

- I. Find a matrix A such that the linear operator L on \mathbb{R}^3 given by $L((x_1, x_2, x_3)^T) = (x_3 - 4x_2 + x_1, x_1, x_2 - x_1)^T$ satisfies $L(\mathbf{x}) = A\mathbf{x}$.

$$a_1 = L(e_1) = L\left(\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

$$a_2 = L(e_2) = L\left(\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} -4 \\ 0 \\ 1 \end{bmatrix}$$

$$a_3 = L(e_3) = L\left(\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\therefore A = \begin{bmatrix} 1 & -4 & 1 \\ 1 & 0 & 0 \\ -1 & 1 & 0 \end{bmatrix}$$

- II. Let S be the subspace of \mathbb{R}^3 spanned by $\mathbf{x} = (1, 2, -4)^T$. Find a basis for S^\perp .

$$S^\perp = \{y \mid x^T y = 0\}$$

$$\begin{bmatrix} 1 & 2 & -4 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = 0$$

y_2 and y_3 are free

$$y_1 = -2s + 4t$$

$$y_2 = s$$

$$y_3 = t$$

So a basis for S^\perp is

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$$\{(-2, 1, 0)^T, (4, 0, 1)^T\}$$

III. Find all the least square solutions of the system $Ax = b$ where $A = \begin{pmatrix} 1 & 2 \\ 2 & 4 \\ -1 & -2 \end{pmatrix}$ and $b = \begin{pmatrix} -2 \\ 0 \\ 8 \end{pmatrix}$.
(3)

$$A^T A = \begin{bmatrix} 6 & 12 \\ 12 & 24 \end{bmatrix}$$

$$A^T b = \begin{bmatrix} -10 \\ -20 \end{bmatrix}$$

$$A^T A x = A^T b \Rightarrow \begin{bmatrix} 6 & 12 \\ 12 & 24 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -10 \\ -20 \end{bmatrix}$$

$$\left[\begin{array}{cc|c} 6 & 12 & -10 \\ 12 & 24 & -20 \end{array} \right] \rightarrow \left[\begin{array}{cc|c} 6 & 12 & -10 \\ 0 & 0 & 0 \end{array} \right] \rightarrow \left[\begin{array}{cc|c} 3 & 6 & -5 \\ 0 & 0 & 0 \end{array} \right]$$

x_2 is free

$$x_1 = -\frac{5}{3} - 2t$$

$$x_2 = t$$

\therefore The least square solution is $\left\{ \left(-\frac{5}{3} - 2s, s \right)^T \mid s \in \mathbb{R} \right\}$