School of Mathematics and Physics, UQ

$\begin{array}{c} {\rm MATH2001/MATH7000~practice~problems} \\ {\rm Sheet}~3 \end{array}$

- (1) Find a matrix in row echelon form equivalent to:
 - (a) $\begin{pmatrix} 0 & 0 & 0 \\ 2 & 4 & 0 \end{pmatrix}$ (b) $\begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$ (c) $\begin{pmatrix} 0 & 1 & 3 \\ 2 & 0 & 0 \\ 4 & 0 & 0 \end{pmatrix}$ (d) $\begin{pmatrix} 1 & -2 & 3 \\ -4 & 5 & -6 \\ 7 & -8 & 9 \end{pmatrix}$
- (2) Use the Gauss method to find A^{-1} if $A = \begin{pmatrix} 1 & 0 & -1 \\ 2 & 3 & 2 \\ 1 & 1 & 1 \end{pmatrix}$.
- (3) In this question, all matrices are square $n \times n$ ones.
 - (a) Show that the product of two upper triangular matrices (that is, two matrices with 0 everywhere below the main diagonal) is upper triangular, and show that the inverse of an upper triangular matrix is upper triangular.
 - (b) Repeat part (a), but for lower triangular matrices. (So take transposes and use part (a).)
 - (c) If L is lower triangular with 1 everywhere on the main diagonal, show that L^{-1} also has 1 everywhere on its main diagonal.
- (4) Let $P_2(\mathbb{R})$ have inner product defined by

$$\langle \mathbf{p}, \mathbf{q} \rangle = \int_{-1}^{1} p(x)q(x)dx, \quad \mathbf{p}, \mathbf{q} \in P_2(\mathbb{R}),$$

and let $\mathbf{u}, \mathbf{v} \in P_2(\mathbb{R})$ be given by

$$\mathbf{u}: x \mapsto 1, \qquad \mathbf{v}: x \mapsto x^2.$$

- (a) Find $\langle \mathbf{u}, \mathbf{v} \rangle$.
- (b) Find $d(\mathbf{u}, \mathbf{v})$.
- (c) Find ||**u**||.
- (d) Find $||\mathbf{v}||$.
- (5) Show that

$$M_1 = \begin{pmatrix} 5 & -1 \\ 2 & -2 \end{pmatrix}$$
 and $M_2 = \begin{pmatrix} 1 & 3 \\ -1 & 0 \end{pmatrix}$

are orthogonal with respect to the inner product $\langle A, B \rangle = \text{Tr}(B^T A)$ on $M_{2,2}(\mathbb{R})$.

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(6) Let \mathbb{R}^4 be endowed with the usual dot product, and let

$$S = \{(1, 4, 5, 2), (2, 1, 3, 0), (-1, 3, 2, 2)\}.$$

Find a basis for S^{\perp} .

(7) Let \mathbb{R}^4 have inner product given by the dot product. Show that

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

is an orthonormal basis for \mathbb{R}^4 .

(8) Let \mathbb{R}^2 have inner product given by the dot product, and let $\theta \in \mathbb{R}$. Find $(a, b) \in \mathbb{R}^2$ such that

$$\{(\cos\theta,\sin\theta),(a,b)\}$$

is an orthonormal basis for \mathbb{R}^2 .

(9) Let \mathbb{R}^4 have inner product given by the dot product, and let $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$, where

$$\mathbf{v}_1 = (1, 0, 1, 0), \quad \mathbf{v}_2 = (1, 1, 1, 1), \quad \mathbf{v}_3 = (0, 1, 2, 1).$$

- (a) Show that S is linearly independent.
- (b) Find an orthonormal basis for span(S).
- (10) Let $P(\mathbb{R})$ have inner product given by

$$\langle p(x), q(x) \rangle = \int_0^1 p(x)q(x)dx.$$

Find the orthogonal projection of $r(x) = 4 + 3x - 2x^2$ onto $P_1(\mathbb{R})$.

(11) Let \mathbb{R}^4 be endowed with the usual dot product, and let

$$U = \text{span}(\{(1, -1, 5, 2), (0, 3, -2, -1), (2, 2, -2, 1), (1, 0, 3, 5)\}).$$

Find the orthogonal projection of (1, 2, -2, -3) onto U.

(12) Let $\{e_1, \ldots, e_n\}$ be an orthonormal basis for the real inner product space V. Show that

$$\langle \mathbf{u}, \mathbf{v} \rangle = \sum_{i=1}^{n} \langle \mathbf{u}, \mathbf{e}_i \rangle \langle \mathbf{e}_i, \mathbf{v} \rangle, \quad \mathbf{u}, \mathbf{v} \in V.$$

(13) Let $P_1(\mathbb{R})$ have inner product given by

$$\langle p(x), q(x) \rangle = \int_{-1}^{1} p(x)q(x)dx,$$

and let $S = \{1 - x, 1 + x\}.$

- (a) Show that S is a basis for $P_1(\mathbb{R})$.
- (b) Apply the Gram-Schmidt process to S to find an orthonormal basis β for $P_1(\mathbb{R})$.
- (c) Find the coordinate vector of r(x) = -2 3x relative to β .
- (14) For a > 0, let C[0, a] have inner product given by

$$\langle f(x), g(x) \rangle = \int_0^a f(x)g(x)dx.$$

(a) Find a such that

$$f(x) = \cos x + \sin x$$
 and $g(x) = \cos x - \sin x$

are orthogonal.

- (b) For a given as in (a), find an orthonormal basis for span($\{f(x), g(x)\}$).
- (15) Let $P_2(\mathbb{R})$ be endowed with the standard inner product, and let $S = \{\mathbf{f}_1, \mathbf{f}_2, \mathbf{f}_3\}$, where

$$f_1(x) = 3 + 4x + 5x^2$$
, $f_2(x) = 9 + 12x + 6x^2$, $f_3(x) = 1 - 7x + 25x^2$.

- (a) Show that S is a basis for $P_2(\mathbb{R})$.
- (b) Apply the Gram-Schmidt process to S to find an orthonormal basis for $P_2(\mathbb{R})$.
- (16) Let \mathbb{R}^3 have weighted dot product given by

$$\langle (u_1, u_2, u_3), (v_1, v_2, v_3) \rangle = u_1 v_1 + 2u_2 v_2 + 3u_3 v_3.$$

Use the Gram-Schmidt process to transform $\{(1,1,1),(0,1,1),(0,0,1)\}$ into an orthonormal set.

(17) Find the least squares solution of $A\mathbf{x} = \mathbf{b}$, where

$$A = \begin{pmatrix} 2 & -2 \\ 1 & 1 \\ 3 & 1 \end{pmatrix}, \qquad \mathbf{b} = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}.$$

(18) Use the least squares method to find the best straight line fit to the following data points:

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Graph the fitting line and plot the data points in the same coordinate system. Comment on whether the result for the line looks reasonable.