

CHAPTER 5

Inner product Spaces

Length and Dot product in \mathbb{R}^n

If $\vec{v} = (v_1, v_2)$ is a vector in the plane, the length or magnitude of \vec{v} , denoted by $\|\vec{v}\|$ is defined as

$$\|\vec{v}\| = \sqrt{v_1^2 + v_2^2}$$

The length or magnitude of vector $\vec{v} = (v_1, v_2, \dots, v_n)$ in \mathbb{R}^n is given by

$$\|\vec{v}\| = \sqrt{v_1^2 + v_2^2 + \dots + v_n^2}$$

e.g. $\vec{v} = (0, -2, 1, 4, -2)$

$$\|\vec{v}\| = \sqrt{0^2 + (-2)^2 + 1^2 + 4^2 + (-2)^2} = \sqrt{25} = 5$$

Unit Vector in the Direction of \vec{v}

If \vec{v} is a non-zero vector in \mathbb{R}^n , then the vector

$$\hat{u} = \frac{\vec{v}}{\|\vec{v}\|}$$

has length 1 and has the same direction as \vec{v} . This vector \hat{u} is called the unit vector in the direction of \vec{v} .

Standard Unit Vectors

$$\hat{i} = (1, 0), \hat{j} = (0, 1) \quad \text{standard unit vectors in } \mathbb{R}^2$$

$$\hat{i} = (1, 0, 0), \hat{j} = (0, 1, 0)$$

$$\hat{k} = (0, 0, 1) \quad \text{standard unit vectors in } \mathbb{R}^3$$

Example ① Find the unit vector in the direction of $\vec{v} = (3, -1, 2)$ and verify that this vector has length 1.

The unit vector in the direction of \vec{v} is

$$\hat{u} = \frac{\vec{v}}{\|\vec{v}\|} = \frac{(3, -1, 2)}{\sqrt{3^2 + (-1)^2 + 2^2}} = \frac{(3, -1, 2)}{\sqrt{14}}$$

$$= \left(\frac{3}{\sqrt{14}}, \frac{-1}{\sqrt{14}}, \frac{2}{\sqrt{14}} \right)$$

$$\begin{aligned} \|\hat{u}\| &= \sqrt{\left(\frac{3}{\sqrt{14}}\right)^2 + \left(\frac{-1}{\sqrt{14}}\right)^2 + \left(\frac{2}{\sqrt{14}}\right)^2} \\ &= \sqrt{\frac{9}{14} + \frac{1}{14} + \frac{4}{14}} = 1 \end{aligned}$$

Dot product The dot product of $\vec{u} = (u_1, u_2, \dots, u_n)$ and $\vec{v} = (v_1, v_2, \dots, v_n)$ is the scalar quantity

$$\vec{u} \cdot \vec{v} = u_1 v_1 + u_2 v_2 + \dots + u_n v_n = \langle \vec{u}, \vec{v} \rangle$$

e.g. the dot product of $\vec{u} = (1, 2, 0, -3)$, $\vec{v} = (3, -2, 4, 2)$

$$\vec{u} \cdot \vec{v} = 1(3) + 2(-2) + 0(4) + (-3)(2) = -7$$

The Angle Between Two Vectors

The angle θ between two non-zero vectors in \mathbb{R}^n is given by

$$\cos \theta = \frac{\vec{u} \cdot \vec{v}}{\|\vec{u}\| \cdot \|\vec{v}\|}$$

The angle between $\vec{u} = (-4, 0, 2, -2)$ and $\vec{v} = (2, 0, 1, 1)$ is

$$\cos \theta = \frac{-12}{\sqrt{24} \sqrt{6}} = -1 \Rightarrow \theta = \pi.$$

Orthogonal Vectors Two vectors \vec{u} and \vec{v} in \mathbb{R}^n are orthogonal if $\vec{u} \cdot \vec{v} = 0$.

Example ② (a) The vectors $\vec{u} = (1, 0, 0)$ and $\vec{v} = (0, 1, 0)$ are orthogonal

$$\vec{u} \cdot \vec{v} = 1(0) + 0(1) + 0(0) = 0$$

(b) The vectors $\vec{u} = (3, 2, -1, 4)$ and $\vec{v} = (1, -1, 1, 0)$ are orthogonal

$$\vec{u} \cdot \vec{v} = 3(1) + 2(-1) + (-1)(1) + 4(0) = 0$$

Orthogonal and Orthonormal Sets

A set S of vectors is called orthogonal if every pair of vectors in S is orthogonal.

If each vector in the set is a unit vector, then S is called orthonormal.

For set $S = \{ \vec{v}_1, \vec{v}_2, \dots, \vec{v}_n \}$,

orthogonal

$$\vec{v}_i \cdot \vec{v}_j = 0, i \neq j$$

orthonormal

$$\vec{v}_i \cdot \vec{v}_j = 0, i \neq j$$

$$\|\vec{v}_i\| = 1, i = 1, 2, \dots, n.$$

The set $S = \{ (1, 0, 0), (0, 1, 0), (0, 0, 1) \}$ is orthogonal and orthonormal

$$\vec{v}_1 = (1, 0, 0), \vec{v}_2 = (0, 1, 0), \vec{v}_3 = (0, 0, 1)$$

$$\vec{v}_1 \cdot \vec{v}_2 = 0$$

$$\|\vec{v}_1\| = 1$$

$$\vec{v}_1 \cdot \vec{v}_3 = 0$$

$$\|\vec{v}_2\| = 1$$

$$\vec{v}_2 \cdot \vec{v}_3 = 0$$

$$\|\vec{v}_3\| = 1$$

Example ③ Show that the vectors $\vec{v}_1 = (0, 1, 0)$, $\vec{v}_2 = (1, 0, 1)$ and $\vec{v}_3 = (1, 0, -1)$ are orthogonal

$$\vec{v}_1 \cdot \vec{v}_2 = 0, \quad \vec{v}_1 \cdot \vec{v}_3 = 0, \quad \vec{v}_2 \cdot \vec{v}_3 = 0$$

Example ④ Show that the set S given by

$$S = \left\{ \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right), \left(\frac{-\sqrt{2}}{6}, \frac{\sqrt{2}}{6}, \frac{2\sqrt{2}}{3} \right), \left(\frac{2}{3}, -\frac{2}{3}, \frac{1}{3} \right) \right\}$$

is orthonormal.

$$\vec{v}_1 = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right), \quad \vec{v}_2 = \left(\frac{-\sqrt{2}}{6}, \frac{\sqrt{2}}{6}, \frac{2\sqrt{2}}{3} \right), \quad \vec{v}_3 = \left(\frac{2}{3}, -\frac{2}{3}, \frac{1}{3} \right)$$

$$\vec{v}_1 \cdot \vec{v}_2 = -\frac{1}{6} + \frac{1}{6} + 0 = 0$$

$$\vec{v}_1 \cdot \vec{v}_3 = \frac{2}{3\sqrt{2}} - \frac{2}{3\sqrt{2}} + 0 = 0$$

$$\vec{v}_2 \cdot \vec{v}_3 = -\frac{\sqrt{2}}{9} + \left(-\frac{\sqrt{2}}{9} \right) + \frac{2\sqrt{2}}{9} = 0$$

$$\|\vec{v}_1\| = \sqrt{\left(\frac{1}{\sqrt{2}} \right)^2 + \left(\frac{1}{\sqrt{2}} \right)^2 + 0} = 1$$

$$\|\vec{v}_2\| = \sqrt{\left(\frac{-\sqrt{2}}{6} \right)^2 + \left(\frac{\sqrt{2}}{6} \right)^2 + \left(\frac{2\sqrt{2}}{3} \right)^2} = 1$$

$$\|\vec{v}_3\| = \sqrt{\left(\frac{2}{3} \right)^2 + \left(-\frac{2}{3} \right)^2 + \left(\frac{1}{3} \right)^2} = 1$$

Orthogonal Sets are Linearly Independent

If $S = \{ \vec{v}_1, \vec{v}_2, \dots, \vec{v}_n \}$ is an orthogonal set of non zero vectors, then S is linearly independent.

Corollary If V is a vector space of dimension n , then any orthogonal set of n vectors is a basis for V .

Orthogonal and orthonormal Basis

- 1) A basis consisting of orthogonal vectors is called an orthogonal basis
- 2) A basis consisting of orthonormal vectors is called an orthonormal basis.

Example ⑤ (a) Show that the set

$$S = \left\{ (0, 1, 0), \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right), \left(\frac{1}{\sqrt{2}}, 0, -\frac{1}{\sqrt{2}} \right) \right\}$$

form an orthonormal basis for \mathbb{R}^3 .

(b) Show that the set S given by

$$S = \{ (2, 3, 2, -2), (1, 0, 0, 1), (-1, 0, 2, 1), (-1, 2, -1, 1) \}$$

form an orthogonal basis for \mathbb{R}^4

$$(a) \quad \vec{v}_1 = (0, 1, 0), \quad \vec{v}_2 = \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right), \quad \vec{v}_3 = \left(\frac{1}{\sqrt{2}}, 0, -\frac{1}{\sqrt{2}} \right)$$

$$\vec{v}_1 \cdot \vec{v}_2 = 0, \quad \vec{v}_1 \cdot \vec{v}_3 = 0, \quad \vec{v}_2 \cdot \vec{v}_3 = 0$$

$$\|\vec{v}_1\| = 1, \quad \|\vec{v}_2\| = 1, \quad \|\vec{v}_3\| = 1$$

$$(b) \quad \vec{v}_1 \cdot \vec{v}_2 = 0, \quad \vec{v}_1 \cdot \vec{v}_3 = 0, \quad \vec{v}_1 \cdot \vec{v}_4 = 0$$

$$\vec{v}_2 \cdot \vec{v}_3 = 0, \quad \vec{v}_2 \cdot \vec{v}_4 = 0, \quad \vec{v}_3 \cdot \vec{v}_4 = 0$$

Theorem Every nonzero finite dimensional vector space has an orthonormal basis.

Gram - Schmidt Orthonormalization process

To convert a basis $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$ into an orthonormal basis $\{\vec{u}_1, \vec{u}_2, \dots, \vec{u}_n\}$, perform the following steps.

$$\vec{w}_1 = \vec{v}_1$$

$$\vec{u}_1 = \frac{\vec{w}_1}{\|\vec{w}_1\|}$$

$$\vec{w}_2 = \vec{v}_2 - \langle \vec{v}_2, \vec{u}_1 \rangle \vec{u}_1$$

$$\vec{u}_2 = \frac{\vec{w}_2}{\|\vec{w}_2\|}$$

$$\vec{w}_3 = \vec{v}_3 - \langle \vec{v}_3, \vec{u}_1 \rangle \vec{u}_1 - \langle \vec{v}_3, \vec{u}_2 \rangle \vec{u}_2$$

$$\vec{u}_3 = \frac{\vec{w}_3}{\|\vec{w}_3\|}$$

$$\vec{w}_n = \vec{v}_n - \langle \vec{v}_n, \vec{u}_1 \rangle \vec{u}_1 - \langle \vec{v}_n, \vec{u}_2 \rangle \vec{u}_2 - \dots - \langle \vec{v}_n, \vec{u}_{n-1} \rangle \vec{u}_{n-1}$$

$$\vec{u}_n = \frac{\vec{w}_n}{\|\vec{w}_n\|}$$

Example ⑥ Apply the Gram-Schmidt process to the basis of \mathbb{R}^2 given

$$B = \{(1, 1), (0, 1)\}$$

$$\vec{v}_1 = (1, 1), \vec{v}_2 = (0, 1)$$

$$\vec{w}_1 = \vec{v}_1 = (1, 1)$$

$$\vec{u}_1 = \frac{\vec{w}_1}{\|\vec{w}_1\|} = \frac{(1, 1)}{\sqrt{1^2 + 1^2}} = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$$

(7)

$$\begin{aligned}
 \vec{w}_2 &= \vec{v}_2 - \langle \vec{v}_2, \vec{u}_1 \rangle \vec{u}_1 \\
 &= (0, 1) - \left[(0, 1) \cdot \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right) \right] \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right) \\
 &= (0, 1) - \frac{1}{\sqrt{2}} \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right) \\
 &= \left(-\frac{1}{2}, \frac{1}{2} \right) \\
 \vec{u}_2 &= \frac{\vec{w}_2}{\|\vec{w}_2\|} = \frac{\left(-\frac{1}{2}, \frac{1}{2} \right)}{\frac{1}{\sqrt{2}}} = \left(-\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2} \right)
 \end{aligned}$$

Example 7 Apply Gram-Schmidt process to the basis for \mathbb{R}^3

$$B = \{ (1, 1, 0), (1, 2, 0), (0, 1, 2) \}$$

$$\vec{v}_1 = (1, 1, 0), \vec{v}_2 = (1, 2, 0), \vec{v}_3 = (0, 1, 2)$$

$$\vec{w}_1 = \vec{v}_1 = (1, 1, 0)$$

$$\vec{u}_1 = \frac{\vec{w}_1}{\|\vec{w}_1\|} = \frac{(1, 1, 0)}{\sqrt{2}} = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right)$$

$$\begin{aligned}
 \vec{w}_2 &= \vec{v}_2 - \langle \vec{v}_2, \vec{u}_1 \rangle \vec{u}_1 \\
 &= (1, 2, 0) - \left[(1, 2, 0) \cdot \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right) \right] \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right) \\
 &= (1, 2, 0) - \frac{3}{\sqrt{2}} \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right)
 \end{aligned}$$

$$= \left(-\frac{1}{2}, \frac{1}{2}, 0 \right)$$

$$\vec{u}_2 = \frac{\vec{w}_2}{\|\vec{w}_2\|} = \frac{\left(-\frac{1}{2}, \frac{1}{2}, 0 \right)}{\frac{1}{\sqrt{2}}} = \left(-\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2}, 0 \right)$$

$$\vec{w}_3 = \vec{v}_3 - \langle \vec{v}_3, \vec{u}_1 \rangle \vec{u}_1 - \langle \vec{v}_3, \vec{u}_2 \rangle \vec{u}_2$$

$$\begin{aligned}
 &= (0, 1, 2) - \left[(0, 1, 2) \cdot \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right) \right] \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right) \\
 &\quad - \left[(0, 1, 2) \cdot \left(-\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2}, 0 \right) \right] \left(-\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2}, 0 \right)
 \end{aligned}$$

$$\begin{aligned}
 \vec{w}_3 &= (0, 1, 2) - \frac{1}{\sqrt{2}} \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \right) - \frac{\sqrt{2}}{2} \left(-\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2}, 0 \right) \quad (8) \\
 &= (0, 1, 2) - \left(\frac{1}{2}, \frac{1}{2}, 0 \right) - \left(-\frac{1}{2}, \frac{1}{2}, 0 \right) \\
 &= (0, 0, 2) \\
 \vec{u}_3 &= \frac{\vec{w}_3}{\|\vec{w}_3\|} = \frac{(0, 0, 2)}{2} = (0, 0, 1)
 \end{aligned}$$

Example 8 Find an orthonormal basis for the solution space of the homogeneous system of linear equations.

$$\begin{aligned}
 x_1 + x_2 + 7x_4 &= 0 \\
 2x_1 + x_2 + 2x_3 + 6x_4 &= 0
 \end{aligned}$$

The augmented matrix for this system is

$$\begin{bmatrix} 1 & 1 & 0 & 7 & 0 \\ 2 & 1 & 2 & 6 & 0 \end{bmatrix}$$

The reduced row echelon form of the matrix is

$$\begin{bmatrix} 1 & 0 & 2 & -1 & 0 \\ 0 & 1 & -2 & 8 & 0 \end{bmatrix}$$

$$\begin{aligned}
 x_1 + 2x_3 - x_4 &= 0 & x_3 &= \text{free} = s \\
 x_2 - 2x_3 + 8x_4 &= 0 & x_4 &= \text{free} = t
 \end{aligned}$$

$$x_1 = -2s + t \quad x_2 = 2s - 8t$$

$$x_3 = s \quad x_4 = t$$

$$(x_1, x_2, x_3, x_4) = (-2s + t, 2s - 8t, s, t)$$

$$(x_1, x_2, x_3, x_4) = s(-2, 2, 1, 0) + t(1, -8, 0, 1)$$

$$B = \{(-2, 2, 1, 0), (1, -8, 0, 1)\}$$

The set B is a basis for the solution space. To form an orthonormal basis, we use Gram-Schmidt orthonormalization process

$$\vec{v}_1 = (-2, 2, 1, 0), \vec{v}_2 = (1, -8, 0, 1)$$

$$\vec{w}_1 = \vec{v}_1 = (-2, 2, 1, 0)$$

$$\vec{u}_1 = \frac{\vec{w}_1}{\|\vec{w}_1\|} = \frac{(-2, 2, 1, 0)}{3} = \left(-\frac{2}{3}, \frac{2}{3}, \frac{1}{3}, 0\right)$$

$$\vec{w}_2 = \vec{v}_2 - \langle \vec{v}_2, \vec{u}_1 \rangle \vec{u}_1$$

$$= (1, -8, 0, 1) - [(1, -8, 0, 1) \cdot \left(-\frac{2}{3}, \frac{2}{3}, \frac{1}{3}, 0\right)] \left(-\frac{2}{3}, \frac{2}{3}, \frac{1}{3}, 0\right)$$

$$= (1, -8, 0, 1) - 6 \left(-\frac{2}{3}, \frac{2}{3}, \frac{1}{3}, 0\right)$$

$$= (-3, -4, 2, 1)$$

$$\vec{u}_2 = \frac{\vec{w}_2}{\|\vec{w}_2\|} = \frac{(-3, -4, 2, 1)}{\sqrt{30}} = \left(-\frac{3}{\sqrt{30}}, -\frac{4}{\sqrt{30}}, \frac{2}{\sqrt{30}}, \frac{1}{\sqrt{30}}\right)$$

Exercises

Section 5.3

Q 27-42 (odd)

Q 49-54 (odd)

Least Squares Solutions of Linear Systems

$$A\vec{x} = \vec{b}$$

$$A^T A \vec{x} = A^T \vec{b}$$

This is called the normal equations associated with $A\vec{x} = \vec{b}$.

The solution of the system is an approximate solution. The error vector and error is given by

$$\text{error vector} = \vec{b} - A\vec{x} \quad \text{error} = \|\vec{b} - A\vec{x}\|.$$

Example 9 Find the least squares solution of the system

$$x_1 + x_2 = 0$$

$$x_1 + 2x_2 = 1$$

$$x_1 + 3x_2 = 3$$

$$\begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix}$$

$$A\vec{x} = \vec{b}$$

$$A^T A \vec{x} = A^T \vec{b}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix}$$

$$\begin{bmatrix} 1+1+1 & 1+2+3 \\ 1+2+3 & 1+4+9 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0+1+3 \\ 0+2+9 \end{bmatrix}$$

$$\begin{bmatrix} 3 & 6 \\ 6 & 14 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 4 \\ 11 \end{bmatrix}$$

These are normal equations. The augmented matrix of the system is

$$\begin{aligned}
 & \begin{bmatrix} 3 & 6 & 4 \\ 6 & 14 & 11 \end{bmatrix} \quad \frac{1}{3} R_1 \\
 & \sim \begin{bmatrix} 1 & 2 & \frac{4}{3} \\ 6 & 14 & 11 \end{bmatrix} \quad -6R_1 + R_2 \\
 & \sim \begin{bmatrix} 1 & 2 & \frac{4}{3} \\ 0 & 2 & 3 \end{bmatrix} \quad \frac{1}{2} R_2 \\
 & \sim \begin{bmatrix} 1 & 2 & \frac{4}{3} \\ 0 & 1 & \frac{3}{2} \end{bmatrix} \quad -2R_2 + R_1 \\
 & \sim \begin{bmatrix} 1 & 0 & -\frac{5}{3} \\ 0 & 1 & \frac{3}{2} \end{bmatrix}
 \end{aligned}$$

$$x_1 = -\frac{5}{3} \quad x_2 = \frac{3}{2}$$

$$\vec{x} = \begin{bmatrix} -\frac{5}{3} \\ \frac{3}{2} \end{bmatrix}$$

The error is given by $= \vec{b} - A\vec{x}$

$$\begin{aligned}
 &= \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} - \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} -\frac{5}{3} \\ \frac{3}{2} \end{bmatrix} \\
 &= \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} - \begin{bmatrix} -\frac{5}{3} + \frac{3}{2} \\ -\frac{5}{3} + 3 \\ -\frac{5}{3} + \frac{9}{2} \end{bmatrix} \\
 &= \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} - \begin{bmatrix} -\frac{1}{6} \\ \frac{4}{3} \\ \frac{17}{6} \end{bmatrix} = \begin{bmatrix} \frac{1}{6} \\ -\frac{1}{3} \\ \frac{1}{6} \end{bmatrix}
 \end{aligned}$$

$$\text{error} = \|\vec{b} - A\vec{x}\| = \sqrt{\left(\frac{1}{6}\right)^2 + \left(-\frac{1}{3}\right)^2 + \left(\frac{1}{6}\right)^2} = 0.41$$

Example 10 Find the least squares solution of the system $A\vec{x} = \vec{b}$.

$$A = \begin{bmatrix} 3 & 1 & -1 \\ 1 & 2 & 0 \\ 0 & 1 & 2 \\ 1 & 1 & -1 \end{bmatrix} \quad \vec{b} = \begin{bmatrix} -3 \\ -3 \\ 8 \\ 9 \end{bmatrix}$$

$$A\vec{x} = \vec{b}$$

$$A^T A \vec{x} = A^T \vec{b}$$

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

$$= \begin{bmatrix} 11 & 6 & -4 \\ 6 & 7 & 0 \\ -4 & 0 & 6 \end{bmatrix}$$

$$A^T \vec{b} = \begin{bmatrix} 3 & 1 & 0 & 1 \\ 1 & 2 & 1 & 1 \\ -1 & 0 & 2 & -1 \end{bmatrix} \begin{bmatrix} -3 \\ -3 \\ 8 \\ 9 \end{bmatrix} = \begin{bmatrix} -3 \\ 8 \\ 10 \end{bmatrix}$$

$$A^T A \vec{x} = A^T \vec{b}$$

$$\begin{bmatrix} 11 & 6 & -4 \\ 6 & 7 & 0 \\ -4 & 0 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -3 \\ 8 \\ 10 \end{bmatrix}$$

The augmented matrix of the system is

$$\begin{bmatrix} 11 & 6 & -4 & -3 \\ 6 & 7 & 0 & 8 \\ -4 & 0 & 6 & 10 \end{bmatrix}$$

The reduced echelon form is

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

$$x_1 = 1 \quad x_2 = 2 \quad x_3 = 1$$

EXercises Section 5.4
Q 21 - 26 (odd)