

# Quiz #1

Please print your name:

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**Problem 1.** We want to find values for the parameters  $a, b, c$  such that  $z = a + bx + c \ln(y)$  best fits some given points  $(x_1, y_1, z_1), (x_2, y_2, z_2), \dots$ . Set up a linear system such that  $[a, b, c]^T$  is a least squares solution.

**Solution.** The equations  $a + bx_i + b \ln(y_i) = z_i$  translate into the system:

$$\underbrace{\begin{bmatrix} 1 & x_1 & \ln(y_1) \\ 1 & x_2 & \ln(y_2) \\ 1 & x_3 & \ln(y_3) \\ \vdots & \vdots & \vdots \end{bmatrix}}_A \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \underbrace{\begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ \vdots \end{bmatrix}}_z$$

Of course, this is usually inconsistent. To find the best possible  $a, b, c$  we compute a least squares solution.

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

(a) A basis for  $\text{null}(A)$  is

A basis for  $\text{col}(A)$  is

(b)  $\dim \text{col}(A) =$

$\dim \text{row}(A) =$

$\dim \text{null}(A) =$

$\dim \text{null}(A^T) =$

**Solution.**

(a) A basis for  $\text{null}(A)$  is  $\left[ \begin{bmatrix} -5 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 4 \\ 0 \\ 0 \\ -3 \\ 1 \end{bmatrix} \right]$ . A basis for  $\text{col}(A)$  is  $\left[ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right]$ .

(b)  $\dim \text{col}(A) = 2$ ,  $\dim \text{row}(A) = 2$ ,  $\dim \text{null}(A) = 3$ ,  $\dim \text{null}(A^T) = 0$

**Problem 3.** Fill in the blanks.

(a)  $\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} =$

(b)  $\hat{x}$  is a least squares solution of  $Ax = b$  if and only if

(c)  $\text{col}(A)$  is the orthogonal complement of

$\text{null}(A)$  is the orthogonal complement of

(d) The linear system  $A\mathbf{x} = \mathbf{b}$  is consistent if and only if  $\mathbf{b}$  is orthogonal to

(e) The projection matrix for orthogonally projecting onto  $\text{col}(A)$  is  $P =$

[We assume that the columns of  $A$  are linearly independent.]

(f) If  $W$  is the subspace of  $\mathbb{R}^4$  of all solutions to  $x_1 + 2x_2 + x_3 - x_4 = 0$ , then  $\dim W =$  ,  $\dim W^\perp =$

**Solution.**

(a)  $\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$

(b)  $\hat{\mathbf{x}}$  is a least squares solution of  $A\mathbf{x} = \mathbf{b}$  if and only if  $A^T A\mathbf{x} = A^T \mathbf{b}$ .

(c)  $\text{col}(A)$  is the orthogonal complement of  $\text{null}(A^T)$ .  $\text{null}(A)$  is the orthogonal complement of  $\text{row}(A)$ .

(d) The linear system  $A\mathbf{x} = \mathbf{b}$  is consistent if and only if  $\mathbf{b}$  is orthogonal to  $\text{null}(A^T)$ .

(e) The projection matrix for orthogonally projecting onto  $\text{col}(A)$  is  $P = A(A^T A)^{-1} A^T$ .

(f)  $\dim W = 4 - 1 = 3$  and  $\dim W^\perp = 4 - 3 = 1$ .