MA 232 - Linear Algebra

Homework 6 (due November 27)

Problem 1 [15 pts]

Find the parabola $C + Dt + Et^2$ that fits best the following set of data: b = 0, 0, 1, 0, 0, at the times t = -2, -1, 0, 1, 2.

Problem 2 [15 pts]

Find orthonormal vectors q_1, q_2, q_3 such that q_1, q_2 span the column space of

$$A = \left[\begin{array}{cc} 1 & 1 \\ 2 & -1 \\ -2 & 4 \end{array} \right]$$

Problem 3 [5 pts]

Find the determinants of U, U^{-1} (when it exists), U^2 for:

$$U = \begin{bmatrix} 1 & 4 & 6 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{bmatrix}, U = \begin{bmatrix} a & b \\ 0 & d \end{bmatrix}$$

Problem 4 [5 pts]

Show that if A is not invertible, then AB is not invertible.

Problem 5 [15 pts]

Find whether the following matrix is diagonalizable.

$$A = \left[\begin{array}{rrr} 5 & -6 & -6 \\ -1 & 4 & 2 \\ 3 & -6 & -4 \end{array} \right]$$

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Problem 6 [15 pts]

Orthogonally diagonalize the matrix A, i.e. $A = PDP^{T}$, where P is orthogonal.

$$A = \left[\begin{array}{rrr} 4 & 2 & 2 \\ 2 & 4 & 2 \\ 2 & 2 & 4 \end{array} \right]$$

Problem 7 [15 pts]

Consider the matrix $A = \begin{bmatrix} 2 & \mathbf{b} \\ 1 & 0 \end{bmatrix}$. Find a value of b that makes:

- $A = QDQ^T$ possible, i.e. orthogonal diagonalization possible.
- $A = SDS^{-1}$ impossible.
- A^{-1} impossible.

Problem 8 [15 pts]

Find the Cholesky factor of A (Recall the Cholesky factor C must be upper triangular with positive diagonal entries and such that $A = C^T C$).

$$A = \left[\begin{array}{rrr} 9 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 2 & 8 \end{array} \right]$$