

Please make sure to follow the hand-in instructions. Also, please present your answers in order, showing the working for each answer. Answering yes/no is not enough. You should rather present an argument or derivation of your answer.

Consider the vectors $v_1 = [-1 \ 0 \ -1]^T$, $v_2 = [0 \ -1 \ 1]^T$, and $v_3 = [0 \ 1 \ 1]^T$. Let the 3×3 matrix A have columns v_1 , v_2 , and v_3 . That is $A = [v_1 \ v_2 \ v_3]$.

1. Do the vectors v_1 , v_2 , and v_3 constitute a set of orthogonal vectors?

Solution:

No. For example $v_1^T v_2 = -1$ and not 0.

2. Are the vectors v_2 and v_3 orthogonal?

Solution:

Yes. $v_2^T v_3 = 0 \times 0 + (-1) \times 1 + 1 \times 1 = 0$.

3. Execute the Gram-Schmidt procedure on the vectors v_1 , v_2 , and v_3 in this order. Present the output as columns of an orthogonal matrix Q .

Solution:

$$\tilde{q}_1 = v_1.$$

$\tilde{q}_1 \neq 0$ so not stopping.

$$\|\tilde{q}_1\| = \sqrt{2} \text{ hence}$$

$$q_1 = [-1/\sqrt{2} \ 0 \ -1/\sqrt{2}]^T.$$

$$\tilde{q}_2 = v_2 - (q_1^T v_2)q_1 = [0 \ -1 \ 1]^T - (-1/\sqrt{2})[-1/\sqrt{2} \ 0 \ -1/\sqrt{2}]^T = [-1/2 \ -1 \ 1/2]^T.$$

$\tilde{q}_2 \neq 0$ so not stopping.

$$\|\tilde{q}_2\| = \sqrt{3/2} \text{ hence}$$

$$q_2 = [-1/\sqrt{6} \ -\sqrt{2/3} \ 1/\sqrt{6}]^T.$$

$$\tilde{q}_3 = v_3 - (q_1^T v_3)q_1 - (q_2^T v_3)q_2$$

$$= [0 \ 1 \ 1]^T - (-1/\sqrt{2})[-1/\sqrt{2} \ 0 \ -1/\sqrt{2}]^T - (-1/\sqrt{6})[-1/\sqrt{6} \ -\sqrt{2/3} \ 1/\sqrt{6}]^T$$

$$= [-2/3 \ 2/3 \ 2/3]^T.$$

$\tilde{q}_3 \neq 0$ so not stopping.

$$\|\tilde{q}_3\| = 2/\sqrt{3} \text{ hence}$$

$$q_3 = [-1/\sqrt{3} \ -1/\sqrt{3} \ 1/\sqrt{3}]^T.$$

Hence

$$Q = \begin{bmatrix} -1/\sqrt{2} & -1/\sqrt{6} & -1/\sqrt{3} \\ 0 & -\sqrt{2/3} & 1/\sqrt{3} \\ -1/\sqrt{2} & 1/\sqrt{6} & 1/\sqrt{3} \end{bmatrix}.$$

4. Determine Q^{-1} .

Solution:

Because Q is an orthogonal matrix, $Q^{-1} = Q^T$.

5. What is the nullspace of the matrix A ?

Solution:

Since we found via Gram-Schmidt that the vectors are independent, the nullspace has only the zero vector. That is the null space is $\{[0 \ 0 \ 0]^T\}$.

6. What is the rank of the matrix A ?

Solution:

Since it is a square matrix and has all independent columns, the rank is 3.

7. Are the vectors v_1 , v_2 , and v_3 a basis for \mathbb{R}^3 ?

Solution:

Yes, the vectors span \mathbb{R}^3 and are linearly independent, so they are a basis.

8. Now execute the Gram-Schmidt procedure on the vectors v_3 , v_2 , and v_1 in the order $(3 \rightarrow 2 \rightarrow 1)$. Present the output as the columns of an orthogonal matrix M .

Solution:

$$\tilde{q}_1 = v_3.$$

$\tilde{q}_1 \neq 0$ so not stopping.

$$\|\tilde{q}_1\| = \sqrt{2} \text{ hence}$$

$$q_1 = [0 \quad 1/\sqrt{2} \quad 1/\sqrt{2}]^T.$$

$$\tilde{q}_2 = v_2 - (q_1^T v_2)q_1 = [0 \quad -1 \quad 1]^T - 0[0 \quad 1/\sqrt{2} \quad 1/\sqrt{2}]^T = [0 \quad -1 \quad 1]^T.$$

$$\|\tilde{q}_2\| = \sqrt{2} \text{ hence}$$

$$q_2 = [0 \quad -1/\sqrt{2} \quad 1/\sqrt{2}]^T.$$

$$\tilde{q}_3 = v_3 - (q_1^T v_3)q_1 - (q_2^T v_3)q_2$$

$$= [0 \quad 1 \quad 1]^T - (-1/\sqrt{2})[0 \quad 1/\sqrt{2} \quad 1/\sqrt{2}]^T - (-1/\sqrt{2})[0 \quad -1/\sqrt{2} \quad 1/\sqrt{2}]^T$$

$$= [-1 \quad 0 \quad 0]^T.$$

$$\|\tilde{q}_3\| = 1 \text{ hence}$$

$$q_3 = [-1 \quad 0 \quad 0]^T.$$

Hence

$$M = \begin{bmatrix} 0 & 0 & -1 \\ 1/\sqrt{2} & -1/\sqrt{2} & 0 \\ 1/\sqrt{2} & 1/\sqrt{2} & 0 \end{bmatrix}.$$

9. Define the matrix $B = QM$. Is B an orthogonal matrix?

Solution:

Yes it is orthogonal. To see this check that $B^T B = I$:

$$B^T B = (QM)^T QM = M^T Q^T QM = M^T IM = I.$$

10. Consider now the 9×9 block matrix,

$$G = \begin{bmatrix} Q & 0 & 0 \\ 0 & M & 0 \\ 0 & 0 & Q \end{bmatrix},$$

where each 0 is a 3×3 matrix of zero values. What is the inverse matrix of G ?

Solution:

The matrix G is also an orthogonal matrix and its inverse is G^T .

$$G^T = \begin{bmatrix} Q^T & 0 & 0 \\ 0 & M^T & 0 \\ 0 & 0 & Q^T \end{bmatrix}.$$