

## Week 6 Homework

**P 1 1** Suppose the  $m \times n$  matrix  $A$  has the form  $A = \begin{bmatrix} A_1 \\ A_2 \end{bmatrix}$ , where  $A_1$  is a nonsingular matrix of dimension  $n \times n$  and  $A_2$  is an arbitrary matrix of dimension  $(m - n) \times n$ . Prove that

$$\|A\|_2 \leq \|A_1^{-1}\|_2.$$

**P 1 2** Let  $A$  be an  $m \times n$  matrix. Use the steps below to show that a vector  $x \in \mathbb{R}^n$  satisfies  $Ax = 0$  if and only if  $A^T Ax = 0$ . This will show that  $\text{Null}(A) = \text{Null}(A^T A)$ .

a) Show that if  $Ax = 0$ , then  $A^T Ax = 0$ ;

b) Suppose  $A^T Ax = 0$ . Show that  $Ax = 0$ .

**P 1 3** Show the Vandermonde matrix in (11.4) is nonsingular as long as the points  $\{x_i\}$  are distinct.

**P 1 4** Find a least solution for the following problems:

a)

$$A = \begin{bmatrix} 1 & 6 \\ 1 & 2 \\ 1 & 1 \\ 1 & 7 \end{bmatrix}, \quad b = \begin{bmatrix} 1 \\ 2 \\ 1 \\ 6 \end{bmatrix}$$

b)

$$A = \begin{bmatrix} 1 & 3 & 3 \\ 1 & 5 & 1 \\ 1 & 7 & 2 \end{bmatrix}, \quad b = \begin{bmatrix} 5 \\ 3 \\ 5 \end{bmatrix}$$

**P 1 5** Find the equation  $y = b_0 + b_1x$  of the least-squares line that best fits the data points  $(2, 1)$ ,  $(5, 2)$ ,  $(7, 3)$  and  $(8, 3)$ .