

MATH 54 – HINTS TO HOMEWORK 17

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Here are a couple of hints to Homework 17. Enjoy! :)

SECTION 6.4: THE GRAM-SCHMIDT PROCESS

Use the formula given in Theorem 11. To get an *orthonormal* basis, just divide every vector at the end by its length. At every step, it's helpful to multiply your vector by a scalar to avoid fractions. This is ok, because you'll normalize them at the end anyway!

6.4.9. Just apply Gram-Schmidt to the columns of A .

6.4.17.

- (a) **F** (Although the set would be orthogonal, multiplying by $c = 0$ wouldn't give an orthogonal *basis*)
- (b) **T** (by (1) in Theorem 11)
- (c) **T** (if $A = QR$, then $Q^T A = Q^T QR = R$, since Q has orthonormal columns)

SECTION 6.5: LEAST SQUARES PROBLEMS

Here's the general procedure to solve least-squares problems: To solve $A\mathbf{x} = \mathbf{b}$ in the least-squares sense, multiply both sides by A^T , and solve the (easier) equation $A^T A\hat{\mathbf{x}} = A^T \mathbf{b}$. Your solution $\hat{\mathbf{x}}$ is called the least-squares solution. The least squares error is $\|A\hat{\mathbf{x}} - \mathbf{b}\|$.

6.5.9. The orthogonal projection of \mathbf{b} is given by $\hat{\mathbf{b}} = \frac{\mathbf{b} \cdot \mathbf{a}_1}{\mathbf{a}_1 \cdot \mathbf{a}_1} \mathbf{a}_1 + \frac{\mathbf{b} \cdot \mathbf{a}_2}{\mathbf{a}_2 \cdot \mathbf{a}_2} \mathbf{a}_2$, where $\mathbf{a}_1, \mathbf{a}_2$ are the columns of A . Then all you have to do is solve $A\hat{\mathbf{x}} = \hat{\mathbf{b}}$

6.5.11. Similar to **6.5.9**, but with a fancier formula.

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6.5.17.

- (a) **T**
- (b) **T**
- (c) **F**
- (d) **T**
- (e) **T**