

# Problems for Wednesday Tutorial

March 23, 2022

## Mainly Review.

(1) Let  $\hat{a}, \hat{b}$  be unit vectors in  $\mathbb{R}^3$

Discuss whether the equation  $\hat{a} \times x = \hat{b}$  has solutions in  $\mathbb{R}^3$ ;  $\times$  is the cross product

(2) Let  $A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$  and  $p = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \in \mathbb{R}^2$   
( $x_1^2 + x_2^2 = 1$ )

What can you say about the set  $\{p, Ap, A^2p, \dots\}$ . Is it a finite set or an infinite set?

(3) Consider the equation  $x^2 + y^2 - z^2 + 7xy - 3yz + 6xz = 3$   
Write it in the form  $[x \ y \ z] A \begin{bmatrix} x \\ y \\ z \end{bmatrix}$

for some  $(3 \times 3)$  symmetric matrix  $A$ .  
Is such a matrix  $A$  unique? What if we drop the symmetry requirement??

(4) Recall the notion of an invertible matrix from Class 12.  
How would you decide whether a  $3 \times 3$  matrix is invertible or not?

If  $u$  is a unit vector in  $\mathbb{R}^3$  (column vector)

Is  $I - uu^T$  invertible?

Can you discuss the map  $f: \mathbb{R}^3 \rightarrow \mathbb{R}^3$   
 $f(x) = (I - 2uu^T)x$

geometrically?

(5) Find two mutually  $\perp$  unit vectors  $\hat{u}, \hat{v}$  ~~and~~  
s.t.  $\hat{u}, \hat{v}$  lie on the plane  $x+y+z=0$ . Write out  
a parametrization for circle  $x^2+y^2+z^2=1$   
 $x+y+z=0$ .

# Department of Mathematics

## Indian Institute of Technology, Bombay

MA 106 : Mathematics II

Tutorial Sheet No.1

Autumn 2016

AR

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Topics: Matrix addition, Scalar multiplication, Transposition, Matrix multiplication, Elementary row operations, matrices as linear maps, GEM and GJEM.

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1. Show that every square matrix  $A$  can be written as  $S + T$  in a unique way, where  $S$  is symmetric and  $T$  is skew-symmetric.
2. A linear combination of matrices  $A$  and  $B$  of the same size is an expression of the form  $P = aA + bB$ , where  $a, b$  are arbitrary scalars. Show that for the square matrices  $A, B$ , the following is true: (i) If these are symmetric then so is  $P$ . (ii) If these are skewsymmetric, then so is  $P$ . (iii) If these are upper triangular, then so is  $P$ .
3. Let  $A$  and  $B$  be symmetric matrices of the same size. Show that  $AB$  is symmetric if and only if  $AB = BA$ .

4. Consider  $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$  as a linear map  $\mathbb{R} \rightarrow \mathbb{R}^2$ . Show that its range is a line through  $\mathbf{0}$ .

Similarly, show that  $\begin{bmatrix} 1 & -1 \\ -1 & 2 \\ 0 & 1 \end{bmatrix}$  as a linear map from  $\mathbb{R}^2 \rightarrow \mathbb{R}^3$  has its range as a plane through  $\mathbf{0}$ . Find its equation.

5. Consider the matrices:

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} -1 & 0 \\ -1 & 1 \end{bmatrix}, \begin{bmatrix} 2 & 0 \\ 0 & -3 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}.$$

Determine the images of (i) Unit square  $\{0 \leq x \leq 1, 0 \leq y \leq 1\}$ , (ii) Unit circle  $\{x^2 + y^2 = 1\}$  and (iii) Unit disc  $\{x^2 + y^2 \leq 1\}$  under the above matrices viewed as linear maps  $\mathbb{R}^2 \rightarrow \mathbb{R}^2$ .

6. Find the inverses of the following matrices using elementary row-operations:

$$\begin{bmatrix} 1 & 3 & -2 \\ 2 & 5 & -7 \\ 0 & 1 & -4 \end{bmatrix}, \begin{bmatrix} 1 & -x & e^x \\ 0 & 1 & x \\ 0 & 0 & 1 \end{bmatrix}, \begin{bmatrix} \cos x & -\sin x \\ \sin x & \cos x \end{bmatrix}.$$

7. Compute the last row of the inverse of the following matrices:

$$\begin{aligned} \text{(i)} \quad & \begin{bmatrix} 1 & 0 & 1 \\ 8 & 1 & 0 \\ -7 & 3 & 1 \end{bmatrix} \\ \text{(ii)} \quad & \begin{bmatrix} 2 & 0 & -1 & 4 \\ 5 & 1 & 0 & 1 \\ 0 & 1 & 3 & -2 \\ -8 & -1 & 2 & 1 \end{bmatrix} \end{aligned}$$

8. A *Markov* or *stochastic* matrix is an  $n \times n$  matrix  $[a_{ij}]$  such that  $a_{ij} \geq 0$  and  $\sum_{j=1}^n a_{ij} = 1$ .  
Prove that the product of two Markov matrices is again a Markov matrix.

9. Let  $\Pi = \begin{bmatrix} 3 & -1 & 4 \\ -1 & 5 & -9 \\ 2 & -6 & 5 \end{bmatrix}$ . Compute the products. (Note the patterns):

$$\text{(i)} \quad \Pi \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \Pi \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \Pi \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, [1 \ 0 \ 0]\Pi, [0 \ 1 \ 0]\Pi, [0 \ 0 \ 1]\Pi.$$

$$\text{(ii)} \quad \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \mu & 0 \\ 0 & 0 & \nu \end{bmatrix} \Pi, \Pi \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \mu & 0 \\ 0 & 0 & \nu \end{bmatrix}, \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \Pi, \Pi \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

$$(iii) \begin{bmatrix} 1 & \lambda & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \Pi, \Pi \begin{bmatrix} 1 & \lambda & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \mu & 0 & 1 \end{bmatrix} \Pi, \Pi \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \mu & 0 & 1 \end{bmatrix}.$$

10. Let  $A$  be a square matrix. Prove that there is a set of elementary matrices  $E_1, E_2, \dots, E_N$  such that  $E_N \dots E_2 E_1 A$  is either the identity matrix or its bottom row is zero.

11. List all possibilities for the reduced row echelon matrices of order  $4 \times 4$  having exactly one pivot. Count the number of free parameters (degrees of freedom) in each case. For

example one of the possibilities is  $\begin{bmatrix} 0 & \boxed{1} & * & * \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$  wherein there are 2 degrees of freedom.

Repeat for 0, 2, 3 and 4 pivots.

12. Let  $A = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix}$ . Verify that  $(A - I)^3 = [0]$  and so the inverse is  $A^2 - 3A + 3I$ .

Compute the same and verify by multiplying.

13. Let  $X = \begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix}$ . (i) Show that  $X^n = \begin{bmatrix} \lambda^n & n\lambda^{n-1} \\ 0 & \lambda^n \end{bmatrix}$ , for all  $\lambda \in \mathbb{R}, n \geq 1$ .

(ii) If, as per the standard convention, we let  $X^0 = \mathbf{I}$  (even when  $X = [0]$ ), then show

that  $e^X = e^\lambda \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$ .

(iii) Show that (i) holds for integers  $m = 0$  and also  $m < 0$  if  $\lambda \neq 0$ .

Topics:  $\mathbb{R}^n$ , subspaces, linear independence, rank of a matrix, solvability of linear systems using rank.

1. Suppose that the *state of land use* in a city area in 2003 was

- |   |               |           |
|---|---------------|-----------|
| 1 | (Residential) | 30percent |
| 2 | (Commercial)  | 20percent |
| 3 | (Industrial)  | 50percent |

Estimate the states of land use in 2008, 2013, 2018, assuming that the transitional prob-

abilities for 5-year intervals are given by the stochastic matrix  $\begin{bmatrix} 0.8 & 0.1 & 0.1 \\ 0.1 & 0.7 & 0.2 \\ 0.0 & 0.1 & 0.9 \end{bmatrix}$ , where  $(i, j)^{th}$  entry is the probability for the  $i^{th}$  type to change to the  $j^{th}$  type. (For e.g. 0.2 is the probability for commercially used land to become industrial in a 5-year interval.)

2. Find whether the following sets of vectors are linearly dependent or independent:

- (i)  $[1, -1, 1], [1, 1, -1], [-1, 1, 1], [0, 1, 0]$ .  
(ii)  $[1, 9, 9, 8], [2, 0, 0, 3], [2, 0, 0, 8]$ .

3. Find the ranks of the following matrices:

$$(i) \begin{bmatrix} 8 & -4 \\ -2 & 1 \\ 6 & -3 \end{bmatrix}, \quad (ii) \begin{bmatrix} m & n \\ n & m \\ p & p \end{bmatrix} \quad (m^2 \neq n^2), \quad (iii) \begin{bmatrix} 0 & 8 & -1 \\ 1 & 2 & 0 \\ 0 & 0 & 3 \\ 0 & 4 & 5 \end{bmatrix}.$$

4. Solve the following system of linear equations in the unknowns  $x_1, \dots, x_5$  by GEM:

$$\begin{array}{rcccccl} \text{(i)} & 2x_3 & -2x_4 & +x_5 & = 2 & \text{(ii)} & 2x_1 & -2x_2 & +x_3 & +x_4 & = 1 \\ & 2x_2 & -8x_3 & +14x_4 & -5x_5 & = 2 & & -2x_2 & +x_3 & +7x_4 & = 0 \\ & x_2 & +3x_3 & & +x_5 & = \alpha & & 3x_1 & -x_2 & +4x_3 & -2x_4 & = -2 \end{array}$$

5. Determine the equilibrium solution ( $D_1 = S_1$ ,  $D_2 = S_2$ ) of the two-commodity market with linear model ( $D, S, P$ ) = (demand, supply, price):

$$\begin{array}{rcl} D_1 & = & 40 - 2P_1 - P_2 \\ D_2 & = & 16 + 5P_1 - 2P_2 \end{array} \qquad \begin{array}{rcl} S_1 & = & 4P_1 - P_2 + 4 \\ S_2 & = & 3P_2 - 4. \end{array}$$

6. For the following linear systems, find solvability by comparing the ranks of the coefficient matrix and the augmented matrix. Write down a basis for the solutions of the associated homogeneous systems and hence describe the general solution of each of the systems.

$$\begin{array}{ll} \text{(i)} & \begin{array}{rrrrr} -2x_4 & +x_5 & = & 2 \\ 2x_2 & -2x_3 & +14x_4 & -x_5 & = & 2 \\ 2x_2 & +3x_3 & +13x_4 & +x_5 & = & 3 \end{array} \\ \text{(ii)} & \begin{array}{rrrrr} 2x_1 & -2x_2 & +x_3 & +x_4 & = & 1 \\ -2x_2 & +x_3 & -x_4 & & = & 2 \\ x_1 & +x_2 & +2x_3 & -x_4 & = & -2 \end{array} \end{array}$$

7. Is the given set of vectors a vector space?

(i) All vectors  $[v_1, v_2, v_3]^T$  in  $\mathbb{R}^3$  such that  $3v_1 - 2v_2 + v_3 = 0$ ,  $4v_1 + 5v_2 = 0$ . (ii) All vectors in  $\mathbb{R}^2$  with components less than 1 in absolute value.

8. For  $a < b$ , consider the system of equations:

$$\begin{array}{rcl} x & + & y & + & z & = & 1 \\ ax & + & by & + & 2z & = & 3 \\ a^2x & + & b^2y & + & 4z & = & 9. \end{array}$$

Find the pairs  $(a, b)$  for which the system has infinitely many solutions.

9. Show that the row space of a matrix does not change by row operations. Show that the dimension of the column space is unchanged by row operations.

**Proof:**

(i) The new rows are linear combinations of previous rows and *vice versa*.

(ii) Suppose that  $C_1, \dots, C_n$  are the columns of a matrix. If an ERO is applied through a matrix  $E$ , then the new columns are  $EC_1, \dots, EC_n$ . If  $C_{j_1}, \dots, C_{j_r}$  are lin. ind. then so are  $EC_{j_1}, \dots, EC_{j_r}$  and *vice versa* due to invertibility of  $E$ .

**Department of Mathematics**  
**Indian Institute of Technology, Bombay**

**MA 106 : Mathematics II**

Tutorial Sheet No.3

Autumn 2016

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Topics: Determinants, ranks by determinants, Adjoint, Inverses, Cramer's rule.

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1. Find the rank by determinants. Verify by row reduction.

$$(i) \begin{bmatrix} 0 & 2 & -3 \\ 2 & 0 & 5 \\ -3 & 5 & 0 \end{bmatrix} \quad (ii) \begin{bmatrix} 4 & 3 \\ -8 & -6 \\ 16 & 12 \end{bmatrix} \quad (iii) \begin{bmatrix} -2 & -\sqrt{3} & -\sqrt{2} \\ -1 & 0 & 1 \\ \sqrt{2} & \sqrt{3} & 2 \end{bmatrix}$$

2. Find the values of  $\beta$  for which Cramer's rule is applicable. For the remaining value(s) of  $\beta$ , find the number of solutions.

$$\begin{aligned} x + 2y + 3z &= 20 \\ x + 3y + z &= 13 \\ x + 6y + \beta z &= \beta. \end{aligned}$$

3. Find whether the following set of vectors is linearly dependent or independent:

$$\{a\mathbf{i} + b\mathbf{j} + c\mathbf{k}, b\mathbf{i} + c\mathbf{j} + a\mathbf{k}, c\mathbf{i} + a\mathbf{j} + b\mathbf{k}\}.$$

4. Consider the system of equations

$$\begin{aligned} x + \lambda z &= \lambda - 1 \\ x + \lambda y &= \lambda + 1 \\ \lambda x + y + 3z &= 2\lambda - 1 \text{ ( or } 1 - 2\lambda) \end{aligned}$$

Find the values of  $\lambda$  for which Cramer's rule can be used. For the remaining values of  $\lambda$ , discuss the solvability of the linear system.

5. Find the matrices of minors, cofactors and the adjoint of the following matrices:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}, \begin{bmatrix} 0 & 9 & 5 \\ 2 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix}, \begin{bmatrix} 2 & \sqrt{3} & \sqrt{2} \\ -1 & 0 & 1 \\ \sqrt{2} & \sqrt{3} & 2 \end{bmatrix}, \begin{bmatrix} 0.8 & 0.1 & 0.1 \\ 0.1 & 0.7 & 0.2 \\ 0.0 & 0.1 & 0.9 \end{bmatrix}, \begin{bmatrix} 3 & 2 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 2 & -1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

6. In the previous problem verify that  $A\text{Adj}(A) = A(\text{Adj}(A)) = \det A \mathbf{I}$ . Hence compute the inverses in the valid cases.

7. Solve by Cramer's rule and verify by Gauss elimination.

$$\begin{aligned} 5x - 3y &= 37 \\ -2x + 7y &= -38. \end{aligned}$$

8. Solve by Cramer's rule and verify by Gauss elimination.

$$\begin{aligned} x + 2y + 3z &= 20 \\ 7x + 3y + z &= 13 \\ x + 6y + 2z &= 0. \end{aligned}$$

9. Invert the matrix  $H = \begin{bmatrix} 1 & 1/2 & 1/3 \\ 1/2 & 1/3 & 1/4 \\ 1/3 & 1/4 & 1/5 \end{bmatrix}$ .

10. (Vandermonde determinant)

$$(a) \text{ Prove that } \det \begin{bmatrix} 1 & 1 & 1 \\ a & b & c \\ a^2 & b^2 & c^2 \end{bmatrix} = (b-a)(c-a)(c-b).$$

(b) Prove an analogous formula for  $n \times n$ .



11. (Wronskian) Let  $f_1, f_2, \dots, f_n$  be functions over some interval  $(a, b)$ . Their Wronskian is another function on  $(a, b)$  defined by a determinant involving the given functions and their derivatives upto the order  $n - 1$ .

$$W_{f_1, f_2, \dots, f_n}(x) \stackrel{\text{def}}{=} \begin{vmatrix} f_1 & f_2 & \cdots & f_n \\ f_1' & f_2' & \cdots & f_n' \\ \vdots & \vdots & & \vdots \\ f_1^{(n-1)} & f_2^{(n-1)} & \cdots & f_n^{(n-1)} \end{vmatrix}.$$

Prove that if  $c_1 f_1 + c_2 f_2 + \cdots + c_n f_n = 0$  holds over the interval  $(a, b)$  for some constants  $c_1, c_2, \dots, c_n$  and  $W_{f_1, f_2, \dots, f_n}(x_0) \neq 0$  at some  $x_0$ , then  $c_1 = c_2 = \cdots = c_n = 0$ . In other words, nonvanishing of  $W_{f_1, f_2, \dots, f_n}$  at a single point establishes linear independence of  $f_1, f_2, \dots, f_n$  on  $(a, b)$ .

Caution: The converse is false.  $W \equiv 0 \not\Rightarrow f_1, f_2, \dots, f_n$  linearly dependent on  $(a, b)$ . Though one can prove existence of a subinterval of  $(a, b)$  where linear dependence holds.

**Department of Mathematics**  
**Indian Institute of Technology, Bombay**

**MA 106 : Mathematics II**

Tutorial Sheet No.4

Autumn 2016

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Topics: Expansion in a basis, orthogonal sets, orthonormal basis, Gram-Schmidt process, Bessel's inequality.

1. (Resolution into orthogonal components) Let  $\mathbf{u}$  be a nonzero vector and  $\mathbf{v}$  be any other vector. Let  $\mathbf{w} = \mathbf{v} - \frac{\langle \mathbf{v}, \mathbf{u} \rangle}{\|\mathbf{u}\|^2} \mathbf{u}$  as in Gram-Schmidt process. Then show that

$$\mathbf{v} = \frac{\langle \mathbf{v}, \mathbf{u} \rangle}{\|\mathbf{u}\|^2} \mathbf{u} + \mathbf{w}$$

is resolution of  $\mathbf{v}$  into two components-one parallel to  $\mathbf{u}$  and the other orthogonal to  $\mathbf{u}$ .

2. Verify that the set of vectors  $\left\{ \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix} \right\}$  is an orthogonal set in  $\mathbb{R}^3$ . Is it

a basis? If yes, express  $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$  as a linear combination of these vectors and verify that Bessel's inequality is an equality.

3. Orthogonalize the following set of row-vectors in  $\mathbb{R}^4$ .

$$\{[1, 1, 1, 1], [1, 1, -1, -1], [1, 1, 0, 0], [-1, 1, -1, 1]\}$$

Do you get an orthogonal basis?

4. Orthogonalize the following ordered set of row-vectors in  $\mathbb{R}^4$ .

$$\{[1, 1, 0, 0], [1, 0, 1, 0], [1, 0, 0, 1], [0, 1, 1, 0], [0, 1, 0, 1], [0, 0, 1, 1]\}$$

Do you get an orthogonal basis? Does  $[-2, -1, 1, 2]$  belong to the linear span? Use Bessel's inequality.

5. For the following linear homogeneous systems, write down orthogonal bases for the solution spaces.

$$\begin{array}{ll} \text{(i)} & \begin{array}{cccc} -2x_4 & +x_5 & = & 0 \end{array} & \text{(ii)} & \begin{array}{cccc} 2x_1 & -2x_2 & +x_3 & +x_4 & = & 0 \\ 2x_2 & -2x_3 & +14x_4 & -x_5 & = & 0 \\ 2x_2 & +3x_3 & +13x_4 & +x_5 & = & 0 \end{array} \\ & & & & & \begin{array}{cccc} -2x_2 & +x_3 & -x_4 & = & 0 \\ x_1 & +x_2 & +2x_3 & -x_4 & = & 0 \end{array} \end{array}$$

(This is a variant of the problem 6 in Sheet No.2)

6. For the following linear homogeneous systems, write down orthogonal bases for the solution spaces.

$$\begin{array}{ll} \text{(i)} & \begin{array}{cccc} 2x_3 & -2x_4 & +x_5 & = & 0 \\ 2x_2 & -8x_3 & +14x_4 & -5x_5 & = & 0 \\ x_2 & +3x_3 & & +x_5 & = & 0 \end{array} & \text{(ii)} & \begin{array}{cccc} 2x_1 & -2x_2 & +x_3 & +x_4 & = & 0 \\ -2x_2 & +x_3 & +7x_4 & = & 0 \\ 3x_1 & -x_2 & +4x_3 & -2x_4 & = & 0 \end{array} \end{array}$$

7. Find whether the following sets of vectors are linearly dependent or independent by orthogonalizing them

(i)  $[1, -1, 1], [1, 1, -1], [-1, 1, 1], [0, 1, 0]$ .

(ii)  $[2, 0, 0, 3], [2, 0, 0, 8], [2, 0, 1, 3]$ .

8. Orthonormalize the ordered set in  $\mathbb{C}^5$ :

$$\{[1, i, 0, 0, 0], [0, 1, i, 0, 0], [0, 0, 1, i, 0], [0, 0, 0, 1, i]\}$$

relative to the unitary inner product  $\langle \mathbf{v}, \mathbf{w} \rangle = \mathbf{w}^* \mathbf{v} = \sum_{j=1}^5 v_j \bar{w}_j$ .

Use Bessel's inequality to find whether  $[1, i, 1, i, 1]$  is in the (complex) linear span of the above set or not.

9. Let  $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  be any ordered set in  $\mathbb{R}^n$  and  $T = \{\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_k\}$  be the set resulting from the the Gram-Schmidt process applied to  $S$ . Prove that for  $j = 1, 2, \dots, k$ ,

the linear span of  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_j\}$  equals that of  $\{\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_j\}$ . Conclude that  $\mathbf{w}_j$  is orthogonal to  $\mathbf{v}_1, \dots, \mathbf{v}_{j-1}$ .

Hint: Use induction on  $j$ .

10. Let  $\{\mathbf{p}, \mathbf{q}, \mathbf{r}\}$  be a linearly independent ordered set in  $\mathbb{R}^3$ . Let  $\{\mathbf{x}(=\mathbf{p}), \mathbf{y}, \mathbf{z}\}$  be the orthogonal set as a result of Gram-Schmidt process. Show that  $\mathbf{z}$  must be a scalar multiple of  $\mathbf{p} \times \mathbf{q}$ .

11. For two nonzero vectors  $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ , we define the angle between them by  $\theta = \cos^{-1} \left[ \frac{\langle \mathbf{v}, \mathbf{w} \rangle}{\|\mathbf{v}\| \|\mathbf{w}\|} \right]$ .

Note that by Cauchy-Schwartz inequality  $\frac{\langle \mathbf{v}, \mathbf{w} \rangle}{\|\mathbf{v}\| \|\mathbf{w}\|} \in [-1, 1] \implies \theta \in [0, \pi]$ . Moreover,  $\mathbf{v} \perp \mathbf{w}$  (orthogonal) if and only if  $\theta = \frac{\pi}{2}$  as expected.

Show that

(i)  $\theta = 0$  if and only if  $\mathbf{w} = \frac{\|\mathbf{w}\|}{\|\mathbf{v}\|} \mathbf{v}$  is a positive scalar multiple of  $\mathbf{v}$  (parallel).

(ii)  $\theta = \pi$  if and only if  $\mathbf{w} = -\frac{\|\mathbf{w}\|}{\|\mathbf{v}\|} \mathbf{v}$  is a negative scalar multiple of  $\mathbf{v}$  (anti-parallel).

(iii)  $\|\mathbf{v} + \mathbf{w}\|^2 = \|\mathbf{v}\|^2 + \|\mathbf{w}\|^2 + 2\|\mathbf{v}\|\|\mathbf{w}\|\cos\theta$ .