

Assignment #3

Exercises

4.1.1. Let \mathbb{R}^2 have the standard dot product. Classify the following pairs of vectors as (i) basis, (ii) orthogonal basis, and/or (iii) orthonormal basis:

(a) $\mathbf{v}_1 = \begin{pmatrix} -1 \\ 2 \end{pmatrix}, \mathbf{v}_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix};$

$$\begin{aligned} \mathbf{v}_1 \cdot \mathbf{v}_2 &= \begin{pmatrix} -1 \\ 2 \end{pmatrix} \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} \\ &= (-1)(2) + (2)(1) \\ &= 0 \end{aligned}$$

$$= \sqrt{(-1)^2 + 2^2}$$

$$= \sqrt{5}$$

$\|\mathbf{v}_1\| \neq 1$ orthogonal basis

(b) $\mathbf{v}_1 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}, \mathbf{v}_2 = \begin{pmatrix} -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix};$

$$\begin{aligned} \mathbf{v}_1 \cdot \mathbf{v}_2 &= \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix} \cdot \begin{pmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix} \\ &= 0 \end{aligned}$$

$$\begin{aligned} \|\mathbf{v}_1\| &= \sqrt{\left(\frac{1}{\sqrt{2}}\right)^2 + \left(\frac{1}{\sqrt{2}}\right)^2} \\ &= \sqrt{1} \end{aligned}$$

$$= 1$$

$$\begin{aligned} \|\mathbf{v}_2\| &= \sqrt{\left(-\frac{1}{\sqrt{2}}\right)^2 + \left(\frac{1}{\sqrt{2}}\right)^2} \\ &= \sqrt{1} \end{aligned}$$

$$= 1$$

orthogonal and orthonormal basis

(c) $\mathbf{v}_1 = \begin{pmatrix} -1 \\ -1 \end{pmatrix}, \mathbf{v}_2 = \begin{pmatrix} 2 \\ 2 \end{pmatrix};$

$$V_2 = (-2) \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$V_2 = (-2)V_1$$

V_1, V_2 is linearly dependent

not the basis of \mathbb{R}^2

4.1.3. Repeat Exercise 4.1.1, but use the weighted inner product $\langle \mathbf{v}, \mathbf{w} \rangle = v_1 w_1 + \frac{1}{9} v_2 w_2$ instead of the dot product.

$$(a) \quad \mathbf{v}_1 = \begin{pmatrix} -1 \\ 2 \end{pmatrix}, \mathbf{v}_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix};$$

linearly independent, basis of \mathbb{R}^2

$$\langle V_1, V_2 \rangle = (-1) \cdot (2) + \frac{1}{9} \cdot 2 \cdot 1$$

$$= -\frac{2}{9} + \frac{2}{9}$$

$$= -16/9$$

$$-16/9 \neq 0$$

not orthogonal basis

$$(b) \quad \mathbf{v}_1 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}, \mathbf{v}_2 = \begin{pmatrix} -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix};$$

$$\langle V_1, V_2 \rangle = \left(\frac{1}{\sqrt{2}} \right) \cdot \left(-\frac{1}{\sqrt{2}} \right) + \frac{1}{9} \cdot \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}}$$

$$= -\frac{1}{18} - \frac{1}{2}$$

$$= -4/9$$

$$-4/9 \neq 0$$

not orthonormal basis

$$(c) \mathbf{v}_1 = \begin{pmatrix} -1 \\ -1 \end{pmatrix}, \mathbf{v}_2 = \begin{pmatrix} 2 \\ 2 \end{pmatrix};$$

linearly dependent, not basis of \mathbb{R}^2
not orthonormal basis

4.2.17. Use the modified Gram-Schmidt process (4.26–27) to produce orthonormal bases for the spaces spanned by the following vectors:

$$(b) \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix},$$

$$\frac{\vec{v}_1}{\|\vec{v}_1\|} = \frac{1}{\sqrt{0^2 + 1^2 + 1^2}} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

$$\vec{u}_2 = \frac{\vec{v}_2 - (\vec{v}_2 \cdot \vec{u}_1) \vec{u}_1}{\|\vec{v}_2 - (\vec{v}_2 \cdot \vec{u}_1) \vec{u}_1\|}$$

$$\begin{aligned} \vec{v}_2 - (\vec{v}_2 \cdot \vec{u}_1) \vec{u}_1 &= \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \left[\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \cdot \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right] \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \begin{bmatrix} 0 \\ 1/2 \\ 1/2 \end{bmatrix} \\ &= \begin{bmatrix} 1 \\ -1/2 \\ 1/2 \end{bmatrix} \end{aligned}$$

$$\|\vec{v}_2 - (\vec{v}_2 \cdot \vec{u}_1) \vec{u}_1\| = \sqrt{1^2 + (-1/2)^2 + (1/2)^2}$$

$$\vec{v}_3 = \frac{\vec{v}_3 - (\vec{v}_3 \cdot \vec{u}_1) \vec{u}_1 - (\vec{v}_3 \cdot \vec{u}_2) \vec{u}_2}{\|\text{Numerator term}\|}$$

$$\begin{aligned} \vec{v}_3 - (\vec{v}_3 \cdot \vec{u}_1) \vec{u}_1 - (\vec{v}_3 \cdot \vec{u}_2) \vec{u}_2 &= \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} - \left[\begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} \cdot \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right] \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \left[\begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} \cdot \sqrt{2/3} \begin{bmatrix} -1/2 \\ 1/2 \end{bmatrix} \right] \sqrt{2/3} \begin{bmatrix} -1/2 \\ 1/2 \end{bmatrix} \\ &= \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \frac{2}{3} \begin{bmatrix} 3/4 \\ 3/4 \end{bmatrix} \begin{bmatrix} -1/2 \\ 1/2 \end{bmatrix} \end{aligned}$$

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

$$\left\| \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \right\| = \sqrt{1^2 + 0^2 + (-1)^2} = \sqrt{2}$$

$$= \sqrt{1+1/2} = \sqrt{3/2}$$

$$U_3 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

4.3.27. Find the QR factorization of the following matrices:

(b) $\begin{pmatrix} 4 & 3 \\ 3 & 2 \end{pmatrix},$

$$\begin{aligned} \vec{e}_k &= \frac{\vec{U}_k}{\|\vec{U}_k\|} \\ \vec{U}_1 &= \vec{V}_1 = \begin{bmatrix} 4 \\ 3 \end{bmatrix} \quad \|\vec{U}_1\| = 5 \\ \vec{e}_1 &= \frac{\vec{U}_1}{\|\vec{U}_1\|} = \begin{bmatrix} 4/5 \\ 3/5 \end{bmatrix} \\ \vec{U}_2 &= \vec{V}_2 - \text{proj}_{\vec{U}_1}(\vec{V}_2) = \begin{bmatrix} 3/25 \\ -4/25 \end{bmatrix} \\ \vec{e}_2 &= \frac{\vec{U}_2}{\|\vec{U}_2\|} = \begin{bmatrix} 3/5 \\ -4/5 \end{bmatrix} \\ Q &= \begin{bmatrix} 4/5 & 3/5 \\ 3/5 & -4/5 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} R &= \begin{bmatrix} 4/5 & 3/5 \\ 3/5 & -4/5 \end{bmatrix} \begin{bmatrix} 4 & 3 \\ 3 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 5 & 18/5 \\ 0 & 1/5 \end{bmatrix} \end{aligned}$$

(c) $\begin{pmatrix} 2 & 1 & -1 \\ 0 & 1 & 3 \\ -1 & -1 & 1 \end{pmatrix},$

$$\|\vec{U}\| = \sqrt{5} \\ \vec{e} = \left\langle \frac{2\sqrt{5}}{5}, 0, -\frac{\sqrt{5}}{5} \right\rangle$$

$$U_1 = V_1 = \begin{bmatrix} 2 \\ 0 \\ -1 \end{bmatrix}$$

$$\vec{e}_1 = \frac{\vec{U}_1}{\|\vec{U}_1\|} = \begin{bmatrix} 2\sqrt{5}/5 \\ 0 \\ -\sqrt{5}/5 \end{bmatrix}$$

$$\vec{U}_2 = \begin{bmatrix} -1/5 \\ -2/5 \end{bmatrix} \quad \vec{e}_2 = \frac{\vec{U}_2}{\|\vec{U}_2\|} = \begin{bmatrix} -\sqrt{5}/10 \\ \sqrt{5}/10 \\ -\sqrt{5}/15 \end{bmatrix}$$

$$\vec{U}_3 = \vec{V}_3 = \begin{bmatrix} 2/3 \\ 2/3 \\ 4/3 \end{bmatrix} \quad \vec{e}_3 = \frac{\vec{U}_3}{\|\vec{U}_3\|} = \begin{bmatrix} \sqrt{6}/6 \\ \sqrt{6}/6 \\ \sqrt{6}/3 \end{bmatrix}$$

$$\text{Orthonormal vector } \left\{ \begin{bmatrix} 2\sqrt{5}/5 \\ 0 \\ -\sqrt{5}/5 \end{bmatrix}, \begin{bmatrix} -\sqrt{5}/10 \\ \sqrt{5}/10 \\ -\sqrt{5}/15 \end{bmatrix}, \begin{bmatrix} \sqrt{6}/6 \\ \sqrt{6}/6 \\ \sqrt{6}/3 \end{bmatrix} \right\}$$

$$Q =$$

$$Q = \begin{bmatrix} 2\sqrt{5}/5 & -\sqrt{5}/10 & \sqrt{6}/6 \\ 0 & \sqrt{5}/10 & \sqrt{6}/6 \\ -\sqrt{5}/5 & -\sqrt{5}/15 & \sqrt{6}/3 \end{bmatrix}$$

$$R = \begin{bmatrix} 2\sqrt{5}/5 & 0 & -\sqrt{5}/5 \\ -\sqrt{5}/10 & \sqrt{5}/6 & -\sqrt{5}/15 \\ \sqrt{6}/6 & \sqrt{6}/6 & \sqrt{6}/3 \end{bmatrix} \begin{bmatrix} 2 & 1 & -1 \\ 0 & 1 & 3 \\ -1 & -1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} \sqrt{5} & 3\sqrt{5}/5 & -3\sqrt{5}/5 \\ 0 & \sqrt{30}/5 & 7\sqrt{30}/15 \\ 0 & 0 & 2\sqrt{6}/3 \end{bmatrix}$$

(d) $\begin{pmatrix} 0 & 1 & 2 \\ -1 & 1 & 1 \\ -1 & 1 & 3 \end{pmatrix},$

$$|\vec{v}| = \sqrt{2}$$

$$\vec{e} = \langle 0, -\sqrt{2}/2, -\sqrt{2}/2 \rangle$$

$$\vec{v}_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\vec{v}_3 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

$$\vec{e}_3 = \begin{bmatrix} 0 \\ -\sqrt{2}/2 \\ \sqrt{2}/2 \end{bmatrix}$$

$$\text{Orthonormal vector: } \left\{ \begin{bmatrix} 0 \\ -\sqrt{2}/2 \\ -\sqrt{2}/2 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ \sqrt{2}/2 \\ \sqrt{2}/2 \end{bmatrix} \right\}$$

$$Q = \begin{bmatrix} 0 \\ -\sqrt{2}/2 \\ -\sqrt{2}/2 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ \sqrt{2}/2 \\ \sqrt{2}/2 \end{bmatrix}$$

$$R = \begin{bmatrix} 0 & -\sqrt{2}/2 & -\sqrt{2}/2 \\ 1 & 0 & 0 \\ 0 & -\sqrt{2}/2 & \sqrt{2}/2 \end{bmatrix} \begin{bmatrix} 0 & 1 & 2 \\ -1 & 1 & 1 \\ -1 & 1 & 3 \end{bmatrix} = \begin{bmatrix} \sqrt{2} & -\sqrt{2} & -2\sqrt{2} \\ 0 & 1 & 2 \\ 0 & 0 & \sqrt{2} \end{bmatrix}$$

4.4.4. Find the orthogonal projection of the vector $\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$ onto the image of $\begin{pmatrix} 3 & 2 \\ 2 & -2 \\ 1 & -2 \end{pmatrix}$.

$$\begin{array}{l} R_1 \leftrightarrow R_3 \\ \begin{bmatrix} 1 & -2 \\ 2 & -2 \\ 3 & 2 \end{bmatrix} \end{array} \quad \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ \begin{bmatrix} 1 & -2 \\ 0 & 4 \\ 0 & 8 \end{bmatrix} \end{array} \quad \begin{array}{l} R_3 \rightarrow R_3 - 2R_1 \\ \begin{bmatrix} 1 & -2 \\ 0 & 4 \\ 0 & 0 \end{bmatrix} \end{array} \quad \begin{array}{l} R_3 \rightarrow R_3 - 2R_2 \\ \begin{bmatrix} 1 & -2 \\ 0 & 4 \\ 0 & 0 \end{bmatrix} \end{array}$$

A

$$\frac{(1, 2, 3) \cdot (3, 2, 1)}{(3, 2, 1) \cdot (3, 2, 1)} (3, 2, 1) + \frac{(1, 2, 3) \cdot (2, -2, -2)}{(2, -2, -2) \cdot (2, -2, -2)} (2, -2, -2)$$

$$\begin{aligned} &= \frac{(3+4+3)}{(9+4+1)} (3, 2, 1) + \frac{(2-4-6)}{(4+4+4)} (2, -2, -2) \\ &= \frac{5}{7} (3, 2, 1) - \frac{2}{3} (2, -2, -2) \\ &= \left(\frac{15}{7} - \frac{4}{3}, \frac{10}{7} + \frac{4}{3}, \frac{5}{7} + \frac{4}{3} \right) \\ &= \left(\frac{17}{21}, \frac{58}{21}, \frac{43}{21} \right) \end{aligned}$$

4.4.12. Find the orthogonal complement W^\perp of the subspaces $W \subset \mathbb{R}^3$ spanned by the indicated vectors. What is the dimension of W^\perp in each case?

$$(a) \begin{pmatrix} 3 \\ -1 \\ 1 \end{pmatrix},$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\begin{bmatrix} 1 & -\frac{1}{3} & \frac{1}{3} \end{bmatrix} \begin{bmatrix} x_2 \\ x_3 \end{bmatrix} = 0$$

$$x_2 = r \quad x_3 = s$$

$$x_1 = \frac{r}{3} - \frac{s}{3}$$

$$x = \left(\begin{bmatrix} 1/3 \\ 1 \\ 0 \end{bmatrix} r + \begin{bmatrix} -1/3 \\ 0 \\ 1 \end{bmatrix} s \right)$$

$$W^\perp = \left[\begin{bmatrix} 1/3 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1/3 \\ 0 \\ 1 \end{bmatrix} \right]$$

Dimension of W^\perp is 2.

$$(b) \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix},$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = 0$$

$$\begin{aligned} x + 2y + 3z \\ = 2x + z \\ = 0 \end{aligned}$$

$$z = -2x$$

$$x + 2y + 3z = 0 \Rightarrow y = -\frac{1}{2} [x - 6x] = \frac{5}{2}x$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x \\ 5/2 x \\ -2x \end{pmatrix}$$

$$= x \begin{pmatrix} 1 \\ 5/2 \\ -2 \end{pmatrix}$$

Dimension of $W^\perp = 1$

$$(c) \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \begin{pmatrix} 2 \\ 4 \\ 6 \end{pmatrix},$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$\text{let } x_2 = r \quad x_3 = s$$

$$\text{then } x_1 = -2r - 3s$$

$$x = \begin{bmatrix} -2r - 3s \\ r \\ s \end{bmatrix}$$

$$= \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} r + \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix} s$$

orthogonal complement

$$W^\perp = \left\{ \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix} \right\}$$

Dimension of W^\perp is 2.

4.2.1. Use the Gram-Schmidt process to determine an orthonormal basis for \mathbb{R}^3 starting with the following sets of vectors:

$$(c) \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \begin{pmatrix} 4 \\ 5 \\ 0 \end{pmatrix}, \begin{pmatrix} 2 \\ 3 \\ -1 \end{pmatrix}.$$

$$v_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$v_2 = v_2 - \frac{(v_2, v_1)}{(v_1, v_1)} v_1$$

$$= \begin{bmatrix} 4 \\ 5 \\ 0 \end{bmatrix} - \frac{16}{16} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$= \begin{bmatrix} 3 \\ 3 \\ -3 \end{bmatrix}$$

$$v_3 = v_3 - \frac{(v_3, v_1)}{(v_1, v_1)} v_1 - \frac{(v_3, v_2)}{(v_2, v_2)} v_2$$

$$= \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix} - \frac{5}{14} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} - \frac{18}{27} \begin{bmatrix} 3 \\ 3 \\ -3 \end{bmatrix}$$

$$= \begin{bmatrix} -5/14 \\ 2/7 \\ -1/14 \end{bmatrix}$$

$$\begin{aligned}
 e_1 &= \frac{V_1}{\|V_1\|} & e_2 &= \frac{V_2}{\|V_2\|} & e_3 &= \frac{V_3}{\|V_3\|} \\
 &= \frac{1}{\sqrt{1^2 + 2^2 + 3^2}} & &= \frac{1}{\sqrt{3^2 + 3^2 + (-3)^2}} & &= \frac{1}{\sqrt{(-5/14)^2 + (2/7)^2 + (-1/14)^2}} \begin{bmatrix} -5/14 \\ 2/7 \\ -1/14 \end{bmatrix} \\
 &= \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} & &= \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} & &= \frac{\sqrt{14}}{\sqrt{3}} \begin{bmatrix} -5/14 \\ 2/7 \\ -1/14 \end{bmatrix} \\
 &= \frac{1}{\sqrt{14}} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}
 \end{aligned}$$

orthonormal basis $\left\{ \frac{1}{\sqrt{14}} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}, \frac{\sqrt{14}}{\sqrt{3}} \begin{bmatrix} -5/14 \\ 2/7 \\ -1/14 \end{bmatrix} \right\}$