

Math 217.002 F25
Solutions to Quiz 27

1. Complete* the partial sentences below into precise definitions for, or precise mathematical characterizations of, the italicized term:

- (a) If A is an $m \times n$ matrix and $\vec{b} \in \mathbb{R}^m$, the vector $\vec{x}^* \in \mathbb{R}^n$ is a *least-squares solution* of the linear system $A\vec{x} = \vec{b}$ if ...

Solution: \vec{x}^* minimizes the residual norm:

$$\|A\vec{x}^* - \vec{b}\| \leq \|A\vec{x} - \vec{b}\| \quad \text{for all } \vec{x} \in \mathbb{R}^n.$$

Equivalently, \vec{x}^* satisfies the normal equations $A^\top A \vec{x}^* = A^\top \vec{b}$.

- (b) Suppose A is an $m \times n$ matrix, the *transpose* of A is ...

Solution: The $n \times m$ matrix $A^\top = [a_{ji}]$ obtained by interchanging rows and columns of $A = [a_{ij}]$; i.e., $(A^\top)_{ij} = a_{ji}$.

2. The functions $\mathfrak{B} = (e^{2x}, \sin(3x), \cos(3x))$ in $C(\mathbb{R})$ are linearly independent. Let $V = \text{Span}(\mathfrak{B})$.

- (a) True or False, no justification needed: The list \mathfrak{B} is a basis for V .

Solution: TRUE. It spans V by definition and is given to be linearly independent.

- (b) Show: if $f \in V$, then $f' + 7f$ is also in V .

Solution: If $f(x) = \alpha e^{2x} + \beta \sin(3x) + \gamma \cos(3x)$, then

$$f'(x) + 7f(x) = 9\alpha e^{2x} + (7\beta - 3\gamma) \sin(3x) + (3\beta + 7\gamma) \cos(3x) \in V.$$

- (c) Compute $[T]_{\mathfrak{B}}$ where $T: V \rightarrow V$ is the linear transformation defined by

$$T(g) = g' + 7g$$

for $g \in V$.

Solution:

$$T(e^{2x}) = 9e^{2x}, \quad T(\sin 3x) = 7 \sin 3x + 3 \cos 3x, \quad T(\cos 3x) = -3 \sin 3x + 7 \cos 3x.$$

Thus, relative to $\mathfrak{B} = (e^{2x}, \sin 3x, \cos 3x)$,

$$[T]_{\mathfrak{B}} = \begin{bmatrix} 9 & 0 & 0 \\ 0 & 7 & -3 \\ 0 & 3 & 7 \end{bmatrix}.$$

*For full credit, please write out fully what you mean instead of using shorthand phrases.

- (d) The list $\mathcal{A} = (e^{2x}, e^{2x} + \cos(3x) - \sin(3x), e^{2x} + \cos(3x) + \sin(3x))$ is another basis for V . Compute both $S_{\mathcal{A} \rightarrow \mathcal{B}}$ and $S_{\mathcal{B} \rightarrow \mathcal{A}}$.

Solution: Coordinates of \mathcal{A} -basis vectors in \mathcal{B} :

$$[e^{2x}]_{\mathcal{B}} = (1, 0, 0)^{\top}, \quad [e^{2x} + \cos 3x - \sin 3x]_{\mathcal{B}} = (1, -1, 1)^{\top}, \quad [e^{2x} + \cos 3x + \sin 3x]_{\mathcal{B}} = (1, 1, 1)^{\top}.$$

Hence

$$S_{\mathcal{A} \rightarrow \mathcal{B}} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & -1 & 1 \\ 0 & 1 & 1 \end{bmatrix}, \quad S_{\mathcal{B} \rightarrow \mathcal{A}} = (S_{\mathcal{A} \rightarrow \mathcal{B}})^{-1} = \begin{bmatrix} 1 & 0 & -1 \\ 0 & -\frac{1}{2} & \frac{1}{2} \\ 0 & \frac{1}{2} & \frac{1}{2} \end{bmatrix}.$$

- (e) Compute $[T]_{\mathcal{A}}$.

Solution:

$$[T]_{\mathcal{A}} = S_{\mathcal{B} \rightarrow \mathcal{A}} [T]_{\mathcal{B}} S_{\mathcal{A} \rightarrow \mathcal{B}} = \begin{bmatrix} 9 & 5 & -1 \\ 0 & 7 & 3 \\ 0 & -3 & 7 \end{bmatrix}.$$

3. True or False. If you answer true, then state TRUE. If you answer false, then state FALSE. Justify your answer with either a short proof or an explicit counterexample.

- (a) The standard matrix of an orthogonal projection of \mathbb{R}^n onto a subspace V is symmetric.

Solution: TRUE. The orthogonal projection P (w.r.t. the standard inner product) satisfies $P = P^{\top}$. For example, if A has columns forming a basis of V , then

$$P = A(A^{\top}A)^{-1}A^{\top},$$

$$\text{and } P^{\top} = A(A^{\top}A)^{-1}A^{\top} = P.$$