

1. Identify each statement as either true or false, where the vector spaces  $U, V, W$  are finite-dimensional, the bases  $\alpha, \beta, \gamma$  are ordered, and that  $S, T$  are linear transformations.

- (a) In  $\mathbb{R}^3$ , the orthogonal complement of the  $xy$ -plane is the  $z$ -axis.
  - (b) If  $A$  is any  $m \times n$  matrix, the orthogonal complement of the row space of  $A$  is the column space of  $A$ .
  - (c) If  $W$  is a subspace of  $V$  where  $\dim(W) = 4$  and  $\dim(V) = 9$ , then  $\dim(W^\perp) = 5$ .
  - (d) If  $\{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \mathbf{e}_4\}$  is an orthonormal basis for  $V$  and  $W = \text{span}(\mathbf{e}_1, \mathbf{e}_2)$ , then  $W^\perp = \text{span}(\mathbf{e}_3, \mathbf{e}_4)$ .
  - (e) If  $\{\mathbf{e}_1, \mathbf{e}_2\}$  is an orthonormal basis for  $V$  and  $W = \text{span}(2\mathbf{e}_1 + \mathbf{e}_2)$ , then  $W^\perp = \text{span}(2\mathbf{e}_1 - \mathbf{e}_2)$ .
  - (f) If  $\mathbf{v}$  is orthogonal to  $\mathbf{w}_1$  and  $\mathbf{w}_2$ , and  $W = \text{span}(\mathbf{w}_1, \mathbf{w}_2)$ , then  $\mathbf{v}$  is in  $W^\perp$ .
  - (g) The orthogonal projection of  $\langle 1, 2, 3 \rangle$  into the subspace spanned by  $\langle 1, 1, 0 \rangle$  is  $\langle 2, 2, 0 \rangle$ .
  - (h) If  $\mathbf{v} = \mathbf{w} + \mathbf{w}^\perp$  where  $\mathbf{w}$  is in  $W$  and  $\mathbf{w}^\perp$  is in  $W^\perp$ , then  $\|\mathbf{v}\|^2 = \|\mathbf{w}\|^2 + \|\mathbf{w}^\perp\|^2$ .
  - (i) The closest vector to  $\langle 1, 2, 3 \rangle$  inside the plane  $x + y + z = 0$  in  $\mathbb{R}^3$  is  $\langle -1, 0, 1 \rangle$ .
  - (j) If  $A\mathbf{x} = \mathbf{c}$  is an inconsistent system of linear equations, then the best approximation of a solution is given by the solutions  $\hat{\mathbf{x}}$  of  $A^T\hat{\mathbf{x}} = A^T\mathbf{c}$ .
  - (k) If  $\mathbf{w}^\perp$  is a vector in  $W^\perp$ , then the orthogonal projection of  $\mathbf{w}^\perp$  onto  $W$  is  $\mathbf{w}^\perp$  itself.
  - (l) If  $P$  is the standard matrix associated to an orthogonal projection, then  $P^2 = P$ .
  - (m) If  $T : V \rightarrow V$  and  $\lambda$  is a scalar, the set of vectors  $\mathbf{v}$  with  $T(\mathbf{v}) = \lambda\mathbf{v}$  is a subspace of  $V$ .
  - (n) The eigenvalues of any matrix with real entries are always real numbers.
  - (o) Any  $n \times n$  matrix always has  $n$  distinct eigenvalues.
  - (p) If the characteristic polynomial for  $A$  is  $p(t) = t(t - 1)^2$ , then 0 is an eigenvalue of  $A$ .
  - (q) If the characteristic polynomial of  $A$  is  $p(t) = t(t - 1)^2$ , then the 1-eigenspace of  $A$  has dimension 2.
  - (r) If  $\mathbf{v}_1$  is an eigenvector with eigenvalue  $\lambda_1$  and  $\mathbf{v}_2$  is an eigenvector with eigenvalue  $\lambda_2$ , then  $\mathbf{v}_1 + \mathbf{v}_2$  is an eigenvector with eigenvalue  $\lambda_1 + \lambda_2$ .
  - (s) If  $\mathbf{v}_1, \mathbf{v}_2$ , and  $\mathbf{v}_3$  are eigenvectors with distinct eigenvalues  $\lambda_1, \lambda_2$ , and  $\lambda_3$ , then the set  $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$  is linearly independent.
  - (t) A linear map  $T : V \rightarrow V$  is diagonalizable if and only if  $V$  has a basis of eigenvectors of  $T$ .
  - (u) If  $A$  is invertible, then  $A$  is diagonalizable.
  - (v) If an  $n \times n$  matrix has  $n$  distinct eigenvalues, then it is diagonalizable.
  - (w) If an  $n \times n$  matrix has fewer than  $n$  distinct eigenvalues, then it is not diagonalizable.
  - (x) If the characteristic polynomial for  $A$  is  $p(t) = t^3 - t$ , then  $A^3 - A$  is the zero matrix.
  - (y) Every real symmetric matrix has real eigenvalues and is diagonalizable.
  - (z) If  $M$  is an  $n \times n$  matrix with orthonormal columns, then  $M^T M$  is the identity matrix.
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2. For each of the given subspaces  $W$ , find a basis for its orthogonal complement  $W^\perp$ :

- (a)  $W = \text{span}[(1, 2, 3), (0, 1, 2)]$  inside  $V = \mathbb{R}^3$  under the standard dot product.
  - (b)  $W = \text{span}[(1, 1, 1, 1), (1, 1, -1, -1)]$  inside  $V = \mathbb{R}^4$  under the standard dot product.
  - (c)  $W =$  the plane  $2x + y + 3z = 0$  inside  $V = \mathbb{R}^3$  under the standard dot product.
  - (d)  $W = \text{span}(\mathbf{e}_1, \mathbf{e}_2)$  inside  $V = \text{span}(\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3)$ , where  $\{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\}$  is an orthonormal basis of  $V$ .
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3. Find a basis for the subspace of  $\mathbb{R}^4$  consisting of all vectors orthogonal to  $\mathbf{v} = (1, 2, 3, 4)$ .

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4. Let  $\mathbf{w}_1 = (1, 0, 1, 2)$ ,  $\mathbf{w}_2 = (0, 1, 2, -1)$ , and  $\mathbf{w}_3 = (-2, 1, 0, 1)$ . Note that  $\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3$  are orthogonal.
- Let  $W_1 = \text{span}(\mathbf{w}_1)$ . Find the orthogonal decomposition of the vector  $\mathbf{v} = (6, 6, 6, 6)$  into the sum of a vector  $\mathbf{w}$  in  $W_1$  and a vector  $\mathbf{w}^\perp$  orthogonal to  $W_1$ .
  - Find the orthogonal projection of the vector  $\mathbf{v} = (6, 6, 6, 6)$  into the subspace  $W_2 = \text{span}(\mathbf{w}_1, \mathbf{w}_2)$  of  $\mathbb{R}^4$ .
  - Find the closest vector in the subspace  $W_3 = \text{span}(\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3)$  to the vector  $\mathbf{v} = (6, 6, 6, 6)$  in  $\mathbb{R}^4$ .
  - Find the standard matrix for orthogonal projection onto the subspace  $W_4 = \text{span}(\mathbf{w}_1, \mathbf{w}_3)$  of  $\mathbb{R}^4$ .
  - Find a basis for the orthogonal complement of the subspace  $W_5 = \text{span}(\mathbf{w}_2, \mathbf{w}_3)$  of  $\mathbb{R}^4$ .
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5. Use least squares to solve each of the following problems:

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

- Find the vector  $\mathbf{x} = (x, y)$  that is closest to a solution to the system  $x + y = 1$ ,  $2x + y = 2$ ,  $x + 2y = 3$ .
  - Find the line  $y = mx + b$  of best fit to the data set  $\{(2, 2), (-1, -4), (-2, -6)\}$ .
  - Find the line  $y = mx + b$  of best fit to the data set  $\{(0, 1), (1, 2), (2, 4), (3, 4)\}$ .
  - Find the parabola  $y = ax^2 + bx + c$  of best fit to the data set  $\{(-2, 1), (-1, 0), (1, 2), (2, 4)\}$ .
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6. Find the matrix of orthogonal projection onto each subspace of  $\mathbb{R}^n$  (with respect to the standard basis):

- The subspace of  $\mathbb{R}^3$  spanned by the vector  $(1, -2, 3)$ .
  - The subspace of  $\mathbb{R}^4$  spanned by the vectors  $(1, 0, 1, 2)$  and  $(2, 0, 2, 1)$ .
  - The plane  $x + 2y - z = 0$  in  $\mathbb{R}^3$ .
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7. For each matrix  $A$ , find (i) the characteristic polynomial and eigenvalues of  $A$ , (ii) a basis for each eigenspace of  $A$ , and (iii) whether  $A$  is diagonalizable and if so find an invertible matrix  $Q$  with  $D = Q^{-1}AQ$  diagonal:

(a)  $\begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}$  (b)  $\begin{bmatrix} 0 & 1 \\ -1 & 2 \end{bmatrix}$  (c)  $\begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix}$  (d)  $\begin{bmatrix} 1 & 2 & 4 \\ 0 & 2 & 4 \\ 0 & 0 & 4 \end{bmatrix}$  (e)  $\begin{bmatrix} 1 & -2 & 4 \\ -3 & 2 & -6 \\ -2 & 2 & -5 \end{bmatrix}$  (f)  $\begin{bmatrix} 2 & -1 & 1 \\ 0 & 1 & 0 \\ -2 & 2 & -1 \end{bmatrix}$

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8. Suppose the characteristic polynomial of the matrix  $A$  is  $p(t) = t^4(t - 2)^2(t + 4)$ .

- Find the dimensions of  $A$ .
  - Find the eigenvalues of  $A$  and their multiplicities.
  - Find the determinant and the trace of  $A$ .
  - Find all possible values for each of the dimensions of the eigenspaces of  $A$ . Under what condition(s) on those dimensions will  $A$  be diagonalizable?
  - If  $A$  is diagonalizable, find a possible diagonalization.
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9. For each symmetric matrix  $A$ , find an orthogonal diagonalization (i.e., an orthogonal matrix  $Q$  such that  $D = Q^{-1}AQ$  is diagonal):

(a)  $\begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix}$  (b)  $\begin{bmatrix} 2 & 2 \\ 2 & 5 \end{bmatrix}$  (c)  $\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$  (d)  $\begin{bmatrix} -1 & 2 & 2 \\ 2 & 0 & 0 \\ 2 & 0 & -2 \end{bmatrix}$  (e)  $\begin{bmatrix} 5 & -2 & 4 \\ -2 & 8 & 2 \\ 4 & 2 & 5 \end{bmatrix}$

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10. Suppose  $A$  is a  $3 \times 3$  matrix with eigenvectors  $\mathbf{v}_1$  of eigenvalue 2,  $\mathbf{v}_2$  of eigenvalue 3, and  $\mathbf{v}_3$  of eigenvalue 5.

- In terms of  $\mathbf{v}_1$ ,  $\mathbf{v}_2$ , and  $\mathbf{v}_3$ , find  $A\mathbf{v}_1$ ,  $A(\mathbf{v}_2 + \mathbf{v}_3)$ , and  $A(2\mathbf{v}_1 - \mathbf{v}_2 + 3\mathbf{v}_3)$ .
  - Explain why  $A$  is diagonalizable and find a diagonalization.
  - If  $\mathbf{v}_1 = (1, 1, 1)$ ,  $\mathbf{v}_2 = (2, 4, 3)$ , and  $\mathbf{v}_3 = (2, 1, 1)$ , find a matrix product formula for  $A$  (you do not have to evaluate it).
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