Professor: Fred Khoury

Let $\langle u, v \rangle$ be the Euclidean inner product on \mathbb{R}^2 , and let u = (3, -2), v = (4, 5), and k = 4. 1. Verify the following for the weighted Euclidean inner product $\langle \boldsymbol{u}, \boldsymbol{v} \rangle = 3u_1v_1 + 4u_2v_2$

a)
$$\langle u, v \rangle = \langle v, u \rangle$$

b)
$$\langle k\mathbf{u}, \mathbf{v} \rangle = k \langle \mathbf{u}, \mathbf{v} \rangle$$

2. Which of the following form orthonormal sets?

a)
$$\left(\frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right), \left(\frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}}, \frac{1}{\sqrt{6}}\right)$$
 in \mathbb{R}^3

$$b) \ \left(\frac{1}{2}, \frac{1}{2}, -\frac{1}{2}, \frac{1}{2}\right), \ \left(0, \frac{\sqrt{6}}{3}, \frac{1}{\sqrt{6}}, -\frac{1}{\sqrt{6}}\right), \ \left(\frac{\sqrt{3}}{2}, -\frac{\sqrt{3}}{6}, \frac{\sqrt{3}}{6}, -\frac{\sqrt{3}}{6}\right), \ \left(0, 0, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$$

Use the Gram-Schmidt process to find an orthonormal basis for the subspaces of \mathbf{R}^m . **3.**

a)
$$x_1 = (1, 1), x_2 = (1, 2)$$

b)
$$x_1 = (1, 2), x_2 = (1, 3)$$

c)
$$x_1 = (1, 2, 2), x_2 = (2, 1, 3)$$

d)
$$v_1 = (1,-1,-1,1), v_2 = (2,1,0,1), v_3 = (2,2,1,2)$$

4. Find the QR-decomposition of

$$a) \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

a)
$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$
 b)
$$\begin{bmatrix} 1 & 2 & 2 \\ -1 & 1 & 2 \\ -1 & 0 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

5. Determine if the matrix is orthogonal. For those that is orthogonal find the inverse

$$a) \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$b) \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

c)
$$\begin{pmatrix} \cos\theta\sin\theta & -\cos\theta & -\sin^2\theta \\ \cos^2\theta & \sin\theta & -\cos\theta\sin\theta \\ \sin\theta & 0 & \cos\theta \end{pmatrix}$$

Solution

1.

3. a)
$$v_1 = (1,1), v_1 = (-\frac{1}{2}, \frac{1}{2}); q_1 = (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}), q_2 = (-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$$

b)
$$q_1 = \left(\frac{1}{\sqrt{5}}, \frac{2}{\sqrt{5}}\right), \ q_2 = \left(-\frac{2}{\sqrt{5}}, \frac{1}{\sqrt{5}}\right)$$

c)
$$q_1 = \left(\frac{1}{3}, \frac{2}{3}, \frac{2}{3}\right), q_2 = \left(\frac{8}{3\sqrt{26}}, -\frac{11}{3\sqrt{26}}, \frac{7}{3\sqrt{26}}\right)$$

$$d) \quad q_1 = \left(\frac{1}{2}, -\frac{1}{2}, -\frac{1}{2}, \frac{1}{2}\right), \quad q_2 = \left(\frac{3\sqrt{5}}{10}, \frac{3\sqrt{5}}{10}, \frac{\sqrt{5}}{10}, \frac{\sqrt{5}}{10}\right) \quad q_3 = \left(-\frac{\sqrt{6}}{6}, 0, \frac{\sqrt{6}}{6}, \frac{\sqrt{6}}{3}\right)$$

4. a)
$$Q = \begin{pmatrix} \frac{1}{2} & -\frac{3}{\sqrt{12}} & 0\\ \frac{1}{2} & \frac{1}{\sqrt{12}} & -\frac{2}{\sqrt{6}}\\ \frac{1}{2} & \frac{1}{\sqrt{12}} & \frac{1}{\sqrt{6}}\\ \frac{1}{2} & \frac{1}{\sqrt{12}} & \frac{1}{\sqrt{6}} \end{pmatrix}$$
 $R = \begin{pmatrix} 2 & \frac{3}{2} & 1\\ 0 & \frac{3}{\sqrt{12}} & \frac{2}{\sqrt{12}}\\ 0 & 0 & \frac{2}{\sqrt{6}} \end{pmatrix}$

$$b) \quad Q = \begin{bmatrix} \frac{1}{2} & \frac{3\sqrt{5}}{10} & -\frac{\sqrt{6}}{6} \\ -\frac{1}{2} & \frac{3\sqrt{5}}{10} & 0 \\ -\frac{1}{2} & \frac{\sqrt{5}}{10} & \frac{\sqrt{6}}{6} \\ \frac{1}{2} & \frac{\sqrt{5}}{10} & \frac{\sqrt{6}}{3} \end{bmatrix} \quad R = \begin{bmatrix} 2 & 1 & \frac{1}{2} \\ 0 & \sqrt{5} & \frac{3\sqrt{5}}{2} \\ 0 & 0 & \frac{\sqrt{6}}{2} \end{bmatrix}$$

5. a) Orthogonal
$$\begin{pmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

b) Orthogonal
$$\begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

c) Orthogonal
$$\begin{pmatrix} \cos\theta\sin\theta & \cos^2\theta & \sin\theta \\ -\cos\theta & \sin\theta & 0 \\ -\sin^2\theta & -\cos\theta\sin\theta & \cos\theta \end{pmatrix}$$