

1. Consider the system $A\vec{x} = \vec{b}$, where $A = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 1 & 2 \end{bmatrix}$ and $\vec{b} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$.

(a) Sketch the $Im(A)$ and \vec{b} .

(b) Find the least squares solution \vec{x}^* .

(c) Find $A\vec{x}^*$.

(d) Sketch $A\vec{x}^*$ (above).

(e) Find $\vec{b} - A\vec{x}^*$.

(f) Check that $(\vec{b} - A\vec{x}^*) \perp Im(A)$.

(g) Sketch $\vec{b} - A\vec{x}^*$ (above).

(h) Find $|\vec{b} - A\vec{x}^*|$, the length of $\vec{b} - A\vec{x}^*$.

(i) Find the error which occurs by using the least squares solution.

(j) Show the error on your sketch.(above)

2. Consider the points: $(0,1)$, $(0,0)$, $(2,1)$.

(a) Sketch these points.

(b) Find the best fitting linear model $f(t) = c_0 + c_1t$ through these points using least squares.

(c) Sketch the line that you obtained as the best fitting linear model on the above figure.

3. Let $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 1 & -1 \\ 0 & 2 \end{bmatrix}$ and let $\vec{b} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$.

(a) Find the least squares solution \vec{x}^* to the equation $A\vec{x} = \vec{b}$.

(b) Find the matrix of orthogonal projection $Proj_{ImA}$ onto the subspace ImA .

(c) Find the matrix B such that $AB = Proj_{ImA}$ and $BA = I_2$, the 2×2 identity matrix.

4. Consider the linear transformation $\mathbb{R}^3 \rightarrow \mathbb{R}^2$ given by multiplication by the matrix

$$A = \begin{bmatrix} 1 & 0 & 2 \\ 5 & 0 & 10 \end{bmatrix}.$$

(a) Find $Im(A)$

(b) Sketch $Im(A)$ and $(Im(A))^\perp$

(c) Find $Ker(A^T)$ and sketch on the same figure.

(d) Find $Im(A^T)$

(e) Sketch $Im(A^T)$ and $(Im(A^T))^\perp$

(f) Find $Ker(A)$ and sketch on one of the above figures.

5. Let A be a 3×7 matrix with $\text{rank}A = 2$. Consider the linear transformation defined by multiplication by A as $A\vec{x}$. Find the following

(a) $\dim \text{Im}(A)$

(b) $\dim \text{Ker}(A)$

(c) $\dim(\text{Im}(A))^\perp$

(d) $\dim(\text{Ker}(A))^\perp$

(e) $\dim \text{Im}(A^T)$

(f) $\dim \text{Ker}(A^T)$

(g) $\dim(\text{Im}(A^T))^\perp$

(h) $\dim(\text{Ker}(A^T))^\perp$

(i) $\text{rank}(A^T A)$

(j) $\text{rank}(AA^T)$

(k) $\dim \text{Im}(A^T A)$

(l) $\dim \text{Ker}(A^T A)$

(m) $\dim(\text{Im}(A^T A))^\perp$

(n) $\dim(\text{Ker}(A^T A))^\perp$

(o) $\dim \text{Im}(AA^T)$

(p) $\dim \text{Ker}(AA^T)$

(q) $\dim(\text{Im}(AA^T))^\perp$

(r) $\dim(\text{Ker}(AA^T))^\perp$