

1. Let a, b be positive real numbers. Using Cauchy-Schwartz inequality, prove that

$$\sqrt{ab} \leq \frac{a+b}{2}$$

2. Let

$$u_1 = \begin{bmatrix} 0 \\ 1 \\ -4 \\ -1 \end{bmatrix}, \quad u_2 = \begin{bmatrix} 3 \\ 5 \\ 1 \\ 1 \end{bmatrix}, \quad u_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ -4 \end{bmatrix}, \quad u_4 = \begin{bmatrix} 5 \\ -3 \\ -1 \\ 1 \end{bmatrix}.$$

Determine whether $\langle u_1, u_2, u_3, u_4 \rangle$ form an orthogonal basis of \mathbf{R}^4 . Is this an orthonormal basis?

Let

$$y = \begin{bmatrix} 10 \\ -8 \\ 2 \\ 0 \end{bmatrix}$$

Compute coordinates of y relative to the basis $\langle u_1, u_2, u_3, u_4 \rangle$.

3. Let $A = \begin{bmatrix} 0 & 1 & -2 \\ 3 & 2 & 3 \\ 3 & 3 & 1 \end{bmatrix}$. Find basis and dimension of $(\text{Col } A)^\perp$.

4. Compute the QR-factorization of $A = \begin{bmatrix} 0 & 1 & -2 \\ 3 & 2 & 3 \\ -1 & -1 & 1 \end{bmatrix}$.

5. Find least squares solutions and the least squares error for $Ax = b$ in two ways:

- computing the orthogonal projection of b onto $\text{Col } A$
- constructing the normal equations

(a) $A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{bmatrix}, \quad b = \begin{bmatrix} 1 \\ 3 \\ 8 \\ 2 \end{bmatrix}.$

(b) $A = \begin{bmatrix} 4 & 0 & 1 \\ 1 & -5 & 1 \\ 6 & 1 & 0 \\ 1 & -1 & 5 \end{bmatrix}, \quad b = \begin{bmatrix} 9 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$

6. Let $A = \begin{bmatrix} 1 & 5 \\ 5 & 1 \end{bmatrix}$

a.) Compute A^{10} .

b.) Compute a square root of A (i.e. a matrix B such that $B^2 = A$).

7. Find the best parabola $y(x) = ax^2 + bx + c$ which best fits the points $(1, 2)$, $(2, 2)$, $(1, 0)$ and $(3, 1)$.
8. Find the distance from the point $(1, 1, 1)$ to the plane $x - 2y + 3z = 0$.
9. a.) Define what does it mean for a matrix U to be orthogonal
 b.) Give an example of an orthogonal matrix U such that $U^T U = I$ but $U U^T \neq I$. Suggest a necessary and sufficient condition on an orthogonal matrix U to ensure that $U U^T = I$.
10. a.) Show that a 2×2 rotation matrix is necessarily orthogonal.
 b.) Show that any orthogonal 2×2 matrix with positive determinant is a rotation matrix.
11. Find a matrix A with the nullspace spanned by the vectors $(1, 2, 1, 2)$ and $(1, 1, 2, 2)$.
12. Let A be a symmetric 2×2 matrix.
 a.) Prove that eigenvalues of A are real.
 b.) Let λ_1, λ_2 be the eigenvalues, v_1, v_2 be corresponding eigenvectors, and assume $\lambda_1 \neq \lambda_2$. Show that v_1 is perpendicular to v_2 .
13. Let \mathbf{P}_3 have the inner product given by evaluation at $(-2, -1, 1, 2)$. Find the best approximation of $t^3 + 17t$ by polynomials in the span of $1, t, t^2 - 81t + 100$.
14. Let u, v be two unit vectors in an inner product space V . Show that $u + v$ is orthogonal to $u - v$.
15. Construct a symmetric matrix of size 3 with eigenvectors $\begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$, and $\begin{bmatrix} 2 \\ -3 \\ -1 \end{bmatrix}$.
16. The table below represents the test scores for a LA class.

	<i>Quizzes</i>	<i>MidtermI</i>	<i>MidtermII</i>	<i>Final</i>
<i>Masha</i>	80	85	75	180
<i>Sasha</i>	75	90	75	170
<i>Petya</i>	60	75	70	160
<i>Fedya</i>	90	90	85	180

Using Least Squares, find the linear function of the three other scores which gives the best approximation for the final score:

$$F \cong aQ + bM_1 + cM_2$$

Using your approximation, predict the Final score for Jim who got 85 for Quizzes, 90 for Midterm I and 80 for Midterm II.

Note: Since these numbers are “realistic” feel free to use your calculator for this problem.