

1.

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} x_1 & x_4 \\ x_2 & x_5 \\ x_3 & x_6 \end{bmatrix} = \begin{bmatrix} 10 & 13 \\ 11 & 14 \\ 12 & 15 \end{bmatrix} \Rightarrow \begin{bmatrix} x_1 + 2x_2 + 3x_3 & x_4 + 2x_5 + 3x_6 \\ 4x_1 + 5x_2 + 6x_3 & 4x_4 + 5x_5 + 6x_6 \\ 7x_1 + 8x_2 + 9x_3 & 7x_4 + 8x_5 + 9x_6 \end{bmatrix} = \begin{bmatrix} 10 & 13 \\ 11 & 14 \\ 12 & 15 \end{bmatrix}$$

$$\Rightarrow \begin{cases} x_1 + 2x_2 + 3x_3 = 10 \\ 4x_1 + 5x_2 + 6x_3 = 11 \\ 7x_1 + 8x_2 + 9x_3 = 12 \end{cases} \quad \begin{cases} x_4 + 2x_5 + 3x_6 = 13 \\ 4x_4 + 5x_5 + 6x_6 = 14 \\ 7x_4 + 8x_5 + 9x_6 = 15 \end{cases}$$

$$\Rightarrow \begin{cases} -2x_1 - x_2 = 9 \\ 3x_2 + 6x_3 = 29 \\ -3x_1 + 3x_3 = 28 \end{cases} \Rightarrow \begin{cases} x_2 = -2x_1 - 9 \\ x_3 = x_1 + \frac{28}{3} \end{cases}$$

Similarly  $\begin{cases} x_5 = -2x_4 - 12 \\ x_6 = x_4 + \frac{37}{3} \end{cases}$

Thus,  $X = \begin{bmatrix} x_1 & x_4 \\ -2x_1 - 9 & -2x_4 - 12 \\ x_1 + \frac{28}{3} & x_4 + \frac{37}{3} \end{bmatrix}$

①  $x_1 = 0, x_4 = 0$

$$X = \begin{bmatrix} 0 & 0 \\ -9 & -12 \\ \frac{28}{3} & \frac{37}{3} \end{bmatrix}$$

②  $x_1 = 0, x_4 = 1$

$$X = \begin{bmatrix} 0 & 1 \\ -9 & -14 \\ \frac{28}{3} & \frac{40}{3} \end{bmatrix}$$

③  $x_1 = 1, x_4 = 0$

$$X = \begin{bmatrix} 1 & 0 \\ -11 & -12 \\ \frac{31}{3} & \frac{37}{3} \end{bmatrix}$$

④  $x_1 = x_4 = 1$

$$X = \begin{bmatrix} 1 & 1 \\ -11 & -14 \\ \frac{31}{3} & \frac{40}{3} \end{bmatrix}$$

2.  $\begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix} \Rightarrow \begin{cases} x_1 + 3x_2 = 1 \\ 2x_1 + 6x_2 = 3 \end{cases} \Rightarrow \text{No solution}$

$$3. \quad A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & 0 \\ 1 & 3 & 0 \\ 1 & 4 & 1 \end{bmatrix} \quad b = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

The least-squares solution of  $Ax=b$  is  $A^T A x = A^T b$

$$A^T = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad A^T A = \begin{bmatrix} 4 & 10 & 1 \\ 10 & 30 & 4 \\ 1 & 4 & 1 \end{bmatrix}$$

$$A^T b = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \quad [A^T A]^{-1} = \frac{1}{\det(A^T A)} \begin{bmatrix} 14 & -6 & 10 \\ -6 & 3 & -6 \\ 10 & -6 & 20 \end{bmatrix} = \begin{bmatrix} \frac{2}{3} & -1 & \frac{5}{3} \\ -1 & \frac{1}{2} & -1 \\ \frac{5}{3} & -1 & \frac{10}{3} \end{bmatrix}$$

$$\det(A^T A) = 4 \begin{vmatrix} 30 & 4 \\ 4 & 1 \end{vmatrix} - 10 \begin{vmatrix} 10 & 4 \\ 1 & 1 \end{vmatrix} + \begin{vmatrix} 10 & 30 \\ 1 & 4 \end{vmatrix} = 56 - 60 + 10 = 6$$

$$x = (A^T A)^{-1} A^T b = \begin{bmatrix} \frac{2}{3} & -1 & \frac{5}{3} \\ -1 & \frac{1}{2} & -1 \\ \frac{5}{3} & -1 & \frac{10}{3} \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{4}{3} \\ -\frac{1}{2} \\ \frac{2}{3} \end{bmatrix}$$

$$4. \quad Ax = \lambda I x \Rightarrow A - \lambda I = \begin{bmatrix} 1-\lambda & 2 \\ -3 & 1-\lambda \end{bmatrix}$$

$$\det(A - \lambda I) = (1-\lambda)^2 + 6 = 0 \Rightarrow \lambda = 1 \pm \sqrt{6}i$$

$$\textcircled{1} \lambda = 1 + \sqrt{6}i: \begin{bmatrix} -\sqrt{6}i & 2 \\ -3 & \sqrt{6}i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow \begin{cases} 2x_2 - \sqrt{6}ix_1 = 0 \\ -\sqrt{6}ix_2 - 3x_1 = 0 \end{cases}$$

$$\Rightarrow x_2 = \frac{\sqrt{6}i}{2} x_1 \quad v_1 = \begin{bmatrix} 1 \\ \frac{\sqrt{6}i}{2} \end{bmatrix}$$

$$\textcircled{2} \lambda = 1 - \sqrt{6}i$$

Similarly  $v_2 = \begin{bmatrix} 1 \\ -\frac{\sqrt{6}}{2}i \end{bmatrix}$

Therefore  $v_1 \cdot v_2 = \begin{bmatrix} 1 \\ \frac{\sqrt{6}}{2}i \end{bmatrix} \begin{bmatrix} 1 \\ -\frac{\sqrt{6}}{2}i \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix} \neq \begin{bmatrix} 1 \\ 2 \end{bmatrix}$