

**1 (30 pts.)**

(a) (25 pts.) Compute the determinant (as a function of  $x$ ) of the  $4 \times 4$  matrix

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

(Note that all the entries  $x$  in the matrix represent the same number.)

(b) (5 pts.) Find all values of  $x$  for which  $A$  is singular.

**2 (35 pts.)**

Let  $P_1$  be the projection matrix onto the line through  $(1, 1, 0)$  and  $P_2$  is the projection matrix onto the line through  $(0, 0, 1)$ .

- (a) (15 pts.) Compute  $P = P_2P_1$ . Note that there is a harder way and an easier way to perform this computation. Either way is valid. (The easier way uses associativity of matrix multiplication. Always a useful trick.)
- (b) (5 pts.) Is  $P = P_2P_1$  a projection matrix? (Explain simply.)
- (c) (15 pts.) What are the four fundamental subspaces associated with  $P$ ?

**3 (35 pts.)**

- (a) (10 pts.) Perform Gram Schmidt on the two vectors  $u = (1, 1, 1, 1)$  and  $t = (t_1, t_2, t_3, t_4)$ . The answer should be in the form  $q_1$  and  $q_2$ , an orthonormal pair of vectors. You may wish to use the notation  $\bar{t}$  for the mean of  $t$ , and  $\|t - \bar{t}u\|$  for the norm of  $t - \bar{t}u$ .
- (b) (10 pts.) Write a "QR" decomposition of  $[u \ t]$ , i.e. find a  $4 \times 2$  matrix  $Q$ , and a  $2 \times 2$  matrix  $R$  such  $[u \ t] = QR$ , where  $Q^T Q = I$ , and  $R_{2,1} = 0$ .
- (c)(5 pts.) When is  $R$  singular?

(d)(10 pts) Use the QR decomposition of  $A = [u \ t]$  (and not the normal equations with  $A^T A$ ), to compute the slope of the best fit line  $C + Dt$  to the data  $(t_i, b_i)$  for  $i = 1, 2, 3, 4$ . (In other words, compute a simple expression for  $D$ .)

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