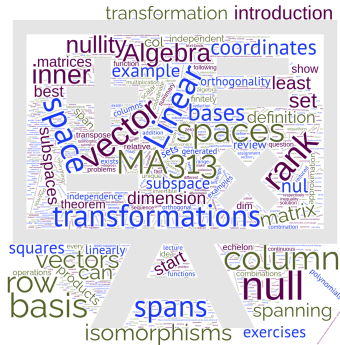


# MA313 : Linear Algebra I

Dr Niall Madden

November, 2022



Q1. Q1(a) [5 MARKS] Give an example of a 3-dimensional subspace of a 5-dimensional vector space.

Ans:  $\mathbb{R}^5$  is a 5-dimensional vector space.

$W = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\}$  is a subspace of  $\mathbb{R}^5$ .

$\underbrace{\hspace{10em}}_{\substack{\text{3 standard basis} \\ \text{functions}}}$

Also  $\dim(W) = 3$  since the 3 vectors form a basis (they are linearly independent).

Alt:  $\mathbb{P}^4 = \text{span} \{1, t, t^2, t^3, t^4\}$  has dimension 5.

Q1(b) [5 MARKS] Find vectors  $u, v, w \in V$  with  $V = \text{Span}\{u, v, w\}$ , where  $V$  is the subspace of  $\mathbb{R}^4$  consisting of all vectors of the form

$$\begin{bmatrix} a + b - 2c \\ 3a \\ c - b \\ 3a - 12c \end{bmatrix}$$

for  $a, b, c \in \mathbb{R}$ .

$$\begin{aligned} \begin{bmatrix} a + b - 2c \\ 3a \\ c - b \\ 3a - 12c \end{bmatrix} &= \begin{bmatrix} a \\ 3a \\ 0 \\ 3a \end{bmatrix} + \begin{bmatrix} b \\ 0 \\ -b \\ 0 \end{bmatrix} + \begin{bmatrix} -2c \\ 0 \\ c \\ -12c \end{bmatrix} \\ &= a \underbrace{\begin{bmatrix} 1 \\ 3 \\ 0 \\ 3 \end{bmatrix}}_u + b \underbrace{\begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}}_v + c \underbrace{\begin{bmatrix} -2 \\ 0 \\ 1 \\ -12 \end{bmatrix}}_w \quad \text{so } V = \text{span} \left\{ \underbrace{\begin{bmatrix} 1 \\ 3 \\ 0 \\ 3 \end{bmatrix}}_u, \underbrace{\begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}}_v, \underbrace{\begin{bmatrix} -2 \\ 0 \\ 1 \\ -12 \end{bmatrix}}_w \right\} \end{aligned}$$

Q1(c) [10 MARKS] Let

$$A = \begin{bmatrix} -3 & -9 & 1 & 2 \\ -4 & 12 & 1 & 0 \\ 2 & -6 & 1 & 2 \\ -1 & 3 & 2 & 2 \end{bmatrix} \quad \text{and} \quad x = \begin{bmatrix} 3 \\ 1 \\ 0 \\ 0 \end{bmatrix}.$$

Determine, with justification, if  $x \in \text{Nul } A$ , and if  $x \in \text{Col } A$ .

Hint:  $\text{rref}([A|b]) = \begin{bmatrix} 1 & 0 & 0 & 0 & -2/3 \\ 0 & 1 & 0 & 0 & 1/9 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 5/2 \end{bmatrix}$

If  $x \in \text{Nul}(A)$ , then  $Ax = 0$  Here

$$Ax = \begin{bmatrix} -3 & -9 & 1 & 2 \\ -4 & 12 & 1 & 0 \\ 2 & -6 & 1 & 2 \\ -1 & 3 & 2 & 2 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -9-9+0+0 \\ -12+12+0+0 \\ 6-6+0+0 \\ 3-3+0+0 \end{bmatrix} = \begin{bmatrix} -18 \\ 0 \\ 0 \\ 0 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

so  $x$  is not in  $\text{Nul}(A)$ ,

Q1(c) [10 MARKS] Let

$$A = \begin{bmatrix} -3 & -9 & 1 & 2 \\ -4 & 12 & 1 & 0 \\ 2 & -6 & 1 & 2 \\ -1 & 3 & 2 & 2 \end{bmatrix} \quad \text{and} \quad x = \begin{bmatrix} 3 \\ 1 \\ 0 \\ 0 \end{bmatrix}.$$

Determine, with justification, if  $x \in \text{Nul } A$ , and if  $x \in \text{Col } A$ .

Hint:  $\text{rref}([A|b]) = \begin{bmatrix} 1 & 0 & 0 & 0 & -2/3 \\ 0 & 1 & 0 & 0 & 1/9 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 5/2 \end{bmatrix}$

If  $x \in \text{Col}(A)$  then  $Ab = x$  for some vector  $b$ .  
We can apply row reduction to solve for this  $b$

$$[A|b] \Rightarrow \left[ \begin{array}{cccc|c} -3 & -9 & 1 & 2 & 3 \\ -4 & 12 & 1 & 0 & 1 \\ 2 & -6 & 1 & 2 & 0 \\ -1 & 3 & 2 & 2 & 0 \end{array} \right]$$

Augmented Matrix.

Apply row reduction  
...

Q1(c) [10 MARKS] Let

$$A = \begin{bmatrix} -3 & -9 & 1 & 2 \\ -4 & 12 & 1 & 0 \\ 2 & -6 & 1 & 2 \\ -1 & 3 & 2 & 2 \end{bmatrix} \quad \text{and} \quad x = \begin{bmatrix} 3 \\ 1 \\ 0 \\ 0 \end{bmatrix}.$$

Determine, with justification, if  $x \in \text{Nul } A$ , and if  $x \in \text{Col } A$ .

Hint:  $\text{rref}([A|b]) = \begin{bmatrix} 1 & 0 & 0 & 0 & -2/3 \\ 0 & 1 & 0 & 0 & 1/9 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 5/2 \end{bmatrix}$

$$\left[ \begin{array}{cccc|c} -3 & -9 & 1 & 2 & 3 \\ -4 & 12 & 1 & 0 & 1 \\ 2 & -6 & 1 & 2 & 0 \\ -1 & 3 & 2 & 2 & 0 \end{array} \right] \sim \left[ \begin{array}{cccc|c} 1 & 3 & -1/3 & -2/3 & -1 \\ 0 & 0 & -1/3 & -8/3 & -3 \\ 0 & -12 & 5/3 & 8/2 & 2 \\ x & x & x & x^2 & x \end{array} \right]$$

etc  $\sim \left[ \begin{array}{cccc|c} 1 & 0 & 0 & 0 & -2/3 \\ 0 & 1 & 0 & 0 & 1/9 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 5/2 \end{array} \right] \quad \text{So } x \text{ is in } \text{Col}(A),$

Q1(d) [5 MARKS] Decide (with justification) whether

$$H = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} \in \mathbb{R}^2; x^2 + y^2 \leq 0 \right\},$$

is a subspace of  $\mathbb{R}^2$ .

Eg  $\begin{bmatrix} 1 \\ 2 \end{bmatrix} \notin H$  since  $1^2 + 2^2 = 5 \not\leq 0$

But  $\begin{bmatrix} 0 \\ 0 \end{bmatrix} \in H$  since  $0^2 + 0^2 = 0 \leq 0$  ✓.

Note: for any  $x, y \in \mathbb{R}$ ,  $x^2 \geq 0$  &  $y^2 \geq 0$   
with  $x^2 = 0$  only if  $x = 0$  &  $y^2 = 0$  only if  $y = 0$ .  
So the only vector in  $H$  is the zero vector.  
But it is a subspace of  $H$ !

Q2. Q2(a) Find the dimension of the subspace

$$H = \left\{ \begin{bmatrix} 2p - 2q \\ 2p + 3q \\ 2q \\ 5r \end{bmatrix} : p, q, r \in \mathbb{R} \right\}$$

of  $\mathbb{R}^4$ .

[5 marks]

First write a spanning set for  $H$ .

$$\begin{bmatrix} 2p - 2q \\ 2p + 3q \\ 2q \\ 5r \end{bmatrix} = p \begin{bmatrix} 2 \\ 2 \\ 0 \\ 0 \end{bmatrix} + q \begin{bmatrix} -2 \\ 3 \\ 2 \\ 0 \end{bmatrix} + r \begin{bmatrix} 0 \\ 0 \\ 0 \\ 5 \end{bmatrix}.$$

$$\text{So } H = \text{span} \left\{ \begin{bmatrix} 2 \\ 2 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 3 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 5 \end{bmatrix} \right\}.$$



Q2. Q2(a) Find the dimension of the subspace

$$H = \left\{ \begin{bmatrix} 2p - 2q \\ 2p + 3q \\ 2q \\ 5r \end{bmatrix} : p, q, r \in \mathbb{R} \right\}$$

of  $\mathbb{R}^4$ .

[5 marks]

Dim H is the number of linearly indep vectors in

$$\left\{ \begin{bmatrix} 2 \\ 2 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 3 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 5 \end{bmatrix} \right\}$$

linearly indep: can we solve

So check if they are

$$2p - 2q + 0(r) = 0$$

$$2p + 3q + 0(r) = 0$$

$$0(p) + 2q + 0(r) = 0$$

$$0(p) + 0(q) + 5(r) = 0$$

Q2. Q2(a) Find the dimension of the subspace

$$H = \left\{ \begin{bmatrix} 2p - 2q \\ 2p + 3q \\ 2q \\ 5r \end{bmatrix} : p, q, r \in \mathbb{R} \right\}$$

of  $\mathbb{R}^4$ .

[5 marks]

$$\begin{aligned} 2p - 2q + 0(r) &= 0 \\ 2p + 3q + 0(r) &= 0 \\ 0(p) + 2q + 0(r) &= 0 \\ 0(p) + 0(q) + 5(r) &= 0. \end{aligned}$$

The 4<sup>th</sup> equation,  $5r=0$ , gives  $r=0$ .

The 3<sup>rd</sup> equation,  $2q=0$ , gives  $q=0$ .

And the 1<sup>st</sup> eqn gives  $2p - 2q = 0 \Rightarrow 2p = 0$   
 $\Rightarrow p=0$ . So the only solution is  $p=q=r=0$ .

Q2. Q2(a) Find the dimension of the subspace

$$H = \left\{ \begin{bmatrix} 2p - 2q \\ 2p + 3q \\ 2q \\ 5r \end{bmatrix} : p, q, r \in \mathbb{R} \right\}$$

of  $\mathbb{R}^4$ .

[5 marks]

This means the 3 vectors are linearly independent. So  $\dim(H) = 3$ .

Q2(b) [10 marks] Show that  $B = \left( \begin{bmatrix} -1 \\ 5 \\ 0 \end{bmatrix}, \begin{bmatrix} -5 \\ 8 \\ 1 \end{bmatrix}, \begin{bmatrix} 6 \\ 3 \\ -2 \end{bmatrix} \right)$  is a basis of  $\mathbb{R}^3$ .

Moreover, find the coordinate vector of  $y = \begin{bmatrix} -10 \\ -5 \\ 4 \end{bmatrix}$  relative to  $B$ .

(Check = solution is  $(42, -22, -13)^T$ )

Idea: transform the Augmented matrix

$$\left[ \begin{array}{ccc|c} -1 & -5 & 6 & -10 \\ 5 & 8 & 3 & -5 \\ 0 & 1 & -2 & 4 \end{array} \right]$$

into reduced row echelon form:

$$\sim \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 42 \\ 0 & 1 & 0 & -22 \\ 0 & 0 & 1 & -13 \end{array} \right] \quad \text{So the coordinate vector is } \begin{bmatrix} 42 \\ -22 \\ -13 \end{bmatrix}$$

$$\text{check: } (42) \begin{bmatrix} -1 \\ 5 \\ 0 \end{bmatrix} - 22 \begin{bmatrix} -5 \\ 8 \\ 1 \end{bmatrix} - 13 \begin{bmatrix} 6 \\ 3 \\ -2 \end{bmatrix} = \begin{bmatrix} -42 + 110 - 78 \\ \text{etc} \\ \text{etc} \end{bmatrix} = \begin{bmatrix} -10 \\ \text{etc} \\ \text{etc} \end{bmatrix}$$

Q2(c) Find bases of the null space and the column space of

$$A = \begin{bmatrix} 1 & 0 & -2 & 1 \\ 5 & 13 & 3 & 5 \\ 1 & -1 & -3 & 1 \end{bmatrix}.$$

[10 marks]

Write  $A$  in reduced row echelon form

$$\begin{bmatrix} 1 & 0 & -2 & 1 \\ 5 & 13 & 3 & 5 \\ 1 & -1 & -3 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -2 & 1 \\ 0 & 13 & 13 & 0 \\ 0 & -1 & -1 & 0 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 0 & -2 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 13 & 13 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -2 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

To find basis for  $\text{col}(A)$ , we now see that  
Cols 1 and 2 are linearly independent.

Q2(c) Find bases of the null space and the column space of

$$A = \begin{bmatrix} 1 & 0 & -2 & 1 \\ 5 & 13 & 3 & 5 \\ 1 & -1 & -3 & 1 \end{bmatrix}.$$

[10 marks]

$$\text{So } \text{col}(A) = \text{span} \left\{ \begin{bmatrix} 1 \\ 5 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 13 \\ -1 \end{bmatrix} \right\}.$$

To gen  $\text{null}(A)$ , we want  $\begin{bmatrix} 1 & 0 & -2 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

$$= \begin{bmatrix} a - 2c + d \\ b + c \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

So  $d$  &  $c$  are "free". set  $b = -c$  and  $a = 2c - d$ .

Q2(c) Find bases of the null space and the column space of

$$A = \begin{bmatrix} 1 & 0 & -2 & 1 \\ 5 & 13 & 3 & 5 \\ 1 & -1 & -3 & 1 \end{bmatrix}.$$

[10 marks]

$$a = 2c - d \quad \text{and} \quad b = -c.$$

So any vector of the form  $\begin{bmatrix} 2c - d \\ -c \\ c \\ d \end{bmatrix} \in \text{nul}(A).$

$$\text{Nul}(A) = \text{span} \left\{ \begin{bmatrix} 2 \\ -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}.$$

**Q3.** Q3(a) Explain the meaning of the following statement: *Linear transformations can be regarded as generalisations of matrices.* [5 marks]

- Q3(b)
- (i) What is the largest possible rank of an  $20 \times 10$  matrix?
  - (ii) If the null space of a  $12 \times 4$  matrix  $A$  is 2-dimensional, what is the dimension of its column space?
  - (iii) Give an example of a  $4 \times 3$  matrix  $A$  with nullity  $A = 2$ . [5 marks]

See text book & notes.



Q3. Q3(a) Explain the meaning of the following statement: *Linear transformations can be regarded as generalisations of matrices.* [5 marks]

- { Q3(b) (i) What is the largest possible rank of a  $20 \times 10$  matrix?  
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(iii) Give an example of a  $4 \times 3$  matrix  $A$  with  $\text{nullity } A = 2$ . [5 marks]

An  $m \times n$  matrix has  $m$  rows &  $n$  cols.

$$A = \begin{bmatrix} & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \end{bmatrix} \begin{matrix} m \\ \text{rows} \end{matrix}$$

$\underbrace{\hspace{10em}}_{n \text{ cols}}$

Column space of  $A$  is the space spanned by the cols of  $A$ . The Rank of  $A$  is the dimension of the column space.

Q3. Q3(a) Explain the meaning of the following statement: *Linear transformations can be regarded as generalisations of matrices.* [5 marks]

- Q3(b) (i) What is the largest possible rank of an  $20 \times 10$  matrix?  
(ii) If the null space of a  $12 \times 4$  matrix  $A$  is 2-dimensional, what is the dimension of its column space?  
(iii) Give an example of a  $4 \times 3$  matrix  $A$  with  $\text{nullity } A = 2$ . [5 marks]

The max rank of any  $m \times n$  matrix is  $n$ .

So (i) Answer is 10.

(ii) Recall the Rank Nullity Thm from Week 7

$$\underbrace{\text{rank}(A)}_{\text{dim of col space}} + \underbrace{\text{nullity}(A)}_{\text{dim Null space}} = n$$

Here  $n = 4$ ,  $\text{nullity}(A) = 2$ , so  $\text{dim of col space is } 2$ .

Q3. Q3(a) Explain the meaning of the following statement: *Linear transformations can be regarded as generalisations of matrices.* [5 marks]

- Q3(b) (i) What is the largest possible rank of an  $20 \times 10$  matrix?  
(ii) If the null space of a  $12 \times 4$  matrix  $A$  is 2-dimensional, what is the dimension of its column space?  
(iii) Give an example of a  $4 \times 3$  matrix  $A$  with nullity  $A = 2$ . [5 marks]

(iii) Idea : here  $n=3$ , so, if  $\text{rank}(A)=1$ ,  
then  $\text{nullity}(A)=2$ .

So, eg,

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{pmatrix}$$

Q3(c) Briefly indicate how vector spaces and linear transformations arise in signal processing. [5 marks]

Q3(d) Recall that  $\mathbb{P}_n$  denotes the vector space of polynomials  $p(t)$  of degree at most  $n$ . Find the matrix of the linear transformation

$$T: \mathbb{P}_3 \rightarrow \mathbb{P}_3, \quad p(t) \mapsto 3p(t) - 2p'(t) + p''(t)$$

relative to the basis  $(1, t, t^2, t^3)$  of  $\mathbb{P}_3$ .

[10 marks]

$p$	$p'$	$p''$	$3p - 2p' + p''$
1	0	0	3
$t$	1	0	$3t - 2$
$t^2$	$2t$	2	$3t^2 - 4t + 2$
$t^3$	$3t^2$	$3t$	$3t^2 - 6t^2 + 3t$

$$\begin{bmatrix} 3 & 0 & 0 & 0 \\ -2 & 3 & 0 & 0 \\ 2 & -4 & 3 & 0 \\ 0 & 3 & -6 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ t \\ t^2 \\ t^3 \end{bmatrix} = \begin{bmatrix} 3 \\ -2 + 3t \\ 2 - 4t + 3t^2 \\ 3t - t^2 + 3t^3 \end{bmatrix}$$

So the Matrix is

$$\begin{bmatrix} 3 & 0 & 0 & 0 \\ -2 & 3 & 0 & 0 \\ 2 & -4 & 3 & 0 \\ 0 & 3 & -6 & 3 \end{bmatrix}$$

ⓧ

- Q4. Q4(a) Give an example of a vector in  $\mathbb{R}^3$ , none of whose entries are zero and is length 3, or explain why this cannot be done.  
Give an example of a vector in  $\mathbb{R}^3$  none of whose entries are zero and is length 0, or explain why this cannot be done. [5 marks]

A vector in  $\mathbb{R}^3$  has the form  $\begin{bmatrix} a \\ b \\ c \end{bmatrix}$   $a, b, c \in \mathbb{R}$ .

The length of a vector,  $v$ , is  $\|v\| = \sqrt{v_1^2 + v_2^2 + \dots + v_n^2}$

So, we want  $a, b, c$ , so that  $\sqrt{a^2 + b^2 + c^2} = 3$ .

So  $a^2 + b^2 + c^2 = 9$ . E.g.

(i)  $a = b = c = \sqrt{3}$

or

(ii)  $a = 1, b = 2, c = 2$

Q4. Q4(a) Give an example of a vector in  $\mathbb{R}^3$ , none of whose entries are zero and is length 3, or explain why this cannot be done.

Give an example of a vector in  $\mathbb{R}^3$ , none of whose entries are zero and is length 0, or explain why this cannot be done. [5 marks]

We would need  $a \neq 0, b \neq 0, c \neq 0$  with  
 $a^2 + b^2 + c^2 = 0$ .

But since these are real numbers, so  
if  $a > 0$  then  $a^2 > 0$ , similarly for  $b, c$ .

So, this is not possible.

(note  $\|v\| = 0 \Leftrightarrow v_1 = v_2 = \dots = v_n = 0$ ).

Q4(b) Find the orthogonal projection of  $\begin{bmatrix} 3 \\ 1 \end{bmatrix}$  onto the line passing through  $\begin{bmatrix} 1 \\ 4 \end{bmatrix}$  and the origin in  $\mathbb{R}^2$ . [5 marks]

That is, find the orthogonal projection of  $v = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$  onto  $W = \text{span} \left\{ \begin{bmatrix} 1 \\ 4 \end{bmatrix} \right\}$ .

Let  $u = \begin{bmatrix} 1 \\ 4 \end{bmatrix}$ .

$$\text{Set } \hat{v} = \frac{v \cdot u}{u \cdot u} u = \frac{\begin{bmatrix} 3 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 4 \end{bmatrix}}{\begin{bmatrix} 1 \\ 4 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 4 \end{bmatrix}} \begin{bmatrix} 1 \\ 4 \end{bmatrix} = \frac{7}{17} \begin{bmatrix} 1 \\ 4 \end{bmatrix}$$

$$\text{Ans: } \hat{v} = \begin{bmatrix} 7/17 \\ 28/17 \end{bmatrix}.$$

Recall :  $(AB)^T = B^T A^T$ .

Q4(c) Explain the meaning of the following statement: *Orthogonal matrices preserve angles.* [5 marks]

(i)  $A$  is orthogonal if  $A^T = A^{-1}$ , i.e.  $A^T A = I$ .

(ii)  $\cos$  of the Angle between  $u$  &  $v$  is  $\frac{u \cdot v}{\|u\| \cdot \|v\|}$

Then the angle between  $Au$  &  $Av$  is

$$\frac{(Au) \cdot (Av)}{\|Au\| \cdot \|Av\|} \quad \bullet \quad \text{But } u \cdot v = u^T v. \\ \text{So } (Au) \cdot (Av) = u^T A^T A v = u^T v = u \cdot v.$$

$$\text{Also } \|v\| = \sqrt{v^T v}. \quad \text{So } \|Au\| = \sqrt{u^T A^T A u} = \sqrt{u^T u} = \|u\|$$

$$\text{So } \frac{(Au) \cdot (Av)}{\|Au\| \cdot \|Av\|} = \frac{u \cdot v}{\|u\| \cdot \|v\|}.$$



Q4(d) Find a least-squares solution of the system  $Ax = b$ , where

$$A = \begin{bmatrix} 3 & -2 \\ 2 & 1 \\ 1 & 1 \end{bmatrix} \quad \text{and} \quad b = \begin{bmatrix} 50 \\ 0 \\ -25 \end{bmatrix}.$$

What is the length of the residual?

[10 marks]

To "solve"  $Ax = b$ ,

$$\text{solve} \quad A^T A \hat{x} = A^T b \Rightarrow \begin{bmatrix} 3 & 2 & 1 \\ -2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 3 & -2 \\ 2 & 1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 2 & 1 \\ -2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 50 \\ 0 \\ -25 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 14 & -3 \\ -3 & 6 \end{bmatrix} \begin{bmatrix} \hat{x}_1 \\ \hat{x}_2 \end{bmatrix} = \begin{bmatrix} 125 \\ -125 \end{bmatrix}. \quad \text{Solve this.}$$

Q4(d) Find a least-squares solution of the system  $Ax = b$ , where

$$A = \begin{bmatrix} 3 & -2 \\ 2 & 1 \\ 1 & 1 \end{bmatrix} \quad \text{and} \quad b = \begin{bmatrix} 50 \\ 0 \\ -25 \end{bmatrix}.$$

What is the length of the residual?

[10 marks]

$\begin{bmatrix} \hat{x}_1 \\ \hat{x}_2 \end{bmatrix} = \begin{bmatrix} 5 \\ -55/3 \end{bmatrix}$ . The residual is  $A\hat{x} - b$ .

Here  $A\hat{x} - b = \begin{bmatrix} 3 & -2 \\ 2 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 5 \\ -55/3 \end{bmatrix} - \begin{bmatrix} 50 \\ 0 \\ -25 \end{bmatrix} = \begin{bmatrix} 5/3 \\ -25/3 \\ 35/3 \end{bmatrix}$ .

Then length of this is

$$\sqrt{(5/3)^2 + (-25/3)^2 + (35/3)^2} = 14.434.$$