

Math 33A Worksheet 8

Exercise 1. True or false:

- (a) If A is orthogonal then it is invertible.
 - (b) If A is symmetric it is invertible.
 - (c) Let V be a subspace of \mathbb{R}^n with orthonormal basis $\{u_1, \dots, u_m\}$, and let $\{v_1, \dots, v_{n-m}\}$ be an orthonormal basis for V^\perp . Then $\{u_1, \dots, u_m, v_1, \dots, v_{n-m}\}$ is an orthonormal basis for \mathbb{R}^n .
 - (d) The entries of an orthogonal matrix are all less than or equal to 1 in absolute value.
 - (e) Let V be a subspace of \mathbb{R}^n and B the matrix for orthogonal projection onto V . Then $B^2 = B$.
 - (f) Let $\mathcal{B} = \{v_1, v_2, v_3\} = \left\{ \begin{bmatrix} 2 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 3 \\ -1 \end{bmatrix} \right\}$ be an ordered basis for \mathbb{R}^3 . Then $\begin{bmatrix} 1 \\ -8 \\ 3 \end{bmatrix}_{\mathcal{B}} = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$.
 - (g) If v_1, \dots, v_m is a basis of unit length vectors for a subspace V , there is an orthonormal basis of V containing the vectors v_1 and v_2 .
 - (h) For all $v, w \in \mathbb{R}^n$, $\langle v, w \rangle^2 \leq \|v\|^2 \|w\|^2$ with equality if and only if v, w are perpendicular.
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Exercise 2. Let

$$A = \begin{bmatrix} 2 & 3 & -1 & 0 \\ 2 & 1 & 1 & -4 \end{bmatrix}$$

- (a) Find an orthonormal basis $\mathcal{B} = \{u_1, u_2\}$ for $\ker A$.
 - (b) Using your basis from part (a), find the matrix B for orthogonal projection onto $\ker A$.
 - (c) Find $B_{\mathcal{B}}$.
 - (d) **(Challenge).** Generalize your observation from part (c). Given an orthonormal basis $\mathcal{B} = \{u_1, \dots, u_m\}$ for a subspace V , what is the matrix for orthogonal projection onto V in the basis \mathcal{B} ?
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Exercise 3. Find the QR decomposition of the matrix

$$A = \begin{bmatrix} 1 & -1 & 1 \\ -1 & 1 & 2 \\ 0 & 2 & 1 \end{bmatrix}$$

Exercise 4. Let $A = \begin{bmatrix} 3 & 2 & 2 & 1 \\ 0 & -1 & 2 & 1 \\ 1 & 4 & -6 & -3 \end{bmatrix}$, $V = \text{im } A$.

(a) Find the projection matrix B for proj_W , projection onto V .

(b) Using B , determine whether $\begin{bmatrix} 3 \\ -2 \\ 4 \end{bmatrix} \in \text{im } A$ (since B is projection onto V , a vector v is in V if and only if $B \cdot v = v$).

(c) Find the least squares solution to $Ax = \begin{bmatrix} 3 \\ -2 \\ 4 \end{bmatrix}$.
