## MATH 22A: Vector Calculus and Linear Algebra

Problem Set 11

Due: Tuesday, November 21, 2023 12pm

Denny Cao

## **Collaborators**

## §1 Computational Problems

Solution 1.1.

(a) Let 
$$u = \begin{bmatrix} 0 \\ -5 \\ 2 \end{bmatrix}$$
,  $v = \begin{bmatrix} -4 \\ -1 \\ 8 \end{bmatrix}$ . Then: 
$$||u|| = \sqrt{u \cdot u} \qquad \qquad ||v|| = \sqrt{v \cdot v}$$
$$= \sqrt{(-5)^2 + 2^2} \qquad \qquad = \sqrt{(-4)^2 + (-1)^2 + 8^2}$$
$$= \sqrt{29} \qquad \qquad = 9$$

$$u \cdot v = 0(-5) + (-5)(-1) + 2(8)$$
$$= 21$$

$$dist(u, v) = ||u - v||$$

$$= \sqrt{4^2 + (-4)^2 + (-6)^2}$$

$$= 2\sqrt{17}$$

As  $u \cdot v \neq 0$ , the vectors are not orthogonal.

(b) Let 
$$u = \begin{bmatrix} 12 \\ 3 \\ -5 \end{bmatrix}$$
,  $v = \begin{bmatrix} 2 \\ -3 \\ 3 \end{bmatrix}$ . Then: 
$$||u|| = \sqrt{u \cdot u} \qquad ||v|| = \sqrt{v \cdot v}$$
$$= \sqrt{12^2 + 3^2 + (-5)^2} \qquad = \sqrt{2^2 + (-3)^2 + 3^2}$$
$$= \sqrt{178} \qquad = \sqrt{22}$$
$$u \cdot v = 12(2) + 3(-3) + (-5)(3)$$

= 0

$$dist(u, v) = ||u - v||$$

$$= \sqrt{10^2 + 6^2 + (-8)^2}$$

$$= 10\sqrt{2}$$

As  $u \cdot v = 0$ , the vectors are orthogonal.

(c) Let 
$$u = \begin{bmatrix} -3 \\ 7 \\ 4 \\ 0 \end{bmatrix}$$
,  $v = \begin{bmatrix} 1 \\ -8 \\ 15 \\ -7 \end{bmatrix}$ . Then: 
$$||u|| = \sqrt{u \cdot u} \qquad ||v|| = \sqrt{v \cdot v}$$
$$= \sqrt{(-3)^2 + 7^2 + 4^2} \qquad = \sqrt{1^2 + (-8)^2 + 15^2 + (-7)^2}$$
$$= \sqrt{74} \qquad = \sqrt{339}$$

$$u \cdot v = -3(1) + 7(-8) + 4(15)$$
$$= 1$$

$$dist(u, v) = ||u - v||$$

$$= \sqrt{(-4)^2 + 15^2 + (-11)^2 + 7^2}$$

$$= \sqrt{411}$$

As  $u \cdot v \neq 1$ , the vectors are not orthogonal.

**Solution 1.2.** A unit vector u in the same direction as the vector  $v = \begin{bmatrix} -6\\4\\-3 \end{bmatrix}$  can be found by:

$$u = \frac{1}{||v||}v = \frac{1}{\sqrt{(-6)^2 + 4^2 + (-3)^2}} \begin{bmatrix} -6\\4\\-3 \end{bmatrix}$$
$$= \frac{\sqrt{61}}{61} \begin{bmatrix} -6\\4\\-3 \end{bmatrix}$$

**Solution 1.3.** To show that a set is an orthogonal set, we must show that all distinct pairs in the set are orthogonal.

$$u_1 \cdot u_2 = 3(2) + (-3)2 = 0$$
  
 $u_1 \cdot u_3 = 3(1) = 3(1) = 0$   
 $u_2 \cdot u_3 = 2(1) + 2(1)(-1)(4) = 0$ 

Thus,  $\{u_1, u_2, u_3\}$  is an orthogonal set.

We can find x with respect to this basis from Theorem 5 by the following:

$$x = \frac{x \cdot u_1}{u_1 \cdot u_1} u_1 + \frac{x \cdot u_2}{u_2 \cdot u_2} u_2 + \frac{x \cdot u_3}{u_3 \cdot u_3} u_3, [x]_{\mathcal{B}} = \begin{bmatrix} \frac{x \cdot u_1}{u_1 \cdot u_1} \\ \frac{x \cdot u_2}{u_2 \cdot u_2} \\ \frac{x \cdot u_3}{u_3 \cdot u_3} \end{bmatrix}$$

$$x \cdot u_1 = 5(3) - 3(-3)$$
  $x \cdot u_2 = 5(2) - 3(2) + 1(-1)$   $x \cdot u_3 = 5(1) - 3(1) + 1(4)$   
= 24 = 3 = 6  
 $u_1 \cdot u_1 = 3(3) - 3(-3)$   $u_2 \cdot u_2 = 2(2) + 2(2) - 1(-1)$   $u_3 \cdot u_3 = 1(1) + 1(1) + 4(4)$ 

$$= 18$$
  $= 9$   $= 18$ 

$$c_1 = \frac{24}{18} = \frac{4}{3}$$
  $c_2 = \frac{3}{9} = \frac{1}{3}$   $c_3 = \frac{6}{18} = \frac{1}{3}$ 

Thus, x with respect to this basis is  $\begin{bmatrix} 4/3 \\ 1/3 \\ 1/3 \end{bmatrix}$ .

Solution 1.4. To show that a set is an orthonormal set, we must show that all distinct

pairs in the set are orthogonal and are unit vectors. Let 
$$u_1 = \begin{bmatrix} 1/\sqrt{18} \\ 4/\sqrt{18} \\ 1/\sqrt{18} \end{bmatrix}$$
,  $u_2 = \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ -1/\sqrt{2} \end{bmatrix}$ .

As  $u_1 \cdot u_2 = 1/\sqrt{36} - 1/\sqrt{36} = 0$ , S is an orthogonal set.

We will now show that each vector in the set is a unit vector.

$$u_1 \cdot u_1 = 1/18 + 16/18 + 1/18 = 1$$
  
 $u_2 \cdot u_2 = 1/2 + 1/2 = 1$ 

As  $u_1, u_2$  are also unit vectors, S is an orthonormal set.

From Theorem 10,  $\operatorname{proj}_S x$  can be obtained by:

$$\operatorname{proj}_S x = (x \cdot u_1)u_1 + (x \cdot u_2)u_2$$

$$x.u_1 = 8/\sqrt{18} - 16/\sqrt{18} - 3/\sqrt{18} = -11/\sqrt{18}$$
  
 $x.u_2 = 8/\sqrt{2} + 3/\sqrt{2} = 11/\sqrt{2}$ 

Thus:

$$\begin{aligned} \text{proj}_S x &= -11/\sqrt{18} \begin{bmatrix} 1/\sqrt{18} \\ 4/\sqrt{18} \\ 1/\sqrt{18} \end{bmatrix} + 11/\sqrt{2} \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ -1/\sqrt{2} \end{bmatrix} \\ &= \begin{bmatrix} -11/18 \\ -44/18 \\ -11/18 \end{bmatrix} + \begin{bmatrix} 11/2 \\ 0 \\ -11/2 \end{bmatrix} \\ &= \begin{bmatrix} 44/9 \\ -22/9 \\ -121/9 \end{bmatrix} \end{aligned}$$

**Solution 1.5.** Proof. Let x, y be vectors in  $\mathbb{R}^n$ . Then, by Theorem 8,  $x = \hat{x} + z_x$  and  $y = \hat{y} + z_y$ , where  $\hat{x}, \hat{y} \in W$  and is the orthogonal projection of x, y respectively onto W, and  $z_x, z_y \in W^{\perp}$ . Let T be the orthogonal projection map from  $\mathbb{R}^n$  to W. We will show that T is a linear transformation by showing that it is closed under vector addition and scalar multiplication.

Then, as W and  $W^{\perp}$  are subspaces of  $\mathbb{R}^n$ , they are closed under vector addition and thus  $\hat{x}+\hat{y}\in W$  and  $z_x+z_y\in W^{\perp}$ . As the orthogonal decomposition of  $x+y=(\hat{x}+\hat{y})+(z_x+z_y)$ :

$$T(x+y) = (\hat{x} + y) = \hat{x} + \hat{y} = T(x) + T(y)$$

and thus the transformation is closed under vector addition.

As W and  $W^{\perp}$  are subspaces of  $\mathbb{R}^n$ , they are closed under scalar multiplication and thus  $c\hat{x}, c\hat{y} \in W$  and  $cz_x, cz_y \in W^{\perp}$ . As the orthogonal decomposition of  $cx = c(\hat{x}) + c(z_x)$ :

$$T(cx) = (\hat{cx}) = c\hat{x} = cT(x)$$

and thus the transformation is closed under scalar multiplication.

As T is closed under vector addition and scalar multiplication, T is a linear transformation, and the proof is complete.

From Theorem 10, the orthogonal projection map from  $\mathbb{R}^n$  onto W is given by  $T(x) = \operatorname{proj}_W x = UU^T x$ , where  $U = \begin{bmatrix} e_1 & e_2 & \cdots & e_p \end{bmatrix}$ . By Theorem 6, U has orthonormal columns if and only if  $U^T U = I$ , and thus the standard matrix for the orthogonal projection map from  $\mathbb{R}^n$  onto W is  $I_p$ .

**Solution 1.6.** We can find y as a sum of a vector in W by the following:

$$y = \hat{y} + z$$

where  $\hat{y} \in W$  and is the projection of y onto W and  $z \in W^{\perp}$ , where  $z = y - \hat{y}$  which is orthogonal to W.

$$\hat{y} = \frac{y \cdot u_1}{u_1 \cdot u_1} u_1 + \frac{y \cdot u_2}{u_2 \cdot u_2} u_2 + \frac{y \cdot u_3}{u_3 \cdot u_3} u_3$$

$$y \cdot u_1 = 3 + 4 - 6$$
  $y \cdot u_2 = 3 + 5 + 6$   $y \cdot u_3 = -4 + 5 - 6$   
 $= 1$   $= 14$   $= -5$   
 $u_1 \cdot u_1 = 1 + 1 + 1$   $u_2 \cdot u_2 = 1 + 1 + 1$   $u_3 \cdot u_3 = 1 + 1 + 1$   
 $= 3$   $= 3$ 

$$\hat{y} = \frac{1}{3} \begin{bmatrix} 1\\1\\0\\-1 \end{bmatrix} + \frac{14}{3} \begin{bmatrix} 1\\0\\1\\1 \end{bmatrix} - \frac{5}{3} \begin{bmatrix} 0\\-1\\1\\-1 \end{bmatrix} = \begin{bmatrix} 5\\2\\3\\6 \end{bmatrix}$$

As  $z = y - \hat{y}$ ,

$$z = \begin{bmatrix} 3\\4\\5\\6 \end{bmatrix} - \begin{bmatrix} 5\\2\\3\\6 \end{bmatrix} = \begin{bmatrix} -2\\2\\2\\0 \end{bmatrix}$$

Thus, y as a sum of a vector in W and a vector orthogonal to W is:

$$y = \begin{bmatrix} 5\\2\\3\\6 \end{bmatrix} + \begin{bmatrix} -2\\2\\2\\0 \end{bmatrix}$$

Solution 1.7. The closest point to Span  $\left\{ \begin{bmatrix} 2\\0\\-1\\-3 \end{bmatrix}, \begin{bmatrix} 5\\-2\\4\\2 \end{bmatrix} \right\}$  is:

$$\hat{z} = \frac{z \cdot v_1}{v_1 \cdot v_1} v_1 + \frac{z \cdot v_2}{v_2 \cdot v_2} v_2$$

$$z \cdot v_1 = 7$$
  $z \cdot v_2 = 0$   
 $v_1 \cdot v_1 = 14$   $v_2 \cdot v_2 = 49$ 

Thus, the closest point to  $Span\{v_1, v_2\}$  to z is:

$$\hat{z} = \frac{1}{2}v_1 = \begin{bmatrix} 1\\0\\-1\\-3/2 \end{bmatrix}$$

**Solution 1.8.** If  $u_3 \in \text{Span}\{u_1, u_2\}$ , then there exists  $c_1, c_2$  such that

$$u_3 = c_1 u_1 + c_2 u_2$$

We expand to

$$\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix} + c_2 \begin{bmatrix} 5 \\ -1 \\ 2 \end{bmatrix}$$

We set up the following system:

$$c_1 + 5c_2 = 0$$
$$c_1 - c_2 = 1$$
$$-2c_1 + 2c_2 = 0$$

We multiply the second equation by -2 to obtain  $-2c_1 + 2c_2 = -2$ , which contradicts the third equation that  $-2c_1 + 2c_3 = 0$ , and thus there does not exist weights  $c_1, c_2$  such that the equation is satisfied, and thus  $u_3$  is not in the span of  $u_1$  and  $u_2$ .

A vector v orthogonal to  $\text{Span}\{u_1, u_2\}$  can be found by  $u_3 - \hat{u_3}$ , where  $\hat{u_3}$  is the vector in  $\text{Span}\{u_1, u_2\}$  closest to  $u_3$ , which can be found by:

$$\hat{u}_3 = \frac{u_3 \cdot u_1}{u_1 \cdot u_1} u_1 + \frac{u_3 \cdot u_2}{u_2 \cdot u_2} u_2$$

$$u_3 \cdot u_1 = 1$$

$$u_3 \cdot u_2 = -1$$

$$u_1 \cdot u_1 = 6$$

$$u_2 \cdot u_2 = 30$$

Thus,

$$\hat{h}_3 = \frac{1}{6}u_1 + -\frac{1}{30}u_2$$

$$= \begin{bmatrix} 1/6\\1/6\\-1/3 \end{bmatrix} + \begin{bmatrix} -1/6\\1/30\\-1/15 \end{bmatrix}$$

$$= \begin{bmatrix} 0\\1/5\\-6/15 \end{bmatrix}$$

$$v = \begin{bmatrix} 0\\1\\0 \end{bmatrix} - \begin{bmatrix} 0\\1/5\\-6/15 \end{bmatrix}$$

$$= \begin{bmatrix} 0\\4/5\\6/15 \end{bmatrix}$$

Solution 1.9. Let 
$$x_1 = \begin{bmatrix} 3 \\ -4 \\ 5 \end{bmatrix}$$
,  $x_2 = \begin{bmatrix} -3 \\ 14 \\ -7 \end{bmatrix}$ . By the Gram-Schmidt process, we define:

$$v_{1} = \begin{bmatrix} 3 \\ -4 \\ 5 \end{bmatrix}$$

$$v_{2} = \begin{bmatrix} -3 \\ 14 \\ -7 \end{bmatrix} - \frac{x_{2} \cdot v_{1}}{v_{1} \cdot v_{1}} v_{1}$$

$$= \begin{bmatrix} -3 \\ 14 \\ -7 \end{bmatrix} + 2 \begin{bmatrix} 3 \\ -4 \\ 5 \end{bmatrix}$$

$$= \begin{bmatrix} 3 \\ 6 \\ 3 \end{bmatrix}$$

Thus, an orthogonal basis for W is

$$\left\{ \begin{bmatrix} 3\\-4\\5 \end{bmatrix}, \begin{bmatrix} 3\\6\\3 \end{bmatrix} \right\}$$

To form an orthonormal basis, we normalize the vectors:

$$u_{1} = \frac{1}{||v_{1}||} v_{1}$$

$$u_{2} = \frac{1}{||v_{2}||} v_{2}$$

$$u_{1} = \frac{1}{5\sqrt{2}} v_{1}$$

$$u_{2} = \frac{1}{3\sqrt{6}} v_{2}$$

$$u_{1} = \begin{bmatrix} 3/5\sqrt{2} \\ -4/5\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

$$u_{2} = \begin{bmatrix} 1/\sqrt{6} \\ 2/\sqrt{6} \\ 1/\sqrt{6} \end{bmatrix}$$

Thus, an orthonormal basis for W is:

$$\left\{ \begin{bmatrix} 3/(5\sqrt{2}) \\ -4/(5\sqrt{2}) \\ 1/\sqrt{2} \end{bmatrix}, \begin{bmatrix} 1/\sqrt{6} \\ 2/\sqrt{6} \\ 1/\sqrt{6} \end{bmatrix} \right\}$$

**Solution 1.10.** We first find a basis for the column space by finding the reduced row echelon form of the matrix:

$$\begin{bmatrix} 1 & 3 & 5 \\ -1 & -3 & 1 \\ 0 & 2 & 3 \\ 1 & 5 & 2 \\ 1 & 5 & 8 \end{bmatrix} \xrightarrow{R_2 + R_1 \to R_2, R_4 - R_1 \to R_4, R_5 - R_1 \to R_5} \begin{bmatrix} 1 & 3 & 5 \\ 0 & 0 & 6 \\ 0 & 2 & 3 \\ 0 & 2 & -3 \\ 0 & 2 & 3 \end{bmatrix}$$

$$R_4 - R_3 \to R_4, R_5 - R_3 \to R_5 \begin{bmatrix} 1 & 3 & 5 \\ 0 & 0 & 6 \\ 0 & 2 & 3 \\ 0 & 0 & 6 \\ 0 & 0 & 0 \end{bmatrix}$$

$$R_{4}-R_{2}\rightarrow R_{4}\begin{bmatrix} 1 & 3 & 5\\ 0 & 0 & 6\\ 0 & 2 & 3\\ 0 & 0 & 0\\ 0 & 0 & 0 \end{bmatrix}$$

$$R_{2}\leftrightarrow R_{3}$$

$$\begin{bmatrix} 1 & 3 & 5\\ 0 & 2 & 3\\ 0 & 0 & 6\\ 0 & 0 & 0\\ 0 & 0 & 0 \end{bmatrix}$$

We observe that all 3 columns are pivot columns, and thus the basis that forms the

column space is 
$$\left\{ \begin{bmatrix} 1\\-1\\0\\1\\1 \end{bmatrix}, \begin{bmatrix} 3\\-3\\2\\5\\5 \end{bmatrix}, \begin{bmatrix} 5\\1\\3\\2\\8 \end{bmatrix} \right\}$$
. We now use the Gram-Schmidt process to create

an orthonormal basis for the column space. Let 
$$x_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \\ 1 \\ 1 \end{bmatrix}, x_2 = \begin{bmatrix} 3 \\ -3 \\ 2 \\ 5 \\ 5 \end{bmatrix}, x_3 = \begin{bmatrix} 5 \\ 1 \\ 3 \\ 2 \\ 8 \end{bmatrix}.$$

Then, we define:

$$v_{1} = \begin{bmatrix} 1 \\ -1 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

$$v_{2} = \begin{bmatrix} 3 \\ -3 \\ 2 \\ 5 \\ 5 \end{bmatrix} - \frac{x_{2} \cdot v_{1}}{v_{1} \cdot v_{1}} v_{1}$$

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

$$= \begin{bmatrix} -1 \\ 1 \\ 2 \\ 1 \\ 1 \end{bmatrix}$$

$$v_{3} = \begin{bmatrix} 5 \\ 1 \\ 3 \\ 2 \\ 8 \end{bmatrix} - \frac{x_{3} \cdot v_{1}}{v_{1} \cdot v_{1}} v_{1} - \frac{x_{3} \cdot v_{2}}{v_{2} \cdot v_{2}} v_{2}$$

$$= \begin{bmatrix} 5\\1\\3\\2\\8 \end{bmatrix} - \frac{7}{2} \begin{bmatrix} 1\\-1\\0\\1\\1 \end{bmatrix} - \frac{3}{2} \begin{bmatrix} -1\\1\\2\\1\\1 \end{bmatrix}$$
$$= \begin{bmatrix} 3\\3\\0\\-3\\3 \end{bmatrix}$$

Thus, an orthogonal base for the column space is:

$$\left\{ \begin{bmatrix} 1\\ -1\\ 0\\ 1\\ 1 \end{bmatrix}, \begin{bmatrix} -1\\ 1\\ 2\\ 1\\ 1 \end{bmatrix}, \begin{bmatrix} 3\\ 3\\ 0\\ -3\\ 3 \end{bmatrix} \right\}$$

To find an orthonormal basis, we normalize the vectors:

$$u_{1} = \frac{1}{||v_{1}||} v_{1} \qquad u_{2} = \frac{1}{||v_{2}||} v_{2} \qquad u_{3} = \frac{1}{||v_{3}||} v_{3}$$

$$= \frac{1}{2} v_{1} \qquad \frac{1}{\sqrt{10}} v_{2} \qquad = \frac{1}{6} v_{3}$$

$$= \begin{bmatrix} 1/2 \\ -1/2 \\ 0 \\ 1/2 \\ 1/2 \end{bmatrix} \qquad = \begin{bmatrix} -\sqrt{10}/10 \\ \sqrt{10}/10 \\ 2\sqrt{10}/10 \\ \sqrt{10}/10 \\ \sqrt{10}/10 \end{bmatrix} \qquad = \begin{bmatrix} 1/2 \\ 1/2 \\ 0 \\ -1/2 \\ 1/2 \end{bmatrix}$$

Thus, an orthonormal basis for the column space is:

$$\left\{ \begin{bmatrix} 1/2 \\ -1/2 \\ 0 \\ 1/2 \\ 1/2 \end{bmatrix}, \begin{bmatrix} -\sqrt{10}/10 \\ \sqrt{10}/10 \\ 2\sqrt{10}/10 \\ \sqrt{10}/10 \\ \sqrt{10}/10 \end{bmatrix}, \begin{bmatrix} 1/2 \\ 1/2 \\ 0 \\ -1/2 \\ 1/2 \end{bmatrix} \right\}$$

## §2 Proof Problems

Solution 2.1.

a)

**Claim 2.1** — The vector whose entries are all 1's is an eigenvector of 
$$A^T$$
.

*Proof.* The entries of the row vectors of  $A^T$  sum to 1. As multiplying by the vector  $\begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix}$  results in a vector where each entry is the sum of the corresponding row of A,

it follows that  $A^T \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix}$ , and thus is an eigenvector of  $A^T$ , and the proof is complete.

b)

Claim 2.2 - A must have at least one eigenvalue equal to 1.

*Proof.* From (a),  $A^T \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix}$ , and thus the eigenvalue for this eigenvector is

 $\lambda=1$ . From Theorem 3 in Chapter 5,  $\det(A-\lambda I)=\det((A-\lambda I)^T)=\det(A^T-\lambda I)$ , and thus the characteristic polynomial for A and  $A^T$  are the same. Since 1 is an eigenvalue for  $A^T$ , then it follows that it is also an eigenvalue for A, and the proof is complete.

c)

**Claim 2.3** — Any eigenvector for a different eigenvalue must have some entries that are positive and some that are negative (they can't all be the same sign).

*Proof.* Let  $O = \begin{bmatrix} 1 & \cdots & 1 \end{bmatrix}$ . As the columns of A sum to 1, it follows that

$$OA = O$$

For an eigenvector v:

$$Av = \lambda v$$

If we left multiply v by O, we obtain:

$$Ov = (OA)v = O(Av) = O(\lambda v)$$

For an eigenvector whose corresponding eigenvalue is not 1, it follows that Ov = 0. This means that the entries of the eigenvector v sum to v. Thus, there exists a positive entry if and only if there exists a negative entry, and the proof is complete.