

# Midterm #1

Please print your name:

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No notes, calculators or tools of any kind are permitted. There are 31 points in total. You need to show work to receive full credit.

**Good luck!**

**Problem 1. (6 points)**

(a) Find the least squares solution to  $\begin{bmatrix} 1 & 2 \\ 1 & 1 \\ 1 & 1 \\ 1 & -1 \end{bmatrix} \mathbf{x} = \begin{bmatrix} -2 \\ 0 \\ 5 \\ 2 \end{bmatrix}$ .

(b) Determine the least squares line for the data points  $(2, -2), (1, 0), (1, 5), (-1, 2)$ .

**Problem 2. (2 points)** Suppose  $A$  is a symmetric  $2 \times 2$  matrix with 3-eigenvector  $\begin{bmatrix} 1 \\ 4 \end{bmatrix}$  and  $\det(A) = 6$ .

Then  $A$  has -eigenvector . Further,  $A = PDP^T$  with  $D =$   and  $P =$  .

**Problem 3. (9 points)**

- (a) Using Gram–Schmidt, obtain an orthonormal basis for  $W = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \\ -1 \end{bmatrix} \right\}$ .
- (b) Determine the orthogonal projection of  $\begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix}$  onto  $W$ .
- (c) Determine the orthogonal projection of that same vector onto  $W^\perp$ .
- (d) Determine the  $QR$  decomposition of the matrix  $\begin{bmatrix} 1 & 3 \\ 1 & 1 \\ 0 & -1 \end{bmatrix}$ .

**Problem 4. (3 points)** We want to find values for the parameters  $a, b, c$  such that  $z = ax + bx^2 + c\ln(y)$  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.

**Problem 5. (3 points)** 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)  $\dim \text{col}(A) =$  $, \dim \text{row}(A) =$  $, \dim \text{null}(A) =$  $, \dim \text{null}(A^T) =$

**Problem 6. (8 points)** Fill in the blanks.

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

(b) If  $A$  is a  $5 \times 7$  matrix with rank 4, then  $\dim \text{col}(A) =$  $and \dim \text{null}(A) =$ .

(c) By definition, a matrix  $Q$  is orthogonal if and only if .

(d) If  $Q$  is orthogonal, then  $\det(Q)$  is .

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

(f) For which matrices  $A$  is it true that  $A^{-1} = A^T$ ?

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

If  $A$  has orthonormal columns, this simplifies to .

(h) Let  $W$  be the subspace of  $\mathbb{R}^5$  of all solutions to  $x_1 - x_3 + 2x_5 = 0$ .  $\dim W =$  $and \dim W^\perp =$ .

(extra scratch paper)