

NAME: _____

ID Number: _____

Problem 1 (3 points). Let

$$\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \quad \vec{v}_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}.$$

Apply the Gram-Schmidt process to produce an orthonormal basis for $\text{span}\{\vec{v}_1, \vec{v}_2\}$.

$$\vec{w}_1 = \vec{v}_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \quad \|\vec{v}_1\| = \sqrt{1^2 + 1^2} = \sqrt{2} \Rightarrow \vec{u}_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

$$\vec{w}_1 \cdot \vec{v}_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = 1 \Rightarrow \text{proj}_{\vec{w}_1} \vec{v}_2 = \frac{\vec{w}_1 \cdot \vec{v}_2}{\vec{w}_1 \cdot \vec{w}_1} \vec{w}_1 = \frac{1}{2} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

$$\vec{w}_1 \cdot \vec{w}_1 = 2 \Rightarrow \vec{w}_2 = \vec{v}_2 - \text{proj}_{\vec{w}_1} \vec{v}_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \begin{bmatrix} 1/2 \\ 1/2 \\ 0 \end{bmatrix} = \begin{bmatrix} 1/2 \\ -1/2 \\ 1 \end{bmatrix}$$

$$\|\vec{w}_2\| = \sqrt{\frac{1}{4} + \frac{1}{4} + 1} = \sqrt{\frac{3}{2}} \Rightarrow \vec{u}_2 = \sqrt{\frac{2}{3}} \begin{bmatrix} 1/2 \\ -1/2 \\ 1 \end{bmatrix} = \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix}$$

$$\mathcal{B} = \left\{ \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix} \right\}$$

Problem 2 (3 points). Let

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

Find an orthogonal matrix Q and an upper-triangular matrix R such that $A = QR$.

$$Q = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{6} \\ 1/\sqrt{2} & -1/\sqrt{6} \\ 0 & 2/\sqrt{6} \end{bmatrix}$$

$$\vec{u}_1 \cdot \vec{v}_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \frac{2}{\sqrt{2}} = \sqrt{2}$$

$$\vec{u}_1 \cdot \vec{v}_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = \frac{1}{\sqrt{2}} = \frac{\sqrt{2}}{2}$$

$$\vec{u}_2 \cdot \vec{v}_2 = \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = \frac{3}{\sqrt{6}} = \frac{3}{\sqrt{2} \cdot \sqrt{3}} = \sqrt{\frac{3}{2}}$$

$$\Rightarrow R = \begin{bmatrix} \sqrt{2} & \sqrt{2}/2 \\ 0 & \sqrt{3}/2 \end{bmatrix}$$

Problem 3 (4 points). True or false? The following holds for *all* orthogonal matrices Q .

- (a) $Q^T Q = I$ True. $(Q^T Q)_{ij} = \vec{q}_i \cdot \vec{q}_j$ where \vec{q}_i are the columns of Q .
- (b) For all vectors \vec{u}, \vec{v} , we have $Q\vec{u} \cdot \vec{v} = \vec{u} \cdot Q\vec{v}$. False. Let $Q = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$. then $Q \begin{bmatrix} 1 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = -1$ while $\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cdot Q \begin{bmatrix} 1 \\ 0 \end{bmatrix} = 1$
- (c) For all vectors \vec{u} , we have $\|\vec{u}\| = \|Q\vec{u}\|$. this is the definition of "orthogonal"
- (d) $Q + Q^T$ is orthogonal. False. Let $Q = I$. then $Q^T = I$ and $Q + Q^T = 2I$ which is not orthogonal.

For each of your answers, give a brief justification if true or counterexample if false.

→ Note: In our class this is not the definition of "orthogonal matrix"

In our class, Q is defined to be a matrix such that

$$\|Q\vec{v}\| = \|\vec{v}\|$$

$$\| \vec{q}_i \| = 1 \quad \Leftrightarrow \quad \text{and} \quad \vec{q}_i \perp \vec{q}_j = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$$

$$\Leftrightarrow \\ Q^T = Q^{-1}$$

All three of these are equivalent!