

# Linear Algebra

## Chapter 3: Orthogonality

Solution of highlighted problems

3. Two lines in the plane are perpendicular when the product of their slopes is  $-1$ . Apply this to the vectors  $x = (x_1, x_2)$  and  $y = (y_1, y_2)$ , whose slopes are  $x_2/x_1$  and  $y_2/y_1$ , to derive again the orthogonality condition  $x^T y = 0$ .

③

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \quad \text{slope} = \frac{x_2}{x_1} \quad \text{slope} = \frac{y_2}{y_1}$$

$$\text{Product of slope} = \frac{x_2 \cdot y_2}{x_1 \cdot y_1} = -1 \quad \longrightarrow \quad x_2 y_2 = -x_1 y_1 \quad (*)$$

$$x^T y = \begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = x_1 y_1 + x_2 y_2 = x_1 y_1 - x_1 y_1 = 0$$

orthogonality condition checked ✓

7. Find a vector  $x$  orthogonal to the row space of  $A$ , and a vector  $y$  orthogonal to the column space, and a vector  $z$  orthogonal to the nullspace:

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

$$\textcircled{7} \quad AX = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 3 \\ 3 & 6 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \xrightarrow{\text{Elimination}} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\left. \begin{array}{l} x_1 + 2x_2 + x_3 = 0 \\ x_3 = 0 \\ x_3 = 0 \end{array} \right\} \rightarrow x_1 = -2x_2 ; x_3 = 0 \rightarrow x = c \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$$

$$A^T y = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 1 & 3 & 4 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \xrightarrow{\text{Elimination}} \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\left. \begin{array}{l} y_1 + 2y_2 + 3y_3 = 0 \\ y_2 + y_3 = 0 \end{array} \right\} \rightarrow y_1 = -y_3 ; y_2 = -y_3 \rightarrow y = c \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

$$Z^T X = [z_1 \ z_2 \ z_3] \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} = 0 \rightarrow -2z_1 + z_2 = 0 \rightarrow z_2 = 2z_1$$

$$\rightarrow z = c_1 \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

27. (a) If  $Ax = b$  has a solution and  $A^T y = 0$ , then  $y$  is perpendicular to \_\_\_\_.
- (b) If  $A^T y = c$  has a solution and  $Ax = 0$ , then  $x$  is perpendicular to \_\_\_\_.

27

(a)  $Ax = b \rightarrow$  it has a solution  $\rightarrow \underline{b}$  is in the column space of  $\underline{A}$ .

$A^T y = 0 \rightarrow$  Since  $y$  is perpendicular to column space of  $\underline{A}$ , we can conclude that  $y$  is also perpendicular to  $\underline{b}$ .

(b)  $A^T y = c \rightarrow$  it has a solution  $\rightarrow \underline{c}$  is in row space of  $\underline{A}$ .

$Ax = 0 \rightarrow$  Since  $x$  is perpendicular to row space of  $A$ , we can conclude that  $x$  is also perpendicular to  $\underline{c}$ .

35. The floor and the wall are not orthogonal subspaces because they share a nonzero vector (along the line where they meet). Two planes in  $\mathbb{R}^3$  cannot be orthogonal! Find a vector in both column spaces  $C(A)$  and  $C(B)$ :

$$A = \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 1 & 2 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 5 & 4 \\ 6 & 3 \\ 5 & 1 \end{bmatrix}.$$

This will be a vector  $Ax$  and also  $B\hat{x}$ . Think 3 by 4 with the matrix  $[A \ B]$ .

35

$$C = [A \ B] = \begin{bmatrix} 1 & 2 & 5 & 4 \\ 1 & 3 & 6 & 3 \\ 1 & 2 & 5 & 1 \end{bmatrix}$$

a vector, as an assumption, by the name of  $\underline{v}$  which lie both on the column spaces of  $\underline{A}$  and  $\underline{B}$ .

It can be considered as feasible right hand side of the below 2 equation. As it lies on the  $C(A)$  and  $C(B)$ .

$$Ax = v, \quad B\hat{x} = v \rightarrow Ax - B\hat{x} = 0 \rightarrow \begin{bmatrix} 1 & 2 & 5 & 4 \\ 1 & 3 & 6 & 3 \\ 1 & 2 & 5 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ -\hat{x}_1 \\ -\hat{x}_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\xrightarrow{\text{Elimination}} \begin{bmatrix} 1 & 2 & 5 & 4 \\ 0 & 1 & 1 & -1 \\ 0 & 0 & 0 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ -\hat{x}_1 \\ -\hat{x}_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \rightarrow \begin{cases} x_1 + 2x_2 - 5\hat{x}_1 - 4\hat{x}_2 = 0 \\ x_2 - \hat{x}_1 + \hat{x}_2 = 0 \\ +3\hat{x}_2 = 0 \end{cases}$$

$$\rightarrow \hat{x}_2 = 0; \quad x_2 = \hat{x}_1; \quad x_1 = 3\hat{x}_1. \quad x = \begin{bmatrix} 3 \\ 1 \end{bmatrix}, \quad \hat{x} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

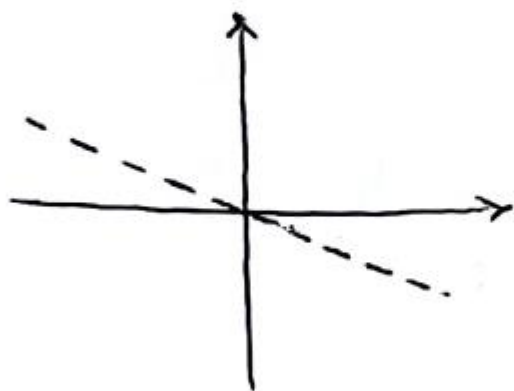
$$Ax = B\hat{x} = \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 5 \\ 6 \\ 5 \end{bmatrix} = v \quad \text{it lies both on the } C(A) \text{ and } C(B)$$

12. Find the matrix that projects every point in the plane onto the line  $x + 2y = 0$ .

(12)

Line  $x + 2y = 0 \rightarrow x = -2y$

$$a = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$



$$P = \frac{a a^T}{a^T a} = \frac{\begin{bmatrix} -2 \\ 1 \end{bmatrix} \begin{bmatrix} -2 & 1 \end{bmatrix}}{\begin{bmatrix} -2 & 1 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \end{bmatrix}} = \frac{\begin{bmatrix} 4 & -2 \\ -2 & 1 \end{bmatrix}}{5} = \begin{bmatrix} 4/5 & -2/5 \\ -2/5 & 1/5 \end{bmatrix}$$

so we end up with a Matrix  $P$  that is able to  
Project all the given point in  $\mathbb{R}^2$  onto the line  
 $x + 2y$

17. Project the vector  $b$  onto the line through  $a$ . Check that  $e$  is perpendicular to  $a$ :

(a)  $b = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$  and  $a = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ .

(b)  $b = \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}$  and  $a = \begin{bmatrix} -1 \\ -3 \\ -1 \end{bmatrix}$ .

(17)

a)  $b = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$   $a = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$

$$P = \frac{a a^T}{a^T a} = \frac{\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \end{bmatrix}}{\begin{bmatrix} 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}} = \frac{\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}}{3} = \begin{bmatrix} 1/3 & 1/3 & 1/3 \\ 1/3 & 1/3 & 1/3 \\ 1/3 & 1/3 & 1/3 \end{bmatrix}$$

$$p = P b = \begin{bmatrix} 1/3 & 1/3 & 1/3 \\ 1/3 & 1/3 & 1/3 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 5/3 \\ 5/3 \\ 5/3 \end{bmatrix}$$

$$e = b - p = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} - \begin{bmatrix} 5/3 \\ 5/3 \\ 5/3 \end{bmatrix} = \begin{bmatrix} -2/3 \\ 1/3 \\ 1/3 \end{bmatrix}$$

check  $a^T e = 0$  (perpendicularity check)

$$a^T e = \begin{bmatrix} 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} -2/3 \\ 1/3 \\ 1/3 \end{bmatrix} = 0$$

25. In Problem 24, the projection of  $b$  onto the plane of  $a_1$  and  $a_2$  will equal  $b$ . Find  $P = A(A^T A)^{-1} A^T$  for  $A = [a_1 \ a_2] \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix}$ .

(25)

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 0 & 4 \end{bmatrix}$$

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

$$A^T A = \begin{bmatrix} 1 & 0 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 0 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 3 & 25 \end{bmatrix} \Rightarrow (A^T A)^{-1} = \frac{1}{\det(A^T A)} \begin{bmatrix} 25 & -3 \\ -3 & 1 \end{bmatrix} = \begin{bmatrix} 25/16 & -3/16 \\ -3/16 & 1/16 \end{bmatrix}$$

$$P = \begin{bmatrix} 1 & 3 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 25/16 & -3/16 \\ -3/16 & 1/16 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 1 & -12/16 \\ 0 & 4/16 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$$



6. Find the projection of  $b$  onto the column space of  $A$ :

$$A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix}, \quad b = \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix}.$$

Split  $b$  into  $p + q$ , with  $p$  in the column space and  $q$  perpendicular to that space.  
Which of the four subspaces contains  $q$ ?

$$\textcircled{b} \quad A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \quad b = \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix} \quad A^T A = \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} = \begin{bmatrix} 6 & -8 \\ -8 & 18 \end{bmatrix}$$

$$\det(A^T A) = 6 \times 18 - 64 = 108 - 64 = 44$$

$$(A^T A)^{-1} = \frac{1}{44} \begin{bmatrix} 18 & 8 \\ 8 & 6 \end{bmatrix} = \begin{bmatrix} 18/44 & 8/44 \\ 8/44 & 6/44 \end{bmatrix}$$

$$\hat{x} = (A^T A)^{-1} A^T b = \begin{bmatrix} 18/44 & 8/44 \\ 8/44 & 6/44 \end{bmatrix} \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix} = \begin{bmatrix} 18/44 & 8/44 \\ 8/44 & 6/44 \end{bmatrix} \begin{bmatrix} -11 \\ 27 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{-11 \times 18}{44} + \frac{8 \times 27}{44} \\ \frac{-11 \times 8}{44} + \frac{6 \times 27}{44} \end{bmatrix} = \begin{bmatrix} \frac{18}{44} \\ \frac{74}{44} \end{bmatrix}$$

$$p = A \hat{x} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} \frac{18}{44} \\ \frac{74}{44} \end{bmatrix} = \begin{bmatrix} 92/44 \\ -56/44 \\ 260/44 \end{bmatrix}$$

$$b = p + q \longrightarrow q = b - p = \frac{1}{44} \left( \begin{bmatrix} 44 \\ 88 \\ 308 \end{bmatrix} - \begin{bmatrix} 92 \\ -56 \\ 260 \end{bmatrix} \right) = \frac{1}{44} \begin{bmatrix} -48 \\ 144 \\ 48 \end{bmatrix} = \begin{bmatrix} -48/44 \\ 144/44 \\ 48/44 \end{bmatrix}$$

check Perpendicularity

$$A^T q = \begin{bmatrix} 1 & 1 & -2 \\ 1 & -1 & 4 \end{bmatrix} \begin{bmatrix} -48/44 \\ 144/44 \\ 48/44 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \checkmark$$

we can conclude that vector  $q$  is in the left null space of  $A$   
 $\Rightarrow q \in N(A^T)$

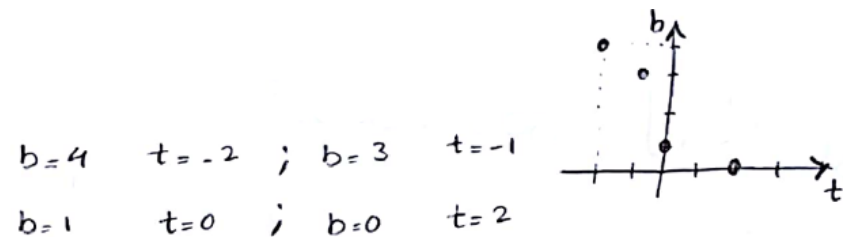
13. Find the best straight-line fit (least squares) to the measurements

$$\begin{array}{ll} b=4 & \text{at } t=-2, \\ b=1 & \text{at } t=0, \end{array} \quad \begin{array}{ll} b=3 & \text{at } t=-1, \\ b=0 & \text{at } t=2. \end{array}$$

Then find the projection of  $b = (4, 3, 1, 0)$  onto the column space of

$$A = \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 0 \\ 1 & 2 \end{bmatrix}.$$

⑬



$$A = \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 0 \\ 1 & 2 \end{bmatrix} \quad X = \begin{bmatrix} C \\ D \end{bmatrix} \quad b = \begin{bmatrix} 4 \\ 3 \\ 1 \\ 0 \end{bmatrix} \rightarrow AX = b$$

As vector  $b$  does not lie on the column space of  $A$ , we should project it on  $C(A)$ . In this way can compute the estimation of vector  $\hat{X}$ .

$$\hat{X} = (A^T A)^{-1} A^T b \rightarrow A^T A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ -2 & -1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 0 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 4 & -1 \\ -1 & 9 \end{bmatrix}$$

$$(A^T A)^{-1} = \frac{1}{35} \begin{bmatrix} 9 & 1 \\ 1 & 4 \end{bmatrix} = \begin{bmatrix} 9/35 & 1/35 \\ 1/35 & 4/35 \end{bmatrix}$$

$$\hat{X} = \begin{bmatrix} 9/35 & 1/35 \\ 1/35 & 4/35 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ -2 & -1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 4 \\ 3 \\ 1 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 9/35 & 1/35 \\ 1/35 & 4/35 \end{bmatrix} \begin{bmatrix} 8 \\ -11 \end{bmatrix} = \begin{bmatrix} 61/35 \\ -36/35 \end{bmatrix}$$

$$\text{line: } \hat{b} = 61/35 - 36/35 t$$

$$P = A \hat{X} = \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 0 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 61/35 \\ -36/35 \end{bmatrix} = \begin{bmatrix} 133/35 \\ 97/35 \\ 61/35 \\ -11/35 \end{bmatrix}$$

2. Project  $b = (0, 3, 0)$  onto each of the orthonormal vectors  $a_1 = (\frac{2}{3}, \frac{2}{3}, -\frac{1}{3})$  and  $a_2 = (-\frac{1}{3}, \frac{2}{3}, \frac{2}{3})$ , and then find its projection  $p$  onto the plane of  $a_1$  and  $a_2$ .

$$\textcircled{2} \quad b = \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} \quad Q = \begin{matrix} a_1 & a_2 \\ \begin{bmatrix} \frac{2}{3} & -\frac{1}{3} \\ \frac{2}{3} & \frac{2}{3} \\ -\frac{1}{3} & \frac{2}{3} \end{bmatrix} \end{matrix}$$

$$p_1 = \left( \frac{a_1 a_1^T}{a_1^T a_1} \right) b = \frac{\begin{bmatrix} \frac{2}{3} \\ \frac{2}{3} \\ -\frac{1}{3} \end{bmatrix} \begin{bmatrix} \frac{2}{3} & \frac{2}{3} & -\frac{1}{3} \end{bmatrix}}{1} \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{4}{9} & \frac{4}{9} & -\frac{2}{9} \\ \frac{4}{9} & \frac{4}{9} & -\frac{2}{9} \\ -\frac{2}{9} & -\frac{2}{9} & \frac{1}{9} \end{bmatrix} \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{4}{3} \\ \frac{4}{3} \\ -\frac{2}{3} \end{bmatrix}$$

$$p_2 = \left( \frac{a_2 a_2^T}{a_2^T a_2} \right) b = \frac{\begin{bmatrix} -\frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{bmatrix} \begin{bmatrix} -\frac{1}{3} & \frac{2}{3} & \frac{2}{3} \end{bmatrix}}{1} \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{1}{9} & -\frac{2}{9} & -\frac{2}{9} \\ -\frac{2}{9} & \frac{4}{9} & \frac{4}{9} \\ -\frac{2}{9} & \frac{4}{9} & \frac{4}{9} \end{bmatrix} \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} -\frac{2}{3} \\ \frac{4}{3} \\ \frac{4}{3} \end{bmatrix}$$

$$\hat{x} = (Q^T Q)^{-1} Q^T b \longrightarrow \hat{x} = (I)^{-1} Q^T b = Q^T b$$

$$p = Q \hat{x} = Q Q^T b = \begin{bmatrix} \frac{2}{3} & -\frac{1}{3} \\ \frac{2}{3} & \frac{2}{3} \\ -\frac{1}{3} & \frac{2}{3} \end{bmatrix} \begin{bmatrix} \frac{2}{3} & \frac{2}{3} & -\frac{1}{3} \\ -\frac{1}{3} & \frac{2}{3} & \frac{2}{3} \end{bmatrix} \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{2}{3} & -\frac{1}{3} \\ \frac{2}{3} & \frac{2}{3} \\ -\frac{1}{3} & \frac{2}{3} \end{bmatrix} \begin{bmatrix} 2 \\ 2 \end{bmatrix} = \begin{bmatrix} \frac{2}{3} \\ \frac{8}{3} \\ \frac{2}{3} \end{bmatrix}$$

6. Find a third column so that the matrix

$$Q = \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{14} \\ 1/\sqrt{3} & 2/\sqrt{14} \\ 1/\sqrt{3} & -3/\sqrt{14} \end{bmatrix}$$

is orthogonal. It must be a unit vector that is orthogonal to the other columns; how much freedom does this leave? Verify that the rows automatically become orthonormal at the same time.

⑥

$$Q = \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{14} & x_1 \\ 1/\sqrt{3} & 2/\sqrt{14} & x_2 \\ 1/\sqrt{3} & -3/\sqrt{14} & x_3 \end{bmatrix} \rightarrow \begin{cases} x_1 + x_2 + x_3 = 0 \quad (*) \\ x_1 + 2x_2 - 3x_3 = 0 \rightarrow x_3 = \frac{x_1 + 2x_2}{3} \quad (**) \\ x_1^2 + x_2^2 + x_3^2 = 1 \end{cases}$$

$$(*) \rightarrow (**) \rightarrow x_1 + x_2 + \frac{x_1 + 2x_2}{3} = 0 \rightarrow 3x_1 + 3x_2 + x_1 + 2x_2 = 0$$

$$\rightarrow 4x_1 + 5x_2 = 0 \rightarrow x_1 = -\frac{5}{4}x_2 \quad (0)$$

$$(0), (*) \rightarrow x_3 = \frac{-5/4 x_2 + 2x_2}{3} = \frac{3/4 x_2}{3} = \frac{1}{4}x_2 \rightarrow x_2 = 4x_3$$

$$\Rightarrow x = \begin{bmatrix} -5x_3/4 \\ x_3 \\ x_3 \end{bmatrix} \Rightarrow \begin{bmatrix} -5 \\ 4 \\ 1 \end{bmatrix} \rightarrow \text{unit vector} \left\{ \begin{bmatrix} -5/\sqrt{42} \\ 4/\sqrt{42} \\ 1/\sqrt{42} \end{bmatrix}, \begin{bmatrix} 5/\sqrt{42} \\ -4/\sqrt{42} \\ -1/\sqrt{42} \end{bmatrix} \right\}$$

$$\rightarrow Q = \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{14} & -5/\sqrt{42} \\ 1/\sqrt{3} & 2/\sqrt{14} & 4/\sqrt{42} \\ 1/\sqrt{3} & -3/\sqrt{14} & 1/\sqrt{42} \end{bmatrix}$$

13. Apply the Gram-Schmidt process to

$$a = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \quad b = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \quad c = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

and write the result in the form  $A = QR$ .

⑬

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

$$A = a \quad B = b - \frac{A^T b}{A^T A} A \rightarrow B = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \frac{[0 \ 0 \ 1] \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}}{[0 \ 0 \ 1] \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$C = c - \frac{A^T c}{A^T A} A - \frac{B^T c}{B^T B} B = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - \frac{[0 \ 0 \ 1] \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}}{[0 \ 0 \ 1] \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} - \frac{[0 \ 0 \ 1] \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}}{[0 \ 0 \ 1] \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$q_a = \frac{A}{\|A\|} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \quad q_b = \frac{B}{\|B\|} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \quad q_c = \frac{C}{\|C\|} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$Q = [q_a \ q_b \ q_c] = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

$$A = [a \ b \ c] = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

$$A = QR \rightarrow A = \begin{bmatrix} \vdots & \vdots & \vdots \\ a & b & c \\ \vdots & \vdots & \vdots \end{bmatrix} = \begin{bmatrix} q_a & q_b & q_c \end{bmatrix} \begin{bmatrix} q_a^T a & q_a^T b & q_a^T c \\ q_b^T a & q_b^T b & q_b^T c \\ q_c^T a & q_c^T b & q_c^T c \end{bmatrix}$$

$$A = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

A thick teal vertical bar is positioned on the left side of the slide.

**Thanks for your  
attention**