Applied Linear Algebra in Data Analaysis
Orthogonality Assignment

1. Consider an orthonormal set of vectors,

$$V = \{\mathbf{v}_1, \mathbf{v}_2, \dots \mathbf{v}_r\} \quad \mathbf{v}_i \in \mathbb{R}^n \quad \forall i \in \{1, 2, \dots r\}$$

If there is a vector $\mathbf{w} \in \mathbb{R}^n$ such that $\mathbf{v}_i^T \mathbf{w} = 0 \ \forall i \in \{1, 2, \dots r\}$. Prove that $\mathbf{w} \notin span\,(V)$.

2. Consider the following set of vectors in $\mathbb{R}^4$.

$$V = \left\{ \begin{bmatrix} 1 \\ -2 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ -1 \\ 1 \\ 4 \end{bmatrix} \right\}$$

Find the set of all vectors that are orthogonal to V?

3. For a matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$, prove that $C(\mathbf{A}) \perp N\left(\mathbf{A}^T\right)$ and $C\left(\mathbf{A}^T\right) \perp N(\mathbf{A})$.

4. If the columns of a matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$ are orthonormal, prove that $\mathbf{A}^{-1} = \mathbf{A}^T$. What is $\mathbf{A}^T\mathbf{A}$ when $\mathbf{A}$ is rectangular ($\mathbf{A} \in \mathbb{R}^{m \times n}$) with orthonormal columns?

5. What will happen when the Gram-Schmidt procedure is applied to: (a) orthonormal set of vectors; and (b) orthogonal set of vectors? If the set of vectors are columns of a matrix $\mathbf{A}$, then what are the corresponding $\mathbf{Q}$ and $\mathbf{R}$ matrices for the orthonormal and orthogonal cases?

6. Prove that the rank of an orthogonal projection matrix $\mathbf{P}_S = \mathbf{U}\mathbf{U}^T$ onto a subspace $\mathcal{S}$ is equal to the dim $\mathcal{S}$, where the columns of $\mathbf{U}$ form an orthonormal basis of $\mathcal{S}$.

7. If the columns of $\mathbf{A} \in \mathbb{R}^{m \times n}$ represent a basis for the subspace $\mathcal{S} \subset \mathbb{R}^m$. Find the orthogonal projection matrix $\mathbf{P}_{\mathcal{S}}$ onto the subspace $\mathcal{S}$. Hint: Gram-Schmidt orthogonalization.

8. Consider two orthogornal matrices $\mathbf{Q}_1$ and $\mathbf{Q}_2$. Is the $\mathbf{Q}_2^T\mathbf{Q}_1$ an orthogonal matrix? If yes, prove that it is so, else provide a counter-example showing $\mathbf{Q}_2^T\mathbf{Q}_1$ is not orthogonal.

9. Let $\mathbf{P}_{\mathcal{S}}$ represent an orthogonal projection matrix onto to the subspace $\mathcal{S} \subset \mathbb{R}^n$. What can you say about the rank of the matrix $\mathbf{P}_{\mathcal{S}}$? Explain how you can obtain an orthonormal basis for $\mathcal{S}$ from $\mathbf{P}_{\mathcal{S}}$.

10. Consider a 1 dimensional subspace spanned by the vector $\mathbf{u} \in \mathbb{R}^n$. What kind of a geometric operation does the matrix $\mathbf{I} - 2\frac{\mathbf{u}\mathbf{u}^T}{\mathbf{u}^T\mathbf{u}}$ represent?

11. Prove that when a triangular matrix is orthogonal, it is diagonal.

12. If an orthogonal matrix $\mathbf{Q} \in \mathbb{R}^{n \times n}$ is to be partitioned such that, $\mathbf{Q} = \begin{bmatrix} \mathbf{Q}_1 & \mathbf{Q}_2 \end{bmatrix}$, then prove that $C(\mathbf{Q}_1) \perp C(\mathbf{Q}_2)$.

13. Find an orthonormal basis for the subspace spanned by $\left\{ \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix}, \begin{bmatrix} -1 \\ -1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ -3 \\ 3 \end{bmatrix} \right\}$.