Solutions to graded exercises in Homework #13 Stephen G. Simpson April 12, 2011

These exercises are from \S 6.2, 6.3, and 6.4 in the textbook.

$\S6.2$ Ex. 20. The vectors

$$\mathbf{v}_1 = \begin{bmatrix} -2/3\\ 1/3\\ 2/3 \end{bmatrix} \quad \text{and} \quad \mathbf{v}_2 = \begin{bmatrix} 1/3\\ 2/3\\ 0 \end{bmatrix}$$

are orthogonal, because

$$\mathbf{v}_1 \cdot \mathbf{v}_2 = \left(-\frac{2}{3}\right) \left(\frac{1}{3}\right) + \left(\frac{1}{3}\right) \left(\frac{2}{3}\right) + \left(\frac{2}{3}\right) (0) = 0.$$

On the other hand, while \mathbf{v}_1 is a unit vector, \mathbf{v}_2 is not. To normalize, replace \mathbf{v}_2 by the unit vector

$$\frac{\mathbf{v}_2}{\|\mathbf{v}_2\|} = \frac{1}{\sqrt{(\frac{1}{3})^2 + (\frac{2}{3})^2}} \begin{bmatrix} 1/3\\2/3\\0 \end{bmatrix} = \frac{3}{\sqrt{5}} \begin{bmatrix} 1/3\\2/3\\0 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{5}\\2/\sqrt{5}\\0 \end{bmatrix}$$

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§6.2 Ex. 24. (a) False. An orthogonal set is always a linearly independent set.

- (b) False. For an orthonormal set, the vectors are required to be unit vectors.
- (c) True. See Theorem 7(a) in §6.2.
- (d) True. The formula for the orthogonal projection of \mathbf{y} onto \mathbf{v} is

$$\frac{\mathbf{y}\cdot\mathbf{v}}{\mathbf{v}\cdot\mathbf{v}}\,\mathbf{v}.$$

If we replace **v** by c**v**, the c's cancel out (provided $c \neq 0$).

(e) True. By definition, an *orthogonal matrix* is a square matrix with orthonormal columns. Since the columns are orthogonal, they are linearly independent, hence the matrix is invertible.

§6.3 Ex. 8. Let W be the subspace spanned by \mathbf{u}_1 and \mathbf{u}_2 . We have

$$\mathbf{u}_1 \cdot \mathbf{u}_2 = (1)(-1) + (1)(3) + (1)(-2) = 0$$

so \mathbf{u}_1 is orthogonal to \mathbf{u}_2 . Thus the orthogonal projection of \mathbf{y} to W is

$$\mathbf{y}_W = \operatorname{proj}_W(\mathbf{y}) = \frac{\mathbf{y} \cdot \mathbf{u}_1}{\mathbf{u}_1 \cdot \mathbf{u}_1} \mathbf{u}_1 + \frac{\mathbf{y} \cdot \mathbf{u}_2}{\mathbf{u}_2 \cdot \mathbf{u}_2} \mathbf{u}_2$$
$$= \frac{6}{3} \begin{bmatrix} 1\\1\\1 \end{bmatrix} + \frac{7}{14} \begin{bmatrix} -1\\3\\-2 \end{bmatrix} = \begin{bmatrix} 3/2\\7/2\\1 \end{bmatrix}.$$

Letting

$$\mathbf{z} = \mathbf{y} - \mathbf{y}_W = \begin{bmatrix} -1\\ 4\\ 3 \end{bmatrix} - \begin{bmatrix} 3/2\\ 7/2\\ 1 \end{bmatrix} = \begin{bmatrix} -5/2\\ 1/2\\ 2 \end{bmatrix},$$

we have $\mathbf{y} = \mathbf{y}_W + \mathbf{z}$ where \mathbf{y}_W is in W and \mathbf{z} is orthogonal to W.

§6.3 Ex. 16. Let W be the subspace spanned by \mathbf{v}_1 and \mathbf{v}_2 . Since \mathbf{v}_1 and \mathbf{v}_2 are orthogonal, the orthogonal projection of \mathbf{y} to W is

$$\mathbf{y}_{W} = \frac{\mathbf{y} \cdot \mathbf{v}_{1}}{\mathbf{v}_{1} \cdot \mathbf{v}_{1}} \mathbf{v}_{1} + \frac{\mathbf{y} \cdot \mathbf{v}_{2}}{\mathbf{v}_{2} \cdot \mathbf{v}_{2}} \mathbf{v}_{2} = \frac{30}{10} \begin{bmatrix} 1\\ -2\\ -1\\ 2 \end{bmatrix} + \frac{26}{26} \begin{bmatrix} -4\\ 1\\ 0\\ 3 \end{bmatrix} = \begin{bmatrix} -1\\ -5\\ -3\\ 9 \end{bmatrix}.$$

Letting

$$\mathbf{z} = \mathbf{y} - \mathbf{y}_W = \begin{bmatrix} 3\\-1\\1\\13 \end{bmatrix} - \begin{bmatrix} -1\\-5\\-3\\9 \end{bmatrix} = \begin{bmatrix} 4\\4\\4\\4 \end{bmatrix},$$

we see that the distance from \mathbf{y} to W is

$$\|\mathbf{y} - \mathbf{y}_W\| = \|\mathbf{z}\| = \sqrt{4^2 + 4^2 + 4^2 + 4^2} = 8.$$

 $\S 6.4$ Ex. 10. The given column vectors are

$$\mathbf{x}_{1} = \begin{bmatrix} -1 \\ 3 \\ 1 \\ 1 \end{bmatrix}, \quad \mathbf{x}_{2} = \begin{bmatrix} 6 \\ -8 \\ -2 \\ -4 \end{bmatrix}, \quad \mathbf{x}_{3} = \begin{bmatrix} 6 \\ 3 \\ 6 \\ -3 \end{bmatrix}.$$

The Gram-Schmidt process gives

$$\mathbf{v}_1 = \mathbf{x}_1 = \begin{bmatrix} -1\\ 3\\ 1\\ 1 \end{bmatrix},$$

and

$$\mathbf{v}_{2} = \mathbf{x}_{2} - \frac{\mathbf{x}_{2} \cdot \mathbf{v}_{1}}{\mathbf{v}_{1} \cdot \mathbf{v}_{1}} \mathbf{v}_{1} = \begin{bmatrix} 6\\ -8\\ -2\\ -4 \end{bmatrix} - \frac{-36}{12} \begin{bmatrix} -1\\ 3\\ 1\\ 1 \end{bmatrix} = \begin{bmatrix} 3\\ 1\\ 1\\ -1 \end{bmatrix},$$

and finally

$$\mathbf{v}_3 = \mathbf{x}_3 - rac{\mathbf{x}_3 \cdot \mathbf{v}_1}{\mathbf{v}_1 \cdot \mathbf{v}_1} \mathbf{v}_1 - rac{\mathbf{x}_3 \cdot \mathbf{v}_2}{\mathbf{v}_2 \cdot \mathbf{v}_2} \mathbf{v}_2$$

$$= \begin{bmatrix} 6\\3\\6\\-3 \end{bmatrix} - \frac{6}{12} \begin{bmatrix} -1\\3\\1\\1 \end{bmatrix} - \frac{30}{12} \begin{bmatrix} 3\\1\\1\\-1 \end{bmatrix} = \begin{bmatrix} -1\\-1\\3\\-1 \end{bmatrix}.$$

Thus $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ form an orthogonal basis for the 3-dimensional subspace of \mathbb{R}^4 spanned by $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$.