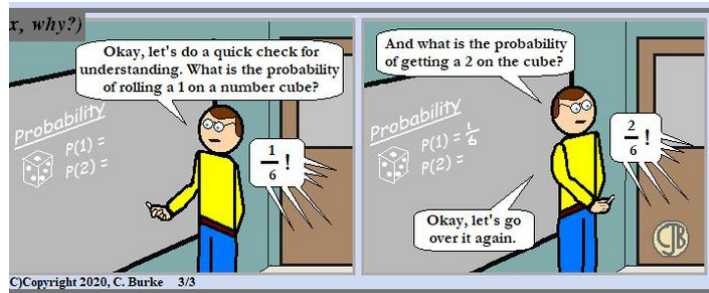


Name: \_\_\_\_\_

Problem	T/F	1	2	3	4 / 5	Total
Possible	30	10	26	20	14	100
Received						

**YOU MAY USE A 3 X 5 CARD OF HANDWRITTEN NOTES, BOTH SIDES, AND A CALCULATOR.**

**SHOW PERTINENT WORK IN SOLVING EACH PROBLEM.**



"If there are 7 cats in a sack and I draw one at random,..."



"... what is the probability that I will draw you?"

30 points T/F. Answer the following 15 True/False questions. Each question is worth 2 points. Note: "True" means *always true* or *necessarily true*. "False" means that it may be true sometimes or under some circumstances, but not always or not necessarily. No explanation is necessary whether true or false.

- (1) T F  $W$  is orthogonal to  $W^\perp$  means each vector in  $W$  is orthogonal to at least one vector in  $W^\perp$ .
- (2) T F If  $W = \text{span}\{\vec{v}_1, \vec{v}_2\}$ , then  $\text{Proj}_W \vec{u} = \frac{\langle \vec{u}, \vec{v}_1 \rangle}{\langle \vec{v}_1, \vec{v}_1 \rangle} \vec{v}_1 + \frac{\langle \vec{u}, \vec{v}_2 \rangle}{\langle \vec{v}_2, \vec{v}_2 \rangle} \vec{v}_2$ .
- (3) T F If every column of square matrix  $A$  is orthogonal to every other column of  $A$  and each column is of length/size 1, then  $AA^T = I$ .
- (4) T F For vector  $\vec{u}$  and vector space  $W$ ,  $\text{Proj}_W \vec{u}$  is orthogonal to  $\vec{u}$ .
- (5) T F It is possible for six non-zero vectors in  $R^5$  to be mutually orthogonal.
- (6) T F For vector space  $W$ , if  $\text{Proj}_W \vec{u} = \vec{u}$ , then  $\vec{u}$  is a vector in  $W$ .
- (7) T F Every orthonormal set of vectors is linearly independent.

- (8) T F The best (i.e. least squares) solution to  $A\vec{x} = \vec{b}$  is the vector  $\vec{x}$  for which  $\|\vec{b} - A\vec{x}\|$  is minimized.
- (9) T F If the columns of  $n \times n$  matrix  $A$  are orthonormal (i.e. if  $A^T A = I$ ), then the exact solution to  $A\vec{x} = \vec{b}$  is  $\vec{x} = A^T \vec{b}$ .
- (10) T F If  $\vec{u}$  is in  $Col A^T$  and if  $\vec{v}$  is in  $Nul A$ , then it must be that  $\vec{u} \cdot \vec{v} = 0$ .
- (11) T F  $\left\{ \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \right\}$  is an orthogonal basis for  $R^3$ .
- (12) T F For vector space  $W$ , if  $\vec{x} = \vec{y} + \vec{z}$  where  $\vec{y} \in W$  and  $\vec{z} \in W^\perp$ , then  $\|\vec{x}\|^2 = \|\vec{y}\|^2 + \|\vec{z}\|^2$ .
- (13) T F If the columns of  $m \times n$   $U$  are orthonormal, then the rows of  $U$  are also orthonormal.
- (14) T F Suppose  $\vec{u}, \vec{v} \in R^{10}$  form a basis for  $W$ , so  $\dim W = 2$ . Then the set of all vectors that are orthogonal to  $W$  is a subspace of  $R^8$ .
- (15) T F Suppose  $\hat{\vec{b}} = Proj_W \vec{b}$ . Then  $\vec{b} = Proj_W \hat{\vec{b}}$ .

10 points 1. We'll find a  $2 \times 2$  matrix by looking at what the matrix and its inverse do to vectors.

Given initial vector  $\vec{x}_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ , where  $\vec{x}_{k+1} = \mathbf{A}\vec{x}_k$ , we have (approximately)

$k$	0	1	...	10	11
$\vec{x}_k$	$\begin{bmatrix} 1 \\ 1 \end{bmatrix}$	$\begin{bmatrix} 14 \\ 18 \end{bmatrix}$	...	$\begin{bmatrix} 1.5 \times 10^9 \\ 2.0 \times 10^9 \end{bmatrix}$	$\begin{bmatrix} 1.5 \times 10^{10} \\ 2.0 \times 10^{10} \end{bmatrix}$

and (now using  $\vec{x}_0 = \begin{bmatrix} -1 \\ -1 \end{bmatrix}$  and  $\mathbf{A}^{-1}$ ) where  $\vec{x}_{k+1} = \mathbf{A}^{-1}\vec{x}_k$  we have (approximately)

$k$	0	1	...	51	52
$\vec{x}_k$	$\begin{bmatrix} -1 \\ -1 \end{bmatrix}$	$\begin{bmatrix} 0.1 \\ 0.3 \end{bmatrix}$	...	$\begin{bmatrix} 4.44 \times 10^{-16} \\ 8.88 \times 10^{-16} \end{bmatrix}$	$\begin{bmatrix} 2.22 \times 10^{-16} \\ 4.44 \times 10^{-16} \end{bmatrix}$

Find  $\mathbf{A}$ . Hint: first, estimate the eigenvalues and eigenvectors, and then use these to write  $\mathbf{A}$  as the produce of three matrices. Note: you are welcome to leave  $\mathbf{A}$  written as the product of three matrices and NOT actually do the computation to find  $\mathbf{A}$ .

26 points 2. Suppose  $A = \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix}$  and  $\vec{b} = \begin{bmatrix} 4 \\ -3 \\ 2 \end{bmatrix}$ .

/8 (a) Find the least squares solution  $\hat{\vec{x}}$  to  $A\vec{x} = \vec{b}$ . Show appropriate work.

/2 (b) Find  $\hat{\vec{b}}$ , the projection of  $\vec{b}$  onto  $\text{Col } A$ . That is, compute  $\hat{\vec{b}} = A\hat{\vec{x}}$  using the  $\hat{\vec{x}}$  that you found in (a).

/5 (c) Next, use the Gram-Schmidt Process to find an orthogonal basis (call these vectors  $\vec{v}_1, \vec{v}_2$ ) for  $\text{Col } A$ . That is, find  $\vec{v}_1, \vec{v}_2$  from the two columns of  $A$ . Show appropriate work.

Problem 2 is continued on this page

/5 (d) Find the projection  $Proj_{\text{span}\{\vec{v}_1, \vec{v}_2\}}\vec{u}$  for the  $\vec{v}_1, \vec{v}_2$  that you found in (c).

/6 (e) Finally, using the work that you did in (c), find the  $QR$  factorization of  $A$ , where  $Q$  has orthonormal columns and  $R$  is upper triangular.

20 points 3. Suppose  $\vec{x} = \begin{bmatrix} 1 \\ -4 \\ -3 \\ 5 \end{bmatrix}$ ,  $\vec{u}_1 = \begin{bmatrix} 1 \\ 0 \\ -1 \\ 1 \end{bmatrix}$ ,  $\vec{u}_2 = \begin{bmatrix} 1 \\ -2 \\ 1 \\ 0 \end{bmatrix}$ , and  $W = \text{span}\{\vec{u}_1, \vec{u}_2\}$ .

/7 (a) Find vectors  $\vec{y} \in W$  and  $\vec{z} \in W^\perp$  so that  $\vec{x} = \vec{y} + \vec{z}$ . (Notice that  $\vec{u}_1 \perp \vec{u}_2$ .)

/1 (b) Briefly explain why  $\dim W^\perp = 2$ .

/6 (c) Find two vectors that form a basis for  $W^\perp$ . (You might want to first double check that your two vectors are orthogonal to  $\vec{v}_1, \vec{v}_2$ .)

/6 (d) Show that the vector  $\vec{z}$  that you found in (a) is indeed in  $W^\perp$ . Do this by finding how you would build (as a linear combination)  $\vec{z}$  from the two vectors you found in (c).

For the final two problems,  $A = PDP^{-1} = \begin{bmatrix} 1 & -1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} -3 & 0 \\ 0 & 6 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 2 & 1 \end{bmatrix}^{-1} = \begin{bmatrix} 3 & -3 \\ -6 & 0 \end{bmatrix}$ .

8 points 4. The sizes of two competing populations  $\vec{x}$  change according to  $\vec{x}_{k+1} = A\vec{x}_k$ .

Where  $\vec{x}_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ , find  $\vec{x}_1$ . In general, what is  $\vec{x}_k$ ?

6 points 5. The position  $\vec{x}$  of a particle in a planar force field satisfies the equation  $\frac{d\vec{x}}{dt} = A\vec{x}$ .

Where  $\vec{x}(0) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ , find the position of the particle at time  $t$ .