

Preparation problems for the discussion sections on November 11th and 13th

1. Let $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix}$.
- Find the QR decomposition of A : write $A = QR$ where Q is a matrix with orthonormal columns and R is an upper triangular matrix.
 - Let $\mathbf{b} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$. Use the QR decomposition of A to find the least squares solution of $A\hat{\mathbf{x}} = \mathbf{b}$ (by solving $R\hat{\mathbf{x}} = Q^T \mathbf{b}$).
2.
 - Compare $\det \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ and the “row flipped” determinant $\det \begin{bmatrix} 3 & 4 \\ 1 & 2 \end{bmatrix}$.
 - If $A = \begin{bmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix}$, what is $\det(A)$?
 - If $A = \begin{bmatrix} 1 & 1 & 4 \\ 2 & 2 & 5 \\ 3 & 3 & 6 \end{bmatrix}$, what is $\det(A)$?
 - If $A = \begin{bmatrix} 1 & 4 & 5 \\ 2 & 5 & 7 \\ 3 & 6 & 9 \end{bmatrix}$, what is $\det(A)$?
 - If A, B are 3×3 matrices with $\det(A) = 2$, $\det(B) = -1$, calculate
 - $\det(BA^T)$,
 - $\det(BAB^{-1})$,
 - $\det(A^{-1})$.
 - If $A = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \\ 1 & 1 & 3 \end{bmatrix}$, find $\det(A)$ by expanding along the last column.

3.
 - Someone tells you that \det is linear, so $\det(3A) = 3\det(A)$. What do you answer? (What about $\det(3 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix})$? If A is a 3×3 matrix, and $\det(A) = 2$ what is $\det(3A)$?)
 - Somebody tells you that the matrix

$$A = \begin{bmatrix} 1 & 2 & -2 & 0 \\ 2 & 3 & -4 & 0 \\ -1 & -2 & 0 & 0 \\ 0 & 2 & 5 & 0 \end{bmatrix}$$

is invertible. What do you say?

c. Let

$$A = \begin{bmatrix} 1 & 2 & -2 & 0 \\ 2 & 3 & -4 & 1 \\ -1 & -2 & 0 & 2 \\ 0 & 2 & 5 & 3 \end{bmatrix}.$$

Calculate $\det(A)$. Is A invertible?

d. Let A be a 3×3 matrix so that $A \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} = 0$. What is $\det(A)$.

4. Reading through your favorite linear algebra textbook, you find the following interesting statement: if the columns of A are independent, then the orthogonal projection onto $\text{Col}A$ has projection matrix $A(A^T A)^{-1}A^T$.

a. How does this formula simplify in the case when A has orthonormal columns?

b. Let $Q = \begin{bmatrix} 1 & 0 \\ 0 & \frac{3}{5} \\ 0 & -\frac{4}{5} \end{bmatrix}$. What is the projection matrix corresponding to the orthogonal projection onto $\text{Col}(Q)$?

c. Let $Q = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{3}{5} & \frac{4}{5} \\ 0 & -\frac{4}{5} & \frac{3}{5} \end{bmatrix}$. What is the projection matrix corresponding to the orthogonal projection onto $\text{Col}(Q)$? Explain why your answer is not surprising.

d. (optional) Can you explain the formula $A(A^T A)^{-1}A^T$ for the projection matrix using the normal equations for least squares?

5. True or False? Justify your answers!

a. Let Q be a 3×3 orthogonal matrix. Then $\det(Q) = 1$.

b. If $\det(A) = \det(B) = 0$ then $\det(A + B) = 0$.

c. We say A and B ($n \times n$ matrices) are similar if $A = DBD^{-1}$ for an invertible matrix D . Let A and B be similar matrices, then $\det(A) = \det(B)$.

d. Let A and B be 3×3 matrices. If $\det(A) = \det(B)$ then A and B are similar. [Note: number of pivots in DBD^{-1} is equal to the number of pivots in B . (Why?) Use this fact to find a counter example.]

e. Let A be a 3×3 matrix so that $\det(A) = 0$. Then $A\mathbf{x} = \mathbf{b}$ has exactly one solution for each vector \mathbf{b} .

f. Let A be a 3×3 matrix so that $\det(A) = 9$. Then $\det(2A) = 18$.

g. Let R be a 2×3 matrix. Then $\det(R^T R) = 0$.

h. Let R be a 2×3 matrix. Then $\det(RR^T) = 0$.

6. Let f be a function with period 2π that satisfies $f(x) = x$ on $(-\pi, \pi]$. Find the Fourier series of f .