

Name: _____

Mark: $\overline{25}$

MATH 251 Assignment 7

1. (4 marks) Suppose

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

and W = col(A) is the column space of A.

(a) Find an orthogonal basis for W.

(b) Find
$$\operatorname{proj}_W(\mathbf{v})$$
 and $\operatorname{perp}_W(\mathbf{v})$, where $\mathbf{v} = \begin{bmatrix} 1\\ 2\\ 3 \end{bmatrix}$.

2. (5 marks) Find a QR factorization of $A = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$.

3. (4 marks) Orthogonally diagonalize the following matrix, whose characteristic polynomial is $-(\lambda - 2)(\lambda - 8)^2$, by finding an orthogonal matrix Q and a diagonal matrix D such that $Q^T A Q = D$.

$$A = \begin{bmatrix} 5 & 0 & 3 \\ 0 & 8 & 0 \\ 3 & 0 & 5 \end{bmatrix}$$

- 4. (5 marks) Suppose A is a 3×3 symmetric matrix having eigenvalues $\lambda_1 = -9$ and $\lambda_2 = 9$ and corresponding eigenspaces $E_{\lambda_1} = \operatorname{span} \left(\begin{bmatrix} -2\\1\\0\\1 \end{bmatrix} \right), \begin{bmatrix} -2\\0\\1 \end{bmatrix} \right)$ and $E_{\lambda_2} = \operatorname{span} \left(\begin{bmatrix} 1\\2\\2 \end{bmatrix} \right)$.
 - (a) Orthogonally diagonalize A by finding an orthogonal matrix Q and a diagonal matrix D such that $Q^T A Q = D$.
 - (b) Find A.

5. (3 marks) Find the least squares solution of the following inconsistent linear system.

$$\begin{cases} x + y - 2z = 21\\ x + 2y + z = 7\\ 2x - y + z = 98\\ x - y - z = 91 \end{cases}$$

6. (4 marks) Find the least squares approximating line for the points

$$(-4,3), (-2,-1), (-1,-2), (0,1), (2,4)$$

and compute the corresponding least squares error, rounded to two decimal places: