

MA6201 - LINEAR ALGEBRA.  
ASSIGNMENT-II.

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- 1) solve the following system by LU decomposition method.  
 $x + y + z = 3$ ;  $2x - y + 3z = 16$ ;  $3x + y - z = -3$ .

Soln

Given:-

$$x + y + z = 3$$

$$2x - y + 3z = 16$$

$$3x + y - z = -3.$$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & -1 & -3 \\ 3 & 1 & -1 \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \text{ \& } B = \begin{bmatrix} 3 \\ 16 \\ -3 \end{bmatrix}.$$

such that  $AX = B$ .

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

$$\sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & -3 & -4 \\ 0 & -2 & -4 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & -3 & -4 \\ 0 & 0 & -2 \end{bmatrix} R_3 \rightarrow 3R_3 + 2R_2.$$

$$\text{Therefore } L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 1 & 1 \end{bmatrix} \text{ and } U = \begin{bmatrix} 1 & 1 & 1 \\ 0 & -3 & -4 \\ 0 & 0 & -2 \end{bmatrix}.$$

Next to solve  $LY = B$  when  $Y = \begin{bmatrix} x_1 \\ y_1 \\ z_1 \end{bmatrix}$ .

$$\begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \\ z_1 \end{bmatrix} = \begin{bmatrix} 3 \\ 16 \\ -3 \end{bmatrix}.$$

$$\boxed{x_1 = 3}$$

②

$$\rightarrow 2x_1 + y_1 = 11$$

$$6 + y_1 = 11$$

$$y_1 = 11 - 6$$

$$\boxed{y_1 = 5}$$

$$\rightarrow 3x_1 + y_1 + z_1 = -3$$

$$9 + 5 + z_1 = -3$$

$$\boxed{z_1 = -17}$$

Next to solve  $Vx = y$ .

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & -3 & 1 \\ 0 & 0 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ 11 \\ -3 \end{bmatrix}$$

$$\rightarrow \boxed{z = +3/2}$$

$$\rightarrow -3y + 3/2 = 11$$

$$-6y + 3 = 22$$

$$-6y = 19$$

$$\boxed{y = -19/6}$$

$$\rightarrow x + y + z = 3$$

$$x - \frac{19}{6} + \frac{3}{2} = 3$$

$$x - \frac{19 + 9}{6} = 3$$

$$x - \frac{10}{6} = 3$$

$$6x - 10 = 18$$

$$6x = 28$$

$$x = 28/3$$

$$\boxed{x = 14/3}$$

The solution is  $x = 14/3, y = -19/6, z = 3/2$ .

2) using Gauss Jordan method solve

$$10x - 2y + 3z = 23; \quad 2x + 10y - 5z = -33; \quad 3x - 4y + 10z = 41.$$

Solve

Given:-

$$10x - 2y + 3z = 23$$

$$2x + 10y - 5z = -33$$

$$3x - 4y + 10z = 41.$$

The augmented matrix is

$$\left[ \begin{array}{ccc|c} 10 & -2 & 3 & 23 \\ 2 & 10 & -5 & -33 \\ 3 & -4 & 10 & 41 \end{array} \right]$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -1/5 & 3/10 & 23/10 \\ 2 & 10 & -5 & -33 \\ 3 & -4 & 10 & 41 \end{array} \right] \quad R_1 \rightarrow R_1/10$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -1/5 & 3/10 & 23/10 \\ 0 & 52/5 & -28/5 & -188/5 \\ 0 & -17/5 & 9/10 & 34/10 \end{array} \right] \quad \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{array}$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -1/5 & 3/10 & 23/10 \\ 0 & 1 & -7/13 & -47/13 \\ 0 & -17/5 & 9/10 & 34/10 \end{array} \right] \quad R_2 \rightarrow \frac{5R_2}{52}$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 0 & 5/26 & 41/26 \\ 0 & 1 & -7/13 & -47/13 \\ 0 & 0 & -189/26 & 567/26 \end{array} \right] \quad \begin{array}{l} R_1 \rightarrow R_1 + \frac{R_2}{5} \\ R_3 \rightarrow R_3 + \frac{17R_2}{5} \end{array}$$

(9)

$$\sim \begin{bmatrix} 1 & 0 & -5/26 & 41/26 \\ 0 & 1 & -7/13 & -47/13 \\ 0 & 0 & 1 & 3 \end{bmatrix} \quad R_3 \rightarrow \frac{26 R_3}{189}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & 3 \end{bmatrix} \quad \begin{array}{l} R_1 \rightarrow R_1 - \frac{5R_3}{26} \\ R_2 \rightarrow R_2 + \frac{7R_3}{13} \end{array}$$

∴ The solution is

$$x = 1 ; y = -2 ; z = 3$$



- Q. solve the following system by applying first two iterations Gauss Jacobi and continue using Gauss Seidel method correct to 4 decimal places.

$$3x - y + z = 1; 3x + 6y + 2z = 0; 3x + 3y + 7z = 4.$$

Soln  
Given:-

$$3x - y + z = 1$$

$$3x + 6y + 2z = 0$$

$$3x + 3y + 7z = 4$$

$$\text{Therefore, } x = \frac{1}{3}(1 + y - z)$$

$$y = \frac{1}{6}(0 - 3x - 2z)$$

$$z = \frac{1}{7}(4 - 3x - 3y)$$

$$\text{Initial, } x_0 = y_0 = z_0 = 0$$

First Iterative By Gauss Jacobi Method:-

$$x_1 = \frac{1}{3}(1 + y_0 - z_0) = \frac{1}{3}(1 + 0 - 0) = 0.3333$$

$$y_1 = \frac{1}{6}(0 - 3x_0 - 2z_0) = \frac{1}{6}(0) = 0$$

$$z_1 = \frac{1}{7}(4 - 3x_0 - 3y_0) = \frac{1}{7}(4) = 0.5714$$

$$\therefore x_1 = 0.3333; y_1 = 0; z_1 = 0.5714$$

Second Iterative by Gauss Jacobi Method:-

$$x_2 = \frac{1}{3}(1 + 0 - 0.5714) = 0.1429$$

$$y_2 = \frac{1}{6}(0 - 3(0.3333) - 2(0.5714)) = -0.3571$$

$$z_2 = \frac{1}{7}(4 - 3(0.3333) - 3(0)) = 0.4286$$

$$\therefore x_2 = 0.1429; y_2 = -0.3571; z_2 = 0.4286$$

## Gauss Seidel Method:-

(6)

### Third Iteration

$$x_3 = \frac{1}{3}(1 - 0.3571 - 0.4286) = 0.0714$$

$$y_3 = \frac{1}{6}(-3(0.0714) - 2(0.4286)) = -0.1786$$

$$z_3 = \frac{1}{7}(4 - 3(0.0714) - 3(-0.1786)) = 0.6174$$

### Fourth Iteration:-

$$x_4 = \frac{1}{3}(1 - 0.1786 - 0.6174) = 0.0680$$

$$y_4 = \frac{1}{6}(-3(0.0680) - 2(0.6174)) = -0.2398$$

$$z_4 = \frac{1}{7}(4 - 3(0.0680) - 3(-0.2398)) = 0.6455$$

### Fifth Iteration:-

$$x_5 = 0.0384$$

$$y_5 = -0.2342$$

$$z_5 = 0.6553$$

### Sixth Iteration:-

$$x_6 = 0.0368$$

$$y_6 = -0.2368$$

$$z_6 = 0.6572$$

### Seventh Iteration:-

$$x_7 = 0.0353$$

$$y_7 = -0.2367$$

$$z_7 = 0.6577$$

8th Iteration:

$$x_8 = 0.0352$$

$$y_8 = -0.2368$$

$$z_8 = 0.6578$$

9th Iteration

$$x_9 = 0.0351$$

$$y_9 = -0.2368$$

$$z_9 = 0.6578$$

10th Iteration

$$x_{10} = 0.0351$$

$$y_{10} = -0.2368$$

$$z_{10} = 0.6578$$

∴ The solution

$$x = 0.0351; y = -0.2368; z = 0.6578$$

4). solve by Gauss Elimination Method

$$2x + 6y + 10z = 0; x + 3y + 3z = 2; 3x + 14y + 28z = -8.$$

Solve  
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$$2x + 6y + 10z = 0$$

$$x + 3y + 3z = 2.$$

$$3x + 14y + 28z = -8.$$

The augmented matrix is

$$\left[ \begin{array}{ccc|c} 2 & 6 & 10 & 0 \\ 1 & 3 & 3 & 2 \\ 3 & 14 & 28 & -8 \end{array} \right]$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 3 & 5 & 0 \\ 1 & 3 & 3 & 2 \\ 3 & 14 & 28 & -8 \end{array} \right] R_1 \rightarrow R_1 / 2.$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 3 & 5 & 0 \\ 0 & 0 & -2 & 2 \\ 0 & 5 & 13 & -8 \end{array} \right] \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - 3R_1. \end{array}$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 3 & 5 & 0 \\ 0 & 5 & 13 & -8 \\ 0 & 0 & -2 & 2 \end{array} \right] R_2 \leftrightarrow R_3.$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 3 & 5 & 0 \\ 0 & 1 & 13/5 & -8/5 \\ 0 & 0 & -2 & 2 \end{array} \right] R_2 \rightarrow R_2 / 5.$$



9)

$$\sim \begin{bmatrix} 1 & 0 & -14/5 & 24/5 \\ 0 & 1 & 13/5 & -8/5 \\ 0 & 0 & 2 & 2 \end{bmatrix} \quad R_1 \rightarrow R_1 - 3R_2$$

$$\sim \begin{bmatrix} 1 & 0 & -14/5 & 24/5 \\ 0 & 1 & 13/5 & -8/5 \\ 0 & 0 & 1 & -1 \end{bmatrix} \quad R_3 \rightarrow R_3 / -2$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix} \quad R_1 \rightarrow R_1 + \frac{14}{5}R_3$$

Therefore the solution is

$$x = 2, y = 1 \text{ \& } z = -1$$

⑩  
c) Determine whether  $V_2(\mathbb{R})$  is an inner product space or not with an inner product defined by

$$\langle x, y \rangle = x_1 y_1 + x_2 y_1 - x_1 y_2 + 4x_2 y_2$$

where

$$x = (x_1, x_2) \text{ and } y = (y_1, y_2).$$

Soln

Given:

$$\langle x, y \rangle = x_1 y_1 + x_2 y_1 - x_1 y_2 + 4x_2 y_2$$

$$\text{where } x = (x_1, x_2) \text{ and } y = (y_1, y_2).$$

$$\text{Let } z = (z_1, z_2).$$

$$\begin{aligned} \text{a) } \langle x+z, y \rangle &= \langle (x_1, x_2) + (z_1, z_2), (y_1, y_2) \rangle \\ &= \langle (x_1+z_1, x_2+z_2), (y_1, y_2) \rangle \\ &= (x_1+z_1)y_1 + (x_2+z_2)y_1 - (x_1+z_1)y_2 + 4(x_2+z_2)y_2 \\ &= x_1 y_1 + y_1 z_1 + x_2 y_1 + y_1 z_2 - x_1 y_2 - y_2 z_1 + 4x_2 y_2 + 4y_2 z_2 \\ &= (x_1 y_1 + x_2 y_1 - x_1 y_2 + 4x_2 y_2) + (z_1 y_1 + z_2 y_1 - z_1 y_2 + 4z_2 y_2) \\ &= \langle x, y \rangle + \langle z, y \rangle. \end{aligned}$$

$$\begin{aligned} \text{b) } \langle \langle x, y \rangle \rangle &= \langle \langle (x_1, x_2), (y_1, y_2) \rangle \rangle \\ &= \langle (x_1, x_2), (y_1, y_2) \rangle \\ &= x_1 y_1 + x_2 y_1 - x_1 y_2 + 4x_2 y_2 \\ &= \langle x, y \rangle. \end{aligned}$$

$$\begin{aligned} \text{c) } \langle x, x \rangle &= x_1^2 + x_2 x_1 - x_1 x_2 + 4x_2^2 \\ &= x_1^2 + 4x_2^2. \end{aligned}$$

$$\begin{aligned} \text{d) } \langle \overline{x}, y \rangle &= \overline{x_1 y_1 + x_2 y_1 - x_1 y_2 + 4x_2 y_2} \\ &= \overline{x_1 y_1} + \overline{x_2 y_1} - \overline{x_1 y_2} + \overline{4x_2 y_2} \\ &= x_1 y_1 + x_2 y_1 - x_1 y_2 + 4x_2 y_2 \\ &\neq \langle y, x \rangle. \end{aligned}$$

Therefore, the condition  $\langle \overline{x}, y \rangle \neq \langle y, x \rangle$  is not satisfied.  
The given  $V_2(\mathbb{R})$  is not an inner product space.

(11)

Let  $V = P_2(\mathbb{R})$  be the set of all polynomials of degree less than or equal to 2 with real coefficients and with the ~~linear equation~~ inner product

$$\langle f(x), g(x) \rangle = \int_0^1 f(t) g(t) dt.$$

Using Gram-Schmidt orthogonalization process

construct an orthogonal basis from the given set

$$S = \{1, x, x^2\} \text{ of } V.$$

Soln Basis for  $P_2(\mathbb{R})$ ,  $S = \{1, x, x^2\}$ ;  $w_1 = 1$ ;  $w_2 = x$ ;  $w_3 = x^2$   
To find  $S' = \{v_1, v_2, v_3\}$ .

Take  $v_1 = w_1 = 1$ .

$$v_2 = w_2 - \frac{\langle w_2, v_1 \rangle}{\|v_1\|^2} v_1$$

$$\|v_1\|^2 = \langle v_1, v_1 \rangle = \int_0^1 1 \cdot 1 dt = \left[ \frac{t}{2} \right]_0^1 = 1/2.$$

$$\therefore v_2 = x - 1/2$$

$$\boxed{v_2 = \frac{2x-1}{2}}$$

$$v_3 = w_3 - \frac{\langle w_3, v_1 \rangle}{\|v_1\|^2} v_1 - \frac{\langle w_3, v_2 \rangle}{\|v_2\|^2} v_2.$$

$$\langle w_3, v_1 \rangle = \int_0^1 t^2 \cdot 1 dt = \left[ \frac{t^3}{3} \right]_0^1 = 1/3.$$

$$\begin{aligned} \langle w_3, v_2 \rangle &= \int_0^1 t^2 \cdot \frac{(2t-1)}{2} dt = \frac{1}{2} \int_0^1 (2t^3 - t^2) dt \\ &= \frac{1}{2} \left[ \frac{2t^4}{4} - \frac{t^3}{3} \right]_0^1 \\ &= \frac{1}{2} \left[ \frac{1}{2} - \frac{1}{3} \right] \end{aligned}$$

$$\begin{aligned} \langle w_3, v_2 \rangle &= \frac{1}{12} \\ \|v_2\|^2 = \langle v_2, v_2 \rangle &= \int_0^1 \frac{(2t-1)^2}{4} dt = \frac{1}{4} \int_0^1 (4t^2 - 4t + 1) dt \\ &= \frac{1}{4} \left[ \frac{4t^3}{3} - \frac{4t^2}{2} + t \right]_0^1 = \frac{1}{4} \left[ \frac{4}{3} - 2 + 1 \right] \\ &= \frac{1}{4} \left[ \frac{4-6+3}{3} \right] = \frac{1}{12} \end{aligned}$$

$$\boxed{\|v_2\|^2 = 1/12}$$

(12)

$$v_3 = x^2 - \left(\frac{1}{3}\right)1 - \left(\frac{1}{12}\right)\left(\frac{12}{1}\right)\left(\frac{2x-1}{2}\right)$$

$$= \frac{3x^2-1}{3} - \frac{2x-1}{2} = \frac{6x^2-2-6x-3}{6} = \frac{6x^2-6x-5}{6}$$

$$v_3 = \frac{6x^2-6x-5}{6}$$

The set is  $\left\{1, \frac{2x-1}{2}, \frac{6x^2-6x-5}{6}\right\}$  is an orthogonal set

For  $v_1$ :  $\frac{1}{\|v_1\|} v_1 = \frac{1}{1} \cdot 1 = 1$

For  $v_2$ :  $\frac{1}{\|v_2\|} v_2 = \frac{1}{\sqrt{12}} \cdot \frac{(2x-1)}{2} = \frac{\sqrt{3}(2x-1)}{2}$

$$= 2\sqrt{3}(2x-1).$$

For  $v_3$ :  $\frac{1}{\|v_3\|} v_3 = \frac{1}{\sqrt{181}} \cdot \frac{(6x^2-6x-5)}{6} = \frac{\sqrt{5}(6x^2-6x-5)}{181}$

$$\|v_3\|^2 = \int_0^1 \left[ \frac{(6t^2-6t-5)}{6} \right]^2 dt.$$

$$= \frac{1}{180} \left[ t(36t^4 - 90t^3 - 40t^2 + 150t + 125) \right]_0^1$$

$$= \frac{1}{180} [36 - 90 - 40 + 150 + 125]$$

$$= \frac{181}{180}$$

$$\left\{1, 2\sqrt{3}(2x-1), \frac{\sqrt{5}}{181}(6x^2-6x-5)\right\}$$

form an orthonormal basis.



7) Using least square approximation determine the best fit for the data: (13)  
 $\{(-3, 9), (-2, 6), (0, 2), (1, 1)\}$ .

Soln.

$$A = \begin{pmatrix} t_1 & 1 \\ t_2 & 1 \\ \vdots & \vdots \\ t_n & 1 \end{pmatrix} = \begin{pmatrix} -3 & 1 \\ -2 & 1 \\ 0 & 1 \\ 1 & 1 \end{pmatrix}; Y = \begin{pmatrix} 9 \\ 6 \\ 2 \\ 1 \end{pmatrix}; X_0 = \begin{pmatrix} c \\ d \end{pmatrix}.$$

To find:  $c$  and  $d$  where  $y = ct + d$  is the least square approximation.

WKT  $X_0 = (A^* A)^{-1} A^* Y$ .

$$\bar{A} = \begin{pmatrix} -3 & 1 \\ -2 & 1 \\ 0 & 1 \\ 1 & 1 \end{pmatrix} \quad A^* = (\bar{A})^T = \begin{pmatrix} -3 & -2 & 0 & 1 \\ 1 & 1 & 1 & 1 \end{pmatrix}$$

$$A^* A = \begin{pmatrix} -3 & -2 & 0 & 1 \\ 1 & 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} -3 & 1 \\ -2 & 1 \\ 0 & 1 \\ 1 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} (9) + (4) + (1) & -3 - 2 + 1 \\ -3 - 2 + 1 & 1 + 1 + 1 + 1 \end{pmatrix}$$

$$A^* A = \begin{pmatrix} 14 & -4 \\ -4 & 4 \end{pmatrix}$$

$$(A^* A)^{-1} = \frac{1}{|A^* A|} \text{adj}(A^* A). \quad \left[ \because A^{-1} = \frac{1}{|A|} \text{adj}(A) \right]$$

$$\text{adj}(A^* A) = \begin{pmatrix} 4 & +4 \\ +4 & 14 \end{pmatrix} \quad |A^* A| = 40$$

$$(A^* A)^{-1} = \frac{1}{40} \begin{pmatrix} 4 & 4 \\ 4 & 14 \end{pmatrix}$$



Therefore,

$$\begin{pmatrix} c \\ d \end{pmatrix} = x_0 = \frac{1}{40} \begin{pmatrix} 4 & 4 \\ 4 & 14 \end{pmatrix} \begin{pmatrix} -3 & -2 & 0 & 1 \\ 1 & 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 39 \\ 26 \\ 2 \\ 1 \end{pmatrix}$$

$$= \frac{1}{40} \begin{pmatrix} -8 & -4 & 4 & 8 \\ 2 & 6 & 14 & 18 \end{pmatrix} \begin{pmatrix} 9 \\ 6 \\ 2 \\ 1 \end{pmatrix}$$

$$= \frac{1}{40} \begin{pmatrix} -80 \\ 100 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} c \\ d \end{pmatrix} = \begin{pmatrix} -20 \\ 25 \end{pmatrix}$$

$$c = -20 ; d = 25$$

$\therefore$  The line  $y = ct + d = -20t + 25$  is the square line.

$$\text{Error } E = \|Ax_0 - y\|^2$$

$$Ax_0 = \begin{pmatrix} -3 & 1 \\ -2 & 1 \\ 0 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} -20 \\ 25 \end{pmatrix} = \begin{pmatrix} 340 \\ 260 \\ 100 \\ 20 \end{pmatrix}$$

$$Ax_0 - y = \begin{pmatrix} 340 - 9 \\ 260 - 6 \\ 100 - 2 \\ 20 - 1 \end{pmatrix} = \begin{pmatrix} 331 \\ 254 \\ 98 \\ 19 \end{pmatrix}$$

$$\|Ax_0 - y\|^2 = (331)^2 + (254)^2 + (98)^2 + (19)^2$$

$$\text{Error, } E = 184042$$

15

8). Obtain cholesky decomposition for matrix

$$A = \begin{pmatrix} 1 & 2 \\ 2 & 13 \end{pmatrix}.$$

Soln

Given  $A = \begin{pmatrix} 1 & 2 \\ 2 & 13 \end{pmatrix}.$

$$L_{11} = \sqrt{a_{11}} = 1.$$

$$L_{21} = \frac{a_{21}}{L_{11}} = \frac{2}{1} = 2.$$

$$L_{22} = \sqrt{a_{22} - L_{21}^2} = \sqrt{13 - 4} = 3.$$

$$\therefore L = \begin{bmatrix} L_{11} & 0 \\ L_{21} & L_{22} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 2 & 3 \end{bmatrix}$$

$$L^T = \begin{bmatrix} 1 & 2 \\ 0 & 3 \end{bmatrix}.$$

WKT

$$L L^T = A \quad \text{--- (1)}$$

$$\begin{bmatrix} 1 & 0 \\ 2 & 3 \end{bmatrix} \cdot \begin{bmatrix} 1 & 2 \\ 0 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 2 & 4+9 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 2 \\ 2 & 13 \end{bmatrix} =$$

$$= A.$$

$\therefore$  Eq. (1) is verified.

9). Let  $S = \{v_1, v_2, \dots, v_n\}$  be an orthogonal set of non zero vectors in an inner product space  $V$ . Then prove that  $S$  is linearly independent.

Soln. Let  $S = \{v_1, v_2, \dots, v_n\}$  be a set of non zero vectors in  $\mathbb{R}^n$  and  $S$  is an orthogonal set.

To show that  $S$  is linearly independent

consider the linear combination

$$c_1 v_1 + c_2 v_2 + \dots + c_n v_n = 0.$$

to show that  $c_1 = c_2 = c_3 = \dots = c_n = 0$ .

compute the dot product of  $v_i$  & the above linear combination for each  $i = 1, 2, 3, \dots, n$ .

$$\begin{aligned} 0 &= v_i \cdot 0 \\ &= v_i \cdot (c_1 v_1 + c_2 v_2 + \dots + c_n v_n) \\ &= c_1 v_i \cdot v_1 + c_2 v_i \cdot v_2 + \dots + c_n v_i \cdot v_n \end{aligned}$$

As  $S$  is an orthogonal set,

$$v_i \cdot v_j = 0 \text{ if } i \neq j.$$

Hence all terms but the  $i$ -th one are zero,

Therefore

$$\begin{aligned} 0 &= c_i v_i \cdot v_i \\ &= c_i \|v_i\|^2. \end{aligned}$$

Since  $v_i$  is a non zero vector, its length  $\|v_i\|$  is non zero.

It follows that  $c_i = 0$ .

As this computation, every  $i = 1, 2, \dots, n$ ,

$$c_1 = c_2 = c_3 = \dots = c_n = 0.$$

Hence the set  $S$  is linearly independent.

10) The three vectors  $v_1 = (1, 2, 1)$ ,  $v_2 = (2, 1, -4)$  and  $v_3 = (3, -2, 1)$  are mutually orthogonal. Express the vector  $v = (7, 1, 9)$  as linear combination of  $v_1, v_2, v_3$ .

Soln Given  $v_1, v_2, v_3$  are mutually orthogonal.

$$\langle v_1, v_2 \rangle = 0 ; \langle v_2, v_3 \rangle = 0 ; \langle v_1, v_3 \rangle = 0$$

Given  $v$  is a linear combination of vectors  $v_1, v_2, v_3$

$$\therefore v = c_1 v_1 + c_2 v_2 + c_3 v_3$$

$$(7, 1, 9) = c_1 (1, 2, 1) + c_2 (2, 1, -4) + c_3 (3, -2, 1)$$

Multiply both sides by  $\vec{v}_1$ .

$$\vec{v} \cdot \vec{v}_1 = (c_1 \vec{v}_1 + c_2 \vec{v}_2 + c_3 \vec{v}_3) \cdot \vec{v}_1$$

$$\vec{v} \cdot \vec{v}_1 = c_1 \vec{v}_1 \cdot \vec{v}_1 + c_2 \vec{v}_2 \cdot \vec{v}_1 + c_3 \vec{v}_3 \cdot \vec{v}_1$$

$$c_1 = \frac{\vec{v} \cdot \vec{v}_1}{|\vec{v}_1|^2} ; c_2 = \frac{\vec{v} \cdot \vec{v}_2}{|\vec{v}_2|^2} ; c_3 = \frac{\vec{v} \cdot \vec{v}_3}{|\vec{v}_3|^2}$$

$$c_1 = \frac{(7, 1, 9) \cdot (1, 2, 1)}{1+4+1} = \frac{18}{6} = 3$$

$$c_2 = \frac{(7, 1, 9) \cdot (2, 1, -4)}{-4+1+16} = \frac{-21}{21} = -1$$

$$c_3 = \frac{(7, 1, 9) \cdot (3, -2, 1)}{9+4+1} = \frac{28}{14} = 2$$

$$\therefore v = c_1 v_1 + c_2 v_2 + c_3 v_3$$

$$v = 3v_1 - 1v_2 + 2v_3$$

$$(7, 1, 9) = 3(1, 2, 1) - (2, 1, -4) + 2(3, -2, 1)$$