

Answer all 6 questions. No notes or calculators are allowed. Show all working and provide all reasoning where required. An unjustified answer will receive little credit.

$$\text{Let } E = \left\langle \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\rangle, \quad G = \left\langle \begin{pmatrix} 5 \\ 2 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \end{pmatrix} \right\rangle, \quad \text{and} \quad H = \left\langle \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \begin{pmatrix} 3 \\ 2 \end{pmatrix} \right\rangle.$$

- (15) 1. (a) Find the *transition matrix*,  ${}_G(I)_E$ , from the *basis E* to the *basis G*; and the *transition matrix*,  ${}_H(I)_E$ , from the *basis E* to the *basis H*.  
(b) Find the *transition matrix*,  ${}_H(I)_G$ , from the *basis G* to the *basis H*; and the *transition matrix*,  ${}_G(I)_H$ , from the *basis H* to the *basis G*.

$$\text{Let } A = \begin{pmatrix} 1 & -2 & -1 & -1 \\ -1 & 2 & 5 & 3 \\ 2 & -4 & 0 & -1 \end{pmatrix}.$$

- (25) 2. (a) Find bases B & C for the *row space* and the *null space* of the matrix A.  
(b) Find bases D and F for the *co-null space* and the *column space* of A.  
(c) Verify your answers by checking that  $[B][C] = [O]$  and  $[D][F] = [O]$ .

- (15) 3. (a) Let  $\underline{v}$  &  $\underline{w}$  be non-zero vectors in  $\mathcal{R}^n$ . Define  $\text{proj}_{\underline{v}}(\underline{w})$  and  $\text{orthog}_{\underline{v}}(\underline{w})$ .  
(b) Find the shortest distance between the line  $\Lambda = \{ \alpha (2, 1, -1)^T : \alpha \in \mathcal{R} \}$  and the point  $P = (1, 2, -2)^T$ .

- (15) 4. (a) Find the *best least squares fit* by a *linear function*  $c_0 + c_1 x$  to the data below.  
(b) Check *how close* your *best fit* answers are to the given values of  $y(x)$ .

$x$	-1	0	1	2	$x$	-1	0	1	2
$y(x)$	3	2	0	-2	$c_0 + c_1 x$	?	?	?	?

- (15) 5. (a) Using the *Gram-Schmidt orthogonalization process*, find an *orthogonal basis* of the subspace,  $S = \text{span} \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix} \right\}$  and *check* that it is orthogonal.  
(b) Using part (a), find an *orthonormal basis* of the subspace S.

- (15) 6. (a) Define what is an *orthogonal set* of vectors in  $\mathcal{R}^n$  and what is the *orthogonal complement*  $S^\perp$  of a subspace S of  $\mathcal{R}^n$ . (Here  $\mathcal{R}$  = set of real numbers).  
(b) If L is a *linear transformation* from V to W and R is a subspace of V, prove that  $L[R]$  is also a *subspace* of W.

$${}^F(I)_E = \{ {}_E(I)_G \}^{-1} = \begin{bmatrix} 5 & 3 \\ 2 & 1 \end{bmatrix}^{-1} = \frac{1}{5-6} \begin{bmatrix} 1 & -3 \\ -2 & 5 \end{bmatrix} = \begin{bmatrix} -1 & 3 \\ 2 & -5 \end{bmatrix}$$

$${}^H(I)_E = \{ {}_E(I)_H \}^{-1} = \begin{bmatrix} 2 & 3 \\ 1 & 2 \end{bmatrix}^{-1} = \frac{1}{4-3} \begin{bmatrix} 2 & -3 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 2 & -3 \\ -1 & 2 \end{bmatrix}$$

$$(b) {}_H(I)_G = {}_H(I)_{EE} (I)_G = \begin{bmatrix} 2 & -3 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 5 & 3 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 4 & 3 \\ -1 & -1 \end{bmatrix}$$

$${}_G(I)_H = {}_G(I)_{EE} (I)_H = \begin{bmatrix} -1 & 3 \\ 2 & -5 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ -1 & -4 \end{bmatrix}$$

$$\text{Check: } {}_G(I)_H = \{ {}_H(I)_G \}^{-1} = \begin{bmatrix} 4 & 3 \\ -1 & -1 \end{bmatrix}^{-1} = \frac{1}{(-4)+3} \begin{bmatrix} -1 & -3 \\ 1 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ -1 & -4 \end{bmatrix} \checkmark$$

$$2(a) \begin{bmatrix} 1 & -2 & -1 & -1 \\ -1 & 2 & 5 & 3 \\ 2 & 4 & 0 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & -1 & -1 \\ 0 & 0 & 4 & 2 \\ 0 & 0 & 2 & 1 \end{bmatrix} \begin{array}{l} R_2 \leftarrow R_2 + R_1 \\ R_3 \leftarrow R_3 - 2R_1 \end{array}$$

$$\rightarrow \begin{bmatrix} 1 & -2 & 0 & -1/2 \\ 0 & 0 & 1 & 1/2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_1 \leftarrow R_1 + (1/4)R_2 \\ R_2 \leftarrow (1/4)R_2 \\ R_3 \leftarrow R_3 - (1/2)R_2 \end{array} \quad A_s = \begin{bmatrix} 1 & -2 & 0 & -1/2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1/2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$I_4 - A_s = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 & -2 & 0 & -1/2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1/2 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 2 & 0 & 1/2 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1/2 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$\therefore$  Basis of  $\text{RowSp}(A) = \{(1, -2, 0, -1/2), (0, 0, 1, 1/2)\} = [B]$   
 and basis of  $\text{NullSp}(A) = \{(2, 1, 0, 0)^T, (1/2, 0, -1/2, 1)^T\} = [C]$

$$[B][C] = \begin{bmatrix} 1 & -2 & 0 & -1/2 \\ 0 & 0 & 1 & 1/2 \end{bmatrix} \begin{bmatrix} 2 & 1/2 \\ 1 & 0 \\ 0 & -1/2 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \checkmark$$

$$(b) [A|I_3] = \left[ \begin{array}{cccc|ccc} 1 & -2 & -1 & -1 & 1 & 0 & 0 \\ -1 & 2 & 5 & 3 & 0 & 1 & 0 \\ 2 & 4 & 0 & -1 & 0 & 0 & 1 \end{array} \right] \rightarrow \left[ \begin{array}{cccc|ccc} 1 & -2 & -1 & -1 & 1 & 0 & 0 \\ 0 & 0 & 4 & 2 & 1 & 1 & 0 \\ 0 & 0 & 2 & 1 & -2 & 0 & 1 \end{array} \right] \begin{array}{l} R_2 \leftarrow R_2 + R_1 \\ R_3 \leftarrow R_3 - 2R_1 \end{array}$$

$$\rightarrow \left[ \begin{array}{cccc|ccc} 1 & -2 & -1 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1/2 & 1/4 & 1/4 & 0 \\ 0 & 0 & 0 & 0 & -5/2 & -1/2 & 1 \end{array} \right] \begin{array}{l} R_2 \leftarrow (1/4)R_2 \\ R_3 \leftarrow R_3 - (1/2)R_2 \end{array} \quad D = \{(-5/2, -1/2, 1)\}$$

$$F = \left\{ \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}, \begin{pmatrix} -1 \\ 5 \\ 0 \end{pmatrix} \right\}$$

$$\text{Check } [D][F] = \begin{bmatrix} -5/2 & -1/2 & 1 \end{bmatrix} \begin{bmatrix} -1 & -1 \\ -1 & 5 \\ 2 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \end{bmatrix} \checkmark$$

3(a) The projection of  $\underline{w}$  onto  $\underline{v}$  is defined by  $\text{proj}_{\underline{v}}(\underline{w}) = \frac{\{\underline{w} \cdot \underline{v}\}}{\|\underline{v}\|^2} \underline{v}$  and  $\text{orthog}_{\underline{v}}(\underline{w}) = \underline{w} - \left(\frac{\underline{w} \cdot \underline{v}}{\|\underline{v}\|^2}\right) \underline{v}$ . (2)

(b) Let  $Q$  be the point on  $\Lambda = \{\alpha(2, 1, -1)^T : \alpha \in \mathbb{R}\}$  that is closest to  $P$ . Then  $Q = (2\alpha_0, \alpha_0, -\alpha_0)^T$  & we will have  $\vec{PQ} \perp (2, 1, -1)^T$

Now  $\vec{PQ} = \vec{PQ} = \vec{PQ} = -\vec{OP} + \vec{OQ} = -\begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix} + \begin{pmatrix} 2\alpha_0 \\ \alpha_0 \\ -\alpha_0 \end{pmatrix} = \begin{pmatrix} 2\alpha_0 - 1 \\ \alpha_0 - 2 \\ -\alpha_0 + 2 \end{pmatrix}$ . So

$0 = \vec{PQ} \cdot (2, 1, -1)^T = \begin{pmatrix} 2\alpha_0 - 1 \\ \alpha_0 - 2 \\ -\alpha_0 + 2 \end{pmatrix} \cdot \begin{pmatrix} 2 \\ 1 \\ -1 \end{pmatrix} \Rightarrow (4\alpha_0 - 2) + (\alpha_0 - 2) + (\alpha_0 - 2) = 0$   
 $\therefore 6\alpha_0 - 6 = 0 \Rightarrow \alpha_0 = 1$ .

$\therefore \vec{PQ} = \begin{pmatrix} 2 - 1 \\ 1 - 2 \\ -1 + 2 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$ . So shortest distance from  $P$  to  $\Lambda$  will be  $\|\vec{PQ}\| = \sqrt{1^2 + (-1)^2 + 1^2} = \sqrt{3}$ .

4(a) Suppose  $y(x) = c_0 + c_1 x$ . Then

$$\begin{aligned} c_0 + c_1(-1) &= 3 \\ c_0 + c_1(0) &= 2 \\ c_0 + c_1(1) &= 0 \\ c_0 + c_1(2) &= -2 \end{aligned}$$

$\therefore \begin{bmatrix} 1 & -1 \\ 1 & 0 \\ 1 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} c_0 \\ c_1 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \\ 0 \\ -2 \end{bmatrix}$ . So  $A^T A \begin{bmatrix} \hat{c}_0 \\ \hat{c}_1 \end{bmatrix} = A^T \underline{b}$  (best-fit equation)

$\therefore \begin{bmatrix} 1 & 1 & 1 & 1 \\ -1 & 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} \hat{c}_0 \\ \hat{c}_1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ -1 & 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ 0 \\ -2 \end{bmatrix}$

$\therefore \begin{bmatrix} 4 & 2 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} \hat{c}_0 \\ \hat{c}_1 \end{bmatrix} = \begin{bmatrix} 3 \\ -7 \end{bmatrix}$ , So  $\begin{bmatrix} \hat{c}_0 \\ \hat{c}_1 \end{bmatrix} = \frac{1}{24-4} \begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} 3 \\ -7 \end{bmatrix} = \frac{1}{20} \begin{bmatrix} 32 \\ -34 \end{bmatrix} = \begin{bmatrix} 16/10 \\ -17/10 \end{bmatrix}$

$\therefore y = \frac{16}{10} - \frac{17x}{10}$ . (b) Check:

$x$	-1	0	1	2
$\hat{c}_0 + \hat{c}_1 x$	$-\frac{33}{10}$	$\frac{16}{10}$	$\frac{1}{10}$	$\frac{18}{10}$

5(a) Let  $\underline{v}_1 = \underline{x}_1 = \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}$ . Then  $\underline{v}_2 = \underline{x}_2 - \left(\frac{\underline{x}_2 \cdot \underline{v}_1}{\|\underline{v}_1\|^2}\right) \underline{v}_1 = \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix} - \frac{3}{3} \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$

and  $\underline{v}_3 = \underline{x}_3 - \left(\frac{\underline{x}_3 \cdot \underline{v}_1}{\|\underline{v}_1\|^2}\right) \underline{v}_1 - \left(\frac{\underline{x}_3 \cdot \underline{v}_2}{\|\underline{v}_2\|^2}\right) \underline{v}_2 = \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix} - \frac{3}{3} \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} - \frac{-3}{6} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -1/2 \\ 1/2 \\ 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$

check:  $\underline{v}_1 \cdot \underline{v}_2 = 1(1) + 1(1) + 1(-2) = 0$      $\underline{v}_1 \cdot \underline{v}_3 = 1(-1/2) + 1(1/2) + 1(0) = 0$

$\underline{v}_2 \cdot \underline{v}_3 = 1(-1/2) + 1(1/2) + (-2)(0) = 0$  So  $\{\underline{v}_1, \underline{v}_2, \underline{v}_3\}$  is our orthogonal basis.

(b)  $\underline{u}_1 = \frac{\underline{v}_1}{\|\underline{v}_1\|} = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}$ ,  $\underline{u}_2 = \frac{\underline{v}_2}{\|\underline{v}_2\|} = \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix}$ ,  $\underline{u}_3 = \frac{\underline{v}_3}{\|\underline{v}_3\|} = \frac{1}{\sqrt{2}} \begin{pmatrix} -1/2 \\ 1/2 \\ 0 \end{pmatrix} = \frac{1}{\sqrt{2}} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$

Our orthonormal basis will be  $\{\underline{u}_1, \underline{u}_2, \underline{u}_3\}$ .

6(a). Let  $\mathcal{S}$  be a set of vectors in  $\mathbb{R}^n$ . We say that  $\mathcal{S}$  is an orthogonal set if for any two distinct vectors  $\underline{u}$  &  $\underline{v}$  in  $\mathcal{S}$  we always have  $\underline{u} \cdot \underline{v} = 0$ . The orthogonal complement of a subspace  $S$  of  $\mathbb{R}^n$  is defined by  $S^\perp = \{ \underline{y} \in \mathbb{R}^n : \underline{x} \cdot \underline{y} = 0 \text{ for each } \underline{x} \in S \}$ . (3)

(b) We are given that  $R$  is a subspace of  $V$  and that  $L: V \rightarrow W$  is a linear transformation. To show that  $L[R]$  is a subspace of  $W$ , we must show that (i)  $L[R] \neq \emptyset$ , (ii)  $\underline{y}_1, \underline{y}_2 \in L[R] \Rightarrow \underline{y}_1 + \underline{y}_2 \in L[R]$ , and (iii)  $\underline{y} \in L[R] \ \& \ \alpha \in \mathbb{R} \Rightarrow \alpha \underline{y} \in L[R]$ .

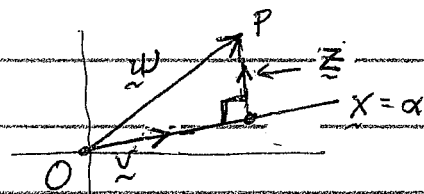
Now  $R \neq \emptyset$  because  $R$  is a subspace of  $V$ . So we can find an  $\underline{x}_0 \in R$ .  $\therefore L(\underline{x}_0) \in L[R]$  and so  $L[R] \neq \emptyset$

Suppose  $\underline{y}_1, \underline{y}_2 \in L[R]$ . Then we can find  $\underline{x}_1, \underline{x}_2 \in R$  such that  $\underline{y}_1 = L(\underline{x}_1)$  &  $\underline{y}_2 = L(\underline{x}_2)$  by the definition of  $L[R]$ .

So  $\underline{y}_1 + \underline{y}_2 = L(\underline{x}_1) + L(\underline{x}_2) = L(\underline{x}_1 + \underline{x}_2) \in L[R]$  bec.  $L$  is a linear transformation. Finally suppose  $\alpha \in \mathbb{R}$  and  $\underline{y} \in L[R]$ . Then we can find an  $\underline{x} \in R$  such that  $L(\underline{x}) = \underline{y}$ . So  $\alpha \underline{y} = \alpha L(\underline{x}) = L(\alpha \underline{x}) \in L[R]$  because  $L$  is linear. Hence  $L[R]$  is a subspace of  $W$ . END

3(b) (Alternative solution): Let  $\underline{w} = \vec{OP} = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix}$  &  $\underline{v} = \begin{pmatrix} 2 \\ 1 \\ -1 \end{pmatrix}$ . Put  $\underline{z} = \text{orthog}_v(\underline{w})$ . Then shortest distance from  $P$  to the line  $\underline{x} = \alpha \underline{v}$  will be  $\|\underline{z}\|$ . Now

$$\begin{aligned} \underline{z} &= \underline{w} - \left( \frac{\underline{w} \cdot \underline{v}}{\|\underline{v}\|^2} \right) \underline{v} \\ &= \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix} - \left( \frac{2+2+2}{(\sqrt{4+1+1})^2} \right) \begin{pmatrix} 2 \\ 1 \\ -1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix} - \begin{pmatrix} 2 \\ 1 \\ -1 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \\ -1 \end{pmatrix} \end{aligned}$$



$$\therefore \text{shortest distance} = \|\underline{z}\| = \sqrt{(-1)^2 + (1)^2 + (-1)^2} = \sqrt{3}$$