

Show your work and box answers. Once complete, please staple in upper left corner. Thanks.

**Suggested Reading** You may find the following helpful resources beyond lecture,

(a.) Chapter 9 and 10 of my lecture notes for Math 221

**Problem 91:** Consider the quadratic form given by

$$Q(x, y) = x^2 + 4xy + y^2$$

Find the diagonalized formula for  $Q$  in terms of eigencoordinates  $\bar{x}, \bar{y}$ .

**Problem 92:** Consider the quadratic form given by

$$Q(x, y, z) = 9x^2 + 9y^2 + 29z^2 + 3.5xy - 6.5xz - 6.5yz.$$

Find the diagonalized formula for  $Q$  in terms of eigencoordinates  $\bar{x}, \bar{y}, \bar{z}$ .

**Problem 93:** Consider a subspace  $W$  of  $\mathbb{R}^4$  which contains the vectors  $(1, 1, 2, 3)$  and  $(1, 0, 4, 5)$ . Find a basis for  $W^\perp$ .

**Problem 94:** Find an orthonormal basis for

$$W = \text{span}\{(1, 1, 1, 1), (0, 1, -1, 1), (2, 0, 2, 0)\}$$

by using the Gram-Schmidt algorithm on the given generating vectors. Also, find an orthonormal basis for  $W^\perp$ .

**Problem 95:** Let  $f(x, y, z) = 9x^2 + 14\sin(xy) + 9y\sinh y + 29e^{z^2} - 26z(x + y)$ .

- (a.) Calculate partial derivatives  $f_x, f_y, f_z, f_{xx}, f_{xy}, f_{xz}, f_{yy}, f_{yz}, f_{zz}$
- (b.) calculate the multivariate Taylor series based at  $(0, 0, 0)$  up to second order. You should find that  $(0, 0, 0)$  is a critical point hence  $f(x, y, z) = f(0, 0, 0) + Q(z, y, z) + \dots$  where the quadratic form  $Q$  has matrix with entries fixed by the values of the second derivatives of  $f$  at  $(0, 0, 0)$ :

$$[Q] = \begin{bmatrix} f_{xx}(0, 0, 0) & f_{xy}(0, 0, 0) & f_{xz}(0, 0, 0) \\ f_{xy}(0, 0, 0) & f_{yy}(0, 0, 0) & f_{yz}(0, 0, 0) \\ f_{xz}(0, 0, 0) & f_{yz}(0, 0, 0) & f_{zz}(0, 0, 0) \end{bmatrix}$$

- (c.) classify the nature of the critical point  $(0, 0, 0)$  by diagonalizing  $Q$ . Is the function minimized, maximized or is it at a saddle point at the origin ?

**Problem 96:** Show the given vectors  $u_i$  are orthogonal and express  $x$  as a linear combination of the  $u_i$ .

- (a.)  $u_1 = (3, 1)$  and  $u_2 = (-2, 6)$  with  $x = (-6, 3)$ .
- (b.)  $u_1 = (3, -3, 0)$  and  $u_2 = (2, 2, -1)$  and  $u_3 = (1, 1, 4)$  with  $x = (5, -3, 1)$ .

**Problem 97:** (a.) Let  $y = (2, 6)$  and  $u = (7, 1)$ . Write  $y$  as a sum of a vector in  $\text{span}\{u\}$  and a vector  $\perp$  to  $u$ .

(b.) Let  $y = (3, 1)$  and  $u = (8, 6)$ . Compute the distance from  $y$  to the line which goes through  $u$  and the origin.

**Problem 98:** Let  $u_1 = (3, -1, 2)$  and  $u_2 = (1, -1, -2)$  and suppose  $y = (-1, 2, 6)$ . Verify  $\{u_1, u_2\}$  is an orthogonal set and then find the orthogonal projection of  $y$  onto  $W = \text{span}\{u_1, u_2\}$ .

**Problem 99:** Let  $y = (3, -1, 1, 13)$  and  $v_1 = (1, -2, -1, 2)$  and  $v_2 = (-4, 1, 0, 3)$ .

(a.) Find the closest point to  $y$  in  $W = \text{span}\{v_1, v_2\}$

(b.) Find the distance from  $y$  to  $W = \text{span}\{v_1, v_2\}$ .

**Problem 100:** Let  $A = \begin{bmatrix} 1 & 2 & 5 \\ -1 & 1 & -4 \\ -1 & 4 & -3 \\ 1 & -4 & 7 \\ 1 & 2 & 1 \end{bmatrix}$ . Find an orthogonal basis for the column space of  $A$  and find the QR-decomposition for  $A$ .

**Problem 101:** Let  $A = \begin{bmatrix} 1 & 3 \\ 1 & -1 \\ 1 & 1 \end{bmatrix}$  and  $b = \begin{bmatrix} 5 \\ 1 \\ 0 \end{bmatrix}$ . Find the least squares approximate solution of  $Ax = b$ . Also, calculate the error in the least squares solution.

**Problem 102:** Let  $A = \begin{bmatrix} 4 & 0 & 1 \\ 1 & -5 & 1 \\ 6 & 1 & 0 \\ 1 & -1 & -5 \end{bmatrix}$  and  $b = \begin{bmatrix} 9 \\ 0 \\ 0 \\ 0 \end{bmatrix}$ .

(a.) find  $\text{Proj}_{\text{Col}(A)}(b)$

(b.) find least squares solution of  $Ax = b$

**Problem 103:** Observe  $A = \begin{bmatrix} 2 & 3 \\ 2 & 4 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 2/3 & -1/3 \\ 2/3 & 2/3 \\ 1/3 & -2/3 \end{bmatrix} \begin{bmatrix} 3 & 5 \\ 0 & 1 \end{bmatrix}$  is a QR-decomposition of  $A$ . Let  $b = \begin{bmatrix} 7 \\ 3 \\ 1 \end{bmatrix}$ . Use the given QR-decomposition to calculate the least squares approximation to  $Ax = b$ .

**Problem 104:** Find  $\beta_0, \beta_1$  making  $y = \beta_0 + \beta_1 x$  the least squares line for the data points  $(0, 1), (1, 1), (2, 2), (3, 2)$ .

**Problem 105:** Suppose the data  $(1, 1.8), (2, 2.7), (3, 3.4), (4, 3.8), (5, 3.9)$  is to fit the model  $y = \beta_1 x + \beta_2 x^2$ .

(a.) substitute the data into the model and obtain a system of linear equations in  $\beta_1, \beta_2$

(b.) Find the least squares solution to the system and write the model which corresponds to this solution.