

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

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

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\*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  $S_{\mathcal{A} \rightarrow \mathfrak{B}}$  and  $S_{\mathfrak{B} \rightarrow \mathcal{A}}$ .

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

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

Hence

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

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

**Solution:**

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

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

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

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