ , then  $\mathbf{u}, v$  are orthogonal. SOLUTION: True- This is the Pythagorean Theorem.
- (b) Let H be the subset of vectors in  $\mathbb{R}^3$  consisting of those vectors whose first element is the sum of the second and third elements. Is H a subspace?

SOLUTION: One way of showing that a subset is a subspace is to show that the subspace can be represented by the span of some set of vectors. In this case,

$$\begin{bmatrix} a+b \\ a \\ b \end{bmatrix} = a \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + b \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

Because H is the span of the given vectors, it is a subspace.

- (c) Explain why the image of a linear transformation  $T:V\to W$  is a subspace of W SOLUTION: Maybe "Prove" would have been better than "Explain", since we want to go through the three parts:
  - i.  $0 \in T(V)$  since  $0 \in V$  and T(0) = 0.
  - ii. Let u, v be in T(V). Then there is an x, y in V so that T(x) = u and T(y) = v. Since V is a subspace,  $x + y \in V$ , and therefore T(x + y) = T(x) + T(y) = u + v so that  $u + v \in T(V)$ .
  - iii. Let  $u \in T(V)$ . Show that  $cu \in T(V)$  for all scalars c. If  $u \in T(V)$ , there is an x in V so that T(x) = u. Since V is a subspace,  $cu \in V$ , and  $T(cu) \in T(V)$ . By linearity, this means  $cT(u) \in T(V)$ .

(OK, that probably should not have been in the short answer section)

(d) Is the following matrix diagonalizable? Explain. 
$$A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5 & 8 \\ 0 & 0 & 13 \end{bmatrix}$$

SOLUTION: Yes. The eigenvalues are all distinct, so the corresponding eigenvectors are linearly independent.

- (e) If the column space of an 8 × 4 matrix A is 3 dimensional, give the dimensions of the other three fundamental subspaces. Given these numbers, is it possible that the mapping x → Ax is one to one? onto?
  SOLUTION: If the column space is 3-d, so is the row space. Therefore the null space (as a subspace of ℝ<sup>4</sup>) is 1 dimensional and the null space of A<sup>T</sup> is 5 dimensional.
  Since the null space has more than the zero vector, Ax = 0 has non-trivial solutions, so the matrix mapping will not be 1-1. Since the column space is a three dimensional
- (f) Let Q be a matrix with 3 non-zero orthonormal columns.

subspace of  $\mathbb{R}^8$ , the mapping cannot be onto.

- i. Can Q have fewer than 2 rows? Why or why not? SOLUTION: No. Since the columns are orthogonal, they are linearly independent, so the matrix must have 3 pivot columns, and so we must have (at least) 3 pivot rows.
- ii. True or False: If Q is  $m \times n$  with m > n, then  $QQ^T = I$ . SOLUTION: False. While  $Q^TQ = I$ ,  $QQ^T$  is a projection to the column space of Q in the sense that

$$QQ^T \mathbf{x} = \operatorname{Proj}_{\operatorname{Col}(Q)}(\mathbf{x})$$

6. Find a basis for the null space, row space and column space of A, if  $A = \begin{bmatrix} 1 & 1 & 2 & 2 \\ 2 & 2 & 5 & 5 \\ 0 & 0 & 3 & 3 \end{bmatrix}$ 

The basis for the column space is the set containing the first and third columns of A. A basis for the row space is the set of vectors  $[1, 1, 0, 0]^T$ ,  $[0, 0, 1, 1]^T$ . A basis for the null space of A is  $[-1, 1, 0, 0]^T$ ,  $[0, 0, -1, 1]^T$ .

7. Find an orthonormal basis for  $W = \text{Span}\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3\}$  using Gram-Schmidt (you might wait until the very end to normalize all vectors at once):

$$\mathbf{x}_1 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}, \quad \mathbf{x}_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 2 \end{bmatrix}, \quad \mathbf{x}_3 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix},$$

SOLUTION: Using Gram Schmidt (before normalization, which is OK if doing by hand), we get

$$\mathbf{v}_1 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 0 \\ 2 \\ -1 \\ 1 \end{bmatrix}, \quad \mathbf{v}_3 = \begin{bmatrix} 3 \\ 1 \\ 1 \\ -1 \end{bmatrix}$$

8. Let  $\mathbb{P}_n$  be the vector space of polynomials of degree n or less. Let  $W_1$  be the subset of  $\mathbb{P}_n$  consisting of  $\mathbf{p}(t)$  so that  $\mathbf{p}(0)\mathbf{p}(1) = 0$ . Let  $W_2$  be the subset of  $\mathbb{P}_n$  consisting of  $\mathbf{p}(t)$  so that  $\mathbf{p}(2) = 0$ . Which of the two is a subspace of  $\mathbb{P}_n$ ?

SOLUTION: We check the properties-

- Is 0 in the subspace? For both  $W_1$  and  $W_2$ , the zero polynomial satisfies both.
- Is the subspace closed under addition? For  $W_1$ , let p(t) be a polynomial such that p(0)p(1) = 0, and let h(t) be another polynomial with that property, h(0)h(1) = 0.

Does that imply that g(t) = p(t) + h(t) has the desired property?

$$g(0)g(1) = (p(0) + h(0))(p(1) + h(1)) = p(0)p(1) + p(0)h(1) + h(0)p(1) + h(0)h(1) = p(0)h(1) + h(0)p(1) + h($$

For example, if h(0) = 1, h(1) = 0, p(0) = 0, p(1) = 1, then this quantity is not zero. Therefore,  $W_1$  is not closed under addition.

However, you can check that  $W_2$  is closed under addition: Let p(t), h(t) be two functions in  $W_2$ . Then g(t) = p(t) + h(t) satisfies the property that

$$g(2) = p(2) + h(2) = 0 + 0 = 0$$

• Similarly,  $W_2$  is closed under scalar multiplication- If g(t) = cp(t), then  $g(2) = cp(2) = c \cdot 0 = 0$ .

Therefore,  $W_2$  is a subspace, and  $W_1$  is not.

9. For each of the following matrices, find the characteristic equation, the eigenvalues and a basis for each eigenspace:

$$A = \begin{bmatrix} 7 & 2 \\ -4 & 1 \end{bmatrix} \qquad B = \begin{bmatrix} 3 & -1 \\ 1 & 3 \end{bmatrix} \qquad C = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

SOLUTION: For matrix A,  $\lambda = 3, 5$ . Eigenvectors are  $[1, 1]^T$  and  $[2, 1]^T$ , respectively.

For matrix B, for  $\lambda = 3+i$ , an eigenvector is  $[1, i]^T$ . The other eigenvalue and eigenvector are the complex conjugates.

For matrix C, expand along the 2d row.  $\lambda = 2$  is a double eigenvalue with eigenvectors  $[0, 1, 0]^T$  and  $[1, 0, 1]^T$ . The third eigenvalue is  $\lambda = 0$  with eigenvector  $[-1, 0, 1]^T$ .

- 10. Define  $T: P_2 \to \mathbb{R}^3$  by:  $T(p) = \begin{bmatrix} p(-1) \\ p(0) \\ p(1) \end{bmatrix}$ 
  - (a) Find the image under T of p(t) = 5 + 3t. SOLUTION:  $[2, 5, 8]^T$

(b) Show that T is a linear transformation.

SOLUTION: We show it using the definition.

i. Show that T(p+q) = T(p) + T(q):

$$T(p+q) = \begin{bmatrix} p(-1) + q(-1) \\ p(0) + q(0) \\ p(1) + q(1) \end{bmatrix} = \begin{bmatrix} p(-1) \\ p(0) \\ p(1) \end{bmatrix} + \begin{bmatrix} q(-1) \\ q(0) \\ q(1) \end{bmatrix} = T(p) + T(q)$$

ii. Show that T(cp) = cT(p) for all scalars c.

$$T(cp) = \begin{bmatrix} cp(-1) \\ cp(0) \\ cp(1) \end{bmatrix} = c \begin{bmatrix} p(-1) \\ p(0) \\ p(1) \end{bmatrix} = cT(p)$$

(c) Find the kernel of T. Does your answer imply that T is 1-1? Onto? (Review the meaning of these words: kernel, one-to-one, onto)

## SOLUTION:

Since the kernel is the set of elements in the domain that map to zero, let's see what what the action of T is on an arbitrary polynomial. An arbitrary vector in  $P_2$  is:  $p(t) = at^2 + bt + c$ , and:

$$T(at^{2} + bt + c) = \begin{bmatrix} a - b + c \\ c \\ a + b + c \end{bmatrix}$$

For this to be the zero vector, c = 0. Then a - b = 0 and a + b = 0, so a = 0, b = 0. Therefore, the only vector mapped to zero is the zero vector.

Side Remark: Recall that for any linear function T, if we are solving T(x) = y, then the solution can be written as  $x = x_p + x_h$ , where  $x_p$  is the particular solution (it solves  $T(x_p) = y$ ), and  $T(x_h) = 0$  (we said  $x_h$  is the homogeneous part of the solution). So the equation T(x) = y has at most one solution iff the kernel is only the zero vector (if T was realized as a matrix, we get our familiar setting).

Therefore, T is 1-1. The mapping T will also be onto (see the next part).

(d) Find the matrix for T relative to the basis  $\{1, t, t^2\}$  for  $P_2$ . (This means that the matrix will act on the *coordinates* of p).

You can verify that the matrix representation for T (using the basis in the order  $at^2 + bt + c$ ) is:

$$\left[\begin{array}{ccc}
1 & -1 & 1 \\
0 & 0 & 1 \\
1 & 1 & 1
\end{array}\right]$$

since multiplying this matrix by  $[a,b,c]^T$  will give the previous result.

From this we see that the matrix is invertible, so the mapping is both 1-1 and onto (as a mapping from  $\mathbb{R}^3$  to  $\mathbb{R}^3$ ).

11. Let **v** be a vector in  $\mathbb{R}^n$  so that  $\|\mathbf{v}\| = 1$ , and let  $Q = I - 2\mathbf{v}\mathbf{v}^T$ . Show (by direct computation) that  $Q^2 = I$ .

SOLUTION: This problem is to practice matrix algebra:

$$Q^2 = (I - 2\mathbf{v}\mathbf{v}^T)(I - 2\mathbf{v}\mathbf{v}^T) = I^2 - 2I\mathbf{v}\mathbf{v}^T - 2\mathbf{v}\mathbf{v}^TI + 4\mathbf{v}\mathbf{v}^T\mathbf{v}\mathbf{v}^T = I - 4\mathbf{v}\mathbf{v}^T + 4\mathbf{v}(1)\mathbf{v}^T = I$$

12. Let A be  $m \times n$  and suppose there is a matrix C so that  $AC = I_m$ . Show that the equation  $A\mathbf{x} = \mathbf{b}$  is consistent for every **b**. Hint: Consider  $AC\mathbf{b}$ .

SOLUTION: Using the hint, we see that  $AC\mathbf{b} = \mathbf{b}$ . Therefore, given an arbitrary vector  $\mathbf{b}$ , the solution to  $A\mathbf{x} = \mathbf{b}$  is  $\mathbf{x} = C\mathbf{b}$ .

13. If B has linearly dependent columns, show that AB has linearly dependent columns. Hint: Consider the null space.

SOLUTION: If B has linearly dependent columns, then the equation  $B\mathbf{x} = \mathbf{0}$  has non-trivial solutions. Therefore, the equation  $AB\mathbf{x} = \mathbf{0}$  has (the same) non-trivial solutions, and the columns of AB must be linearly dependent.

14. If  $\lambda$  is an eigenvalue of A, then show that it is an eigenvalue of  $A^T$ .

SOLUTION: Use the properties of determinants. Given

$$|A - \lambda I| = |(A - \lambda I)^T| = |A^T - \lambda I^T| = |A^T - \lambda I|$$

the solutions to  $|A - \lambda I| = 0$  and  $|A^T - \lambda I| = 0$  are exactly the same.

15. Let  $\mathbf{u} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$  and  $\mathbf{v} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$ , Let S be the parallelogram with vertices at  $\mathbf{0}$ ,  $\mathbf{u}$ ,  $\mathbf{v}$ , and  $\mathbf{u} + v$ . Compute the area of S.

SOLUTION: The area of the parallelogram formed by two vectors in  $\mathbb{R}^2$  is the determinant of the matrix whose columns are those vectors. In this case, that would be 4.

16. Let 
$$A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$
,  $B = \begin{bmatrix} a+2g & b+2h & c+2i \\ d+3g & e+3h & f+3i \\ g & h & i \end{bmatrix}$ , and  $C = \begin{bmatrix} g & h & i \\ 2d & 2e & 2f \\ a & b & c \end{bmatrix}$ .

If det(A) = 5, find det(B), det(C), det(BC).

SOLUTION: This question reviews the relationship between the determinant and row operations. The determinant of B is 5. The determinant of C is -10. The determinant of BC is -50.

17. Let 1, t be two vectors in C[-1, 1]. Find the length between the two vectors and the cosine of the angle between them using the standard inner product (the integral). Find the orthogonal projection of  $t^2$  onto the set spanned by  $\{1, t\}$ .

SOLUTION:

• The length between the vectors is:

$$\sqrt{\langle (1-t), (1-t) \rangle} = \sqrt{\int_{-1}^{1} (1-t)^2 dt} = \sqrt{\frac{-1}{3} (1-t)^3} \Big|_{-1}^{1} = \sqrt{\frac{8}{3}}$$

18. Define an *isomorphism:* A one-to-one linear transformation between vector spaces (see p. 251)

NOTE: An isomorphism was the critical piece to understanding when two vector spaces had the same "form"- For example, a plane through the origin in  $\mathbb{R}^3$  and the plane  $\mathbb{R}^2$  are not equal, but they are isomorphic; the isomorphism takes a point of the plane and returns its coordinates- That is, the plane in  $\mathbb{R}^3$  is the span of two vectors in  $\mathbb{R}^3$ , so every point on the plane is a linear combination of those two. The point in  $\mathbb{R}^2$  that we refer to is the ordered pair of weights from the linear combination.

As another example, if the plan is spanned by  $\mathbf{u}$  and  $\mathbf{v}$  in vector space V, and  $\mathbf{x}$  is on the plane so that  $\mathbf{x} = c_1 \mathbf{u} + c_2 \mathbf{v}$ , then the isomorphism takes  $\mathbf{x} \in V$  and gives  $(c_1, c_2) \in \mathbb{R}^2$ .

19. Let

$$\mathcal{B} = \left\{ \begin{bmatrix} 1 \\ -3 \end{bmatrix}, \begin{bmatrix} 2 \\ -8 \end{bmatrix}, \begin{bmatrix} -3 \\ 7 \end{bmatrix} \right\}$$

Find at least two  $\mathcal{B}$ -coordinate vectors for  $\mathbf{x} = [1, 1]^T$ .

SOLUTION: Row reduce to find x as a linear combination of the vectors in  $\mathcal{B}$ :

$$\begin{bmatrix} 1 & 2 & -3 & 1 \\ -3 & -8 & 7 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -5 & 5 \\ 1 & 1 & 1 & -2 \end{bmatrix}$$

If we label the weights as  $c_1, c_2$  and  $c_3$ , then

$$c_1 = 5 + 5t$$

$$c_2 = -2 - t$$

$$c_3 = t$$

Therefore, we could form  $\mathbf{x}$  using the weights (5, -2, 0), or (10, -3, 1) or any combination given.

*NOTE:* The columns do NOT form a basis for  $\mathbb{R}^2$ , but they do form a spanning set for  $\mathbb{R}^2$ . If the columns formed a basis, the weights for the linear combination would be unique (no free variables), but in this case, the expansion of  $\mathbf{x}$  in this basis was not unique.

20. Let U, V be orthogonal matrices. Show that UV is an orthogonal matrix.

SOLUTION: This question deals with the *definition* of an orthogonal matrix: A square matrix such that  $U^T = U^{-1}$ . First, if the product UV is defined, then U and V are both  $n \times n$  for some n.

Secondly, since U, V are each invertible, then so is UV. Furthermore,

$$(UV)^{-1} = V^{-1}U^{-1} = V^TU^T = (UV)^T$$

Therefore, UV is an orthogonal matrix.

21. Find the volume of the parallelepiped formed by  $\mathbf{0}$ ,  $\mathbf{a}$ ,  $\mathbf{b}$ ,  $\mathbf{c}$ ,  $\mathbf{a} + \mathbf{b}$ ,  $\mathbf{c} + \mathbf{a}$ , and the sum of all three.

$$\mathbf{a} = \begin{bmatrix} 0 \\ 3 \\ -1 \end{bmatrix} \qquad \mathbf{b} = \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} \qquad \mathbf{c} = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

SOLUTION: The volume is the absolute value of the determinant. In this case, expand along the second row, and get 3.

22. Let T be a one-to-one linear transformation for a vector space V into  $\mathbb{R}^n$ . Show that for  $\mathbf{u}, \mathbf{v}$  in V, the formula:

$$\langle u, v \rangle = T(\mathbf{u}) \cdot T(\mathbf{v})$$

defines an inner product on V.

SOLUTION: This was a homework problem from 6.7. We want to check the properties of the inner product, which are: (i) Symmetry, (ii) and (iii) Linear in the first coordinate, and (iv) Inner product of a vector with itself is non-negative (and the special case of 0).

(a)  $\langle \mathbf{u}, \mathbf{v} \rangle = T(\mathbf{u}) \cdot T(\mathbf{v}) = T(\mathbf{v}) \cdot T(\mathbf{u}) = \langle \mathbf{u}, \mathbf{v} \rangle$ , where the second equality is true because the regular dot product is symmetric.

(b)

$$\langle \mathbf{u} + \mathbf{w}, \mathbf{v} \rangle = T(\mathbf{u} + \mathbf{w}) \cdot T(\mathbf{v}) = (T(\mathbf{u}) + T(\mathbf{w})) \cdot T(\mathbf{v}) = T(\mathbf{u}) \cdot T(\mathbf{v}) + T(\mathbf{w}) \cdot T(\mathbf{v})$$

(c) 
$$\langle c\mathbf{u}, \mathbf{v} \rangle = T(c\mathbf{u}) \cdot T(\mathbf{v}) = cT(\mathbf{u}) \cdot T(\mathbf{v})$$

(d) 
$$\langle \mathbf{u}, \mathbf{u} \rangle = T(\mathbf{u}) \cdot T(\mathbf{u}) = ||T(\mathbf{u})||^2$$

The dot product of a vector with itself is always non-negative. Furthermore, by the same equation, if  $\langle u, u \rangle = 0$ , then u must be the zero vector.

23. Describe all least squares solutions to  $\begin{array}{rcl}
x + y &= 2 \\
x + y &= 4
\end{array}$ 

SOLUTION: Interesting to think about- In the plane, these are two parallel lines (each has a slope of -1, one has an intercept at 2, the other at 4).

Using linear algebra, we have

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \end{bmatrix} \qquad \Leftrightarrow \qquad A\mathbf{x} = \mathbf{b}$$

We cannot use the normal equations, because A does not have full rank (a rank of 2). However, if we project **b** into the column space of A (which is the span of  $[1, 1]^T$ ), then

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we can solve the sytem (and in fact, we'll have an infinite number of solutions since there will be a free variable):

$$\operatorname{Proj}_{\operatorname{Col}(A)}(\mathbf{b}) = \frac{2+4}{1+1} \begin{bmatrix} 1\\1 \end{bmatrix} = \begin{bmatrix} 3\\3 \end{bmatrix}$$

Now solve the system  $A\hat{\mathbf{x}} = [3, 3]^T$ , which is:

$$\left[\begin{array}{ccc} 1 & 1 & 3 \\ 1 & 1 & 3 \end{array}\right] \rightarrow \left[\begin{array}{ccc} 1 & 1 & 3 \\ 0 & 0 & 0 \end{array}\right]$$

If we let the free variable be  $\hat{y} = t$ , then  $\hat{x} = 3 - t$ . Notice that this set of points represents the line  $\hat{y} = -\hat{x} + 3$ , which is the line right down the middle between the other two lines!

24. Let  $\mathbf{u} = [5, -6, 7]^T$ . Let W be the set of all vectors orthogonal to  $\mathbf{u}$ . (i) Geometrically, what is W? (ii) Find the projection of  $\mathbf{x} = [1, 2, 3]^T$  onto W. (iii) Find the distance from the vector  $\mathbf{x} = [1, 2, 3]^T$  to the subspace W.

## SOLUTIONS:

- W is the plane in  $\mathbb{R}^3$  going through the origin whose normal vector (in the sense of Calc 3) is  $\mathbf{u}$ .
- We can write  $\mathbf{x} = \hat{\mathbf{x}} + \mathbf{z}$ , where  $\hat{\mathbf{x}}$  is the projection onto  $\mathbf{u}$ , then  $\mathbf{z}$  will be the desired vector in W:

$$\hat{\mathbf{x}} = \left(\frac{\mathbf{x} \cdot \mathbf{u}}{\mathbf{u} \cdot \mathbf{u}}\right) \mathbf{u} = \frac{5 - 12 + 21}{25 + 36 + 49} \begin{bmatrix} 5 \\ -6 \\ 7 \end{bmatrix} = \begin{bmatrix} 7/11 \\ -42/55 \\ 49/55 \end{bmatrix} \approx \begin{bmatrix} 0.6364 \\ -0.7636 \\ 0.8909 \end{bmatrix} \Rightarrow \mathbf{z} \approx \begin{bmatrix} 0.36 \\ 2.76 \\ 2.11 \end{bmatrix}$$

• The distance is then  $\|\mathbf{x} - \mathbf{z}\| = \|\hat{\mathbf{x}}\| \approx 1.33$