LARSON—MATH 511—CLASSROOM WORKSHEET 18 Pseudo-inverses & Gram-Schmidt

Pseudo-inverses

- 1. Given a matrix A, how is the pseudo-inverse (Moore-Penrose inverse) A^+ defined?
- 2. Check that $A^+ = A^{-1}$ when A is invertible and $\hat{x} = A^+\hat{b}$ is the solution of $A\hat{x} = \hat{b}$.
- 3. Find the pseudo-inverse of $A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix}$.
- 4. If $A\hat{x} = \hat{b}$ is not solvable, $\hat{x} = A^{+}\hat{b}$ is a "solution".
- 5. Solve $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}.$

Gram-Schmidt

- 6. Use Gram-Schmidt to find an orthogonal basis, $\hat{q}_1, \hat{q}_2, \hat{q}_3$, of $A = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$.
- 7. Let Q be the matrix whose columns are \hat{q}_1 , \hat{q}_2 , and \hat{q}_3 . Write A = QR (for some matrix R).
- 8. What can we say about R? and how will this QR decomposition of A help us solve $A\hat{x} = \hat{b}$?

Sage/CoCalc

- 9. (a) Start the Chrome browser.
 - (b) Go to http://cocalc.com
 - (c) Login (likely using your VCU email address).
 - (d) You should see an existing Project for our class. Click on that.
 - (e) Click "New", then "Sage Worksheet", then call it c18.
- 10. Find the pseudo-inverse of $A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix}$.
- 11. Use Sage to find a QR decomposition of $A=\begin{bmatrix}1&0&0\\1&2&0\\0&0&3\end{bmatrix}$ (these are not unique).

Getting your classwork recorded

When you are done, before you leave class...

- 1. Click the "Make pdf" (Adobe symbol) icon and make a pdf of this worksheet. (If CoCalc hangs, click the printer icon, then "Open", then print or make a pdf using your browser).
- 2. Send me an email with an informative header like "Math 511—c18 worksheet attached" (so that it will be properly recorded).
- 3. Remember to attach today's classroom worksheet!