

The following problems are based in  $\mathbb{R}^n$  for some values of  $n$ . Use the standard scalar product when necessary.

1. For the vectors  $\mathbf{u} = \begin{pmatrix} 1 \\ 2 \\ 2 \\ 0 \end{pmatrix}$  and  $\mathbf{v} = \begin{pmatrix} 1 \\ 1 \\ -1 \\ 1 \end{pmatrix}$ , let  $S = \text{Span}(\mathbf{u}, \mathbf{v})$  and find a basis

for  $S^\perp$ . Hint: this comes down to solving a system of equations.

**Ans:** We need to solve the system:  $\mathbf{u}^T \mathbf{x} = 0$ ,  $\mathbf{v}^T \mathbf{x} = 0$ .

The augmented matrix of this system is  $\left( \begin{array}{cccc|c} 1 & 2 & 2 & 0 & 0 \\ 1 & 1 & -1 & 1 & 0 \end{array} \right)$ .

Reduced echelon form is  $\left( \begin{array}{cccc|c} 1 & 0 & -4 & 2 & 0 \\ 0 & 1 & 3 & -1 & 0 \end{array} \right)$ .

This gives the equations:  $x_1 = 4x_3 - 2x_4$  and  $x_2 = -3x_3 + x_4$ . Let  $x_3 = \alpha$  and

$x_4 = \beta$ ; the solutions are  $\mathbf{x} = \begin{pmatrix} 4\alpha - 2\beta \\ -3\alpha + \beta \\ \alpha \\ \beta \end{pmatrix}$  and the basis is:  $\begin{pmatrix} 4 \\ -3 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 1 \\ 0 \\ 1 \end{pmatrix}$ .

2. Find the *least squares solution*  $\hat{\mathbf{x}}$  for the *inconsistent system*:

$$\begin{aligned} x_1 - x_2 - 2x_3 &= 1 \\ x_1 - x_2 &= 3 \\ 2x_1 + x_2 + x_3 &= 7 \\ + x_2 + x_3 &= 5 \end{aligned}$$

**Ans:** Let  $A = \begin{pmatrix} 1 & -1 & -2 \\ 1 & -1 & 0 \\ 2 & 1 & 1 \\ 0 & 1 & 1 \end{pmatrix}$  and  $\mathbf{b} = \begin{pmatrix} 1 \\ 3 \\ 7 \\ 5 \end{pmatrix}$  so the system is  $A\mathbf{x} = \mathbf{b}$ , and we solve

instead  $A^T A \mathbf{x} = A^T \mathbf{b}$ . That is,  $\begin{pmatrix} 6 & 0 & 0 \\ 0 & 4 & 4 \\ 0 & 4 & 6 \end{pmatrix} \mathbf{x} = \begin{pmatrix} 18 \\ 8 \\ 10 \end{pmatrix}$ .

Row reduce:  $\left( \begin{array}{ccc|c} 6 & 0 & 0 & 18 \\ 0 & 4 & 4 & 8 \\ 0 & 4 & 6 & 10 \end{array} \right) \rightarrow \left( \begin{array}{ccc|c} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{array} \right)$ . This has solution  $\hat{\mathbf{x}} = \begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix}$ .

Check this by verifying that the residual  $\mathbf{b} - A\hat{\mathbf{x}} = \begin{pmatrix} 1 \\ 1 \\ -1 \\ 3 \end{pmatrix}$  is orthogonal to the

columns of  $A$ .