Prof. A. Suciu LINEAR ALGEBRA

ANSWERS TO QUIZ 4

- 1. Let A be an orthogonal $n \times n$ matrix (recall this means that the columns of A are orthonormal), and let A^{\top} be its transpose.
 - (a) Find:

 $AA^{\top} = I_n$ [This is equivalent to columns of A being orthonormal]. $A^{\top}A = I_n$ [Since, by the above, $A^{\top} = A^{-1}$, and we know that $A^{-1}A = I_n$].

(b) Find:

 $\dim(\ker A) = 0$ [Since A is invertible, and so $\ker A = \{\vec{0}\}\]$. $\dim(\operatorname{im} A) = n$ [Since $\dim(\operatorname{im} A) + \dim(\ker A) = n$].

(c) Is A^{\top} also orthogonal? Explain your answer.

Yes, since A orthogonal $\longleftrightarrow AA^{\top} = I_n \longleftrightarrow A^{\top}(A^{\top})^{\top} = A^{\top}A = I_n \longleftrightarrow A^{\top}$ orthogonal.

(d) Are the rows of A orthonormal? Explain your answer.

Yes, since the rows of A are the columns of A^{\top} , which we just saw is orthogonal.

(e) The QR-factorization of A is given by:

Q = A [Since A is already orthogonal, so its columns make up Q].

$$R = I_n$$
 [Since $A = QR$ gives $R = Q^{-1}A = A^{-1}A = I_n$].

2. Find all orthogonal matrices of the form

$$A = \begin{bmatrix} \frac{\sqrt{2}}{\sqrt{3}} & \frac{1}{\sqrt{3}} & a\\ -\frac{\sqrt{2}}{2\sqrt{3}} & \frac{1}{\sqrt{3}} & b\\ \frac{\sqrt{2}}{2\sqrt{3}} & -\frac{1}{\sqrt{3}} & c \end{bmatrix}$$

The orthonormality conditions $\vec{v}_1 \cdot \vec{v}_3 = 0$, $\vec{v}_2 \cdot \vec{v}_3 = 0$, $\vec{v}_3 \cdot \vec{v}_3 = 1$ yield:

$$a - \frac{1}{2}b + \frac{1}{2}c = 0$$

$$a + b - c = 0$$

$$a^{2} + b^{2} + c^{2} = 1$$

The first two equations give b=c and a=c-b=0. Plugging into the third equation gives $2b^2=1$, and so $b=\pm\frac{1}{\sqrt{2}}$. The two solutions for A are:

$$A = \begin{bmatrix} \frac{\sqrt{2}}{\sqrt{3}} & \frac{1}{\sqrt{3}} & 0\\ -\frac{\sqrt{2}}{2\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}}\\ \frac{\sqrt{2}}{2\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} \frac{\sqrt{2}}{\sqrt{3}} & \frac{1}{\sqrt{3}} & 0\\ -\frac{\sqrt{2}}{2\sqrt{3}} & \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}}\\ \frac{\sqrt{2}}{2\sqrt{3}} & -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \end{bmatrix}$$

3. Let
$$\vec{v_1} = \begin{bmatrix} 5 \\ 12 \end{bmatrix}$$
, $\vec{v_2} = \begin{bmatrix} 4 \\ -3 \end{bmatrix}$.

(a) Find the lengths of \vec{v}_1 and \vec{v}_2 , and compute the dot product $\vec{v}_1 \cdot \vec{v}_2$.

$$||\vec{v}_1|| = \sqrt{5^2 + 12^2} = 13$$
$$||\vec{v}_2|| = \sqrt{4^2 + (-3)^2} = 5$$
$$\vec{v}_1 \cdot \vec{v}_2 = 5 \cdot 4 + 12 \cdot (-3) = -16$$

(b) Find unit vectors in the direction of \vec{v}_1 and \vec{v}_2 , respectively.

$$\vec{w_1} = \frac{\vec{v_1}}{||\vec{v_1}||} = \begin{bmatrix} \frac{5}{13} \\ \frac{12}{23} \end{bmatrix}$$
$$\vec{w_2} = \frac{\vec{v_2}}{||\vec{v_2}||} = \begin{bmatrix} \frac{4}{5} \\ -\frac{3}{5} \end{bmatrix}$$

(c) Find the angle between \vec{v}_1 and \vec{v}_2 .

We have: $\cos \theta = \frac{\vec{v}_1 \cdot \vec{v}_2}{||\vec{v}_1|| \cdot ||\vec{v}_2||} = -\frac{16}{65}$, and so $\theta = 1.81951$ radians (or, $\theta = 104.25^{\circ}$).

(d) Find the projection of \vec{v}_2 onto the subspace of \mathbb{R}^2 spanned by \vec{v}_1 .

$$\operatorname{proj}_{V_1} \vec{v}_2 = (\vec{w}_1 \cdot \vec{v}_2) \cdot \vec{w}_1 = -\frac{16}{13} \cdot \frac{1}{13} \begin{bmatrix} 5 \\ 12 \end{bmatrix} = \begin{bmatrix} -\frac{80}{169} \\ -\frac{19}{169} \end{bmatrix}.$$

(e) Let $A = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 \end{bmatrix}$. Use the Gram-Schmidt process to find the QR-factorization of A.

We have:

$$\vec{a}_2 = \vec{v}_2 - \text{proj}_{V_1} \vec{v}_2 = \begin{bmatrix} \frac{756}{169} \\ -\frac{315}{169} \end{bmatrix}$$
$$||\vec{a}|| = \frac{63}{13}$$
$$\vec{w}_2 = \frac{\vec{a}_2}{||\vec{a}_2||} = \begin{bmatrix} \frac{12}{13} \\ -\frac{5}{13} \end{bmatrix}$$

Thus:

$$Q = \begin{bmatrix} \vec{w}_1 & \vec{w}_2 \end{bmatrix} = \begin{bmatrix} \frac{5}{13} & -\frac{12}{13} \\ \frac{12}{13} & -\frac{5}{13} \end{bmatrix}$$

$$R = \begin{bmatrix} ||\vec{v}_1|| & \vec{w}_1 \cdot \vec{v}_2 \\ 0 & ||\vec{v}_2|| \end{bmatrix} = \begin{bmatrix} 13 & -\frac{16}{13} \\ 0 & \frac{63}{13} \end{bmatrix}$$