

Linear Algebra and Differential Equations Tutorial
Quiz 8

1. (2 points) Consider the following vectors:

$$\mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

They form a basis for \mathbb{R}^2 . Apply the Gram-Schmidt process to obtain an orthogonal basis (You must use Gram-Schmidt for full credit).

Solution:

Let \mathbf{v}_1 and \mathbf{v}_2 be the orthogonal basis given by the Gram-Schmidt process. Then,

$$\mathbf{v}_1 = \mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix},$$

and

$$\mathbf{v}_2 = \mathbf{u}_2 - \frac{\mathbf{u}_1 \cdot \mathbf{u}_2}{\mathbf{u}_1 \cdot \mathbf{u}_1} \mathbf{u}_1 = \begin{bmatrix} -1 \\ 2 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -3/2 \\ 3/2 \end{bmatrix}$$

2. (2 points) Find a least squares solution of $A\mathbf{x} = \mathbf{b}$, where

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 1 & -1 \end{bmatrix} \text{ and } \mathbf{b} = \begin{bmatrix} 2 \\ 3 \\ 2 \end{bmatrix}$$

Solution:

The least squares solution is the vector $\hat{\mathbf{x}}$ that is the solution to the normal equations

$$A^T A \hat{\mathbf{x}} = A^T \mathbf{b}$$

We have $A^T A = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}$ and $A^T \mathbf{b} = \begin{bmatrix} 4 \\ 3 \end{bmatrix}$. Hence, we see that

$$\hat{\mathbf{x}} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

Problem	Score
1	/ 2
2	/ 2
Total	/ 4