

1. Which pairs of following vectors are perpendicular with respect to the standard scalar product?  $(1, 2, 3)$ ,  $(5, 2, -3)$ , and  $(-2, -1, -4)$

Which properties of the relation of perpendicularity hold: reflexivity, symmetry, transitivity?

2. Do Gram-Schmidt on the rows of the following matrix:  $\begin{pmatrix} 0 & 3 & 4 & 0 \\ 0 & 0 & 5 & 0 \\ 2 & 1 & 0 & 2 \end{pmatrix}$

3. How far is the point  $(1, 2, 0, 1)^T$  from the plane spanned by vectors  $(1, 1, 0, 0)^T, (2, -1, 0, 0)^T$ ?

4. Using projection find the best solution of the following system of equations:  $Ax = b$  where

$$A = \begin{pmatrix} 2 & 1 & 0 \\ 4 & 2 & 0 \\ 2 & -4 & -1 \\ 1 & -2 & 2 \end{pmatrix}, b = (10, 5, 13, 9)^T$$

Notice that the columns of  $A$  are perpendicular. How bad is your solution (i.e. compute  $b - Ax$ )?

The least squares method is often used when the errors are small – but it is hard to compute with such systems with pen and paper. Is the solution the same as the solution of the system  $A^T Ax = A^T b$ ?

5. Using Gram-Schmidt find an orthonormal basis of the row-space of the following matrix and

expand it to an orthonormal basis of  $\mathbb{R}^4$ .  $\begin{pmatrix} 2 & 4 & 2 & 1 \\ -1 & -2 & -2 & -1 \\ 1 & 2 & 4 & 2 \\ 1 & 2 & 3 & 4 \end{pmatrix}$

6. Show that a norm defined by a dot product ( $\|v\| = \sqrt{\langle v|v \rangle}$ ) satisfies the Parallelogram Law  $\|x + y\|^2 + \|x - y\|^2 = 2\|x\|^2 + 2\|y\|^2$ .

Can the norm  $\|x\|_1 = \sum |x_i|$  or the norm  $\|x\|_\infty = \max |x_i|$  be given by a dot product?

7. Show that columns of Hadamard matrices  $H_m \in \mathbb{R}^{2^m \times 2^m}$  defined as

$$H_0 = (1),$$

$$H_m = \frac{1}{\sqrt{2}} \begin{pmatrix} H_{m-1} & H_{m-1} \\ H_{m-1} & -H_{m-1} \end{pmatrix},$$

are orthonormal.

**Bonus** Controlling matrix multiplication: someone is selling you a program that can multiply two matrices fast. Can you control that it returns correct results? It is enough to check if  $Cx = A(Bx)$  where  $C$  is the output of the program and  $x$  is uniformly random  $\{0, 1\}$  vector of the right length. Show that if  $C \neq AB$  then with big probability  $Cx = ABx$  does not hold.