

1. (a) Find the length of  $a = (2, -2, 1)$  and find two independent vectors that are perpendicular to  $a$ .  
 (b) What is the angle between  $a = (2, -2, 1)$ , and  $b = (1, 2, 2)$ ?  
 (c) What is the projection of  $b = (1, 2, 2)$  onto  $a = (2, -2, 1)$ ?  
 (d) What is the projection of  $b = (1, -2, 2)$  onto  $a = (2, -2, 1)$ ? Verify  $\hat{r} \perp a$ .  
 (e) What is the projection of  $b = (1, 1, 1)$  onto the plane spanned by  $(1, 0, 0)$  and  $(1, 1, 0)$  Verify  $\hat{r} \perp (1, 0, 0)$  and  $\hat{r} \perp (1, 1, 0)$ .
2. Geometry of matrix multiplication as a linear transformation.
  - (a) Project the vector  $b = (1, 2, 2)$  onto the line through  $a = (1, 1, 1)$ . Check that  $\hat{r} = b - Pb$  is perpendicular to  $a$ .
  - (b) Find the best least squares solution  $\hat{x}$  to  $3x = 10, 4x = 5$ . How is the residual minimized? Check that the residual  $\hat{r} = b - A\hat{x}$  is perpendicular to the column of  $A = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$ .
  - (c) Solve  $Ax = b$  by least squares when  $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix}, b = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ . Verify that the residual  $\hat{r} = b - A\hat{x}$  is perpendicular to the columns of  $A$ .
3. Geometry of matrix multiplication as a linear transformation.
  - (a) Project the vector  $b = (1, 2, 8)$  onto the columns of  $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 1 & -1 \end{bmatrix}$ . Check that  $\hat{r} = b - Pb$  is perpendicular to the columns of  $A$ .
  - (b) Find the projection matrix  $P = A(A^T A)^{-1} A^T$  when  $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 1 & -1 \end{bmatrix}$ .
  - (c) Redo the first question on this page using the projection matrix  $P$ .
4. (a) Find the least squares solution to  $Ax=b$  when  $A = \begin{bmatrix} 6 & 9 \\ 3 & 8 \\ 2 & 10 \end{bmatrix}, b = \begin{bmatrix} 0 \\ 49 \\ 0 \end{bmatrix}$ . Then determine the 2-norm of the residual.  
 (b) Fit a linear function of the form  $f(t) = b + mt$  to the data points  $(0, 3), (1, 3)$ , and  $(1, 6)$ .
5. Use Householder reflectors to find the QR factorization of the following matrices.
  - (a)  $A = \begin{bmatrix} 3 & 1 \\ 4 & 2 \end{bmatrix}$
  - (b)  $A = \begin{bmatrix} 1 & -4 \\ 2 & 3 \\ 2 & 2 \end{bmatrix}$
6. (a) Find the orthogonal projection of  $(9, 0, 0, 0)$  onto the subspace in 4 dimensional space spanned by  $(2, 2, 1, 0)$  and  $(-2, 2, 0, 1)$ . ANSWER:  $(8, 0, 2, -2)$ .  
 (b) Verify that the matrix  $C = \frac{1}{2} \begin{bmatrix} 1 & -1 & -1 & -1 \\ 1 & -1 & 1 & 1 \\ 1 & 1 & -1 & 1 \\ 1 & 1 & 1 & -1 \end{bmatrix}$  is orthogonal.  
 (c) Write Python code to perform the Gram-Schmidt algorithm on the three columns  $a_1, a_2$ , and  $a_3$  of the matrix  $A = \begin{bmatrix} 2 & -2 & 18 \\ 2 & 1 & 0 \\ 1 & 2 & 0 \end{bmatrix}$

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7. Find the Householder reflectors to find the QR factorization of  $A = \begin{bmatrix} 1 & -4 \\ 2 & 3 \\ 2 & 2 \end{bmatrix}$ . ANSWER:  $H_1 =$

$$\frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ 2 & -2 & 1 \end{bmatrix}, H_2 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -.6 & -.8 \\ 0 & -.8 & .6 \end{bmatrix}, \text{ and } QR = \frac{1}{3} \begin{bmatrix} 1 & -\frac{14}{5} & -\frac{2}{5} \\ 2 & 1 & -2 \\ 2 & 2 & 11 \end{bmatrix} \begin{bmatrix} 3 & 2 \\ 0 & 5 \\ 0 & 0 \end{bmatrix}.$$

8. Textbook Exercises: 1, 2, 5, 7.