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Applied Linear Algebra Test 1, Variant 43

1.
$$P = \begin{bmatrix} -2 & -1 & 2 & 3 \\ -4 & 20 & -10 & -17 \end{bmatrix} \rightarrow \begin{matrix} x_i \\ y_i \end{matrix}$$

Solution:

By Lagrange Formula

$$p(x) = \sum_{i=1}^n y_i \prod_{\substack{j=1 \\ j \neq i}}^n \frac{x - x_j}{x_i - x_j} \quad ; n = \text{the number of points}$$

$$p(x) = -4 \frac{(x+1)(x-2)(x-3)}{(-4+1)(-4-2)(-4-3)} + 20 \frac{(x+2)(x-2)(x-3)}{(-1+2)(-1-2)(-1-3)}$$

$$-10 \frac{(x+2)(x+1)(x-3)}{(2+2)(2+1)(2-3)} - 17 \frac{(x+2)(x+1)(x-2)}{(3+2)(3+1)(3-2)}$$

$$\begin{aligned} & -4 \frac{(x+1)(x^2-5x+6)}{(-1)(-4)(-5)} = \frac{1}{5} (x^3 - 5x^2 + 6x + x^2 - 5x + 6) \\ & = \frac{1}{5} (x^3 - 4x^2 + x + 6) \quad \text{--- (1)} \end{aligned}$$

$$20 \frac{(x-3)(x^2-4)}{(1)(-3)(-4)} = \frac{5}{3} (x^3 - 4x - 3x^2 + 12) \quad \text{--- (2)}$$

1 + 2

$$\frac{3}{15} (x^3 - 4x^2 + x + 6) + \frac{25}{3} (x^3 - 4x - 3x^2 + 12)$$

$$= \frac{28}{15} x^3 - \frac{87}{15} x^2 - \frac{97}{15} x + \frac{318}{15} \quad \text{--- } \star$$

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$$\begin{aligned} \bullet -10 \frac{(x+2)(x^2-2x-3)}{(4)(3)(-1)} &= \frac{5}{6} (x^3 - 2x^2 - 3x + 2x^2 - 4x - 6) \\ &= \frac{5}{6} (x^3 - 7x - 6) \quad \text{--- (3)} \\ \bullet -17 \frac{(x^2-4)(x+1)}{(5)(4)(1)} &= (x^3 + x^2 - 4x - 4) \left(-\frac{17}{20}\right) \quad \text{--- (4)} \end{aligned}$$

3 + 4

$$= \frac{50}{60} (x^3 - 7x - 6) - \frac{51}{60} (x^3 + x^2 - 4x - 4)$$

$$= -\frac{1}{60} x^3 - \frac{51}{60} x^2 - \frac{146}{60} x - \frac{96}{60} \quad \text{--- } \star$$

$$p(x) = \star + \star$$

$$\frac{28}{15} x^3 - \frac{87}{15} x^2 - \frac{97}{15} x + \frac{318}{15} - \frac{1}{60} x^3 - \frac{51}{60} x^2 - \frac{146}{60} x - \frac{96}{60}$$

$$\Rightarrow p(x) = \frac{111}{60} x^3 - \frac{399}{60} x^2 - \frac{534}{60} x + \frac{1176}{60}$$

Answer

$$\Rightarrow p(x) = \frac{37}{20} x^3 - \frac{133}{20} x^2 - \frac{89}{10} x + \frac{196}{10}$$

3. 2. Bezier curve

$$P = \begin{bmatrix} 1 & 3 & 5 & 7 \\ 8 & 8 & 3 & 4 \end{bmatrix} \begin{matrix} \rightarrow x_i \\ \rightarrow y_i \end{matrix}$$

$$B(t) = \sum_{k=0}^{n-1} P_n^k(t) A_k \quad ; \quad P_n^k = \binom{n}{k} (1-t)^{n-k} t^k$$

$$\begin{aligned} B_x(t) &= (1-t)^3(1) + 3t(1-t)^2(3) + 3t^2(1-t)(5) + t^3(7) \\ &= (-t^3 + 3t^2 - 3t + 1) + 9t(t^2 - 2t + 1) + 15t^2(1-t) + 7t^3 \\ &= -t^3 + 3t^2 - 3t + 1 + 9t^3 - 18t^2 + 9t + 15t^2 - 15t^3 + 7t^3 \end{aligned}$$

$$B_x(t) = 6t + 1$$

$$\begin{aligned} B_y(t) &= (1-t)^3(8) + 3t(1-t)^2(8) + 3t^2(1-t)(3) + t^3(4) \\ &= (-t^3 + 3t^2 - 3t + 1)(8) + 24t(t^2 - 2t + 1) + 9t^2(1-t) + 4t^3 \\ &= -8t^3 + 24t^2 - 24t + 8 + 24t^3 - 48t^2 + 24t + 9t^2 - 9t^3 + 4t^3 \end{aligned}$$

$$B_y(t) = 11t^3 - 15t^2 + 8$$

$$x = 6t + 1 \Rightarrow t = \frac{x-1}{6}$$

$$\begin{aligned} B(x) &= 11\left(\frac{x-1}{6}\right)^3 - 15\left(\frac{x-1}{6}\right)^2 + 8 \\ &= \frac{11}{216}(x-1)^3 - \frac{15}{36}(x-1)^2 + 8 \\ &= \frac{11}{216}(x^3 - 3x^2 + 3x - 1) - \frac{15}{36}(x^2 - 2x + 1) + 8 \end{aligned}$$

$$B(x) = \frac{11}{216}x^3 - \frac{123}{216}x^2 + \frac{213}{216}x + \frac{1627}{216}$$

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Answer:

$$B(t) = \begin{pmatrix} 6t+1 \\ 11t^3 - 15t^2 + 8 \end{pmatrix}$$

$$B(x) = \frac{11}{216} x^3$$

$$B(x) = \frac{11}{216} x^3 - \frac{123}{216} x^2 + \frac{213}{216} x + \frac{1627}{216}$$

5 3.

$$A = \begin{pmatrix} 18 & -4 & -4 \\ 9 & 2 & 2 \\ 0 & 8 & 8 \\ -9 & 14 & 14 \end{pmatrix}$$

Solution:

Find a full rank decomposition by applying Gaussian

$$A = \begin{pmatrix} 18 & -4 & -4 \\ 9 & 2 & 2 \\ 0 & 8 & 8 \\ -9 & 14 & 14 \end{pmatrix} \xrightarrow{\frac{1}{4} I_3} \begin{pmatrix} 18 & -4 & -4 \\ 9 & 2 & 2 \\ 0 & 2 & 2 \\ -9 & 14 & 14 \end{pmatrix} \begin{matrix} I_2 = -I_3 + I_2 \\ I_1 = 2I_3 + I_1 \end{matrix} \begin{pmatrix} 18 & 0 & 0 \\ 9 & 0 & 0 \\ 0 & 2 & 2 \\ -9 & 14 & 14 \end{pmatrix}$$

$$\begin{pmatrix} 0 & 0 & 0 \\ 9 & 0 & 0 \\ 0 & 2 & 2 \\ -9 & 14 & 14 \end{pmatrix} \begin{matrix} I_1 = -2I_2 + I_1 \\ I_4 = I_2 + I_4 \\ I_4 = 7I_3 + I_4 \end{matrix} \begin{pmatrix} 0 & 0 & 0 \\ 9 & 0 & 0 \\ 0 & 2 & 2 \\ 0 & 0 & 0 \end{pmatrix} \begin{matrix} I_1 \leftrightarrow I_2 \\ I_2 \leftrightarrow I_3 \end{matrix} \begin{pmatrix} 9 & 0 & 0 \\ 0 & 2 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

G

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$I_1 = \frac{1}{9} I_1$$

$$I_2 = \frac{1}{2} I_2$$

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$$A = FG$$

$$F = (A^T A)^{-1} = \begin{pmatrix} 18 & -4 \\ 9 & 2 \\ 0 & 8 \\ -9 & 14 \end{pmatrix}$$

$$A = \begin{pmatrix} 18 & -4 \\ 9 & 2 \\ 0 & 8 \\ -9 & 14 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \end{pmatrix}$$

Now we will find pseudoinverses for both F and G

$$A^+ = G^+ F^+$$

$$G^+ = G^* (GG^*)^{-1}$$

$$F^+ = (F^* F)^{-1} F^*$$

$$GG^* = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix}$$

$$(GG^*)^{-1} = \frac{1}{2} \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} \quad ; \quad \det = 2$$

$$G^+ = G^* (GG^*)^{-1} = \frac{1}{2} \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 2 & 0 \\ 0 & 1 \\ 0 & 1 \end{pmatrix}$$

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$$F^+ = (F^* F)^{-1} F^*$$

$$F^* F = \begin{pmatrix} 18 & 9 & 0 & -9 \\ -4 & 2 & 8 & 14 \end{pmatrix} \cdot \begin{pmatrix} 18 & -4 \\ 9 & 2 \\ 0 & 8 \\ -9 & 14 \end{pmatrix} = \begin{pmatrix} 486 & -180 \\ -180 & 280 \end{pmatrix}$$

$$\det = 103680$$

$$(F^* F)^{-1} = \frac{1}{103680} \begin{pmatrix} 280 & 180 \\ 180 & 486 \end{pmatrix}$$

$$\begin{aligned} \underline{F^+} &= \underline{(F^* F)^{-1} F^*} = \frac{1}{103680} \begin{pmatrix} 280 & 180 \\ 180 & 486 \end{pmatrix} \cdot \begin{pmatrix} 18 & 9 & 0 & -9 \\ -4 & 2 & 8 & 14 \end{pmatrix} \\ &= \frac{1}{103680} \begin{pmatrix} 4320 & 2880 & 1440 & 0 \\ 1296 & 2592 & 3888 & 6642 \end{pmatrix} \end{aligned}$$

$$A^+ = G^+ F^+$$

$$= \frac{1}{2} \begin{pmatrix} 2 & 0 \\ 0 & 1 \\ 0 & 1 \end{pmatrix} \cdot \frac{1}{103680} \begin{pmatrix} 4320 & 2880 & 1440 & 0 \\ 1296 & 2592 & 3888 & 6642 \end{pmatrix}$$

$$A^+ = \frac{1}{2} \times \frac{1}{103680} \begin{pmatrix} 8640 & 5760 & 2880 & 0 \\ 1296 & 2592 & 3888 & 6642 \\ 1296 & 2592 & 3888 & 6642 \end{pmatrix}$$

9 4. minimal length least squares Solution

$$3x + 0y + 5z + 6t = 7$$

$$9x + 2y + 2z + 0t = 9$$

$$8x + 8y + 3z + 4t = 2$$

$$10x + 4y + 1z - 4t = 9$$

$$A = \begin{pmatrix} 3 & 0 & 5 & 6 \\ 9 & 2 & 2 & 0 \\ 8 & 8 & 3 & 4 \\ 10 & -4 & 1 & -4 \end{pmatrix}$$

$$B = \begin{pmatrix} 7 \\ 9 \\ 2 \\ 9 \end{pmatrix}$$

$$\hat{X} = A^+ B$$

First we will find a full rank decomposition of A to find A^+

$$A \sim \begin{pmatrix} 1 & 0 & 5/3 & 2 \\ 0 & 2 & -13 & -18 \\ 0 & 0 & \frac{125}{3} & 60 \\ 0 & 0 & -\frac{125}{3} & -60 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 5/3 & 2 \\ 0 & 1 & -13/2 & -9 \\ 0 & 0 & 1 & 36/25 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

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G

$$\begin{pmatrix} 1 & 0 & 0 & -2/5 \\ 0 & 1 & 0 & 9/25 \\ 0 & 0 & 1 & 36/25 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

rank = 3

$$F = \begin{pmatrix} 3 & 0 & 5 \\ 9 & 2 & 2 \\ 8 & 8 & 3 \\ 10 & -4 & 1 \end{pmatrix}$$

$$G = \begin{pmatrix} 1 & 0 & 0 & -2/5 \\ 0 & 1 & 0 & 9/25 \\ 0 & 0 & 1 & 36/25 \end{pmatrix}$$

$$A^+ = G^+ F^+$$

$$G^+ = G^*(GG^*)^{-1}$$

$$F^+ = (F^*F)^{-1}F^*$$

$$G^+ = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ -2/5 & 9/25 & 36/25 \end{pmatrix}$$

$$\begin{pmatrix} 1001/1051 & 45/1051 & 180/1051 \\ 45/1051 & 2021/2102 & -162/1051 \\ 180/1051 & -162/1051 & 403/1051 \end{pmatrix}$$

$$= \begin{pmatrix} 1001/1051 & 45/1051 & 180/1051 \\ 45/1051 & 2021/2102 & -162/1051 \\ 180/1051 & -162/1051 & 403/1051 \\ -125/1051 & 225/2102 & 450/1051 \end{pmatrix}$$

$$F^+ = \begin{pmatrix} 9/1250 & -1/12500 & -77/6250 \\ -1/12500 & 547/375000 & -547/62500 \\ -77/6250 & -547/62500 & 1631/31250 \end{pmatrix} \begin{pmatrix} 3 & 9 & 8 & 10 \\ 0 & 2 & 8 & -4 \\ 5 & 2 & 3 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} -1/25 & 1/25 & 1/50 & 3/50 \\ -1/250 & 4/375 & 133/1500 & -101/1500 \\ 28/125 & -3/125 & -3/250 & -9/250 \end{pmatrix}$$

$$A^+ = G^+ F^+$$

$$A^+ = \begin{pmatrix} -17/10510 & 181/5255 & 437/21020 & 1011/21020 \\ -1651/21020 & 247/15765 & 11093/126120 & -7141/126120 \\ 451/5255 & -21/5255 & -78/5255 & 36/5255 \\ 2017/21020 & -73/5255 & 83/42040 & -1251/42040 \end{pmatrix}$$

$$\hat{X} = A^+ B$$

$$\rightarrow \hat{X} = \begin{pmatrix} 16251/21020 & \rightarrow x \\ -93641/126120 & \rightarrow y \\ 3136/5255 & \rightarrow z \\ 11889/42040 & \rightarrow t \end{pmatrix}$$

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$$r = \|A\hat{x} - B\|$$

$$= \begin{pmatrix} 7 \\ 20/3 \\ 19/6 \\ 61/6 \end{pmatrix} - \begin{pmatrix} 7 \\ 9 \\ 2 \\ 9 \end{pmatrix} = \begin{pmatrix} 0 \\ -2.33 \\ 1.16 \\ 1.16 \end{pmatrix}$$

$$\rightarrow r = \sqrt{(0)^2 + (-2.33)^2 + (1.16)^2 + (1.16)^2}$$

$$r = 2.84957$$

13 5.

$$p(x) = x^3 + 3x^2 - 4x + 4$$

[-2, 5]

$$\underline{T_3(x) = 4x^3 - 3x} \quad \text{Chebyshev polynomial deg} = 3$$

$$\bar{T}_3(x) = \frac{(b-a)^n}{2^{2n-1}} T_n\left(\frac{2x-(b+a)}{b-a}\right)$$

$$\begin{aligned} & ; a = -2 \\ & b = 5 \\ & n = 3 \end{aligned}$$

$$\bar{T}_3(x) = \frac{7^3}{32} T_3\left(\frac{2x-3}{7}\right)$$

$$\rightarrow \frac{7^3}{32} \left(4 \left(\frac{2x-3}{7} \right)^3 - 3 \left(\frac{2x-3}{7} \right) \right)$$

$$\underline{\bar{T}_3(x) = x^3 - \frac{9}{2}x^2 - \frac{78}{32}x - \frac{549}{32}}$$

$$\|p(x) - q(x)\|_{\infty} \rightarrow \min \iff \|r(x)\|_{\infty} \rightarrow \min$$

$$x^3 + 3x^2 - 4x + 4 - q(x) = \bar{T}_3(x)$$

$$x^3 + 3x^2 - 4x + 4 - q(x) = x^3 - \frac{9}{2}x^2 - \frac{78}{32}x - \frac{549}{32}$$

$$q(x) = +\frac{15}{2}x^2 - \frac{50}{32}x + \frac{677}{32}$$

14] 6. $2x^2 + y^2(4q+1) + yz(-2q+6) + z^2(4q+3) = 1$
 $x^0(1, 1, 1)$

Solution:

By Minkowski theorem.

To ensure that this surface is bounded, we should check positive definiteness of the respective symmetric matrix using Sylvester criterion.

$$B = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 1+4q & 6-2q \\ 0 & 6-2q & 3+4q \end{pmatrix}$$

$$\Delta_1 = |2| = 2 > 0$$

$$\Delta_2 = \begin{vmatrix} 2 & 0 \\ 0 & 1+4q \end{vmatrix} = 2+8q > 0$$

$$\Delta_3 = \begin{vmatrix} 2 & 0 & 0 \\ 0 & 1+4q & 6-2q \\ 0 & 6-2q & 3+4q \end{vmatrix} = 24q^2 + 80q - 66 > 0$$

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$$\begin{cases} 2+8q > 0 \\ 24q^2 + 80q - 66 > 0 \end{cases} \iff \begin{cases} q > -\frac{1}{4} \\ q < -\frac{25}{6} \\ q > \frac{5}{6} \end{cases} \iff q \in (\frac{5}{6}, +\infty)$$

$$24q^2 + 80q - 66 = 0$$

$$\sqrt{D} = 4.7 \approx 5$$

$$q_1 = -\frac{25}{6}$$

$$q_2 = \frac{5}{6}$$

$$\rightarrow q \in (\frac{5}{6}, +\infty)$$

To calculate the $N_q((1, 1, 1)^T)$, we should find a codirectional vector that lies on the discribed above unit circle.

Let $v = (1, 1, 1)^T$, $v^0 = (t, t, t)^T$ such that $N_q(v^0) = 1$

$$2t^2 + t^2(4q+1) + t^2(-2q+6) + t^2(4q+3) = 1$$

$$t^2(6q+12) = 1 \quad t^2 = \frac{1}{6q+12}$$

$$\Rightarrow t = \frac{1}{\sqrt{6q+12}}$$

$$v^0 = \begin{pmatrix} 1/\sqrt{6q+12} \\ 1/\sqrt{6q+12} \\ 1/\sqrt{6q+12} \end{pmatrix}$$

$$N_q(v) = \sqrt{6q+12}$$

$$q \in (\frac{5}{6}, +\infty), N_q((1, 1, 1)^T) = \sqrt{6q+12}$$

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