

1. (a) $x_1 = (1, 1, 0)$ and $x_2 = (0, 1, 2)$ are independent vectors that are perpendicular to $a = (2, -2, 1)$.
 (b) The angle between $a = (2, -2, 1)$, and $b = (1, 2, 2)$ is $\pm\frac{\pi}{2}$.
 (c) $(0, 0, 0)$ is the projection of $b = (1, 2, 2)$ onto span $a = (2, -2, 1)$?
 (d) $\frac{8}{9}a$ is the projection of $b = (1, -2, 2)$ onto span $a = (2, -2, 1)$? $\hat{r} = b - Pb = \frac{1}{9}(-7, -2, 10)$.
 (e) $(1, 1, 0)$ is the projection of $b = (1, 1, 1)$ onto the plane spanned by $(1, 0, 0)$ and $(1, 1, 0)$. $\hat{r} = b - Pb = (0, 0, 1)$.
2. Geometry of matrix multiplication as a linear transformation.
 - (a) Given $b = (1, 2, 2)$ and $a = (1, 1, 1)$. Then $A\hat{x} = Pb = \frac{1}{3}(5, 5, 5)$, $\hat{r} = b - Pb = \frac{1}{3}(-2, 1, 1)$.
 - (b) Find the best least squares solution $\hat{x} = 2$ to $3x = 10$, $4x = 5$. How is the residual minimized? The 2-norm of the residual is minimized. The residual $\hat{r} = b - A\hat{x} = (4, -3)$ is perpendicular to the column of A . Check with dot product.
 - (c) Solve $Ax = b$ by least squares when $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix}$, $b = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$. $\hat{x} = \frac{1}{3}(1, 1)$ and $\hat{r} = b - A\hat{x} = \frac{1}{3}(2, 2, -2)$ is perpendicular to the columns of A .
3. Geometry of matrix multiplication as a linear transformation.
 - (a) Project the vector $b = (1, 1, 8)$ onto the columns of $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 1 & -1 \end{bmatrix}$. $Pb = \frac{1}{2}(3, -6, 15)$ and $\hat{r} = b - Pb = \frac{1}{2}(-1, 8, 1)$ is perpendicular to the columns of A .
 - (b) Find the projection matrix $P = A(A^T A)^{-1} A^T = \frac{1}{2} \begin{bmatrix} 2 & 1 & 0 \\ 1 & 1 & -1 \\ 0 & -1 & 2 \end{bmatrix}$
 - (c) Redo the first question on this page using the projection matrix P . Compute Pb by matrix multiplication.
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. ANSWER $\hat{x} = (-1, 2)$ and $\|\hat{r}\|_2 = 42$.
 (b) Fit a linear function of the form $f(t) = b + mt$ to the data points $(0, 3)$, $(1, 3)$, and $(1, 6)$. ANSWER: $3 + 1.5t$.
5. Use Householder reflectors to find the QR factorization of the following matrices.
 - (a) $i2-i$ $A = \begin{bmatrix} 3 & 1 \\ 4 & 2 \end{bmatrix} = \begin{bmatrix} 0.6 & 0.8 \\ 0.8 & -0.6 \end{bmatrix} \begin{bmatrix} 5 & 3 \\ -1 \end{bmatrix} = QR$
 - (b) $i3-i$ $A = \begin{bmatrix} 1 & -4 \\ 2 & 3 \\ 2 & 2 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 1 & 2 \\ 2 & 1 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} 3 & 2 \\ -3 \end{bmatrix}$.