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(1) (40 pts)

(a) If P projects every vector b in \mathbb{R}^5 to the nearest point in the subspace spanned by $a_1 = (1, 0, 1, 0, 4)$ and $a_2 = (2, 0, 0, 0, 4)$, what is the rank of P and **why**?

(b) If these two vectors are the columns of the 5 by 2 matrix A , which of the four fundamental subspaces for A is the nullspace of P ?

(c) By Gram-Schmidt find an orthonormal basis for the column space of A (spanned by a_1 and a_2).

(d) If P is any (symmetric) projection matrix, show that $Q = I - 2P$ is an orthogonal matrix.

(2) (30 pts.)

(a) Find the determinant of the matrix A

$$A = \begin{bmatrix} 1 & 2 & 0 & 0 \\ 1 & 2 & 3 & 0 \\ 0 & 2 & 3 & 4 \\ 0 & 0 & 3 & 4 \end{bmatrix}.$$

(b) The absolute value of $\det A$ tells you the volume of a box in \mathbb{R}^4 . Describe that box (2 points – describe a different box with the same volume).

(c) Suppose you remove row 3 and column 4 of an invertible 5 by 5 matrix A . If that reduced matrix is not invertible, what fact does that tell you about A^{-1} ?

- (3) **(30 pts.)** This 4 by 4 Hadamard matrix is an orthogonal matrix. Its columns are orthogonal unit vectors.

$$Q = \frac{1}{2} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix} = \begin{bmatrix} q_1 & q_2 & q_3 & q_4 \end{bmatrix}$$

- (a) What projection matrix P_4 (give numbers) will project every b in \mathbb{R}^4 onto the line through q_4 ?

- (b) What projection matrix P_{123} will project every b in \mathbb{R}^4 onto the subspace spanned by q_1 , q_2 , and q_3 ? Remember that those columns are orthogonal.

- (c) Suppose A is the 4 by 3 matrix whose columns are q_1 , q_2 , q_3 . Find the least-squares solution \hat{x} to the four equations

$$Ax = \frac{1}{2} \begin{bmatrix} 1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \\ 1 & -1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} = b.$$

What is the error vector e ?

