Homework 5 Partial Solutions

Homework 5 Problems

5.1

1.

(a)

 $\cos(\theta) = \frac{\boldsymbol{w}^T \boldsymbol{v}}{||\boldsymbol{w}|||\boldsymbol{v}||} = 1$ so \boldsymbol{w} and \boldsymbol{v} are in the same direction.

This is clear since 3(2,1,3) = (6,3,9).

5. y = 2x is the same as $U = \text{span}\{u\}$, where u = (1, 2). The point in U closest to v = (5, 2) is the projection $P_U v$ where P_U is the projection map onto U, this has matrix $P_U = A(A^T A)^{-1}A^T$, where $A = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and U = CS(A).

Notice, $A(A^TA)^{-1}A^T\boldsymbol{v} = \boldsymbol{u}(\boldsymbol{u}^T\boldsymbol{u})^{-1}(\boldsymbol{u}^T\boldsymbol{v}) = \frac{\langle \boldsymbol{v},\boldsymbol{u}\rangle}{\langle \boldsymbol{u},\boldsymbol{u}\rangle}\boldsymbol{u} = \operatorname{proj}_{\boldsymbol{u}}(\boldsymbol{v})$, which is how the text defines the projection of \boldsymbol{v} onto \boldsymbol{u} .

$$P_U = \frac{1}{5} \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$$

so $P_U \boldsymbol{v} = \frac{1}{5}(9, 18)$ or if you like $\operatorname{proj}_{\boldsymbol{u}}(\boldsymbol{v}) = \frac{9}{5}(1, 2)$.

13. Let v and u be vectors in any inner product space. We have

$$\|\boldsymbol{v} + \boldsymbol{u}\|^{2} = \langle \boldsymbol{v} + \boldsymbol{u}, \boldsymbol{v} + \boldsymbol{u} \rangle$$

$$= \langle \boldsymbol{v}, \boldsymbol{v} + \boldsymbol{u} \rangle + \langle \boldsymbol{u}, \boldsymbol{v} + \boldsymbol{u} \rangle$$

$$= \langle \boldsymbol{v}, \boldsymbol{v} \rangle + \langle \boldsymbol{v}, \boldsymbol{u} \rangle + \langle \boldsymbol{u}, \boldsymbol{v} \rangle + \langle \boldsymbol{u}, \boldsymbol{u} \rangle$$

$$= \|\boldsymbol{v}\|^{2} + \|\boldsymbol{u}\|^{2} + 2\langle \boldsymbol{v}, \boldsymbol{u} \rangle$$

$$\leq \|\boldsymbol{v}\|^{2} + \|\boldsymbol{u}\|^{2} + 2\|\boldsymbol{v}\| \|\boldsymbol{u}\|$$

$$= (\|\boldsymbol{v}\| + \|\boldsymbol{u}\|)^{2}$$
(Cauchy's Theorem)
$$= (\|\boldsymbol{v}\| + \|\boldsymbol{u}\|)^{2}$$

So $\|v + u\| \le \|v\| + \|u\|$.

Equality will hold when $\langle \boldsymbol{v}, \boldsymbol{u} \rangle = 0$, this would mean

$$(\langle \boldsymbol{u},\boldsymbol{v}\rangle)^2 = \langle \boldsymbol{v},\boldsymbol{v}\rangle\langle \boldsymbol{u},\boldsymbol{u}\rangle$$

Assuming $\|\boldsymbol{u}\| \neq 0 \neq \|\boldsymbol{v}\|$, then we have

$$\langle || \boldsymbol{v} || \boldsymbol{u} - || \boldsymbol{u} || \boldsymbol{v}, || \boldsymbol{v} || \boldsymbol{u} - || \boldsymbol{u} || \boldsymbol{v} \rangle = || \boldsymbol{v} || \langle \boldsymbol{u}, || \boldsymbol{v} || \boldsymbol{u} - || \boldsymbol{u} || \boldsymbol{v} \rangle - || \boldsymbol{u} || \langle \boldsymbol{v}, || \boldsymbol{v} || \boldsymbol{u} - || \boldsymbol{u} || \boldsymbol{v} \rangle$$

$$= || \boldsymbol{v} ||^2 \langle \boldsymbol{u}, \boldsymbol{u} \rangle - || \boldsymbol{v} || || \boldsymbol{u} || \langle \boldsymbol{u}, \boldsymbol{v} \rangle - || \boldsymbol{u} || || \boldsymbol{v} || \langle \boldsymbol{v}, \boldsymbol{u} \rangle + || \boldsymbol{u} ||^2 \langle \boldsymbol{v}, \boldsymbol{v} \rangle$$

$$= 2 || \boldsymbol{v} ||^2 || \boldsymbol{v} ||^2 - 2 (|| \boldsymbol{u} || || \boldsymbol{v} ||)^2 = 0$$

So $\|v\|u - \|u\|v = 0$, but this means that u and v differ by a scalar multiple.

18.

(a) Show that

$$p_{m{y}}(m{x}) = rac{\langle m{x}, m{y}
angle}{\langle m{y}, m{y}
angle} m{y}$$

is the orthogonal projection of x onto y. That is, $x - p_y(x) \perp y$.

Notice the usual inner product is $\langle x, y \rangle = y^T x$, so this does solve the problem.

Clearly

$$\langle \boldsymbol{x} - p_{\boldsymbol{y}}(\boldsymbol{x}), \boldsymbol{y} \rangle = \langle \boldsymbol{x}, \boldsymbol{y} \rangle - \frac{\langle \boldsymbol{x}, \boldsymbol{y} \rangle}{\langle \boldsymbol{y}, \boldsymbol{y} \rangle} \langle \boldsymbol{y}, \boldsymbol{y} \rangle = 0$$

(b) In arguing for (13) above we see $\|\boldsymbol{u} + \boldsymbol{v}\|^2 = \|\boldsymbol{u}\|^2 + \|\boldsymbol{v}\|^2 \iff \langle \boldsymbol{u}, \boldsymbol{v} \rangle = 0$, so here we have

$$\|\boldsymbol{x}\|^2 = \|\boldsymbol{x} - p_{\boldsymbol{y}}(\boldsymbol{x}) + p_{\boldsymbol{y}}(\boldsymbol{x})\|^2 = \|\boldsymbol{x} - p_{\boldsymbol{y}}(\boldsymbol{x})\|^2 + \|p_{\boldsymbol{y}}(\boldsymbol{x})\|^2 = 8^2 + 6^2 = 10^2$$

So $\|x\| = 10$.

5.2

1.

(d) Here

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 1 & 1 & 2 & 2 \end{bmatrix} \quad \text{and} \quad \text{rref}(A) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

So we read off a basis for the four subspaces:

 ${\rm RS}(A) = {\rm CS}(A^T) \colon \text{A basis is } \{(1,0,0,0), (0,1,0,0), (0,0,1,1)\} \text{ (the non-zero rows of } {\rm rref}(A))$

CS(A): A basis is $\{(1,0,0,1),(0,1,0,1),(0,1,1,2)\}$ (the pivot columns of A).

NS(A): A basis is $\{(0,0,0,1)\}$ since we see that the solutions to $Ax = \mathbf{0}$ are of the form x = t(0,0,-1,1).

Note: $NS(A) \perp CS(A^T)$ as we know must happen.

13.

(a) Let $\mathbf{x} \in NS(A^TA)$. $A\mathbf{x} \in rng(A)$ by definition of rng(A), no assumption necessary. Of course $\mathbf{x} \in NS(A^TA)$ means $(A^TA)\mathbf{x} = \mathbf{0}$, but $(A^TA)\mathbf{x} = A^T(A\mathbf{x}) = \mathbf{0} \implies A\mathbf{x} \in NS(A^T)$.

(b) For any x, $x \in NS(A) \implies Ax = 0 \implies A^TAx = 0$. So $NS(A) \subseteq NS(A^TA)$

So let $\boldsymbol{x} \in \operatorname{NS}(A^T A)$, then $A\boldsymbol{x} \in \operatorname{NS}(A^T) \cap \operatorname{rng}(A)$ by (a). But $\operatorname{rng}(A) = \operatorname{CS}(A) = \operatorname{RS}(A^T)$ and so $A\boldsymbol{x} \in \operatorname{NS}(A^T) \cap \operatorname{RS}(A^T)$. But $\operatorname{NS}(A^T) \perp \operatorname{RS}(A^T)$ so $\operatorname{NS}(A^T) \cap \operatorname{RS}(A^T) = \{\boldsymbol{0}\}$. Thus $A\boldsymbol{x} = \boldsymbol{0}$ and $\boldsymbol{x} \in \operatorname{NS}(A)$. So we have

$$NS(A^TA) \subseteq NS(A)$$

So we have $NS(A^TA) = NS(A)$ as desired.

(c) If A is $m \times n$, then $A^T A$ is $n \times n$ and the rank-nullity theorem gives

$$rank(A) + \dim(NS(A)) = n = rank(A^{T}A) + \dim(NS(A^{T}A))$$

By (b), $\dim(NS(A)) = \dim(NS(A^T A))$ so $\operatorname{rank}(A) = \operatorname{rank}(A^T A)$.

(d) If A has independent columns, then $rank(A) = n = rank(A^T A)$ so $A^T A$ has full rank and is invertible.

5. If A is 3×2 and of rank 2, then RS(A) is a 2-dimensional subspace of \mathbb{R}^2 , hence $RS(A) = \mathbb{R}^2$. $\mathbb{R}^3 = NS(A^T) \oplus RS(A^T)$ and $RS(A^T) = CS(A)$ is a 2-dimensional subset of \mathbb{R}^3 , a plane. So $RS(A^T)$ is a plane in \mathbb{R}^3 and $NS(A^T)$ is the line normal to that plane.

15 By definition $W = U \oplus V$ iff W = U + V for any $\boldsymbol{w} \in W$, there are unique \boldsymbol{u} and \boldsymbol{v} so that $\boldsymbol{w} = \boldsymbol{u} + \boldsymbol{v}$.

If $z \in U \cap V$ and $z \neq 0$, then z = u + v, where there are two options u = z and v = 0 or u = 0 and v = z.

16. Let $\operatorname{rank}(A) = k$ and $\{x_1, \ldots, x_k\}$ be a basis for $\operatorname{RS}(A) = \operatorname{rng}(A^T)$. Then to show that $\{Ax_1, \ldots, Ax_k\}$ is a basis for $\operatorname{rng}(A) = \operatorname{CS}(A)$ we only need to check independence, since we know $\dim(\operatorname{RS}(A)) = \dim(\operatorname{CS}(A)) = \operatorname{rank}(A)$. Suppose $\sum_{i=1}^k \alpha_i Ax_i = \mathbf{0}$, then $A\left(\sum_{i=1}^k \alpha_i x_i\right) = \mathbf{0}$, so $\sum_{i=1}^k \alpha_i x_i \in \operatorname{NS}(A)$. But $\operatorname{NS}(A) \cap \operatorname{rng}(A^T) = \{\mathbf{0}\}$ and thus $\sum_{i=1}^k \alpha_i x_i = \mathbf{0}$ and so $\alpha_i = 0$ for all i.

5.3

3.

(b) Find first the orthogonal projection of \boldsymbol{b} onto CS(A). The first two columns of A are a basis for CS(A) so we can use those two to find the projection $\hat{\boldsymbol{b}} = B(B^TB)^{-1}B^T$ where B = A(:, 1:2). We find $\hat{\boldsymbol{b}} = (3, 1, 4)^T$ now we can ask what $\hat{\boldsymbol{x}}$ satisfy $A\hat{\boldsymbol{x}} = (3, 1, 4)^T$. Solving this you find solutions have the form

$$\hat{\boldsymbol{x}} = \begin{bmatrix} 2\\1\\0 \end{bmatrix} + t \begin{bmatrix} -2\\-1\\1 \end{bmatrix}$$

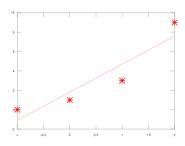
5. Trying to find $(\alpha, \beta)^T$ so that

$$\underbrace{\begin{bmatrix} 1 & -1 \\ 1 & 0 \\ 1 & 1 \\ 1 & 2 \end{bmatrix}}_{A} \underbrace{\begin{bmatrix} \alpha \\ \beta \end{bmatrix}}_{\hat{x}} = \underbrace{\begin{bmatrix} 0 \\ 1 \\ 3 \\ 9 \end{bmatrix}}_{b}$$

For this $\begin{bmatrix} \alpha \\ \beta \end{bmatrix} = (A^TA)^{-1}A^T\, {\pmb b}$ and we get:

$$\begin{bmatrix} \alpha \\ \beta \end{bmatrix} = \begin{bmatrix} 1.8 \\ 2.9 \end{bmatrix}$$

So the equation is y = 2.9x + 1.8.



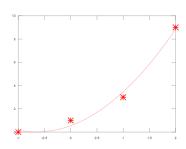
6. Trying to find $(\alpha, \beta)^T$ so that

$$\underbrace{\begin{bmatrix} 1 & -1 & 1 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \\ 1 & 2 & 4 \end{bmatrix}}_{A} \underbrace{\begin{bmatrix} \alpha \\ \beta \\ \gamma \end{bmatrix}}_{\hat{\boldsymbol{x}}} = \underbrace{\begin{bmatrix} 0 \\ 1 \\ 3 \\ 9 \end{bmatrix}}_{b}$$

For this $\begin{bmatrix} \alpha \\ \beta \end{bmatrix} = (A^TA)^{-1}A^T\,\boldsymbol{b}$ and we get:

$$\begin{bmatrix} \alpha \\ \beta \\ \gamma \end{bmatrix} = \begin{bmatrix} 0.55 \\ 1.65 \\ 1.25 \end{bmatrix}$$

So the equation is $y = 1.25x^2 + 1.65x + 0.55$.



4

13. We know that if A is $m \times n$ and $\mathbf{b} \in \mathbb{R}^m$, then there is a unique $\hat{\mathbf{b}} \in \operatorname{rng}(A) = \operatorname{CS}(A)$ so that $\hat{\mathbf{b}} - \mathbf{b} \perp \operatorname{rng}(A)$ and hence $\|\hat{\mathbf{b}} - \mathbf{b}\|$ is minimal among all $\|\mathbf{y} - \mathbf{b}\|$ for all $\mathbf{y} \in \operatorname{rng}(A)$.

You should understand why $\hat{\boldsymbol{b}} = A(A^TA)^{-1}A^Tb$. So that $\hat{x} = (A^TA)^{-1}A^Tb$ is such that $||A\hat{\boldsymbol{x}} - \boldsymbol{b}||$ is minimized and what you know is $A^TA\hat{\boldsymbol{x}} = A^T\boldsymbol{b}$.

We are assuming that \hat{x} is a least-squares solution to Ax = b, so $A^T A \hat{x} = A^T b$. There are two things to prove:

(1) If y is a least-squares solution to Ax = b, then $y = \hat{x} + z$ for $z \in NS(S)$.

We know $A^T A \boldsymbol{y} = A^T \boldsymbol{b} = A^T A \hat{\boldsymbol{x}}$ so $A^T A (\boldsymbol{y} - \hat{\boldsymbol{x}}) = 0$. Let $\boldsymbol{z} = \boldsymbol{y} - \hat{\boldsymbol{x}}$, then $\boldsymbol{z} \in \text{NS}(A^T A) = \text{NS}(A)$ and $\boldsymbol{y} = \hat{\boldsymbol{x}} + \boldsymbol{z}$ as desired.

(2) If $y = \hat{x} + z$ for some $z \in NS(A)$, then y is a least square-solution to Ax = b.

 $A^T A(\hat{x} + z) = A^T A \hat{x} + A^T A z = b + 0 = b$. So $\hat{x} + z$ is a least-squares solution to Ax = b.

14 A is $m \times n$, B is $n \times r$. and C = AB.

(a)
$$x \in NS(B) \implies Bx = 0 \implies ABx = 0 \implies x \in NS(C)$$
, so $NS(B) \subseteq NS(C)$.

(b)
$$NS(C) \oplus NS(C)^{\perp} = \mathbb{R}^r = NS(B) \oplus NS(B)^{\perp}$$
, so $rng(C^T) = CS(C^T) = NS(C)^{\perp} \subseteq NS(B)^{\perp} = CS(B^T) = rng(B^T)$.

5.4

4. Given

$$A = \begin{bmatrix} 1 & 2 & 2 \\ 1 & 0 & 2 \\ 3 & 1 & 1 \end{bmatrix} \qquad B = \begin{bmatrix} -4 & 1 & 1 \\ -3 & 3 & 2 \\ 1 & -2 & -2 \end{bmatrix}$$

(a)

$$\langle A, B \rangle = (1)(-4) + (2)(1) + (2)(1) + (1)(-3) + (0)(3) + (2)(2) + (3)(1) + (1)(-2) + (1)(-2) = 0$$

So A and B are orthogonal.

(b)

$$||A||_F^2 = (1)^2 + (2)^2 + (2)^2 + (1)^2 + (0)^2 + (2)^2 + (3)^2 + (1)^2 + (1)^2 = 25$$

(c)

$$||A||_F^2 = (-4)^2 + (1)^2 + (1)^2 + (-3)^2 + (3)^2 + (2)^2 + (1)^2 + (-2)^2 + (-2)^2 = 49$$

(d)
$$||A + B||_F^2 = ||A||_F^2 + ||B||_F^2 = 25 + 49 = 74$$
, since $A \perp_F B$.

8.

(a)

$$\cos(\theta) = \frac{\langle 1, x \rangle}{\|1\| \cdot \|x\|} = \frac{\int_0^1 (1 \cdot x) \, dx}{\left(\int_0^1 1^2 \, dx\right)^{1/2} \cdot \left(\int_0^1 x^2 \, dx\right)^{1/2}} = \frac{1/2}{(1)^{1/2} \cdot (1/3)^{1/2}} = \sqrt{3}/2$$

So $\theta = \pi/6$. Of course, this really doesn't mean anything, the relevant thing here is $\frac{\langle 1, x \rangle}{\|1\|.\|x\|}$

(b)
$$p = p_x(1) = \frac{\langle 1, x \rangle}{\langle x, x \rangle} x = \frac{\int_0^1 x \, dx}{\int_0^1 x^2 \, dx} = \frac{1/2}{1/3} x = (3/2) x.$$

Check that $1 - p \perp p$, $\langle p, 1 - p \rangle = \int_0^1 (3/2) x (1 - (3/2)x) dx = \int_0^1 (3/2) x - (3/2)^2 x^2 dx = (3/2)(1/2) - (1/3)(3/2)^2 = 0!$

(c)

$$||1||^{2} = \langle 1, 1 \rangle = \int_{0}^{1} 1 \, dx = 1$$

$$||p||^{2} = ||(3/2)x||^{2} = (3/2)^{2} \langle x, x \rangle = \int_{0}^{1} x^{2} \, dx = (3/2)^{2} \frac{1}{3} = 3/4$$

$$||1 - p||^{2} = \int_{0}^{1} (1 - (3/2)x)^{2} \, dx = (2/3) \int_{1}^{-1/2} u^{2} \, du$$

$$= (2/3)(1/3)((-1/2)^{3} - (1^{3})) = (2/3)(1/3)(-9/8) = 1/4$$

Now

$$||p||^2 + ||1 - p||^2 = 3/4 + 1/4 = 1 = ||1||^2 = ||p + (1 - p)||^2$$

Verifying Pythagoras.

10. Let
$$x_i = (i-3)/2$$
 for $i = 1, ..., 5$. Define $\langle p, q \rangle = \sum_{i=1}^5 p(x_i) q(x_i)$ for $p, q \in \mathbb{P}_5[x]$.

$$\langle x, x^2 \rangle = \sum_{i=1}^{5} (i-3)/2 \cdot (i-3)/2^2 = \frac{1}{8} \sum_{i=1}^{5} (i-3)^3 = \frac{1}{8} ((-2)^3 + (-1)^3 + (0)^3 + (1)^3 + (2)^3) = 0$$

So $x \perp x^2$ as desired.

5.5

29 Use
$$\langle f, g \rangle = \int_{-1}^{1} f \cdot g \, dx$$

(a)
$$\langle 1, x \rangle = \int_{-1}^{1} 1 \cdot x \, dx = \frac{1}{2} x^2 \Big|_{-1}^{1} = 0$$
. So $1 \perp x$.

(b)

$$||1||^{2} = \langle 1, 1 \rangle = \int_{-1}^{1} 1 \cdot 1 \, dx = x \Big|_{-1}^{1} = 2$$
$$||x||^{2} = \langle x, x \rangle = \int_{-1}^{1} x^{2} \, dx = \frac{1}{3} x^{3} \Big|_{-1}^{1} = \frac{2}{3}$$

(c) To find the best approximation to $x^{1/3}$ we project $x^{1/3}$ onto span $\{1, x\}$

$$p_1(x^{1/3}) = \frac{\langle x^{1/3}, 1 \rangle}{\langle 1, 1 \rangle} = \frac{\int_{-1}^{1} x^{1/3} dx}{2} = \frac{(3/4)x^{4/3} \Big|_{-1}^{1}}{2} = 0$$

$$p_x(x^{1/3}) = \frac{\langle x^{1/3}, x \rangle}{\langle x, x \rangle} = \frac{\int_{-1}^{1} x^{4/3} dx}{(2/3)} = \frac{(3/7)x^{7/3} \Big|_{-1}^{1}}{(2/3)} = 2(3/7)(3/2)x = 9/7x$$

So the projection of $x^{1/3}$ onto span $\{1, x\}$ is $0 \cdot 1 + 9/7 \cdot x = 9/7 x$

Here is a Desmos graph to illustrate this.

30

(a) Let $f_1 = 1$ and $f_2 = 2x - 1$, $\langle f_1, f_2 \rangle = \int_0^1 f_1 \cdot f_2 dx = \int_0^1 (2x - 1) dx = x^2 - x \Big|_0^1 = 0$, so $f_1 \perp f_2$.

(b) $||f_1||_2^2 = \langle f_1, f_1 \rangle = \int_0^1 f_1^2 dx = \int_0^1 (1)^2 dx = x \Big|_0^1 = 1$ and $||f_2||_2^2 = \int_0^1 (2x - 1)^2 dx = \frac{1}{2} \int_{-1}^1 u^2 du = \frac{1}{2} \frac{u^3}{3} \Big|_{-1}^1 = \frac{1}{3}$. So $||f_1|| = 1$ and $||f_2|| = \frac{1}{\sqrt{3}}$, so the unit vector in the direction of f_2 is $\sqrt{3} f_2$.

(c) The projection of $g(x) = \sqrt{x}$ onto span $\{f_1, f_2\}$ is $\langle g, f_1 \rangle \cdot f_1 + \langle g, \sqrt{3}f_2 \rangle \cdot \sqrt{3}f_2 = \langle g, f_1 \rangle \cdot f_1 + \langle g, f_2 \rangle \cdot 3f_2$. We have

$$\langle g, f_1 \rangle = \int_0^1 x^{1/2} dx = \frac{2}{3} x^{3/2} \Big|_0^1 = \frac{2}{3}$$

$$\langle g, f_2 \rangle = \int_0^1 x^{1/2} (2x - 1) dx$$

$$= \int_0^1 2x^{3/2} - x^{1/2} dx$$

$$= \left(2 \cdot \frac{2}{5} x^{5/2} - \frac{2}{3} x^{3/2} \right) \Big|_0^1 = \frac{2}{15}$$

So the projection of $g(x) = \sqrt{x}$ onto span $\{f_1, f_2\}$ is

$$\hat{g} = \frac{2}{3} \cdot f_1 + \frac{2}{15} \cdot 3 \cdot f_2 = \frac{2}{3} + \frac{2}{5} (2x - 1) = \frac{4}{5} x + \frac{4}{15}$$

See demo here

1 5.6

4. The strategy here is simple:

- Start with $V = \{v_1, v_2, v_3\} = \{1, x, x^2\}.$
- $u_1 = v_1$
- $q_1 = u_1/||u_1||$
- $\boldsymbol{u}_2 = \boldsymbol{v}_2 \langle \boldsymbol{v}_2, \boldsymbol{q}_1 \rangle \, \boldsymbol{q}_1$

•
$$q_2 = u_2/||u_2||$$

•
$$u_3 = v_3 - \langle v_3, q_1 \rangle q_1 - \langle v_3, q_2 \rangle q_2$$

•
$$q_3 = u_3/||u_3||$$

That is the idea, here are the details. This is how all simple Gram-Schmidt proceeds.

Choose $u_1 = 1$, then $\langle 1, 1 \rangle = \int_0^1 1 \, dx = 1$ so this is already normalized and so set $q_1 = u_1$.

Set
$$\mathbf{u}_2 = x - \langle x, \mathbf{q}_1 \rangle \mathbf{q}_1 = x - \int_0^1 x \, dx = x - \frac{1}{2}$$
. Now $||\mathbf{u}_2||^2 = \int_0^1 \left(x - \frac{1}{2}\right)^2 \, dx = \int_0^1 x^2 - x + \frac{1}{4} \, dx = \frac{1}{3}x^3 - \frac{1}{2}x^2 + \frac{1}{4}x\Big|_{x=0}^{x=1} = \frac{1}{3} - \frac{1}{2} + \frac{1}{4} = \frac{1}{12}$. So $\mathbf{q}_2 = \sqrt{12}\left(x - \frac{1}{2}\right) = \sqrt{3}(2x - 1)$.

Finally,
$$\mathbf{u}_3 = x^2 - \langle x^2, \mathbf{q}_2 \rangle \mathbf{q}_2 - \langle x^2, \mathbf{q}_1 \rangle \mathbf{q}_1$$
. We have $\langle x^2, \mathbf{q}_2 \rangle = \int_0^1 \sqrt{3}(2x - 1) x^2 dx = \sqrt{3} \left(\frac{1}{2} x^4 - \frac{1}{3} x^3 \right) \Big|_{x=0}^{x=1} = \frac{1}{2\sqrt{3}}$. So $\langle x^2, \mathbf{q}_2 \rangle \mathbf{q}_2 = \left(x - \frac{1}{2} \right)$. Also, $\langle x^2, \mathbf{q}_1 \rangle = \int_0^1 x^2 dx = \frac{1}{3}$, so $\mathbf{u}_3 = x^2 - \left(x - \frac{1}{2} \right) - \frac{1}{3} = x^2 - x + \frac{1}{6}$.

We have $||\mathbf{u}_3||^2 = \int_0^1 \left(x^2 - x + \frac{1}{6}\right)^2 dx = \int_0^1 x^4 - 2x^3 + \frac{4}{3}x^2 - \frac{1}{3}x + \frac{1}{36} dx = \frac{1}{180}$ and so $\mathbf{q}_3 = \sqrt{5}(6x^2 - 6x + 1)$.

A SageCell page that does computations

5. Let

(a)

(a)

$$A = egin{bmatrix} 2 & 1 \ 1 & 1 \ 2 & 1 \end{bmatrix} = egin{bmatrix} m{a}_1 & m{a}_2 \end{bmatrix}$$

Let

$$\mathbf{q}_{1} = \mathbf{a}_{1} = (2, 1, 2)^{T}$$

$$\mathbf{q}_{2} = \mathbf{a}_{2} - \frac{\langle \mathbf{a}_{1}, \mathbf{q}_{1} \rangle}{\langle \mathbf{q}_{1}, \mathbf{q}_{1} \rangle} \mathbf{q}_{1}$$

$$= (1, 1, 1)^{T} - \frac{\langle (2, 1, 2)^{T}, (1, 1, 1)^{T} \rangle}{\langle (2, 1, 2)^{T}, (2, 1, 2)^{T} \rangle} (2, 1, 2)^{T}$$

$$= (1/9)(-1, 4, -1)^{T}$$

Check that this is orthogonal to $(2,1,2)^T$.

Now just normalize these

$$\hat{q}_1 = (2/3, 1/3, 2/3)^T$$

 $\hat{q}_2 = (1/(3\sqrt{2}))(-1, 4, -1)^T$

So

$$Q = \begin{bmatrix} 2/3 & -1/(3\sqrt{2}) \\ 1/3 & 4/(3\sqrt{2}) \\ 2/3 & -1/(3\sqrt{2}) \end{bmatrix}$$

$$R = Q^T A = \begin{bmatrix} \langle \hat{\boldsymbol{q}}_1, \boldsymbol{a}_1 \rangle & \langle \hat{\boldsymbol{q}}_1, \boldsymbol{a}_2 \rangle \\ 0 & \langle \hat{\boldsymbol{q}}_2, \boldsymbol{a}_2 \rangle \end{bmatrix} = \begin{bmatrix} 3 & 5/3 \\ 0 & 2/(3\sqrt{2}) \end{bmatrix}.$$

Check: A = QR.

7. We know $CS(A) \perp NS(A)$ where $A = \begin{bmatrix} 1 & 1 & 1 & -1 \\ 1 & 1 & 3 & 5 \end{bmatrix}$. To find ker(A) start with $rref(A) = \begin{bmatrix} 1 & 1 & 0 & -4 \\ 0 & 0 & 1 & 3 \end{bmatrix}$. So letting $x_2 = s$ and $x_4 = t$ we have

$$m{x} \in \ker(A) \Longleftrightarrow m{x} = egin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = s egin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t egin{bmatrix} 4 \\ 0 \\ -3 \\ 1 \end{bmatrix}$$

so a basis for $\ker(A) = \text{span}\{(-1, 1, 0, 0)^T, (4, 0, -3, 1)^T\}$

Check that these are indeed orthogonal to the given vectors.

Now use GS

$$\mathbf{q}_{3} = (-1, 1, 0, 0)^{T}$$

$$\mathbf{q}_{4} = (4, 0, -3, 1)^{T} - \frac{\langle (4, 0, -3, 1)^{T}, (-1, 1, 0, 0)^{T} \rangle}{\langle (-1, 1, 0, 0)^{T}, (-1, 1, 0, 0)^{T} \rangle} (-1, 1, 0, 0)^{T} = (2, 2, -3, 1)^{T}$$

Now just normalize to make these into unit vectors.

$$\hat{\boldsymbol{q}}_{3} = \frac{1}{\sqrt{2}} \begin{bmatrix} -1\\1\\0\\0 \end{bmatrix} \qquad \hat{\boldsymbol{q}}_{4} = \frac{1}{3\sqrt{2}} \begin{bmatrix} 2\\2\\-3\\1 \end{bmatrix}$$

8. Use Gram-Schmidt to find orthonormal basis for span $\{x_1, x_2, x_3\}$ where

$$oldsymbol{x}_1 = egin{bmatrix} 4 \ 2 \ 2 \ 1 \end{bmatrix} \quad oldsymbol{x}_2 = egin{bmatrix} 2 \ 0 \ 0 \ 2 \end{bmatrix} \quad oldsymbol{x}_3 = egin{bmatrix} 1 \ 1 \ -1 \ 1 \end{bmatrix}$$

$$\begin{aligned} q_1 &= x_1 \\ q_2 &= x_2 - \frac{\langle q_1, x_2 \rangle}{\langle q_1, q_1 \rangle} q_1 \\ &= (2, 0, 0, 2) - \frac{10}{25} (4, 2, 2, 1) \\ &= (2/5, -4/5, -4/5, 8/5) = (2/5)(1, -2, -2, 4) \\ q_3 &= x_3 - \frac{\langle x_3, q_1 \rangle}{\langle q_1, q_1 \rangle} q_1 - \frac{\langle x_3, q_2 \rangle}{\langle q_2, q_2 \rangle} q_2 \\ &= (1, 1, -1, 1) - \frac{5}{25} (4, 2, 2, 1) - \frac{(2/5)(5)}{(2/5)^2 (25)} (2/5)(1, -2, -2, 4) \\ &= (1, 1, -1, 1) - (4/5, 2/5, 2/5, 1/5) - (1/5, -2/5, -2/5, 4/5) \\ &= (0, 1, -1, 0) = (0, 1, -1, 0) \end{aligned}$$

So the final normalized orthonormal basis is

$$oldsymbol{q}_1 = \left(rac{1}{5}
ight)egin{bmatrix} 4 \ 2 \ 2 \ 1 \end{bmatrix} \quad oldsymbol{q}_2 = \left(rac{1}{5}
ight)egin{bmatrix} 1 \ -2 \ -2 \ 4 \end{bmatrix} \quad oldsymbol{q}_3 = \left(rac{1}{2}
ight)^{1/2}egin{bmatrix} 0 \ 1 \ -1 \ 0 \end{bmatrix}$$

9. The modified Gram-Schmidt looks like:

First pass:

$$q_{1} = x_{1}$$

$$q_{2} = x_{2} - \frac{\langle q_{1}, x_{2} \rangle}{\langle q_{1}, q_{1} \rangle} q_{1}$$

$$= (2, 0, 0, 2) - \frac{10}{25} (4, 2, 2, 1)$$

$$= (2/5, -4/5, -4/5, 8/5) = (2/5)(1, -2, -2, 4)$$

$$q_{3} = x_{3} - \frac{\langle x_{3}, q_{1} \rangle}{\langle q_{1}, q_{1} \rangle} q_{1}$$

$$= (1, 1, -1, 1) - \frac{5}{25} (4, 2, 2, 1)$$

$$= (1/5, 3/5, -7/5, 4/5) = (1/5)(1, 3, -7, 4)$$

Now q_2 and q_3 are orthogonal to q_1 .

Second pass:

$$\begin{aligned} q_1' &= q_1 \\ q_2' &= q_2 = (2/5)(1, -2, -2, 4) \\ q_3' &= q_3 - \frac{\langle q_3, q_2 \rangle}{\langle q_2, q_2 \rangle} q_2 \\ &= (1/5)(1, 3, -7, 4) - \frac{(1/5)(2/5)25}{(2/5)^2(25)} (2/5)(1, -2, -2, 4) \\ &= (1/5)(1, 3, -7, 4) - (1/5)(1, -2, -2, 4) \\ &= (1/5)(0, 5, -5, 0) = (0, 1, -1, 0) \end{aligned}$$

Now just normalize and get the same answer as in (8).

14. and **15.** Let \mathcal{B} be a basis for $W = U \cap V$ and let $\mathcal{B}_U \supseteq \mathcal{B}$ be a basis for U that extends \mathcal{B}_W . Extend \mathcal{B}_U to \mathcal{B}_{V+U} a basis for V+U. For each $z \in \mathcal{B}_{V+U} - \lfloor_U$, $z = v_z + u_z$ and as $z \notin U$ we know $v_z \neq 0$ and if $\mathcal{C} = \langle w_z \mid z \in \mathcal{B}_{V+U} - \lfloor_U \rangle$, then clearly $\mathcal{B}_U \cup \mathcal{C}$ is still independent and spans V+U. So we may assume $\mathcal{B}_{U+V} - \mathcal{B}_U \subset V$.

Claim: $\mathcal{B}_V \stackrel{\text{def}}{=} \mathcal{B}_W \cup (\mathcal{B}_{U+V} - \mathcal{B}_U)$ is a basis for V.

Independence is for free since \mathcal{B}_{V+U} is independent. So we must show that \mathcal{B}_V spans V. Let $\mathbf{v} \in V$ and $\mathbf{v} = \mathbf{w} + \mathbf{u} + \mathbf{z}$ where $\mathbf{w} \in \text{span}(\mathcal{B}_W)$, $\mathbf{u} \in \text{span}(\mathcal{B}_U - \mathcal{B}_W)$, and $\mathbf{z} \in \text{span}(\mathcal{B}_{U+V} - \mathcal{B}_U) \subseteq V$.

If $u \neq 0$, then $u = v - (w + z) \in V$, but then $u \in U \cap V = W$ which is impossible since then a non-zero linear combination from $\mathcal{B}_U - \mathcal{B}_W$ is also a linear combination from \mathcal{B}_W , contradicting the independence of \mathcal{B}_U .

So $\boldsymbol{v} = \boldsymbol{w} + \boldsymbol{z} \in \operatorname{span}(\mathcal{B}_V)$. The

This shows $|\mathcal{B}_U \cup \mathcal{B}_V| = |\mathcal{B}_U| + |\mathcal{B}_V| - |\mathcal{B}_U \cap \mathcal{B}_V|$ so $\dim(U+V) = \dim(U) + \dim(V) - \dim(U \cap V)$.