

Math 411  
Asst. II Solutions

(1) (a)  $\Leftarrow$  Suppose  $v \in V$  is s.t.  $\langle v, s \rangle = 0 \forall s \in S$ . Let  $w \in W = \text{span}(S)$ . Then  $\exists \alpha_s \in F$  s.t.

$$w = \sum_{s \in S} \alpha_s s. \text{ So } \langle v, w \rangle = \langle v, \sum_{s \in S} \alpha_s s \rangle = \sum_{s \in S} \alpha_s \langle v, s \rangle = \sum_{s \in S} \alpha_s 0 = 0$$

$\Rightarrow$  Suppose  $v \in V$  is s.t.  $\langle v, w \rangle = 0 \forall w \in W$ . Since  $S \subseteq W$ , this means  $\langle v, s \rangle = 0 \forall s \in S$ . QED

(b) Let  $W = \text{Col}(A)$ . Then  $u \in V$  is orthogonal to all  $w \in W$  iff  $\langle u, c \rangle = 0 \forall$  columns  $c$  of  $A$ , by part (a). Let  $c_1, \dots, c_n$  be the cols of  $A$ . Then  $u$  is  $\perp$  to all  $w \in W$  iff  $\sum_{i=1}^n c_i \cdot u = c_i^T u = 0 \forall i$ .  
ie.  $A^T u = 0$ .

The orthogonal proj of  $v$  onto  $W$  is the vector  $w \in W$  s.t.  $v - w \perp w' \forall w' \in W$   
so it is  $w \in W$  s.t.  $A^T(v - w) = 0$ .  $W = \text{Col}(A)$  so the  $w$  we seek is of the form  $w = A\hat{x}$  for some  $\hat{x} \in \mathbb{R}^n$ . If  $\hat{x} \in \mathbb{R}^n$  is s.t.  $A^T(v - A\hat{x}) = 0$ , then  $A\hat{x} \in W$  &

$(v - A\hat{x}) \perp w' \forall w' \in W$  so  $A\hat{x} = \text{proj}_W v$ . QED

(c) (This implies  $m > n$  otherwise, the columns can't be lin. indep.)

Consider the linear system  $(A^T A)x = 0$ . We want to show only  $x = 0$  is a solution.

Suppose  $x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$  is a sol'n, & recall that  $Ax = x_1 c_1 + x_2 c_2 + \dots + x_n c_n$   
so  $(A^T A)x = 0$  means  $A^T(x_1 c_1 + \dots + x_n c_n) = 0$ , ie. there's a vector  $w = x_1 c_1 + \dots + x_n c_n$

in  $W = \text{Col}(A)$  s.t.  $A^T w = 0$ . But by part (b), this means  $w$  is orthogonal to all  $w' \in W = \text{Col}(A)$ . In particular, take  $w' = w$ , then  $\langle w, w \rangle = 0$ , so  $w = 0$

so  $Ax = 0$ .  $A$  has lin. indep. columns, so  $Ax = 0$  has only  $x = 0$  as a solution. QED

(d) Let  $\hat{x} = (A^T A)^{-1} A^T v$ . We must show that  $A^T(v - A\hat{x}) = 0$  (by part (b)).

$$\text{Well, } A^T A \hat{x} = A^T A (A^T A)^{-1} A^T v = A^T v$$

$$\text{so } A^T v - A^T A \hat{x} = A^T v - A^T v = 0. \text{ QED.}$$

(2) (a)  ~~$\|v - w\| = \|v - w\| + \|w - w'\| \leq \|v - w'\|$~~

$$\|v - w\|^2 = \langle v - w, v - w \rangle = \langle (v - w) + (w - w'), (v - w) + (w - w') \rangle = \langle v - w, v - w \rangle + \langle w - w', v - w \rangle$$

$$\text{now } \langle v - w, w'' \rangle = 0 \forall w'' \in W. \text{ \& } w - w' \in W \quad + \langle v - w, w - w' \rangle + \langle w - w', w - w' \rangle$$

$$\text{so } \|v - w\|^2 = \|v - w\|^2 + \underbrace{\|w - w'\|^2}_{\geq 0} \text{ so } \|v - w\|^2 \leq \|v - w'\|^2 \text{ QED.}$$

(2) (b) let  $w' \in W$ . let  $w'' \in W$ . let  $\tilde{w} = w' - w'' \in W$ . Then  $w'' = w' - \tilde{w}$  QED  
closure of subtraction.

(c) As in part (a),  $\|v - w''\|^2 = \|v - w\|^2 + \underbrace{\langle w - w', v - w \rangle + \langle v - w, w - w' \rangle}_{=0} + \langle w - w', w - w' \rangle$   
 so now  $\langle w - w', v - w \rangle = \overline{\langle v - w, w - w' \rangle}$  so  $2\operatorname{Re}(\langle v - w, w - w' \rangle)$

If  $\|v - w''\| > \|v - w\| \forall w' \in W$ , then  $\forall w'' \in W$ , write  $w'' = w - w'$  for some  $w' \in W$  (by part (b))

then  $\|v - w''\|^2 - \|v - w\|^2 > 0$

$2\operatorname{Re}(\langle v - w, w'' \rangle) + \langle w'', w'' \rangle > 0$  QED

(d) set  $w'' = -\frac{\langle v - w, w - w' \rangle}{\langle w - w', w - w' \rangle} (w - w')$  in part (c),

then  $\langle v - w, w'' \rangle = -\frac{\langle v - w, w - w' \rangle}{\langle w - w', w - w' \rangle} \langle v - w, w - w' \rangle = -\frac{|\langle v - w, w - w' \rangle|^2}{\langle w - w', w - w' \rangle} \in \mathbb{R}$

&  $\langle w'', w'' \rangle = \frac{|\langle v - w, w - w' \rangle|^2}{\langle w - w', w - w' \rangle^2} \langle w - w', w - w' \rangle$

so  $2\operatorname{Re}(\langle v - w, w'' \rangle) + \langle w'', w'' \rangle > 0$

$-\frac{2|\langle v - w, w - w' \rangle|^2}{\langle w - w', w - w' \rangle} + \frac{|\langle v - w, w - w' \rangle|^2}{\langle w - w', w - w' \rangle} = -\frac{|\langle v - w, w - w' \rangle|^2}{\langle w - w', w - w' \rangle} > 0$

so  $> 0$  iff  $|\langle v - w, w - w' \rangle| = 0$

i.e.  $\langle v - w, w - w' \rangle = 0 \forall w' \in W$

so by part (b),  $\langle v - w, \tilde{w} \rangle = 0 \forall \tilde{w} \in W$ . QED

Summary:

Part (a) shows that if  $v - w$  is orthogonal to all  $w' \in W$ , then  $w$  is a best approx to  $v$  in  $W$

Parts (c) & (d) together show that if  $\tilde{v}$  is a best approx to  $v$  in  $W$ , then  $\forall w' \in W, \langle v - \tilde{v}, w' \rangle = 0$ .

(e) Suppose  $w, w' \in W$  are such that  $v - w$  &  $v - w'$  are both orthogonal to all vectors in  $W$ .

We want to show that  $w = w'$ . Consider  $\langle w - w', w - w' \rangle = 0$

Consider  $\langle w - w', w - w' \rangle = \underbrace{\langle v - w, w - w' \rangle}_{=0} + \langle w - w', w - w' \rangle = \langle v - w + w - w', w - w' \rangle$

$= \langle v - w', w - w' \rangle$ . Now  $w - w' \in W$

so  $= 0$ . QED

(3) (a) Suppose  $A\hat{x} = p = \text{proj}_W b$ ,  $W = \text{Col}(A)$ . Then  $p = A\hat{x} \in \text{Col}(A)$  & by definition of  $\text{proj}_W b$ , we have that  $b-p$  is orthogonal to all  $w \in W$ . So by Question(2)  $p$  is a best approx to  $b$  in  $W$ , i.e.  $\|b-p\| \leq \|b-p'\| \forall p' \in W$

$$\|b-p\| \leq \|b-p'\|$$

now  $p = A\hat{x}$  &  $\forall x \in \mathbb{R}^n, Ax = p' \in W$ .

$$\text{so } \forall x \in \mathbb{R}^n \|b-p\| = \|A\hat{x} - b\| \leq \|p' - b\| = \|Ax - b\|. \quad \text{QED}$$

(b) By part (c) of Question(2),  $p = \text{proj}_W b$  is the unique best approximation to  $b$  in  $W$ . So the only  $x \in \mathbb{R}^n$  for which  $Ax$  is a ~~best approx.~~ best approx. to  $b$  in  $W$  are the solutions of  $Ax = p$  (& all such  $x$  are best approx.).  $\text{QED}$

(c) By part (b) of Question(1), if  $A^T v = A^T A x$ , then  $Ax = p$ , so  $x$  is a least squares solution to  $Ax = b$ . Conversely, if  $x$  is a least squares solution to  $Ax = b$ , then  $x$  is a solution to  $Ax = p$ , by part (b) so  $A^T v - A^T A x = A^T v - A^T p = A^T (v-p) = 0$

because  $v-p$  is orthogonal to the columns of  $A$ .  $\text{QED}$

(4)  $b = \begin{pmatrix} 0 \\ 102 \\ 400 \end{pmatrix}$ ,  $A = \begin{pmatrix} 0 & 1 \\ 1 & 1 \\ 4 & 1 \end{pmatrix}$ . The least squares solns of  $Ax = b$  are the solutions of  $A^T A x = A^T b$

(it looks like it should be about  $y(t) = 100t$ )  
i.e.  $\alpha \approx 100, \beta \approx 0$

$$\begin{pmatrix} 0 & 14 \\ 1 & 11 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & 1 \\ 4 & 1 \end{pmatrix} x = \begin{pmatrix} 0 & 14 \\ 1 & 11 \end{pmatrix} \begin{pmatrix} 0 \\ 102 \\ 400 \end{pmatrix}$$

$$\begin{pmatrix} 17 & 5 \\ 5 & 3 \end{pmatrix} \begin{pmatrix} \alpha \\ \beta \end{pmatrix} = \begin{pmatrix} 1702 \\ 502 \end{pmatrix}$$

$$\left( \begin{array}{cc|c} 17 & 5 & 1702 \\ 5 & 3 & 502 \end{array} \right) \rightarrow \left( \begin{array}{cc|c} 1 & \frac{5}{17} & 100 + \frac{2}{17} \\ 1 & \frac{3}{5} & 100 + \frac{2}{5} \end{array} \right) \rightarrow \left( \begin{array}{cc|c} 1 & \frac{5}{17} & 100 + \frac{2}{17} \\ 0 & \frac{26}{85} & \frac{24}{85} \end{array} \right)$$

$$\frac{3}{5} - \frac{5}{17} = \frac{26}{85}$$

$$\frac{24}{85} - \frac{2}{17} = \frac{24-10}{85} = \frac{14}{85}$$

$$\frac{24}{26} = \frac{12}{13}$$

$$\frac{12}{17} - \frac{5}{17} \cdot \frac{12}{13} = \frac{26-60}{17 \cdot 13} = \frac{-34}{17 \cdot 13} = -\frac{2}{13}$$

$$\text{so } \alpha = 100 - \frac{2}{13} \approx 100$$

$$\beta = \frac{12}{13} \approx 0$$

$$\begin{pmatrix} 1 & 0 & 100 - \frac{2}{13} \\ 0 & 1 & \frac{12}{13} \end{pmatrix}$$

(5) (a)  $\bar{u}^T u = 1$  &  $\bar{A}^T A = I$ , then  $(\overline{AU})^T AU = (\bar{A}\bar{u})^T AU = \bar{u}^T \overbrace{\bar{A}^T A}^I u = \bar{u}^T u = I \checkmark$

(b)  $A = \bar{A}^T$  implies ~~that~~  $a_{ij} = \bar{a}_{ji}$ , so diagonal entries must be real.

Let  $A = \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix}$ ,  $B = \begin{pmatrix} 0 & 1+i \\ -1-i & 0 \end{pmatrix}$  both Hermitian, but (1,1) entry of  $AB$  is

$i(1-i) = i+1 \notin \mathbb{R}$ .  $\checkmark$

~~A~~ (A general ~~the~~ 2x2 Hermitian matrix will look like  $\begin{pmatrix} a & b+ci \\ b-ci & d \end{pmatrix}$ ,  $a, b, c, d$  real.

$$\begin{pmatrix} a & b+ci \\ b-ci & d \end{pmatrix} \begin{pmatrix} a' & b'+c'i \\ b'-c'i & d' \end{pmatrix} = \begin{pmatrix} aa' + bb' + cc' + i(b'c - bc') & * \\ * & * \end{pmatrix}$$

so the (1,1)-entry is not real whenever  $b'c \neq bc'$ .

so an even simpler example is  $b=1, c=1, b'=0, c'=0$ :  $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix} = \begin{pmatrix} -i & 0 \\ 0 & i \end{pmatrix}$

(c)  $A = \bar{A}^T$  iff  $\bar{a}_{ij} = a_{ji}$ . If  $A = \bar{A}^T$  &  $B = \bar{B}^T$ , then

$$(\overline{A+B})^T_{ij} = \overline{a_{ji} + b_{ji}} = \bar{a}_{ji} + \bar{b}_{ji} = a_{ij} + b_{ij} = (A+B)_{ij}$$

so  $(\overline{A+B})^T = A+B$  QED

(d)  $\begin{pmatrix} 1 & 0 \\ 0 & i \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$ , is not unitary since the cols have norm  $\sqrt{2} \neq 1$ .

(e) look at 2x2 case:  $\begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} + \begin{pmatrix} \cos \theta' & -\sin \theta' \\ \sin \theta' & \cos \theta' \end{pmatrix} = \begin{pmatrix} \cos \theta + \cos \theta' & -(\sin \theta + \sin \theta') \\ \sin \theta + \sin \theta' & \cos \theta + \cos \theta' \end{pmatrix}$

need norm of first column to = 1. So ~~so~~

$$(\cos \theta + \cos \theta')^2 + (\sin \theta + \sin \theta')^2 = \cos^2 \theta + \cos^2 \theta' + 2\cos \theta \cos \theta' + \sin^2 \theta + \sin^2 \theta' + 2\sin \theta \sin \theta'$$

$$= 1 + 1 + 2(\cos \theta \cos \theta' + \sin \theta \sin \theta')$$

so  $2 + 2\cos(\theta - \theta') = 1$  so  $\cos(\theta - \theta') = -\frac{1}{2}$  so  $\theta - \theta' = 2\pi/3$  or  $4\pi/3$

try  $\theta' = 0, \theta = 2\pi/3$ :  $\begin{pmatrix} -1/2 & -\sqrt{3}/2 \\ \sqrt{3}/2 & 1/2 \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1/2 & -\sqrt{3}/2 \\ \sqrt{3}/2 & 1/2 \end{pmatrix} = \begin{pmatrix} \cos \pi/3 & -\sin \pi/3 \\ \sin \pi/3 & \cos \pi/3 \end{pmatrix}$

(6) (a)  $R_\theta R_\theta = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} = \begin{pmatrix} \cos^2 \theta + \sin^2 \theta & -\cos \theta \sin \theta + \sin \theta \cos \theta \\ -\sin \theta \cos \theta + \sin \theta \cos \theta & \cos^2 \theta + \sin^2 \theta \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \checkmark$  so it is unitary!

$\bar{R}_\theta = R_\theta \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$  so  $\bar{R}_\theta^T R_\theta = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}^T R_\theta^T R_\theta \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \checkmark$

(looking at (1,1)-entries)

(b)(b) If  $R_\theta = \bar{R}_{\theta'}$ , then  $\cos \theta = \cos \theta'$ , so  $\theta = \theta'$  or  $2\pi - \theta'$

$$\text{now } \sin(2\pi - \theta') = \sin(2\pi)\cos(\theta') + \sin(-\theta')\cos(2\pi) = -\sin \theta'$$

since  $\sin \theta = \sin \theta'$  (~~(2,1)~~-entries)

if  $\theta = 2\pi - \theta'$ , then  $\sin \theta = -\sin \theta'$  so  $\theta' = 0$  or  $\pi$

if  $\theta' = 0$ ,  $\theta = 2\pi \notin [0, 2\pi)$  so  $\theta = \theta' = \pi$

so  $\theta = \theta'$

but (2,2)-entries imply  $\cos \theta = -\cos \theta' = -\cos \theta$

$$\text{so } \cos \theta = 0, \text{ so } \theta = \frac{\pi}{2} \text{ or } \frac{3\pi}{2}$$

(2,1)-entries imply  $\sin \theta = -\sin \theta$  so  $\theta = 0$  or  $\pi$  not  $\frac{\pi}{2}$  or  $\frac{3\pi}{2}$

so  $R_\theta \neq \bar{R}_{\theta'} \quad \forall \theta, \theta' \in [0, 2\pi)$

If  $R_\theta = R_{\theta'}$ ,  $\theta \neq \theta'$ , then  $\cos \theta = \cos \theta'$  so  $\theta = \theta'$  or  $2\pi - \theta'$

also  $\sin \theta = \sin \theta'$  so  $\theta = \theta'$  (as shown above)

but  $\theta \neq \theta'$  ✓

Similarly  $\bar{R}_\theta = \bar{R}_{\theta'}$  requires  $\cos \theta = \cos \theta'$  &  $\sin \theta = \sin \theta'$ . QED

(c)  $\theta = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$  then  $a^2 + c^2 = 1$  &  $b^2 + d^2 = 1$  since  $a^2, b^2, c^2, d^2 \geq 0$

this implies  $a^2, b^2, c^2, d^2 \leq 1$  so  $|a|, |b|, |c|, |d| \leq 1$

$\cos \theta$  &  $\sin \theta$  both have range  $[-1, 1]$  so any number in

that range is of the form  $\cos \theta$  or  $\sin \theta$ , as you wish.

(d) If  $a = \pm \cos \theta$ , then  $a^2 + c^2 = 1$  implies  $c^2 = 1 - \cos^2 \theta = \sin^2 \theta$  so  $c = \pm \sin \theta$

&  $a^2 + b^2 = 1$  which implies  $b^2 = 1 - \cos^2 \theta = \sin^2 \theta$  so  $b = \pm \sin \theta$

(e) If  $b = \pm \sin \theta$ , then  $b^2 + d^2 = 1$ , so  $d^2 = 1 - \sin^2 \theta = \cos^2 \theta$  so  $d = \pm \cos \theta$

(f) If  $\begin{pmatrix} a \\ c \end{pmatrix} = \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$  then  $\begin{pmatrix} a \\ c \end{pmatrix} \cdot \begin{pmatrix} b \\ d \end{pmatrix} = 0$  implies  $ab + cd = 0$

by part (e),  $ab + cd$  is  $\pm \cos \theta (\pm \sin \theta) + \sin \theta (\pm \cos \theta) = 0$

so  $\frac{b}{d} = \pm \frac{\sin \theta}{\cos \theta}$  so  $\begin{pmatrix} b \\ d \end{pmatrix} = \pm \begin{pmatrix} -\sin \theta \\ \cos \theta \end{pmatrix}$

(g) There are exactly two  $\theta \in [0, 2\pi)$  s.t.  $\cos \theta = a$  for  $\theta \in [0, \pi]$ ,  $\cos \theta$  has range

$[-1, 1]$ , so  $\exists \theta \in [0, \pi)$  with  $\cos \theta = a$ . Then  $2\pi - \theta$  also gives  $a$ . On  $[0, \pi]$ ,  $\sin \theta \geq 0$ , so

if  $a > 0$ , take  $\theta$ , otherwise take  $2\pi - \theta$ . Done since  $\sin(2\pi - \theta) = -\sin \theta$

(5)



(b) (cont'd)

$$\text{nmw } B_A(e_i, e_i) = 0$$

$$\text{so } B_A(v, v) = \sum_{i=1}^n \sum_{\substack{j=1 \\ j \neq i}}^n \alpha_i \alpha_j B_A(e_i, e_j)$$

$$= \sum_{i=1}^n \left( \sum_{1 \leq j < i} \alpha_i \alpha_j B_A(e_i, e_j) + \sum_{i < j \leq n} \alpha_i \alpha_j B(e_i, e_j) \right)$$

$$= \sum_{i=1}^n \left( \sum_{1 \leq j < i} \alpha_i \alpha_j B_A(e_i, e_j) + \sum_{j < i \leq n} \alpha_i \alpha_j (-B(e_j, e_i)) \right)$$

$$= \sum_{i=1}^n \sum_{1 \leq j < i} \alpha_i \alpha_j (B_A(e_i, e_j) - B_A(e_i, e_j)) = \boxed{0} \quad \text{QED}$$

(c) If  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$  is alternating, then  $a=d=0$  &  $b=-c$ , so  $\begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} 0 & b \\ -b & 0 \end{pmatrix} = b \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$

so  $\begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$  is a basis of the space of  $2 \times 2$  alternating matrices over  $F$

As there's a bijection  $A \mapsto B_A$  between  $\text{alt. matrices}$  &  $\text{alt. bilinear forms}$ ,  
 $\Delta B_{A+A'} = B_A + B_{A'}$  &  $B_{\lambda A} = \lambda B_A$ , the map  $A \mapsto B_A$  is an isom. of  
vector spaces, so the space of alt. bilinear forms is one-dim'l.

If  $A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$ ,  $B_A(v, w) = v^T \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} w$ . This is a basis.

(Note:  $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} c \\ d \end{pmatrix} = \begin{pmatrix} -b & a \\ c & d \end{pmatrix} \begin{pmatrix} c \\ d \end{pmatrix} = -bc + ad$ , The determinant  
of  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ !)