

NATIONAL UNIVERSITY OF SINGAPORE  
MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS  
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**MA1101R Linear Algebra I**  
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**Question 1**

- (a) (i) Note that the reduced row echelon form of  $\begin{pmatrix} 1 & -1 & 1 \\ 0 & 2 & 1 \\ 0 & 0 & 3 \end{pmatrix}$  is the identity matrix. Thus,  $S$  is linearly independent. Moreover,  $S$  has 3 elements and  $\mathbb{R}^3$  has dimension 3. Hence  $S$  is a basis for  $\mathbb{R}^3$ .

(ii) We need to find  $x, y, z \in \mathbb{R}$  satisfying

$$x \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + y \begin{pmatrix} -1 \\ 2 \\ 0 \end{pmatrix} + z \begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ 4 \\ 6 \end{pmatrix}.$$

Since the reduced row echelon form of  $\left( \begin{array}{ccc|c} 1 & -1 & 1 & 1 \\ 0 & 2 & 1 & 4 \\ 0 & 0 & 3 & 6 \end{array} \right)$  is  $\left( \begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 2 \end{array} \right)$ , we see that  $[\mathbf{u}_4]_S = \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix}$ .

(iii) For all  $k \in \mathbb{R}$ , we have

$$k\mathbf{u}_4 = 0 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + k \begin{pmatrix} -1 \\ 2 \\ 0 \end{pmatrix} + 2k \begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix}.$$

Thus,

$$[k\mathbf{u}_4]_S = \begin{pmatrix} 0 \\ k \\ 2k \end{pmatrix} = k \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix} = k[\mathbf{u}_4]_S.$$

(iv) Note that  $\mathbf{u}_4 = \mathbf{u}_2 + 2\mathbf{u}_3$ . Thus,  $\text{span}\{\mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\} = \text{span}\{\mathbf{u}_2, \mathbf{u}_3\}$ . Since there is no  $k \in \mathbb{R}$  satisfying  $\mathbf{u}_2 = k\mathbf{u}_3$ , it follows that  $\{\mathbf{u}_2, \mathbf{u}_3\}$  is linearly independent, and hence is a basis for  $\text{span}\{\mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\}$ . Since the basis contains two vectors, it has dimension 2.

- (b) Since  $\mathbf{u}_3$  is a solution to the linear system, we have

$$1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + 1 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + 3 \begin{pmatrix} k_1 \\ k_2 \\ k_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Hence,  $k_1 = k_2 = -\frac{1}{3}$  and  $k_3 = 0$ .

- (c) Note that  $\mathbf{v}_1 = -2\mathbf{u}_1 + (-1)\mathbf{u}_2 + 2\mathbf{u}_3 = \begin{pmatrix} 1 \\ 0 \\ 6 \end{pmatrix}$ .

Since  $\mathbf{u}_4 = \mathbf{v}_1 + 2\mathbf{v}_3$ , it follows that  $\mathbf{v}_3 = \frac{1}{2}(\mathbf{u}_4 - \mathbf{v}_1) = \begin{pmatrix} 0 \\ 2 \\ 0 \end{pmatrix}$ .

**Question 2**

- (a) (i) Note that the reduced row echelon form of  $\begin{pmatrix} 1 & 0 & 1 \\ -1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & -2 & 1 \end{pmatrix}$  is  $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$ .

Thus,  $\{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$  is a basis for the row space of  $\mathbf{A}$  and the rank is 3.

- (ii) We need to check whether there exist  $x, y, z \in \mathbb{R}$  such that  $\mathbf{A} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 2 \\ 1 \end{pmatrix}$ . As the reduced row

echelon form of  $\left( \begin{array}{ccc|c} 1 & 0 & 1 & 1 \\ -1 & 1 & 0 & 1 \\ 0 & 1 & 1 & 2 \\ 1 & -2 & 1 & 1 \end{array} \right)$  is  $\left( \begin{array}{ccc|c} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{array} \right)$ , we see that  $x = -1, y = 0, z = 2$  satisfies

the equation. So,  $\begin{pmatrix} 1 \\ 1 \\ 2 \\ 1 \end{pmatrix}$  is in the range of  $T_1$ .

- (iii) Since the reduced row echelon form of  $\left( \begin{array}{cccc|c} 1 & -1 & 0 & 1 & 0 \\ 0 & 1 & 1 & -2 & 0 \\ 1 & 0 & 1 & 1 & 0 \end{array} \right)$  is  $\left( \begin{array}{cccc|c} 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{array} \right)$ , we conclude

that  $\ker T_2 = \{(s, s, -s, 0)^T : s \in \mathbb{R}\}$ . Hence  $\{(1, 1, -1, 0)^T\}$  is a basis for the kernel of  $T_2$ , which has dimension 1.

- (iv) We claim that it is impossible to find such  $\mathbf{v}_1$  and  $\mathbf{v}_2$ .

Suppose such vectors exist. Since  $\mathbf{v}_1$  lies in the column space of  $\mathbf{A}$ , we may write  $\mathbf{v}_1 = \mathbf{A}\mathbf{x}_1$  for some  $\mathbf{x}_1 \in \mathbb{R}^3$ . Similarly,  $\mathbf{v}_2 = \mathbf{A}\mathbf{x}_2$  for some  $\mathbf{x}_2 \in \mathbb{R}^3$ . Now,

$$\begin{aligned} T_2(\mathbf{v}_1) = T_2(\mathbf{v}_2) &\Rightarrow \mathbf{A}^T \mathbf{A} \mathbf{x}_1 = \mathbf{A}^T \mathbf{A} \mathbf{x}_2 \\ &\Rightarrow \mathbf{A}^T \mathbf{A} (\mathbf{x}_1 - \mathbf{x}_2) = \mathbf{0}. \end{aligned}$$

Observe that  $\det(\mathbf{A}^T \mathbf{A}) \neq 0$  so that the nullity of  $\mathbf{A}^T \mathbf{A}$  is 0. Hence  $\mathbf{x}_1 - \mathbf{x}_2 = \mathbf{0}$ , which implies that  $\mathbf{v}_1 = \mathbf{v}_2$ , contradiction.

- (b) Since  $\mathbf{C}$  is of full rank, the row space of  $\mathbf{C}$  has dimension 4. Since the row space of  $\mathbf{C}$  is a subset of  $\mathbb{R}^4$ , it follows that the row space of  $\mathbf{C}$  (and so is the row space of  $\mathbf{B}$ ) is  $\mathbb{R}^4$ . Note that

$$\mathbf{X} = \begin{pmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & x & -1 \\ 0 & 0 & 0 & x \end{pmatrix} \text{ is row equivalent to } \mathbf{B}.$$

Since,

$$\text{row space of } \mathbf{B} = \mathbb{R}^4 \Leftrightarrow \text{rank } \mathbf{B} = 4 \Leftrightarrow \text{rank } \mathbf{X} = 4 \Leftrightarrow x \in \mathbb{R} \setminus \{0\},$$

we conclude that for all  $x \in \mathbb{R} \setminus \{0\}$ ,  $\mathbf{B}$  and  $\mathbf{C}$  have the same row space.

- (c) For  $x \in \mathbb{R} \setminus \{0\}$ , the row space of  $\mathbf{B}$  is  $\mathbb{R}^4$ . So, clearly column space of  $\mathbf{A}$  is subset of row space of  $\mathbf{B}$ .

For  $x = 0$ , it suffices to show that  $\begin{pmatrix} 1 \\ -1 \\ 0 \\ 1 \end{pmatrix}$ ,  $\begin{pmatrix} 0 \\ 1 \\ 1 \\ -2 \end{pmatrix}$  and  $\begin{pmatrix} 1 \\ 0 \\ 1 \\ 1 \end{pmatrix}$  are contained in the row space of  $\mathbf{B} =$

$\text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \\ -1 \end{pmatrix} \right\}$ . Since the reduced row echelon form of  $\left( \begin{array}{ccc|c|c|c} 1 & 0 & 1 & 1 & 0 & 1 \\ 0 & 1 & 0 & -1 & 1 & 0 \\ 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & 0 & -1 & 1 & -2 & 1 \end{array} \right)$  is  $\left( \begin{array}{ccc|c|c|c} 1 & 0 & 0 & 2 & -2 & 2 \\ 0 & 1 & 0 & -1 & 1 & 0 \\ 0 & 0 & 1 & -1 & 2 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right)$ , we see that  $\left\{ \begin{pmatrix} 1 \\ -1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \\ -2 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \\ 1 \end{pmatrix} \right\} \subseteq \text{row space of } \mathbf{B}$ .

### Question 3

(a) (i) The characteristic polynomial of  $\mathbf{A}$  is

$$\begin{aligned}
 \det(x\mathbf{I} - \mathbf{A}) &= \det \begin{pmatrix} x-2 & 0 & 0 \\ 0 & x-3 & 1 \\ 0 & 1 & x-3 \end{pmatrix} \\
 &= (x-2)(x-3)^2 - (x-2) \\
 &= (x-2)^2(x-4).
 \end{aligned}$$

Thus, the eigenvalues of  $\mathbf{A}$  are 2 and 4.

(ii) For  $x = 2$ ,

$$\begin{aligned}
 (x\mathbf{I} - \mathbf{A}) \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \mathbf{0} &\Leftrightarrow \begin{pmatrix} 2-2 & 0 & 0 \\ 0 & 2-3 & 1 \\ 0 & 1 & 2-3 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \\
 &\Leftrightarrow \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} s \\ t \\ t \end{pmatrix} = s \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \quad s, t \in \mathbb{R}.
 \end{aligned}$$

Hence a basis for the eigenspace of  $\mathbf{A}$  associated with the eigenvalue 2 is  $\left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\}$ . We can

further get an orthonormal basis  $\left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix} \right\}$ .

For  $x = 4$ ,

$$\begin{aligned}
 (x\mathbf{I} - \mathbf{A}) \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \mathbf{0} &\Leftrightarrow \begin{pmatrix} 4-2 & 0 & 0 \\ 0 & 4-3 & 1 \\ 0 & 1 & 4-3 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \\
 &\Leftrightarrow \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ s \\ -s \end{pmatrix} = s \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}, \quad s \in \mathbb{R}.
 \end{aligned}$$

Hence a basis for the eigenspace of  $\mathbf{A}$  associated with the eigenvalue 4 is  $\left\{ \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right\}$ . We can

further get an orthonormal basis  $\left\{ \begin{pmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix} \right\}$ .

(iii) Following the working from (ii), let  $\mathbf{P} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ 0 & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix}$  and  $\mathbf{D} = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{pmatrix}$ .

Then  $\mathbf{P}$  is orthogonal and  $\mathbf{P}^T \mathbf{A} \mathbf{P} = \mathbf{D}$ .

(iv) Let  $\mathbf{C} = \mathbf{P} \begin{pmatrix} \sqrt{2} & 0 & 0 \\ 0 & \sqrt{2} & 0 \\ 0 & 0 & 2 \end{pmatrix} \mathbf{P}^T$ . Then it is easy to check that  $\mathbf{C}$  is symmetric and  $\mathbf{C}^2 = \mathbf{A}$ .

(b) First, we claim that  $\{\mathbf{u}_1 + \mathbf{u}_2, \mathbf{u}_3 + \mathbf{u}_4\}$  and  $\{\mathbf{u}_1 - \mathbf{u}_2, \mathbf{u}_3 - \mathbf{u}_4\}$  are linearly independent. We will just prove the linear independence of  $\{\mathbf{u}_1 + \mathbf{u}_2, \mathbf{u}_3 + \mathbf{u}_4\}$  as the linear independence of the other set can be deduced similarly. Suppose  $a(\mathbf{u}_1 + \mathbf{u}_2) + b(\mathbf{u}_3 + \mathbf{u}_4) = \mathbf{0}$ . Then  $a\mathbf{u}_1 + a\mathbf{u}_2 + b\mathbf{u}_3 + b\mathbf{u}_4 = \mathbf{0}$  which implies that  $a = b = 0$  since  $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\}$  is linearly independent. Thus,  $\{\mathbf{u}_1 + \mathbf{u}_2, \mathbf{u}_3 + \mathbf{u}_4\}$  is linearly independent.

Now observe that  $\mathbf{B}(\mathbf{u}_1 + \mathbf{u}_2) = 1(\mathbf{u}_1 + \mathbf{u}_2)$  and  $\mathbf{B}(\mathbf{u}_3 + \mathbf{u}_4) = 1(\mathbf{u}_3 + \mathbf{u}_4)$ . Thus,  $\{\mathbf{u}_1 + \mathbf{u}_2, \mathbf{u}_3 + \mathbf{u}_4\}$  is linearly independent subset of the eigenspace of  $\mathbf{B}$  associated with the eigenvalue 1. Similarly,  $\{\mathbf{u}_1 - \mathbf{u}_2, \mathbf{u}_3 - \mathbf{u}_4\}$  is linearly independent subset of the eigenspace of  $\mathbf{B}$  associated with the eigenvalue -1. Each of those eigenspaces has dimension at least 2 since it contains a linearly independent subset consisting of two vectors. Since the sum of dimension of all eigenspaces of  $\mathbf{B}$  is at most 4, we conclude that 1 and -1 are all the eigenvalues of  $\mathbf{B}$ . The dimension of each eigenspace is exactly two and (since the dimension add up to 4)  $\mathbf{B}$  is diagonalizable.

(c) Let  $A_1$  and  $A_{-1}$  be the eigenspaces of  $\mathbf{A}$  associated with eigenvalue 1 and -1 respectively. Let  $B_1$  and  $B_{-1}$  be the eigenspaces of  $\mathbf{B}$  associated with eigenvalue 1 and -1 respectively. Note that  $A_1 \cap B_1 = \{\mathbf{0}\}$  (otherwise, let  $\mathbf{v} \in A_1 \cap B_1, \mathbf{v} \neq \mathbf{0}$ . Then  $(\mathbf{A} + \mathbf{B})\mathbf{v} = \mathbf{A}\mathbf{v} + \mathbf{B}\mathbf{v} = \mathbf{v} + \mathbf{v} = 2\mathbf{v}$  so that 2 is an eigenvalue of  $\mathbf{A} + \mathbf{B}$ , contradiction). Similarly,  $A_{-1} \cap B_{-1} = \{\mathbf{0}\}$ .

Note that one of  $A_1$  and  $A_{-1}$  has dimension 2, and one of  $B_1$  and  $B_{-1}$  has dimension 2 as well. Their intersection has dimension of at least 1. Since  $A_1 \cap B_1 = A_{-1} \cap B_{-1} = \{\mathbf{0}\}$ , then either  $A_1 \cap B_{-1}$  or  $A_{-1} \cap B_1$  has dimension at least 1. If  $A_1 \cap B_{-1}$  has dimension at least 1, take  $\mathbf{v} \neq \mathbf{0}, \mathbf{v} \in A_1 \cap B_{-1}$ . Then  $(\mathbf{A} + \mathbf{B})\mathbf{v} = \mathbf{A}\mathbf{v} + \mathbf{B}\mathbf{v} = \mathbf{v} - \mathbf{v} = \mathbf{0}$ . Thus 0 is an eigenvalue of  $\mathbf{A} + \mathbf{B}$ , and hence  $\mathbf{A} + \mathbf{B}$  is singular. The case  $A_{-1} \cap B_1$  has dimension at least 1 is done in a similar manner.

#### Question 4

(a) (i) Note that  $\mathbf{u}_1 \cdot \mathbf{u}_3 = (2)(2) + (0)(-1) + (1)(-4) = 0$  and  $\mathbf{u}_2 \cdot \mathbf{u}_3 = (1)(2) + (2)(-1) + (0)(-4) = 0$ . Any vector in  $V$  is of the form  $a\mathbf{u}_1 + b\mathbf{u}_2$  for some  $a, b \in \mathbb{R}$ . Then  $(a\mathbf{u}_1 + b\mathbf{u}_2) \cdot \mathbf{u}_3 = a(\mathbf{u}_1 \cdot \mathbf{u}_3) + b(\mathbf{u}_2 \cdot \mathbf{u}_3) = 0$ . So,  $V$  is orthogonal to  $\mathbf{u}_3$ .

(ii) Using Gram-Schmidt process, we obtain

$$\mathbf{v}_1 = \frac{\mathbf{u}_1}{\|\mathbf{u}_1\|} = \left( \frac{2}{\sqrt{5}}, 0, \frac{1}{\sqrt{5}} \right)^T$$

and

$$\mathbf{v}_2 = \frac{\mathbf{u}_2 - (\mathbf{u}_2 \cdot \mathbf{v}_1)\mathbf{v}_1}{\|\mathbf{u}_2 - (\mathbf{u}_2 \cdot \mathbf{v}_1)\mathbf{v}_1\|} = \frac{\left(\frac{1}{5}, 2, -\frac{2}{5}\right)^T}{\sqrt{105/5}} = \left( \frac{1}{\sqrt{105}}, \frac{10}{\sqrt{105}}, -\frac{2}{\sqrt{105}} \right)^T.$$

(iii) The projection is

$$\mathbf{p} = (\mathbf{w} \cdot \mathbf{v}_1)\mathbf{v}_1 + (\mathbf{w} \cdot \mathbf{v}_2)\mathbf{v}_2 = \left( \frac{16}{21}, -\frac{8}{21}, \frac{10}{21} \right)^T.$$

(iv) Note that  $\mathbf{p}$  and  $\mathbf{w}$  are on the plane. Let vector  $\mathbf{n} = (a, b, c)^T$  be perpendicular to the plane. Thus  $\mathbf{n} \perp \mathbf{p}$  and  $\mathbf{n} \perp \mathbf{w}$ . Mathematically,

$$\mathbf{n} \cdot \mathbf{p} = 0$$

$$\mathbf{n} \cdot \mathbf{w} = 0$$

After substitution,

$$\begin{aligned} a\frac{16}{21} + b(-\frac{8}{21}) + c\frac{10}{21} &= 0 \\ 2c &= 0 \end{aligned}$$

Therefore,  $\mathbf{n} = (1, 2, 0)$  is a solution to satisfy above equations and the equation of the plane is

$$x + 2y = 0.$$

(v) Let  $\mathbf{v}_3 = \frac{\mathbf{u}_3}{\|\mathbf{u}_3\|}$ . Since  $\mathbf{u}_3$  is orthogonal to  $V$ , then so are  $\mathbf{v}_3$  and  $-\mathbf{v}_3$ . Thus,  $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$  and  $\{\mathbf{v}_1, \mathbf{v}_2, -\mathbf{v}_3\}$  are both orthonormal. So,  $(\mathbf{v}_1 \ \mathbf{v}_2 \ \mathbf{v}_3)$  and  $(\mathbf{v}_1 \ \mathbf{v}_2 \ -\mathbf{v}_3)$  are orthogonal matrices.

(b) The least square solutions can be obtained by solving the equation  $\mathbf{A}^T \mathbf{A} \mathbf{x} = \mathbf{A}^T \mathbf{b}$ , i.e.

$$\begin{pmatrix} 3 & -1 & 2 \\ -1 & 3 & 2 \\ 2 & 2 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

whose solution is given by  $\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} s + \frac{1}{4} \\ s - \frac{1}{4} \\ -s \end{pmatrix}, s \in \mathbb{R}.$

Thus, the least square solutions are  $\begin{pmatrix} \frac{1}{4} \\ -\frac{1}{4} \\ 0 \end{pmatrix} + s \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}, s \in \mathbb{R}.$

(c) Let  $\mathbf{A} = (\mathbf{a}_1 \ \mathbf{a}_2 \ \cdots \ \mathbf{a}_n)$ . Then we use Gram-Schmidt process on  $\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\}$  as follows:

$$\mathbf{u}_1 = \mathbf{a}_1, \quad \mathbf{v}_1 = \frac{\mathbf{u}_1}{\|\mathbf{u}_1\|},$$

$$\mathbf{u}_2 = \mathbf{a}_2 - (\mathbf{a}_2 \cdot \mathbf{v}_1)\mathbf{v}_1, \quad \mathbf{v}_2 = \frac{\mathbf{u}_2}{\|\mathbf{u}_2\|},$$

$$\mathbf{u}_{k+1} = \mathbf{a}_{k+1} - (\mathbf{a}_{k+1} \cdot \mathbf{v}_1)\mathbf{v}_1 - \cdots - (\mathbf{a}_{k+1} \cdot \mathbf{v}_k)\mathbf{v}_k, \quad \mathbf{v}_{k+1} = \frac{\mathbf{u}_{k+1}}{\|\mathbf{u}_{k+1}\|}.$$

$$\text{Let } \mathbf{B} = (\mathbf{v}_1 \ \mathbf{v}_2 \ \cdots \ \mathbf{v}_n) \text{ and } \mathbf{C} = \begin{pmatrix} \mathbf{a}_1 \cdot \mathbf{v}_1 & \mathbf{a}_2 \cdot \mathbf{v}_1 & \cdots & \mathbf{a}_n \cdot \mathbf{v}_1 \\ 0 & \mathbf{a}_2 \cdot \mathbf{v}_2 & \cdots & \mathbf{a}_n \cdot \mathbf{v}_2 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \mathbf{a}_n \cdot \mathbf{v}_n \end{pmatrix}.$$

Note that

$$\begin{aligned} (\mathbf{a}_i \cdot \mathbf{v}_i)\mathbf{v}_i &= \frac{1}{\|\mathbf{u}_i\|^2}(\mathbf{a}_i \cdot \mathbf{u}_i)\mathbf{u}_i \\ &= \frac{1}{\|\mathbf{u}_i\|^2}[(\mathbf{u}_i + (\mathbf{a}_i \cdot \mathbf{v}_1)\mathbf{v}_1 + (\mathbf{a}_i \cdot \mathbf{v}_2)\mathbf{v}_2 + \cdots + (\mathbf{a}_i \cdot \mathbf{v}_{i-1})\mathbf{v}_{i-1}) \cdot \mathbf{u}_i]\mathbf{u}_i \\ &= \frac{1}{\|\mathbf{u}_i\|^2}(\mathbf{u}_i \cdot \mathbf{u}_i + 0 + 0 + \cdots + 0)\mathbf{u}_i \quad (\text{Since } \mathbf{u}_i \cdot \mathbf{v}_j = 0 \text{ if } i \neq j) \\ &= \frac{1}{\|\mathbf{u}_i\|^2}\|\mathbf{u}_i\|^2\mathbf{u}_i \\ &= \mathbf{u}_i \end{aligned}$$

Then by expanding  $\mathbf{BC}$ , it is obvious to see that  $\mathbf{A} = \mathbf{BC}$ .

Since  $\mathbf{B}$  is orthogonal (because  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$  is orthonormal) and  $\mathbf{C}$  is upper triangular, we have found an expression for  $\mathbf{B}$  and  $\mathbf{C}$  that satisfy  $\mathbf{A} = \mathbf{BC}$  for any invertible matrix  $\mathbf{A}$ .