1. Let
$$\vec{v}_1 = \begin{bmatrix} -2\\2\\1\\4 \end{bmatrix}$$
, $\vec{v}_2 = \begin{bmatrix} 4\\1\\-2\\2 \end{bmatrix}$, and $\vec{v}_3 = \begin{bmatrix} 1\\4\\2\\-2 \end{bmatrix}$. Note that $B = \{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is an orthogonal set. Also, let W be the subspace spanned by $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$.

$$A = \begin{bmatrix} -2 & 4 & 1 \\ 2 & 1 & 4 \\ 1 & -2 & 2 \\ 4 & 2 & -2 \end{bmatrix}$$

a. [15 points] Find the orthogonal projection of $\begin{bmatrix} -13\\18\\9\\1\end{bmatrix}$ into W, without inverting any matrices or solving any systems of linear equations.

$$c_{1} = \frac{\vec{v}_{1} \cdot \vec{u}}{\vec{v}_{1} \cdot \vec{v}_{1}} = \frac{75}{25} = 3,$$

$$c_{2} = \frac{\vec{v}_{2} \cdot \vec{u}}{\vec{v}_{2} \cdot \vec{v}_{2}} = \frac{-50}{25} = -2.$$

$$c_{3} = \frac{\vec{v}_{3} \cdot \vec{u}}{\vec{v}_{3} \cdot \vec{v}_{3}} = \frac{75}{25} = 3,$$

$$\vec{p} = A\vec{c} = \begin{bmatrix} -11\\ 16\\ 13\\ 2 \end{bmatrix}$$

Grading: +10 points for finding the c_i s, +5 points for finding \vec{p} . Grading for common mistakes: -5 points for using the $(A^{\top}A)^{-1}A^{\top}\vec{u}$ formula.

b. [10 points] Find an orthonormal basis for W.

$$\vec{v}_{1} \cdot \vec{v}_{1} = 25$$

$$\vec{v}_{2} \cdot \vec{v}_{2} = 25$$

$$\vec{v}_{3} \cdot \vec{v}_{3} = 25$$

$$\left\{ \begin{bmatrix} 4/5\\1/5\\-2/5\\2/5\\2/5\\2/5 \end{bmatrix}, \begin{bmatrix} 1/5\\4/5\\2/5\\1/5\\4/5\\2/5\\-2/5 \end{bmatrix}, \begin{bmatrix} -2/5\\2/5\\1/5\\4/5\\4/5 \end{bmatrix} \right\}$$

Grading: +5 points for knowing to divide a vector by its length, +5 points for doing it with the orthogonal basis. Grading for common mistakes: +5 points (total) for doing Gram-Schmidt.

2. Let W be the subspace spanned by $\left\{ \begin{bmatrix} 0\\-2\\-2\\-1 \end{bmatrix}, \begin{bmatrix} 0\\-3\\0\\-3 \end{bmatrix}, \begin{bmatrix} 0\\5\\5\\7 \end{bmatrix} \right\}$. Note that this basis is **not** orthogonal. a. [15 points] Find the vector in W closest to $\begin{bmatrix} -1\\7\\-5\\-4 \end{bmatrix}$.

$$\vec{c} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} -5\\ -4\\ -3 \end{bmatrix}$$
$$\vec{p} = A\vec{c} = \begin{bmatrix} 0\\ 7\\ -5\\ -4 \end{bmatrix}$$

Grading: +3 points for finding A and \vec{u} , +3 points for the formula, +4 points for the calculation. Grading for common mistakes: -5 points for only finding the coordinates.

b. [15 points] Find an orthogonal basis for W.

$$NEW_{1} = OLD_{1} = \begin{bmatrix} 0\\ -2\\ -2\\ -1 \end{bmatrix}$$
$$NEW_{2} = OLD_{2} - \frac{OLD_{2} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} = \begin{bmatrix} 0\\ -3\\ 0\\ -3 \end{bmatrix} - \frac{9}{9} \begin{bmatrix} 0\\ -2\\ -2\\ -2\\ -1 \end{bmatrix} = \begin{bmatrix} 0\\ -1\\ 2\\ -2 \end{bmatrix}$$
$$NEW_{3} = OLD_{3} - \frac{OLD_{3} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} - \frac{OLD_{3} \cdot NEW_{2}}{NEW_{2} \cdot NEW_{2}} NEW_{2} = \begin{bmatrix} 0\\ 5\\ 5\\ 7 \end{bmatrix} - \frac{-27}{9} \begin{bmatrix} 0\\ -2\\ -2\\ -1 \end{bmatrix} - \frac{-9}{9} \begin{bmatrix} 0\\ -2\\ -2\\ -2 \end{bmatrix} = \begin{bmatrix} 0\\ -2\\ 1\\ 2\\ -2 \end{bmatrix}$$

3. Do the following, for the following set of data points: (-4, -93), (-1, -3), (0, -1), (4, 27).

a. [10 points] Find the parabola $y = ax^2 + bx + c$ which best fits these points.

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

b. [10 points] Find the parabola $y = ax^2 + c$ with no linear term which best fits these points.

$$A = \begin{bmatrix} 16 & 1 \\ 1 & 1 \\ 0 & 1 \\ 16 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} -93 \\ -3 \\ -1 \\ 27 \end{bmatrix}$$
$$\begin{bmatrix} a \\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} -2 \\ -1 \end{bmatrix}$$
$$= -2x^2 - 1 = (-2.00000) x^2 - 1.000000$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

y

4. [10 points] Find the Least Squares Solution to the following system of linear equations:

$$\hat{x} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} -141/217 \\ -342/217 \\ -361/217 \end{bmatrix} = \begin{bmatrix} -0.649770 \\ -1.576037 \\ -1.663594 \end{bmatrix}$$

Grading: +5 points for writing down A and B, +2 points for the normal equation, +3 points for the calculation. Grading for common mistakes: -3 points for finding $A\hat{x}$.

5. [15 points] Find a basis for W^{\perp} , the orthogonal complement of W, if W is the subspace spanned by

$$\left\{ \begin{bmatrix} -4\\2\\-4\\-4 \end{bmatrix} \right\}$$

$$A^{\top} = \begin{bmatrix} -4 & 2 & -4 & -4 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & -1/2 & 1 & 1 \end{bmatrix}$$
$$-4x_1 + 2x_2 - 4x_3 - 4x_4 = 0$$

Parameterized by:

$$\begin{bmatrix} x_1\\x_2\\x_3\\x_4 \end{bmatrix} = \alpha \cdot \begin{bmatrix} 1/2\\1\\0\\0 \end{bmatrix} + \beta \cdot \begin{bmatrix} -1\\0\\1\\0 \end{bmatrix} + \gamma \cdot \begin{bmatrix} -1\\0\\0\\1 \end{bmatrix}$$

1. Let
$$\vec{v}_1 = \begin{bmatrix} 1\\-2\\0\\-2 \end{bmatrix}$$
, $\vec{v}_2 = \begin{bmatrix} -2\\1\\0\\-2 \end{bmatrix}$, and $\vec{v}_3 = \begin{bmatrix} 0\\0\\1\\0 \end{bmatrix}$. Note that $B = \{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is an orthogonal set. Also, let W be the subspace spanned by $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$.

 $A = \begin{bmatrix} 1 & -2 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \\ -2 & -2 & 0 \end{bmatrix}$

a. [15 points] Find the vector in W closest to $\begin{bmatrix} -5\\4\\-1\\7 \end{bmatrix}$, without inverting any matrices or solving any systems of linear equations.

 $c_{1} = \frac{\vec{v}_{1} \cdot \vec{u}}{\vec{v}_{1} \cdot \vec{v}_{1}} = \frac{-27}{9} = -3,$ $c_{2} = \frac{\vec{v}_{2} \cdot \vec{u}}{\vec{v}_{2} \cdot \vec{v}_{2}} = \frac{0}{9} = 0,$ $c_{3} = \frac{\vec{v}_{3} \cdot \vec{u}}{\vec{v}_{3} \cdot \vec{v}_{3}} = \frac{-1}{1} = -1,$ $\vec{p} = A\vec{c} = \begin{bmatrix} -3\\ 6\\ -1\\ 6 \end{bmatrix}$

Grading: +10 points for finding the c_i s, +5 points for finding \vec{p} . Grading for common mistakes: -5 points for using the $(A^{\top}A)^{-1}A^{\top}\vec{u}$ formula.

b. [10 points] Find an orthonormal basis for W.

$$\vec{v}_{1} \cdot \vec{v}_{1} = 9$$
$$\vec{v}_{2} \cdot \vec{v}_{2} = 9$$
$$\vec{v}_{3} \cdot \vec{v}_{3} = 1$$
$$\left\{ \begin{bmatrix} 1/3\\ -2/3\\ 0\\ -2/3 \end{bmatrix}, \begin{bmatrix} -2/3\\ 1/3\\ 1/3\\ 0\\ -2/3 \end{bmatrix}, \begin{bmatrix} 0\\ 0\\ 1\\ 0 \\ 1\\ 0 \end{bmatrix} \right\}$$

Grading: +5 points for knowing to divide a vector by its length, +5 points for doing it with the orthogonal basis. Grading for common mistakes: +5 points (total) for doing Gram-Schmidt.

2. Let W be the subspace spanned by $\left\{ \begin{bmatrix} -2\\4\\1\\2 \end{bmatrix}, \begin{bmatrix} 0\\5\\5\\0 \end{bmatrix}, \begin{bmatrix} -5\\-5\\-15\\0 \end{bmatrix} \right\}$. Note that this basis is **not** orthogonal. a. [15 points] Find the vector in W closest to $\begin{bmatrix} 6\\-12\\-8\\9 \end{bmatrix}$.

$$\vec{c} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} 4\\ -8\\ -2 \end{bmatrix}$$
$$\vec{p} = A\vec{c} = \begin{bmatrix} 2\\ -14\\ -6\\ 8 \end{bmatrix}$$

Grading: +3 points for finding A and \vec{u} , +3 points for the formula, +4 points for the calculation. Grading for common mistakes: -5 points for only finding the coordinates.

b. [15 points] Find an orthogonal basis for W.

$$NEW_{1} = OLD_{1} = \begin{bmatrix} -2\\4\\1\\2 \end{bmatrix}$$
$$NEW_{2} = OLD_{2} - \frac{OLD_{2} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} = \begin{bmatrix} 0\\5\\5\\0 \end{bmatrix} - \frac{25}{25} \begin{bmatrix} -2\\4\\1\\2 \end{bmatrix} = \begin{bmatrix} 2\\1\\4\\-2 \end{bmatrix}$$
$$NEW_{3} = OLD_{3} - \frac{OLD_{3} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} - \frac{OLD_{3} \cdot NEW_{2}}{NEW_{2} \cdot NEW_{2}} NEW_{2} = \begin{bmatrix} -5\\-5\\-5\\0 \end{bmatrix} - \frac{-25}{25} \begin{bmatrix} -2\\4\\1\\2 \end{bmatrix} - \frac{-75}{25} \begin{bmatrix} 2\\1\\4\\-2 \end{bmatrix} = \begin{bmatrix} -1\\2\\-4\\-2 \end{bmatrix}$$

3. Do the following, for the following set of data points: (-5, -133), (-4, -71), (0, -3), (3, 27). a. [10 points] Find the parabola $y = ax^2 + bx + c$ which best fits these points.

$$A = \begin{bmatrix} 25 & -5 & 1 \\ 16 & -4 & 1 \\ 0 & 0 & 1 \\ 9 & 3 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} -133 \\ -71 \\ -3 \\ 27 \end{bmatrix}$$
$$\begin{bmatrix} a \\ b \\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} -1821/781 \\ 10613/781 \\ 3537/781 \end{bmatrix}$$
$$y = \frac{-1821}{781}x^2 + \frac{10613}{781}x + \frac{3537}{781} = (-2.331626)x^2 + (13.588988)x + 4.528809$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

b. [10 points] Find the parabola $y = ax^2 + c$ with no linear term which best fits these points.

$$A = \begin{bmatrix} 25 & 1\\ 16 & 1\\ 0 & 1\\ 9 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} -133\\ -71\\ -3\\ 27 \end{bmatrix}$$
$$\begin{bmatrix} a\\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} -1968/337\\ 9435/337 \end{bmatrix}$$
$$y = \frac{-1968}{337}x^2 + \frac{9435}{337} = (-5.839763)x^2 + 27.997033$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

4. [10 points] Find the Least Squares Solution to the following system of linear equations:

$$4x_1 + 5x_2 = -3x_1 + x_2 + x_3 = 0- 4x_3 = 2-3x_1 + 3x_2 + 2x_3 = -7$$

$$\hat{x} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} 1544/1871\\ -16015/13097\\ -5809/13097 \end{bmatrix} = \begin{bmatrix} 0.825227\\ -1.222799\\ -0.443537 \end{bmatrix}$$

Grading: +5 points for writing down A and B, +2 points for the normal equation, +3 points for the calculation. Grading for common mistakes: -3 points for finding $A\hat{x}$.

5. [15 points] Find a basis for W^{\perp} , the orthogonal complement of W, if W is the subspace spanned by

$$\left\{ \begin{bmatrix} 0\\1\\-4\\4 \end{bmatrix} \right\}$$

$$A^{\top} = \begin{bmatrix} 0 & 1 & -4 & 4 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 0 & 1 & -4 & 4 \end{bmatrix}$$
$$x_2 - 4x_3 + 4x_4 = 0$$

Parameterized by:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \alpha \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \beta \cdot \begin{bmatrix} 0 \\ 4 \\ 1 \\ 0 \end{bmatrix} + \gamma \cdot \begin{bmatrix} 0 \\ -4 \\ 0 \\ 1 \end{bmatrix}$$

1. Let
$$\vec{v}_1 = \begin{bmatrix} 0\\-2\\1\\-2\end{bmatrix}$$
, $\vec{v}_2 = \begin{bmatrix} 0\\1\\-2\\-2\end{bmatrix}$, and $\vec{v}_3 = \begin{bmatrix} 1\\0\\0\\0\end{bmatrix}$. Note that $B = \{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is an orthogonal set. Also, let W be the subspace spanned by $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$.

 $A = \begin{bmatrix} 0 & 0 & 1 \\ -2 & 1 & 0 \\ 1 & -2 & 0 \\ -2 & -2 & 0 \end{bmatrix}$

a. [15 points] Find the vector in W closest to $\begin{bmatrix} 2\\1\\-2\\-11 \end{bmatrix}$, without inverting any matrices or solving any systems of linear equations.

ystems of linear equations.

$$c_{1} = \frac{\vec{v}_{1} \cdot \vec{u}}{\vec{v}_{1} \cdot \vec{v}_{1}} = \frac{18}{9} = 2,$$

$$c_{2} = \frac{\vec{v}_{2} \cdot \vec{u}}{\vec{v}_{2} \cdot \vec{v}_{2}} = \frac{27}{9} = 3,$$

$$c_{3} = \frac{\vec{v}_{3} \cdot \vec{u}}{\vec{v}_{3} \cdot \vec{v}_{3}} = \frac{2}{1} = 2,$$

$$\vec{p} = A\vec{c} = \begin{bmatrix} 2\\ -1\\ -4\\ -10 \end{bmatrix}$$

Grading: +10 points for finding the c_i s, +5 points for finding \vec{p} . Grading for common mistakes: -5 points for using the $(A^{\top}A)^{-1}A^{\top}\vec{u}$ formula.

b. [10 points] Find an orthonormal basis for W.

$$\vec{v}_{1} \cdot \vec{v}_{1} = 9$$

$$\vec{v}_{2} \cdot \vec{v}_{2} = 9$$

$$\vec{v}_{3} \cdot \vec{v}_{3} = 1$$

$$\left\{ \begin{bmatrix} 0\\-2/3\\1/3\\-2/3 \end{bmatrix}, \begin{bmatrix} 1\\0\\0\\0\\0 \end{bmatrix}, \begin{bmatrix} 0\\1/3\\-2/3\\-2/3 \end{bmatrix} \right\}$$

Grading: +5 points for knowing to divide a vector by its length, +5 points for doing it with the orthogonal basis. Grading for common mistakes: +5 points (total) for doing Gram-Schmidt.

2. Let W be the subspace spanned by
$$\left\{ \begin{bmatrix} 1\\2\\-2\\0 \end{bmatrix}, \begin{bmatrix} -3\\-1\\2\\2 \end{bmatrix}, \begin{bmatrix} 9\\-1\\-1\\-4 \end{bmatrix} \right\}$$
. Note that this basis is **not** orthogonal.
a. [15 points] Find the orthogonal projection of $\begin{bmatrix} 1\\-4\\1\\3 \end{bmatrix}$ into W.

$$\vec{c} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} 1\\3\\1 \end{bmatrix}$$
$$\vec{p} = A\vec{c} = \begin{bmatrix} 1\\-2\\3\\2 \end{bmatrix}$$

Grading: +3 points for finding A and \vec{u} , +3 points for the formula, +4 points for the calculation. Grading for common mistakes: -5 points for only finding the coordinates.

b. [15 points] Find an orthogonal basis for W.

$$NEW_{1} = OLD_{1} = \begin{bmatrix} 1\\ 2\\ -2\\ 0 \end{bmatrix}$$
$$NEW_{2} = OLD_{2} - \frac{OLD_{2} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} = \begin{bmatrix} -3\\ -1\\ 2\\ 2 \end{bmatrix} - \frac{-9}{9} \begin{bmatrix} 1\\ 2\\ -2\\ 0 \end{bmatrix} = \begin{bmatrix} -2\\ 1\\ 0\\ 2 \end{bmatrix}$$
$$NEW_{3} = OLD_{3} - \frac{OLD_{3} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} - \frac{OLD_{3} \cdot NEW_{2}}{NEW_{2} \cdot NEW_{2}} NEW_{2} = \begin{bmatrix} 9\\ -1\\ -1\\ -4 \end{bmatrix} - \frac{9}{9} \begin{bmatrix} 1\\ 2\\ -2\\ 0 \end{bmatrix} - \frac{-27}{9} \begin{bmatrix} -2\\ 1\\ 0\\ 2 \end{bmatrix} = \begin{bmatrix} 2\\ 0\\ 1\\ 2 \end{bmatrix}$$

3. Do the following, for the following set of data points: (-5, -10), (-4, 12), (0, 0), (2, 18).

a. [10 points] Find the line y = ax + b which best fits these points.

$$A = \begin{bmatrix} -5 & 1 \\ -4 & 1 \\ 0 & 1 \\ 2 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} -10 \\ 12 \\ 0 \\ 18 \end{bmatrix}$$
$$\begin{bmatrix} a \\ b \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} 292/131 \\ 1166/131 \end{bmatrix}$$
$$y = \frac{292}{131}x + \frac{1166}{131} = (2.229008)x + 8.900763$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

b. [10 points] Find the parabola $y = ax^2 + c$ with no linear term which best fits these points.

$$A = \begin{bmatrix} 25 & 1\\ 16 & 1\\ 0 & 1\\ 4 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} -10\\ 12\\ 0\\ 18 \end{bmatrix}$$
$$\begin{bmatrix} a\\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} -844/1563\\ 5770/521 \end{bmatrix}$$
$$y = \frac{-844}{1563}x^2 + \frac{5770}{521} = (-0.539987)x^2 + 11.074856$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

4. [10 points] Find the Least Squares Solution to the following system of linear equations:

$$\hat{x} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} 785/399\\ -940/399\\ 375/133 \end{bmatrix} = \begin{bmatrix} 1.967419\\ -2.355890\\ 2.819549 \end{bmatrix}$$

Grading: +5 points for writing down A and B, +2 points for the normal equation, +3 points for the calculation. Grading for common mistakes: -3 points for finding $A\hat{x}$.

5. [15 points] Find a basis for W^{\perp} , the orthogonal complement of W, if W is the subspace spanned by

($\begin{bmatrix} 2 \end{bmatrix}$		$\lceil -4 \rceil$		$\lceil -2 \rceil$	
	2		0		2	
Ì	-2	,	2	,	-2	ÌÌ
U	1		-4		L 3_)

$$A^{\top} = \begin{bmatrix} 2 & 2 & -2 & 1 \\ -4 & 0 & 2 & -4 \\ -2 & 2 & -2 & 3 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & 0 & 0 & -1/2 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & -3 \end{bmatrix}$$
$$2x_1 + 2x_2 - 2x_3 + x_4 = 0$$
$$-4x_1 + 2x_3 - 4x_4 = 0$$
$$-2x_1 + 2x_2 - 2x_3 + 3x_4 = 0$$

Parameterized by:

$$\begin{bmatrix} x_1\\x_2\\x_3\\x_4 \end{bmatrix} = \alpha \cdot \begin{bmatrix} 1/2\\2\\3\\1 \end{bmatrix}$$

1. Let
$$\vec{v}_1 = \begin{bmatrix} 0\\0\\-1\\0 \end{bmatrix}$$
, $\vec{v}_2 = \begin{bmatrix} 2\\-1\\0\\2 \end{bmatrix}$, and $\vec{v}_3 = \begin{bmatrix} 1\\-2\\0\\-2 \end{bmatrix}$. Note that $B = \{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is an orthogonal set. Also, let W be the subspace spanned by $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$.

$$A = \begin{bmatrix} 0 & 2 & 1 \\ 0 & -1 & -2 \\ -1 & 0 & 0 \\ 0 & 2 & -2 \end{bmatrix}$$

a. [15 points] Find the orthogonal projection of $\begin{bmatrix} 4\\1\\-2\\1 \end{bmatrix}$ into W, without inverting any matrices or solving any systems of linear equations.

$$c_{1} = \frac{\vec{v}_{1} \cdot \vec{u}}{\vec{v}_{1} \cdot \vec{v}_{1}} = \frac{2}{1} = 2,$$

$$c_{2} = \frac{\vec{v}_{2} \cdot \vec{u}}{\vec{v}_{2} \cdot \vec{v}_{2}} = \frac{9}{9} = 1,$$

$$c_{3} = \frac{\vec{v}_{3} \cdot \vec{u}}{\vec{v}_{3} \cdot \vec{v}_{3}} = \frac{0}{9} = 0,$$

$$\vec{p} = A\vec{c} = \begin{bmatrix} 2\\ -1\\ -2\\ 2 \end{bmatrix}$$

Grading: +10 points for finding the c_i s, +5 points for finding \vec{p} . Grading for common mistakes: -5 points for using the $(A^{\top}A)^{-1}A^{\top}\vec{u}$ formula.

b. [10 points] Find an orthonormal basis for W.

$$\vec{v}_{1} \cdot \vec{v}_{1} = 1$$

$$\vec{v}_{2} \cdot \vec{v}_{2} = 9$$

$$\vec{v}_{3} \cdot \vec{v}_{3} = 9$$

$$\left\{ \begin{bmatrix} 2/3\\ -1/3\\ 0\\ 2/3 \end{bmatrix}, \begin{bmatrix} 0\\ 0\\ -1\\ 0\\ \end{bmatrix}, \begin{bmatrix} 1/3\\ -2/3\\ 0\\ -2/3 \end{bmatrix} \right\}$$

Grading: +5 points for knowing to divide a vector by its length, +5 points for doing it with the orthogonal basis. Grading for common mistakes: +5 points (total) for doing Gram-Schmidt.

2. Let W be the subspace spanned by
$$\left\{ \begin{bmatrix} 2\\1\\2\\4 \end{bmatrix}, \begin{bmatrix} -7\\-1\\-2\\-14 \end{bmatrix}, \begin{bmatrix} 4\\-3\\-11\\-2 \end{bmatrix} \right\}$$
. Note that this basis is **not** orthogonal.
a. [15 points] Find the vector in W closest to $\begin{bmatrix} 3\\-6\\-7\\-9 \end{bmatrix}$.

$$\vec{c} = \left(A^{\top}A\right)^{-1} \left(A^{\top}B\right) = \begin{bmatrix} 2\\1\\1 \end{bmatrix}$$
$$\vec{p} = A\vec{c} = \begin{bmatrix} 1\\-2\\-9\\-8 \end{bmatrix}$$

Grading: +3 points for finding A and \vec{u} , +3 points for the formula, +4 points for the calculation. Grading for common mistakes: -5 points for only finding the coordinates.

b. [15 points] Find an orthogonal basis for W.

$$NEW_{1} = OLD_{1} = \begin{bmatrix} 2\\1\\2\\4 \end{bmatrix}$$
$$NEW_{2} = OLD_{2} - \frac{OLD_{2} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} = \begin{bmatrix} -7\\-1\\-2\\-14 \end{bmatrix} - \frac{-75}{25} \begin{bmatrix} 2\\1\\2\\4 \end{bmatrix} = \begin{bmatrix} -1\\2\\4\\-2 \end{bmatrix}$$
$$NEW_{3} = OLD_{3} - \frac{OLD_{3} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} - \frac{OLD_{3} \cdot NEW_{2}}{NEW_{2} \cdot NEW_{2}} NEW_{2} = \begin{bmatrix} 4\\-3\\-11\\-2 \end{bmatrix} - \frac{-25}{25} \begin{bmatrix} 2\\1\\2\\4 \end{bmatrix} - \frac{-50}{25} \begin{bmatrix} -1\\2\\4\\-2 \end{bmatrix} = \begin{bmatrix} 4\\2\\-1\\-2 \end{bmatrix}$$

3. Do the following, for the following set of data points: (-3, 51), (-2, 20), (0, 0), (4, -40).

a. [10 points] Find the line y = ax + b which best fits these points.

$$A = \begin{bmatrix} -3 & 1 \\ -2 & 1 \\ 0 & 1 \\ 4 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} 51 \\ 20 \\ 0 \\ -40 \end{bmatrix}$$
$$\begin{bmatrix} a \\ b \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} -1381/115 \\ 546/115 \end{bmatrix}$$
$$y = \frac{-1381}{115}x + \frac{546}{115} = (-12.008696)x + 4.7478266$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

b. [10 points] Find the parabola $y = ax^2 + c$ with no linear term which best fits these points.

$$A = \begin{bmatrix} 9 & 1 \\ 4 & 1 \\ 0 & 1 \\ 16 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} 51 \\ 20 \\ 0 \\ -40 \end{bmatrix}$$
$$\begin{bmatrix} a \\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} -1303/571 \\ 13872/571 \end{bmatrix}$$
$$y = \frac{-1303}{571}x^2 + \frac{13872}{571} = (-2.281961)x^2 + 24.294221$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

4. [10 points] Find the Least Squares Solution to the following system of linear equations:

$$4x_1 - x_2 + 5x_3 = 7$$

$$x_1 + 3x_2 - x_3 = 5$$

$$-x_1 + x_2 - 4x_3 = 2$$

$$-2x_2 - 5x_3 = -2$$

$$\hat{x} = \left(A^{\top}A\right)^{-1} \left(A^{\top}B\right) = \begin{bmatrix} 647/303\\3962/3333\\-733/3333 \end{bmatrix} = \begin{bmatrix} 2.135314\\1.188719\\-0.219922 \end{bmatrix}$$

Grading: +5 points for writing down A and B, +2 points for the normal equation, +3 points for the calculation. Grading for common mistakes: -3 points for finding $A\hat{x}$.

5. [15 points] Find a basis for W^{\perp} , the orthogonal complement of W, if W is the subspace spanned by

(F 47		$\lceil -3 \rceil$	
	1		0	
Ì	3	,	0	Ì
l	-2		-1	J

Parameterized by:

$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$	$= \alpha \cdot$	[_	$\begin{bmatrix} 0\\3\\1\\0 \end{bmatrix}$	$+ \beta \cdot$	$\begin{bmatrix} -1/3 \\ 10/3 \\ 0 \\ 1 \end{bmatrix}$	
$\begin{bmatrix} x_3 \\ x_4 \end{bmatrix}$		L	0			

1. Let $\vec{v}_1 = \begin{bmatrix} 0\\1\\0\\0 \end{bmatrix}$, $\vec{v}_2 = \begin{bmatrix} 0\\0\\1\\0 \end{bmatrix}$, and $\vec{v}_3 = \begin{bmatrix} 0\\0\\0\\1 \end{bmatrix}$. Note that $B = \{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is an orthogonal set. Also, let W be the subspace spanned by $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$.

$$A = \begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

a. [15 points] Find the vector in W closest to $\begin{bmatrix} 1\\ 2\\ 3\\ 0 \end{bmatrix}$, without inverting any matrices or solving any systems of linear equations.

$$c_{1} = \frac{\vec{v}_{1} \cdot \vec{u}_{1}}{\vec{v}_{1} \cdot \vec{v}_{1}} = \frac{2}{1} = 2,$$

$$c_{2} = \frac{\vec{v}_{2} \cdot \vec{u}_{2}}{\vec{v}_{2} \cdot \vec{v}_{2}} = \frac{3}{1} = 3,$$

$$c_{3} = \frac{\vec{v}_{3} \cdot \vec{u}_{3}}{\vec{v}_{3} \cdot \vec{v}_{3}} = \frac{0}{1} = 0,$$

$$\vec{p} = A\vec{c} = \begin{bmatrix} 0\\ 2\\ 3\\ 0 \end{bmatrix}$$

Grading: +10 points for finding the c_i s, +5 points for finding \vec{p} . Grading for common mistakes: -5 points for using the $(A^{\top}A)^{-1}A^{\top}\vec{u}$ formula.

b. [10 points] Find an orthonormal basis for W.

$$\begin{split} \vec{v}_{1} \cdot \vec{v}_{1} &= 1 \\ \vec{v}_{2} \cdot \vec{v}_{2} &= 1 \\ \vec{v}_{3} \cdot \vec{v}_{3} &= 1 \\ \left\{ \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right\} \end{split}$$

Grading: +5 points for knowing to divide a vector by its length, +5 points for doing it with the orthogonal basis. Grading for common mistakes: +5 points (total) for doing Gram-Schmidt.

2. Let W be the subspace spanned by
$$\left\{ \begin{bmatrix} 0\\2\\2\\1 \end{bmatrix}, \begin{bmatrix} 0\\3\\0\\3 \end{bmatrix}, \begin{bmatrix} 0\\10\\1\\5 \end{bmatrix} \right\}$$
. Note that this basis is **not** orthogonal.
a. [15 points] Find the orthogonal projection of $\begin{bmatrix} -1\\-1\\-10\\-5 \end{bmatrix}$ into W.

$$\vec{c} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} -6\\ -3\\ 2 \end{bmatrix}$$
$$\vec{p} = A\vec{c} = \begin{bmatrix} 0\\ -1\\ -10\\ -5 \end{bmatrix}$$

Grading: +3 points for finding A and \vec{u} , +3 points for the formula, +4 points for the calculation. Grading for common mistakes: -5 points for only finding the coordinates.

b. [15 points] Find an orthogonal basis for W.

$$NEW_{1} = OLD_{1} = \begin{bmatrix} 0\\2\\2\\1 \end{bmatrix}$$
$$NEW_{2} = OLD_{2} - \frac{OLD_{2} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} = \begin{bmatrix} 0\\3\\0\\3 \end{bmatrix} - \frac{9}{9} \begin{bmatrix} 0\\2\\2\\1 \end{bmatrix} = \begin{bmatrix} 0\\1\\-2\\2\\1 \end{bmatrix}$$
$$NEW_{3} = OLD_{3} - \frac{OLD_{3} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} - \frac{OLD_{3} \cdot NEW_{2}}{NEW_{2} \cdot NEW_{2}} NEW_{2} = \begin{bmatrix} 0\\1\\0\\1\\5 \end{bmatrix} - \frac{27}{9} \begin{bmatrix} 0\\2\\2\\1 \end{bmatrix} - \frac{18}{9} \begin{bmatrix} 0\\1\\-2\\2 \end{bmatrix} = \begin{bmatrix} 0\\2\\-1\\-2 \end{bmatrix}$$

3. Do the following, for the following set of data points: (-1, 11), (1, 3), (2, 20), (4, 126).

a. [10 points] Find the parabola $y = ax^2 + bx + c$ which best fits these points.

$$A = \begin{bmatrix} 1 & -1 & 1 \\ 1 & 1 & 1 \\ 4 & 2 & 1 \\ 16 & 4 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} 11 \\ 3 \\ 20 \\ 126 \end{bmatrix}$$
$$\begin{bmatrix} a \\ b \\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} 19/2 \\ -149/26 \\ -95/26 \end{bmatrix}$$
$$y = \frac{19}{2}x^2 + \frac{-149}{26}x - \frac{95}{26} = (9.500000) x^2 + (-5.730769) x - 3.653846$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

b. [10 points] Find the parabola $y = ax^2 + bx$ passing through the origin which best fits these points.

$$A = \begin{bmatrix} 1 & -1 \\ 1 & 1 \\ 4 & 2 \\ 16 & 4 \end{bmatrix}$$
$$B = \begin{bmatrix} 11 \\ 3 \\ 20 \\ 126 \end{bmatrix}$$
$$\begin{bmatrix} a \\ b \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} 1957/211 \\ -1264/211 \end{bmatrix}$$
$$y = \frac{1957}{211}x^2 + \frac{-1264}{211}x = (9.274882)x^2 + (-5.990521)x$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

4. [10 points] Find the Least Squares Solution to the following system of linear equations:

$$\hat{x} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} 238/341 \\ -285/682 \\ -1015/682 \end{bmatrix} = \begin{bmatrix} 0.697947 \\ -0.417889 \\ -1.488270 \end{bmatrix}$$

Grading: +5 points for writing down A and B, +2 points for the normal equation, +3 points for the calculation. Grading for common mistakes: -3 points for finding $A\hat{x}$.

5. [15 points] Find a basis for W^{\perp} , the orthogonal complement of W, if W is the subspace spanned by

$$\left\{ \begin{bmatrix} 0\\-1\\-2\\2 \end{bmatrix} \right\}$$

$$A^{\top} = \begin{bmatrix} 0 & -1 & -2 & 2 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 0 & 1 & 2 & -2 \end{bmatrix} \\ - x_2 & -2x_3 + 2x_4 = 0$$

Parameterized by:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \alpha \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \beta \cdot \begin{bmatrix} 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} + \gamma \cdot \begin{bmatrix} 0 \\ 2 \\ 0 \\ 1 \end{bmatrix}$$

1. Let
$$\vec{v}_1 = \begin{bmatrix} 0\\0\\-1 \end{bmatrix}$$
, $\vec{v}_2 = \begin{bmatrix} 0\\0\\1\\0 \end{bmatrix}$, and $\vec{v}_3 = \begin{bmatrix} -1\\0\\0\\0 \end{bmatrix}$. Note that $B = \{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is an orthogonal set. Also, let W be the subspace spanned by $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$.

 $A = \begin{bmatrix} 0 & 0 & -1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 0 \end{bmatrix}$

a. [15 points] Find the orthogonal projection of $\begin{bmatrix} 2\\1\\-3\\0 \end{bmatrix}$ into W, without inverting any matrices or solving any systems of linear equations.

$$c_{1} = \frac{\vec{v}_{1} \cdot \vec{u}}{\vec{v}_{1} \cdot \vec{v}_{1}} = \frac{0}{1} = 0,$$

$$c_{2} = \frac{\vec{v}_{2} \cdot \vec{u}}{\vec{v}_{2} \cdot \vec{v}_{2}} = \frac{-3}{1} = -3,$$

$$c_{3} = \frac{\vec{v}_{3} \cdot \vec{u}}{\vec{v}_{3} \cdot \vec{v}_{3}} = \frac{-2}{1} = -2,$$

$$\vec{p} = A\vec{c} = \begin{bmatrix} 2\\0\\-3\\0\end{bmatrix}$$

Grading: +10 points for finding the c_i s, +5 points for finding \vec{p} . Grading for common mistakes: -5 points for using the $(A^{\top}A)^{-1}A^{\top}\vec{u}$ formula.

b. [10 points] Find an orthonormal basis for W.

$$\begin{split} \vec{v}_{1} \cdot \vec{v}_{1} &= 1 \\ \vec{v}_{2} \cdot \vec{v}_{2} &= 1 \\ \vec{v}_{3} \cdot \vec{v}_{3} &= 1 \\ \left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right\} \end{split}$$

Grading: +5 points for knowing to divide a vector by its length, +5 points for doing it with the orthogonal basis. Grading for common mistakes: +5 points (total) for doing Gram-Schmidt.

2. Let W be the subspace spanned by
$$\left\{ \begin{bmatrix} -1\\0\\2\\-2\end{bmatrix}, \begin{bmatrix} 2\\0\\-10\\7\end{bmatrix}, \begin{bmatrix} -7\\0\\-1\\-2\end{bmatrix} \right\}$$
. Note that this basis is **not** orthogonal.
a. [15 points] Find the vector in W closest to $\begin{bmatrix} 3\\1\\-9\\-6\end{bmatrix}$.

$$\vec{c} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} 34\\8\\-3 \end{bmatrix}$$
$$\vec{p} = A\vec{c} = \begin{bmatrix} 3\\0\\-9\\-6 \end{bmatrix}$$

Grading: +3 points for finding A and \vec{u} , +3 points for the formula, +4 points for the calculation. Grading for common mistakes: -5 points for only finding the coordinates.

b. [15 points] Find an orthogonal basis for W.

$$NEW_{1} = OLD_{1} = \begin{bmatrix} -1\\0\\2\\-2 \end{bmatrix}$$
$$NEW_{2} = OLD_{2} - \frac{OLD_{2} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} = \begin{bmatrix} 2\\0\\-10\\7 \end{bmatrix} - \frac{-36}{9} \begin{bmatrix} -1\\0\\2\\-2\\-2 \end{bmatrix} = \begin{bmatrix} -2\\0\\-2\\-1 \end{bmatrix}$$
$$NEW_{3} = OLD_{3} - \frac{OLD_{3} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} - \frac{OLD_{3} \cdot NEW_{2}}{NEW_{2} \cdot NEW_{2}} NEW_{2} = \begin{bmatrix} -7\\0\\-1\\-2\\-2 \end{bmatrix} - \frac{9}{9} \begin{bmatrix} -2\\0\\2\\-2\\-2 \end{bmatrix} - \frac{18}{9} \begin{bmatrix} -2\\0\\-2\\-1\\-2 \end{bmatrix} = \begin{bmatrix} -2\\0\\1\\2\\-2 \end{bmatrix}$$

3. Do the following, for the following set of data points: (-5, 110), (-3, 26), (0, 5), (4, -79).

a. [10 points] Find the parabola $y = ax^2 + bx + c$ which best fits these points.

$$A = \begin{bmatrix} 25 & -5 & 1\\ 9 & -3 & 1\\ 0 & 0 & 1\\ 16 & 4 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} 110\\ 26\\ 5\\ -79 \end{bmatrix}$$
$$\begin{bmatrix} a\\ b\\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} 553/781\\ -14518/781\\ -9325/781 \end{bmatrix}$$
$$y = \frac{553}{781}x^2 + \frac{-14518}{781}x - \frac{9325}{781} = (0.708067)x^2 + (-18.588988)x - 11.939821$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

b. [10 points] Find the parabola $y = ax^2 + bx$ passing through the origin which best fits these points.

$$A = \begin{bmatrix} 25 & -5 \\ 9 & -3 \\ 0 & 0 \\ 16 & 4 \end{bmatrix}$$
$$B = \begin{bmatrix} 110 \\ 26 \\ 5 \\ -79 \end{bmatrix}$$
$$\begin{bmatrix} a \\ b \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} 244/3363 \\ -63064/3363 \end{bmatrix}$$
$$y = \frac{244}{3363}x^2 + \frac{-63064}{3363}x = (0.072554)x^2 + (-18.752304)x$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

4. [10 points] Find the Least Squares Solution to the following system of linear equations:

$$\hat{x} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} 2849/4377\\ -26779/8754\\ -7241/2918 \end{bmatrix} = \begin{bmatrix} 0.650902\\ -3.059059\\ -2.481494 \end{bmatrix}$$

Grading: +5 points for writing down A and B, +2 points for the normal equation, +3 points for the calculation. Grading for common mistakes: -3 points for finding $A\hat{x}$.

5. [15 points] Find a basis for W^{\perp} , the orthogonal complement of W, if W is the subspace spanned by

$$\left\{ \begin{bmatrix} -1\\ 4\\ 0\\ 4 \end{bmatrix} \right\}$$

$$A^{\top} = \begin{bmatrix} -1 & 4 & 0 & 4 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & -4 & 0 & -4 \end{bmatrix}$$
$$-x_1 + 4x_2 + 4x_4 = 0$$

Parameterized by:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \alpha \cdot \begin{bmatrix} 4 \\ 1 \\ 0 \\ 0 \end{bmatrix} + \beta \cdot \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} + \gamma \cdot \begin{bmatrix} 4 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

1. Let
$$\vec{v}_1 = \begin{bmatrix} 2\\-2\\4\\1 \end{bmatrix}$$
, $\vec{v}_2 = \begin{bmatrix} -4\\-1\\2\\-2 \end{bmatrix}$, and $\vec{v}_3 = \begin{bmatrix} -2\\2\\1\\4 \end{bmatrix}$. Note that $B = \{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is an orthogonal set. Also, let W be the subspace spanned by $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$.

$$A = \begin{bmatrix} 2 & -4 & -2 \\ -2 & -1 & 2 \\ 4 & 2 & 1 \\ 1 & -2 & 4 \end{bmatrix}$$

a. [15 points] Find the vector in W closest to $\begin{bmatrix} -7\\ -13\\ 6\\ -11 \end{bmatrix}$, without inverting any matrices or solving any

systems of linear equations.

$$c_{1} = \frac{\vec{v}_{1} \cdot \vec{u}}{\vec{v}_{1} \cdot \vec{v}_{1}} = \frac{25}{25} = 1,$$

$$c_{2} = \frac{\vec{v}_{2} \cdot \vec{u}}{\vec{v}_{2} \cdot \vec{v}_{2}} = \frac{75}{25} = 3,$$

$$c_{3} = \frac{\vec{v}_{3} \cdot \vec{u}}{\vec{v}_{3} \cdot \vec{v}_{3}} = \frac{-50}{25} = -2,$$

$$\vec{p} = A\vec{c} = \begin{bmatrix} -6\\ -9\\ 8\\ -13 \end{bmatrix}$$

Grading: +10 points for finding the c_i s, +5 points for finding \vec{p} . Grading for common mistakes: -5 points for using the $(A^{\top}A)^{-1}A^{\top}\vec{u}$ formula.

b. [10 points] Find an orthonormal basis for W.

$$\vec{v}_{1} \cdot \vec{v}_{1} = 25$$

$$\vec{v}_{2} \cdot \vec{v}_{2} = 25$$

$$\vec{v}_{3} \cdot \vec{v}_{3} = 25$$

$$\left\{ \begin{bmatrix} -2/5\\2/5\\1/5\\1/5\\4/5 \end{bmatrix}, \begin{bmatrix} -4/5\\-1/5\\2/5\\2/5\\-2/5 \end{bmatrix}, \begin{bmatrix} 2/5\\-2/5\\4/5\\1/5 \end{bmatrix} \right\}$$

Grading: +5 points for knowing to divide a vector by its length, +5 points for doing it with the orthogonal basis. Grading for common mistakes: +5 points (total) for doing Gram-Schmidt.

2. Let W be the subspace spanned by
$$\left\{ \begin{bmatrix} 0\\0\\-1\\0 \end{bmatrix}, \begin{bmatrix} -2\\1\\1\\2 \end{bmatrix}, \begin{bmatrix} -3\\3\\-3\\0 \end{bmatrix} \right\}$$
. Note that this basis is **not** orthogonal.
a. [15 points] Find the orthogonal projection of $\begin{bmatrix} 6\\0\\1\\-3 \end{bmatrix}$ into W.

$$\vec{c} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} -3\\ -2\\ 0 \end{bmatrix}$$
$$\vec{p} = A\vec{c} = \begin{bmatrix} 4\\ -2\\ 1\\ -4 \end{bmatrix}$$

Grading: +3 points for finding A and \vec{u} , +3 points for the formula, +4 points for the calculation. Grading for common mistakes: -5 points for only finding the coordinates.

b. [15 points] Find an orthogonal basis for W.

$$NEW_{1} = OLD_{1} = \begin{bmatrix} 0\\0\\-1\\0 \end{bmatrix}$$
$$NEW_{2} = OLD_{2} - \frac{OLD_{2} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} = \begin{bmatrix} -2\\1\\1\\2 \end{bmatrix} - \frac{-1}{1} \begin{bmatrix} 0\\0\\-1\\0 \end{bmatrix} = \begin{bmatrix} -2\\1\\0\\2 \end{bmatrix}$$
$$NEW_{3} = OLD_{3} - \frac{OLD_{3} \cdot NEW_{1}}{NEW_{1} \cdot NEW_{1}} NEW_{1} - \frac{OLD_{3} \cdot NEW_{2}}{NEW_{2} \cdot NEW_{2}} NEW_{2} = \begin{bmatrix} -3\\3\\-3\\0 \end{bmatrix} - \frac{3}{1} \begin{bmatrix} 0\\0\\-1\\0 \end{bmatrix} - \frac{9}{9} \begin{bmatrix} -2\\1\\0\\2 \end{bmatrix} = \begin{bmatrix} -1\\2\\0\\-2 \end{bmatrix}$$

3. Do the following, for the following set of data points: (-5,5), (-2,17), (-1,9), (4,149). a. [10 points] Find the parabola $y = ax^2 + bx + c$ which best fits these points.

$$A = \begin{bmatrix} 25 & -5 & 1 \\ 4 & -2 & 1 \\ 1 & -1 & 1 \\ 16 & 4 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} 5 \\ 17 \\ 9 \\ 149 \end{bmatrix}$$
$$\begin{bmatrix} a \\ b \\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} 2148/829 \\ 15202/829 \\ 27805/829 \end{bmatrix}$$
$$y = \frac{2148}{829}x^2 + \frac{15202}{829}x + \frac{27805}{829} = (2.591074)x^2 + (18.337756)x + 33.540410$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

b. [10 points] Find the parabola $y = ax^2 + c$ with no linear term which best fits these points.

$$A = \begin{bmatrix} 25 & 1\\ 4 & 1\\ 1 & 1\\ 16 & 1 \end{bmatrix}$$
$$B = \begin{bmatrix} 5\\ 17\\ 9\\ 149 \end{bmatrix}$$
$$\begin{bmatrix} a\\ c \end{bmatrix} = (A^{\top}A)^{-1}(A^{\top}B) = \begin{bmatrix} 172/123\\ 3557/123 \end{bmatrix}$$
$$y = \frac{172}{123}x^2 + \frac{3557}{123} = (1.398374)x^2 + 28.918699$$

Grading: +3 points for A, +2 points for B, +3 points for finding the coefficients, +2 points for the equation $y = \cdots$.

4. [10 points] Find the Least Squares Solution to the following system of linear equations:

$$\hat{x} = (A^{\top}A)^{-1} (A^{\top}B) = \begin{bmatrix} 1884/3215\\-4833/3215\\2432/3215 \end{bmatrix} = \begin{bmatrix} 0.586003\\-1.503266\\0.756454 \end{bmatrix}$$

Grading: +5 points for writing down A and B, +2 points for the normal equation, +3 points for the calculation. Grading for common mistakes: -3 points for finding $A\hat{x}$.

5. [15 points] Find a basis for W^{\perp} , the orthogonal complement of W, if W is the subspace spanned by

(۲-1		[-3])
J	-2		-3	
Ì	0	,	-2	ÌÌ
U	4			J

$$A^{\top} = \begin{bmatrix} -3 & -3 & -2 & 0 \\ -1 & -2 & 0 & 4 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & 0 & 4/3 & 4 \\ 0 & 1 & -2/3 & -4 \end{bmatrix}$$
$$\begin{array}{c} -3x_1 & -3x_2 & -2x_3 & = 0 \\ -x_1 & -2x_2 & +4x_4 & = 0 \end{bmatrix}$$
$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \alpha \cdot \begin{bmatrix} -4/3 \\ 2/3 \\ 1 \\ 0 \end{bmatrix} + \beta \cdot \begin{bmatrix} -4 \\ 4 \\ 0 \\ 1 \end{bmatrix}$$

Parameterized by: