

There are three problems, but each consists of multiple parts.

For the first problem, let

$$A = \begin{bmatrix} 1 & -1 \\ 2 & 0 \\ 1 & 1 \\ 0 & 2 \end{bmatrix}, \quad \vec{v} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}.$$

- A. For which number  $d$  is the column space of  $A$  a subset of  $d$ -dimensional space?
- B. How would you describe the column space: a zero-dimensional space (that is, a point), or a one-dimensional space (a line), or a two-dimensional space (a plane), etc.?
- C. Compute the projection  $P$  onto the column space of  $A$ , as a matrix of the appropriate dimensions.
- D. What is  $P^2$ , meaning  $PP$ ? Why does the answer make sense, based on what  $P$  means? While you're at it, tell me what  $P^k$  is, for all integers  $k \geq 1$ .

D. Is the vector  $\vec{v}$  above in the column space of  $A$ ? (Hint: Use  $P$ .)

E. For that same  $\vec{v}$ , let  $\vec{w} = \vec{v} - P\vec{v}$ . So  $\vec{v} = P\vec{v} + \vec{w}$ . In English, describe how the two parts of  $\vec{v}$  — by which I mean  $P\vec{v}$  and  $\vec{w}$  — relate to the column space of  $A$ . Also, finish this calculation:

$$P\vec{v} = P(P\vec{v} + \vec{w}) = PP\vec{v} + P\vec{w} = \dots$$

For the second problem, let  $A$  be an  $m \times 1$  matrix — in other words, a column vector  $\vec{v}$ .

- A. Compute the projection  $P$  onto the column space of  $A$ . State your answer in terms of  $\vec{v}$ .
- B. This operation should match an operation that we discussed in class a little earlier — near the end of Day 7 and the beginning of Day 8, I think. Show that the two operations are equal, by showing that they have the same effect on any given vector  $\vec{w}$ .

For the third problem, consider these three points in the  $x$ - $y$ -plane:

$$\begin{bmatrix} -1 \\ 1 \end{bmatrix}, \quad \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \quad \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

We wish to find numbers  $m, b$  such that the line  $y = mx + b$  passes through the three points.

- A. Express this problem as a system of three linear equations in two unknowns. Write it in matrix form.
- B. There is no solution, but find the least-squares solution, following the outline given in class.