Linear Algebra

Prof. Gerhard Jäger, winter term 2023

Assignment 07

1. (2 points) Compute the projections of ${\bf b}$ onto ${\bf a}$.

(a)

$$\mathbf{b} = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix} \quad \mathbf{a} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

(b)

$$\mathbf{b} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \mathbf{a} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

2. (4 points) Consider the following matrices:

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

(a) Construct the projection matrices P_A and P_B for A and B.

(b) Compute the product $P_A P_B$. Explain in words why it has this value.

3. (2 points) (a) Suppose A is the 4×4 identity matrix with its last column removed. A is 4×3 .

Project
$$\mathbf{b} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$
 onto the column space of A .

(b) What is the projection matrix ${\cal P}$ that maps each vector to its projection onto the column space of ${\cal A}$?

4. (2 points) Is $P = A(A^TA)^{-1}A^T$ symmetric? Prove your answer!