

## Exam II Fall 2009 Section I

1) a)  $v_1 = w_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$   $v_2 = w_2 - cv_1$   $c = \frac{-2}{2} = -1 \Rightarrow v_2 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$

orthonormal basis is  $\left\{ (u_1, u_2) = \left( \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \frac{1}{\sqrt{2}} \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right) \right\}$

b)  $\text{rank}(A) = 2$  by (a) so  $\dim(\text{rng}(A)) = \dim(\text{coker}(A)) = \boxed{r=2}$

$\dim(\ker(A)) = n - r = 4 - 2 = \boxed{2}$

$\dim(\text{coker}(A)) = m - r = 4 - 2 = \boxed{2}$

c)  $\text{coker}(A) = (\text{rng}(A))^\perp$  so need  $\begin{pmatrix} 1 & 0 & -1 & 0 \\ -1 & 1 & 1 & -1 \end{pmatrix} w = 0$  for  $w \in \text{coker}(A)$

$\Rightarrow w = c \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix} + d \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} \Rightarrow \boxed{\text{coker}(A) = \text{span} \left( \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} \right)}$

d)  $b \in \text{rng}(A) = (\text{coker}(A))^\perp$

so if  $y \in \text{coker}(A)$  then  $y \cdot b = 0$  (Solvability condition)

this  $w_1 \cdot b = 0 \Rightarrow \boxed{b_1 + b_3 = 0}$

$w_2 \cdot b = 0 \Rightarrow \boxed{b_2 + b_4 = 0}$

2) a) Columns of  $\tilde{A}$  independent  $\Rightarrow K = A^T A > 0$  (yes)

b)  $A^T A$  is only semidefinite since 4 vectors in  $\mathbb{R}^3$  cannot be independent

c)  $A^2 \begin{pmatrix} 1 & 0 & 1 \\ 0 & 2 & 2 \\ 1 & 2 & 5 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 2 & 2 \\ 0 & 2 & 4 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 2 & 2 \\ 0 & 0 & 2 \end{pmatrix}$  since pivots  $> 0$  and  $A^T = A$  then  $A > 0$

d) Not an inner product since not symmetric [it is bilinear & positive, however]

3)  $K = A^T A = \begin{pmatrix} 14 & 0 \\ 0 & 31 \end{pmatrix}$  (since columns of  $A$  are  $\perp$ ,  $K$  is diagonal)

$f = A^T b = \begin{pmatrix} 9 \\ 4 \end{pmatrix} \Rightarrow \underline{x}^* = (A^T A)^{-1} A^T b = \boxed{\begin{pmatrix} 9/14 \\ 4/31 \end{pmatrix}}$