

30 Gram-Schmidt

Partial Basis  $X = \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}$

$$\vec{v}_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \text{proj}_X \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \frac{3}{4} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$4\vec{v}_2 = 4 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - 3 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix} \quad \text{Partial Basis } X = \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix} \right\}$$

$$\vec{v}_3 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \text{proj}_X \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - \frac{2}{4} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - \frac{(-2)}{12} \begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix}$$

$$6\vec{v}_3 = 6 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - 3 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + 1 \begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ 4 \\ -2 \\ -2 \end{bmatrix} \quad \text{Orthogonal Basis} = \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 4 \\ -2 \\ -2 \end{bmatrix} \right\}$$

31

$$A = \lambda_1 \vec{q}_1 \vec{q}_1^T + \lambda_2 \vec{q}_2 \vec{q}_2^T$$

$\vec{q}_1, \vec{q}_2$ : orthonormal eigenvectors, written as columns.

$$\lambda_1 = 2 \quad \vec{q}_1 = \frac{1}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$\lambda_2 = -2 \quad \vec{q}_2 = \frac{1}{\sqrt{10}} \begin{bmatrix} -3 \\ 1 \end{bmatrix}$$

$$\begin{aligned} A &= \lambda_1 \vec{q}_1 \vec{q}_1^T + \lambda_2 \vec{q}_2 \vec{q}_2^T \\ &= 2 \frac{1}{\sqrt{10}} \frac{1}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix} \begin{bmatrix} 1 & 3 \end{bmatrix} - 2 \frac{1}{\sqrt{10}} \frac{1}{\sqrt{10}} \begin{bmatrix} -3 \\ 1 \end{bmatrix} \begin{bmatrix} -3 & 1 \end{bmatrix} \\ &= \frac{1}{5} \begin{bmatrix} 1 & 3 \\ 3 & 9 \end{bmatrix} - \frac{1}{5} \begin{bmatrix} 9 & -3 \\ -3 & 1 \end{bmatrix} \\ &= \frac{1}{5} \begin{bmatrix} -8 & 6 \\ 6 & 8 \end{bmatrix} \end{aligned}$$

33

let  $y = a_0 + a_1 x$   
 $a_0, a_1$  are the variables

$$a_0 + a_1 x = y$$

$$1(a_0) + x(a_1) = y$$

$$\begin{bmatrix} 1 & x \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} y \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 2 & 3 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ 5 \\ 7 \end{bmatrix}$$

$$\vec{x}^* = (A^T A)^{-1} A^T \vec{b}$$

$$A^T A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1/2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix} = \begin{bmatrix} 4 & 10 \\ 10 & 30 \end{bmatrix}$$

$$(A^T A)^{-1} = \frac{1}{20} \begin{bmatrix} 30 & -10 \\ -10 & 4 \end{bmatrix}$$

$$\vec{x}^* = (A^T A)^{-1} A^T \vec{b}$$

$$= \frac{1}{20} \begin{bmatrix} 30 & -10 \\ -10 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \\ 5 \\ 7 \end{bmatrix}$$

$$= \frac{1}{20} \begin{bmatrix} 30 & -10 \\ -10 & 4 \end{bmatrix} \begin{bmatrix} 17 \\ 51 \end{bmatrix}$$

$$= \frac{1}{20} \begin{bmatrix} 0 \\ 34 \end{bmatrix} \leftarrow \begin{array}{l} a_0 = 0 \\ a_1 = \frac{34}{20} = 1.7 \end{array}$$

$$y = a_0 + a_1 x$$

$$\boxed{y = 1.7x}$$

35

$$|z| = \sqrt{5^2 + 12^2} = 13$$

$$\theta = \tan^{-1}\left(\frac{12}{5}\right) \quad (+\pi?)$$

$$= \tan^{-1} \frac{12}{5}$$

$$z = |z| [\cos \theta + i \sin \theta]$$

$$z = 13 \left[ \cos \left( \tan^{-1} \frac{12}{5} \right) + i \sin \left( \tan^{-1} \frac{12}{5} \right) \right]$$

Follow-Up:

Find  $z^4$

$$z^4 = 13^4 \left[ \cos \left( 4 \tan^{-1} \frac{12}{5} \right) + i \sin \left( 4 \tan^{-1} \frac{12}{5} \right) \right]$$