

1. Let the  $3 \times 3$  matrix  $A = \begin{bmatrix} 1 & 1 & \sqrt{2} \\ 0 & \sqrt{2} & 2 \\ 0 & 1 & \sqrt{2} \end{bmatrix}$  and solve the following problems.
- Using the Gram-Schmidt process, find the  $QR$  factorization of the given matrix  $A$ , i.e.,  $A = QR$ .
  - Using the  $QR$  factorization obtained in (a), find the least-squares solution of the equation  $Ax = b$  when  $b^T = [1, \sqrt{3}, \sqrt{3}]$ .
2. Let the  $2 \times 2$  matrix  $A = \begin{bmatrix} 1 & 1 \\ \frac{1}{2} & \frac{1}{2} \end{bmatrix}$  and answer the following questions.
- Find the basis for the column space  $C(A)$ , the left null space  $N(A^T)$ , the row space  $C(A^T)$  and the null space  $N(A)$ , respectively.
  - To get the least-squares solution of the equation  $Ax = b$  when  $b^T = [b_1, b_2]$ , we firstly project the vector  $b^T = [b_1, b_2]$  onto the  $C(A)$ , denoted by  $\hat{b}$ , and then find the inverse image of this vector in  $C(A^T)$ . That is, the least-squares solution  $\hat{x}$  must satisfy the form  $\hat{x} = \alpha \begin{bmatrix} 1 \\ 1 \end{bmatrix}$  for some constant  $\alpha$  since  $[1, 1]^T \in C(A^T)$ . Find the constant  $\alpha$  and  $\hat{b}$  in terms of  $b^T = [b_1, b_2]$ .
3. Let the  $3 \times 2$  matrix  $A = \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 2 & 2 \end{bmatrix}$  and solve the following problems.
- Find the SVD (Singular Value Decomposition) of the given matrix  $A$ , which has the form  $U\Sigma V^T$ , where  $U$  and  $V$  are orthonormal matrices and  $\Sigma$  is a diagonal matrix with singular values as its diagonal entries.
  - When the system of equation is given by  $Ax = \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 2 & 2 \end{bmatrix} x = b = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ , find the vector  $b_c$  which is the orthogonal projection of  $b$  onto the column space of  $A$ , denoted by  $C(A)$ , using the projection matrix via orthonormal basis which spans  $C(A)$ .