

MATH-111(en) Linear Algebra Fall 2024 Annina Iseli

## SOLUTIONS for Homework 13

## Ex 13.1 (Using the Gram–Schmidt process)

Let W be the subspace of  $\mathbb{R}^4$  spanned by the basis vectors

$$b_1 = \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix}, \quad b_2 = \begin{pmatrix} 2 \\ 1 \\ -2 \\ -1 \end{pmatrix} \quad \text{and} \quad b_3 = \begin{pmatrix} 2 \\ 2 \\ 0 \\ 2 \end{pmatrix}.$$

- a) Construct an orthogonal basis for W using the Gram–Schmidt process.
- b) Consider  $A = \begin{bmatrix} b_1 & b_2 & b_3 \end{bmatrix}$  having the vectors  $b_1, b_2, b_3$  as columns. Find out a QR decomposition of A.

#### Solution:

a) We can use the Gram–Schmidt process to construct an orthogonal basis  $\{v_1, v_2, v_3\}$  as follows.

First we set  $v_1 = b_1$ . Then to find  $v_2$ , we subtract from  $b_2$  its projection on the subspace  $W_1$  spanned by  $b_1 = v_1$ . That is we compute:

$$v_{2} = b_{2} - \operatorname{proj}_{W_{1}} b_{2} = b_{2} - \frac{b_{2} \cdot v_{1}}{v_{1} \cdot v_{1}} v_{1}$$

$$= \begin{pmatrix} 2 \\ 1 \\ -2 \\ -1 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 3/2 \\ 3/2 \\ -3/2 \\ -3/2 \end{pmatrix}.$$

As  $v_2$  is the component of  $b_2$  orthogonal to  $b_1$ ,  $\{v_1, v_2\}$  is an orthogonal basis of the subspace  $W_2$  spanned by  $b_1$  and  $b_2$ . The last step is to subtract from  $b_3$  its projection on the subspace  $W_2$  and dub this result  $v_3$ .

$$v_{3} = b_{3} - \operatorname{proj}_{W_{2}} b_{3} = b_{3} - \frac{b_{3} \cdot v_{1}}{v_{1} \cdot v_{1}} v_{1} - \frac{b_{3} \cdot v_{2}}{v_{2} \cdot v_{2}} \mathbf{v}_{2}$$

$$= \begin{pmatrix} 2 \\ 2 \\ 0 \\ 2 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \end{pmatrix} - \frac{1}{3} \begin{pmatrix} 3/2 \\ 3/2 \\ -3/2 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 1 \\ 2 \end{pmatrix}.$$

b) We have seen that if Q is a matrix whose columns constitute an orthonormal basis of  $\operatorname{Col}(A)$ , then a QR decomposition of the form  $A = Q \cdot R$  exists.

To find such a Q, we can normalize the orthogonal basis  $\{v_1, v_2, v_3\}$  that we just obtained:

$$Q = \begin{pmatrix} 1/2 & 1/2 & 1/\sqrt{10} \\ -1/2 & 1/2 & 2/\sqrt{10} \\ -1/2 & -1/2 & 1/\sqrt{10} \\ 1/2 & -1/2 & 2/\sqrt{10} \end{pmatrix}.$$

Now, as the columns of Q are orthonormal, we have  $Q^TQ = I$  (this also holds when Q is not square), so R is necessarily of the form

$$R = Q^T Q R = Q^T A = \begin{pmatrix} 2 & 1 & 1 \\ 0 & 3 & 1 \\ 0 & 0 & \sqrt{10} \end{pmatrix}.$$

## Ex 13.2 (Finding an orthonormal basis)

Find an orthonormal basis for the span of the following vectors.

$$\begin{pmatrix} 3 \\ -4 \\ 5 \end{pmatrix}, \begin{pmatrix} -4 \\ 2 \\ -6 \end{pmatrix}$$

### **Solution:**

We use the Gram-Schmidt process:

$$v_1 = b_1 = \begin{pmatrix} 3 \\ -4 \\ 5 \end{pmatrix}, \quad v_2 = b_2 - \frac{b_2 \cdot v_1}{v_1 \cdot v_1} v_1 = \begin{pmatrix} -4 \\ 2 \\ -6 \end{pmatrix} - \frac{-50}{50} \cdot \begin{pmatrix} 3 \\ -4 \\ 5 \end{pmatrix} = \begin{pmatrix} -1 \\ -2 \\ -1 \end{pmatrix}$$

Then  $\{v_1, v_2\}$  is an orthogonal basis. To get an orthonormal basis  $\{u_1, u_2\}$ , we normalize both vectors to get unit vectors:

$$u_1 = \frac{1}{\|v_1\|} v_1 = \frac{1}{\sqrt{50}} \begin{pmatrix} 3 \\ -4 \\ 5 \end{pmatrix}, \quad u_2 = \frac{1}{\|v_2\|} v_2 = \frac{1}{\sqrt{6}} \begin{pmatrix} -1 \\ -2 \\ -1 \end{pmatrix}$$

## Ex 13.3 (QR factorization)

Find a QR factorization for each of the following matrices:

$$A = \begin{pmatrix} -2 & 3 \\ 5 & 7 \\ 2 & -2 \\ 4 & 6 \end{pmatrix} \quad \text{and } B = \begin{pmatrix} -1 & 6 & 6 \\ 3 & -8 & 3 \\ 1 & -2 & 6 \\ 1 & -4 & -3 \end{pmatrix}$$

### **Solution:**

<u>Factorization for A</u>: First, find an orthogonal basis for the column space using Gram-Schmidt:

$$v_1 = \begin{pmatrix} -2\\5\\2\\4 \end{pmatrix}, \quad v_2 = \begin{pmatrix} 3\\7\\-2\\6 \end{pmatrix} - \frac{49}{49} \begin{pmatrix} -2\\5\\2\\4 \end{pmatrix} = \begin{pmatrix} 5\\2\\-4\\2 \end{pmatrix}$$

Then we normalize these vectors and put them as columns of Q:

$$Q = \frac{1}{7} \begin{pmatrix} -2 & 5\\ 5 & 2\\ 2 & -4\\ 4 & 2 \end{pmatrix}$$

Then  $Q^TQ=I$ , so as in Exercise 13.1b), we get A=QR if

$$R = Q^{T} A = \frac{1}{7} \begin{pmatrix} -2 & 5 & 2 & 4 \\ 5 & 2 & -4 & 2 \end{pmatrix} \begin{pmatrix} -2 & 3 \\ 5 & 7 \\ 2 & -2 \\ 4 & 6 \end{pmatrix} = \begin{pmatrix} 7 & 7 \\ 0 & 7 \end{pmatrix}$$

<u>Factorization for B</u>: Applying the Gram-Schmidt process to the columns of B, we obtain the following orthogonal basis of Col B:

$$\begin{pmatrix} -1\\3\\1\\1 \end{pmatrix}, \quad \begin{pmatrix} 3\\1\\1\\-1 \end{pmatrix}, \quad \begin{pmatrix} -1\\-1\\3\\-1 \end{pmatrix}.$$

We do have to normalize them, but this is easy because they all have the same length  $\sqrt{12}$ . We get

$$Q = \frac{1}{\sqrt{12}} \begin{pmatrix} -1 & 3 & -1\\ 3 & 1 & -1\\ 1 & 1 & 3\\ 1 & -1 & -1 \end{pmatrix}$$

And finally we compute R:

$$R = Q^T B = \frac{1}{\sqrt{12}} \begin{pmatrix} -1 & 3 & 1 & 1\\ 3 & 1 & 1 & -1\\ -1 & -1 & 3 & -1 \end{pmatrix} \begin{pmatrix} -1 & 6 & 6\\ 3 & -8 & 3\\ 1 & -2 & 6\\ 1 & -4 & -3 \end{pmatrix} = \frac{1}{\sqrt{3}} \begin{pmatrix} 6 & -18 & 3\\ 0 & 6 & 15\\ 0 & 0 & 6 \end{pmatrix}$$

## Ex 13.4 (Proof of Theorem 6.13)

Theorem 6.13 states as follows: For a matrix  $A \in \mathbb{R}^{m \times n}$  the following statements are equivalent:

- (i) For every  $b \in \mathbb{R}^m$ , the equation Ax = b has a unique least square solution.
- (ii)  $A^T A$  is invertible
- (iii) The columns of A are linearly independent.

**Solution:**  $\underline{(i)} \Leftrightarrow \underline{(ii)}$  By Theorem 6.12, the space of all least square solutions of Ax = b equals the solution spaces of the equation  $A^TAx = Ab$ . Since  $A \in \mathbb{R}^{m \times n}$ , we have that  $A^TA \in \mathbb{R}^{n \times n}$ . Thus, in particular  $A^TA$  is square and the solution spaces of  $A^TAx = Ab$  consists of exactly one element if and only if  $A^TA$  is invertible. In summery, Ax = b has a unique least square solution if and only if  $A^TA$  is invertible.

 $\underline{(i)} \Longrightarrow (iii)$  Suppose otherwise, namely that the columns of A are linearly dependent, i.e. there exists  $\lambda_1, \ldots, \lambda_m$  not all of which are 0 such that  $\lambda_1 A_1 + \cdots + \lambda_m A_m = 0$  (denoting  $A_i$  for the i-th column of A. Then, taking the vector  $x = (\lambda_1, \ldots, \lambda_m)^T \in \mathbb{R}^m$ ,

$$Ax = \lambda_1 A_1 + \dots + \lambda_m A_m = 0.$$

Thus, x is a solution to Ax = 0. However, as we know that A0 = 0 and by (i), the solution to Ax = 0 is unique, this must implies that x = 0 which contradicts the fact that not all of the  $\lambda_i$  are zero.

 $\underline{(iii)} \implies (ii)$  Recall that a square matrix is invertible if and only if it has trivial kernel. Thus, it suffices to show that ker  $A^TA = \{0\}$ . Suppose  $x \in \ker A^TA$ , i.e.  $A^TAx = 0$ , then

$$0 = x^{T}(A^{T}Ax) = (x^{T}A^{T})Ax = (Ax)^{T}(Ax) = ||Ax||^{2}$$

implying Ax = 0. However, as the columns of A are linearly independent, as

$$0 = Ax = x_1A_1 + \dots + x_mA_m$$

it follows that x = 0 implying  $\ker A^T A = \{0\}$  as desired.

## Ex 13.5 (A least-squares problem)

Find all least-squares solution  $x^*$  of the system Ax = b and their least square errors  $||Ax^* - b||$ .

$$A = \begin{pmatrix} 2 & 1 \\ -2 & 0 \\ 2 & 3 \end{pmatrix}, \qquad b = \begin{pmatrix} -5 \\ 8 \\ 1 \end{pmatrix}$$

### **Solution:**

We have to solve  $A^TAx^* = A^Tb$ . We compute

$$A^T A = \begin{pmatrix} 12 & 8 \\ 8 & 10 \end{pmatrix}, \quad A^T b = \begin{pmatrix} -24 \\ -2 \end{pmatrix}$$

and then row reduce

$$\begin{pmatrix} 12 & 8 & | & -24 \\ 8 & 10 & | & -2 \end{pmatrix} \longrightarrow \begin{pmatrix} 3 & 2 & | & -6 \\ 24 & 30 & | & -6 \end{pmatrix} \longrightarrow \begin{pmatrix} 3 & 2 & | & -6 \\ 0 & 14 & | & 42 \end{pmatrix}$$
$$\longrightarrow \begin{pmatrix} 3 & 2 & | & -6 \\ 0 & 1 & | & 3 \end{pmatrix} \longrightarrow \begin{pmatrix} 3 & 0 & | & -12 \\ 0 & 1 & | & 3 \end{pmatrix} \implies x^* = \begin{pmatrix} -4 \\ 3 \end{pmatrix}$$

The least-squares error is then  $||Ax^* - b|| = 0$ , so in fact  $x^*$  is a solution of Ax = b.

### Ex 13.6 (Another least-squares problem)

Find all least-squares solution  $x^*$  of the system Ax = b and their least square errors  $||Ax^* - b||$ .

$$A = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{pmatrix}, \qquad b = \begin{pmatrix} 1 \\ 3 \\ 8 \\ 2 \end{pmatrix}$$

### **Solution:**

We compute

$$A^{T}A = \begin{pmatrix} 4 & 2 & 2 \\ 2 & 2 & 0 \\ 2 & 0 & 2 \end{pmatrix}, \quad A^{T}b = \begin{pmatrix} 14 \\ 4 \\ 10 \end{pmatrix}$$

and solve  $A^TAx = A^Tb$  with row reduction:

$$\begin{pmatrix}
4 & 2 & 2 & | & 14 \\
2 & 2 & 0 & | & 4 \\
2 & 0 & 2 & | & 10
\end{pmatrix}
\longrightarrow
\begin{pmatrix}
2 & 1 & 1 & | & 7 \\
2 & 2 & 0 & | & 4 \\
2 & 0 & 2 & | & 10
\end{pmatrix}
\longrightarrow
\begin{pmatrix}
2 & 1 & 1 & | & 7 \\
0 & 1 & -1 & | & -3 \\
0 & -1 & 1 & | & 3
\end{pmatrix}$$

$$\longrightarrow \begin{pmatrix} 2 & 1 & 1 & 7 \\ 0 & 1 & -1 & -3 \\ 0 & 0 & 0 & 0 \end{pmatrix} \longrightarrow \begin{pmatrix} 2 & 0 & 2 & 10 \\ 0 & 1 & -1 & -3 \\ 0 & 0 & 0 & 0 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 1 & 5 \\ 0 & 1 & -1 & -3 \\ 0 & 0 & 0 & 0 \end{pmatrix} \\
\Longrightarrow x^* = \begin{pmatrix} -t + 5 \\ t - 3 \\ t \end{pmatrix}$$

These are all the least-squares solutions. To get the least-squares error, we can pick any value of t and compute that  $||Ax^* - b|| = \sqrt{20}$  (it must be the same for all t, otherwise these wouldn't all be least-squares solutions).

# Ex 13.7 (QR decomposition for a least-square problem)

Consider

$$A = \begin{pmatrix} 2 & 3 \\ 2 & 4 \\ 1 & 1 \end{pmatrix} \quad \text{and} \quad b = \begin{pmatrix} 7 \\ 3 \\ 1 \end{pmatrix}.$$

a) Show that

$$A = \begin{pmatrix} 2/3 & -1/3 \\ 2/3 & 2/3 \\ 1/3 & -2/3 \end{pmatrix} \begin{pmatrix} 3 & 5 \\ 0 & 1 \end{pmatrix}.$$

b) Use this QR decomposition of A to find the least squares solution to the equation Ax = b.

### Solution:

a) We write

$$Q = \begin{pmatrix} 2/3 & -1/3 \\ 2/3 & 2/3 \\ 1/3 & -2/3 \end{pmatrix} \quad R = \begin{pmatrix} 3 & 5 \\ 0 & 1 \end{pmatrix}.$$

It can be easily checked that A = QR.

As the columns of Q are orthonormal and R is an upper triangular matrix, this is indeed a QR decomposition of the matrix A.

b) In order to make use of this decomposition for the least-squares problem, note that the equation system  $A^TAb^* = A^Tb$  is equivalent to the system  $(R^TQ^TQRb^* =)R^TRb^* = R^TQ^Tb$ . Moreover,  $R^T$  is invertible, so the least squares solutions for the equation Ax = b agree with the solutions of  $Rx^* = Q^Tb$ .

We hence have to solve the system

$$\begin{pmatrix} 3 & 5 \\ 0 & 1 \end{pmatrix} x^* = \begin{pmatrix} 7 \\ -1 \end{pmatrix},$$

giving

$$x^* = \begin{pmatrix} 4 \\ -1 \end{pmatrix}.$$

## Ex 13.8 (Linear regression)

- (a) Find the straight line that best approximates (in the sense of least squares) the following data points in  $\mathbb{R}^2$ : (2,1), (5,2), (7,3), (8,3)
- (b) Draw a picture that illustrates the data points and the line that best approximates them.

### **Solution:**

The vertical distance between a point  $(x_0, y_0)$  and the line y = ax + b equals  $(ax_0 + b) - y_0$ , so the question is to minimize

$$Q = (2a + b - 1)^{2} + (5a + b - 2)^{2} + (7a + b - 3)^{2} + (8a + b - 3)^{2}.$$

As seen in the lecture, this is equivalent to the least-squares problem Ax = b with

$$x = \begin{pmatrix} a \\ b \end{pmatrix}, \quad A = \begin{pmatrix} 2 & 1 \\ 5 & 1 \\ 7 & 1 \\ 8 & 1 \end{pmatrix}, \quad b = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 3 \end{pmatrix}.$$

So we solve  $A^TAx^* = A^Tb$  as usual.

$$A^T A = \begin{pmatrix} 142 & 22 \\ 22 & 4 \end{pmatrix}, \quad A^T b = \begin{pmatrix} 57 \\ 9 \end{pmatrix}$$

The row reduction is a bit annoying, so let's just use the formula for the inverse of a  $2 \times 2$  matrix:

$$x^* = (A^T A)^{-1} A^T b = \frac{1}{84} \begin{pmatrix} 4 & -22 \\ -22 & 142 \end{pmatrix} \begin{pmatrix} 57 \\ 9 \end{pmatrix} = \frac{1}{84} \begin{pmatrix} 30 \\ 24 \end{pmatrix} = \frac{1}{14} \begin{pmatrix} 5 \\ 4 \end{pmatrix}$$

So the line that fits best is  $y = \frac{5}{14}x + \frac{4}{14}$  or 5x - 14y = -4. Hopefully you can see that in your picture :-)

### Ex 13.9 (Linear regression)

Assume that you measure the measure the temperature near a chemical experiment at times t = 1, 2, 3, 4, 5, 6. The measurements y (ordered by time) that you obtain are 20, 30, 35, 40, 45, 45. Find a affine function f(t) = y approximating your data with minimal least square error. Also, give the value of the least square error.

**Solution:** Follow the same procedure as in Ex. 13.8 with

$$A = \begin{pmatrix} 1 & 1 \\ 2 & 1 \\ 3 & 1 \\ 4 & 1 \\ 5 & 1 \\ 6 & 1 \end{pmatrix} \quad \text{and } b = \begin{pmatrix} 20 \\ 30 \\ 35 \\ 40 \\ 45 \\ 45 \end{pmatrix}$$

This yields the least square solution  $x^* = \begin{pmatrix} 5 \\ 18 + \frac{1}{3} \end{pmatrix}$ . Hence the linear function approximating the data with minimal least square error is

$$f(t) = 5t + 18 + \frac{1}{3}$$

and the least square error for f is:

$$||Ax^* - b|| = \frac{10}{\sqrt{3}}.$$

## Ex 13.10 (Repetition of old topics with application in Section 7)

- (a) Prove that the set of symmetric matrices in  $\mathbb{R}^{n\times n}$  are a subspaces of  $\mathbb{R}^{n\times n}$ .
- (b) Prove that the dimension of this subspaces is  $\frac{n(n+1)}{2}$
- (c) What is the dimension of the space of anti-symmetric matrices?

### Solution:

- (a): The zero-matrix is symmetric. Sums of symmetric matrices are symmetric, and, a scalar times a symmetric matrix yields a symmetric matrix. Hence the symmetric matrices form a subspace of the space of all matrices in  $\mathbb{R}^{n\times n}$ .
- (b): Let  $e_{ij} \in \mathbb{R}^{n \times n}$  be the matrix with 1 at the ij-th and at the ji-th position and 0 everywhere else. And set

$$B := \{e_{11}, \dots, e_{nn}\} \cup \{e_{ij} + e_{ji} : i, j = 1, \dots, n, i < j\}.$$

It is clear that B is linearly independent and spans the space of symmetric matrices. Consequently, it forms a basis for the symmetric matrices. Then, by counting, we see that  $|B| = \frac{n(n+1)}{2}$  as claimed.

(c): The dimension is  $\frac{n(n+1)}{2} - n$ .

Explanation: in part (b), the dimension was  $\frac{n(n+1)}{2}$  because for a symmetric matrix, we can choose all diagonal entries freely as well as all entries under the diagonal. That is a total of  $\frac{n(n+1)}{2}$  entries that we can choose freely. Then, because of symmetry, the entries above the diagonal are prescribed  $(a_{ij} = a_{ji})$ . This thought is what led to the choice of basis above and hence to the dimension of space of symmetric matrices.

Now for anti-symmetric matrices: Recall that anti-symmetric matrices have only zeros on the diagonal. So here, we can only freely choose the entries under the diagonal. That is n less entries than we were allowed to choose above. So the dimension is  $\frac{n(n+1)}{2} - n$ .

For a rigorous proof, just write down the basis for the space of anti-symmetric matrices that arises from this thought. (e.g. choose the basis entries to be all  $\tilde{e}_{ij}$  for i < j, where  $\tilde{e}_{ij}$  is the  $n \times n$  matrix that has a 1 at position ij and a -1 at position ji.)

## Ex 13.11 (Two quick proofs)

- a) Let  $A \in \mathbb{R}^{n \times n}$ . Show that  $A^T = A$  if and only if  $Ax \cdot y = x \cdot Ay$  for all  $x, y \in \mathbb{R}^n$ .
- b) Let  $Q, U \in \mathbb{R}^{n \times n}$  be orthogonal matrices. Show that QU and  $Q^{-1}$  are also orthogonal.

### Solution:

a) If  $A^T = A$ , then for all  $x, y \in \mathbb{R}^n$  we have  $Ax \cdot y = (Ax)^T y = x^T A^T y = x^T A y = x \cdot A y$ . Conversely, if the above equality holds for all  $x, y \in \mathbb{R}^n$ , then in particular  $Ae_i \cdot e_j = e_i \cdot Ae_j$  for all  $i, j \in \{1, ..., n\}$ . Note that  $Ae_i \cdot e_j = a_{ji}$  and  $e_i \cdot Ae_j = a_{ij}$ , so if those terms are equal, then  $A^T = A$ .

b) If Q, U are orthogonal, then  $Q^{-1} = Q^T$  and  $U^{-1} = U^T$ , so that

$$(QU)^{-1} = U^{-1}Q^{-1} = U^TQ^T = (QU)^T.$$

Moreover,  $(Q^{-1})^{-1} = (Q^T)^{-1} = (Q^{-1})^T$ , so that also  $Q^{-1}$  is orthogonal.

## Ex 13.12 (Multiple choice and True/False questions)

a) Let the matrix 
$$A = \begin{pmatrix} -3 & -2 \\ 0 & 1 \\ 2 & -3 \end{pmatrix}$$
 and the vector  $b = \begin{pmatrix} -6 \\ 11 \\ 17 \end{pmatrix}$ .

Then the solution in the sense of the least squares  $x^* = \begin{pmatrix} x_1^* \\ x_2^* \end{pmatrix}$  of the equation Ax = b is such that

(A) 
$$x_2^* = -2$$
 (B)  $x_2^* = 3$  (C)  $x_2^* = -1$  (D)  $x_2^* = 1$ 

- b) Decide whether the following statements are always true or if they can be false.
  - (i) Let  $y \in \mathbb{R}^n$  and W be a subspace of  $\mathbb{R}^n$ . Then  $y \operatorname{proj}_W(y)$  is orthogonal to W.
  - (ii) If W is a subspace of  $\mathbb{R}^n$ , then  $\operatorname{proj}_W \circ \operatorname{proj}_W = \operatorname{proj}_W$ , where  $\circ$  denotes the composition of maps.
  - (iii) If A = QR and Q has orthonormal columns, then  $R = Q^T A$ .
  - (iv) A least-squares solution of Ax = b is a vector  $x_0 \in \mathbb{R}^n$  such that  $Ax_0 = \operatorname{proj}_{\operatorname{Col}(A)}(b)$ .
  - (v) If  $b \in \text{Col}(A)$ , then the least-squares solutions are exactly the solution of the equation Ax = b.
  - (vi) The line of regression is unique provided we have measurements for at least two different inputs.

### Solution:

- a) (A) Solving  $A^TAx = A^Tb$  yields the answer.
- b) Decide whether the following statements are always true or if they can be false.
  - (i) **True**. This follows from the orthogonal projection theorem.
  - (ii) **True**. This follows from the two facts that  $\operatorname{proj}_W(x) \in W$  for all  $x \in W$  and that  $\operatorname{proj}_W(y) = y$  whenever  $y \in W$ .
  - (iii) **True**. We saw in the course that  $Q^TQ = I_n$  when  $Q \in \mathbb{R}^{m \times n}$ . Thus we can multiply A = QR by  $Q^T$  from the right.
  - (iv) **True**. We know that  $\operatorname{proj}_{\operatorname{Col}(A)}(b)$  gives the closest point in  $\operatorname{Col}(A)$  to b.
  - (v) **True**. If Ax = b has a solution, then ||Ax b|| has the minimal value 0. Any least-squares solution thus satisfies ||Ax b|| = 0, which is equivalent to Ax = b.
  - (vi) **True**. The matrix for the corresponding least-squares problem then has two linearly independent columns and therefore the least-squares solution is unique.