

Mathematics 550 MATLAB Project 2

Orthogonal Projections, the Four Fundamental Subspaces, QR Factorization, and Inconsistent Linear Systems

Fall 2006

In this lab you will use MATLAB to study the following topics:

- Geometric aspects of vectors: **norm**, **inner product**, and **orthogonal projection** onto a line
- The **four fundamental subspaces** associated with a matrix.
- The **Gram-Schmidt Orthogonalization Algorithm** and the **QR** matrix factorization.
- **Orthogonal projections** onto subspaces
- **Best approximate solution** to an inconsistent linear system
- The method of **least squares** for fitting curves to data points

Teaching Codes

For this lab you will need the Teaching Codes `grams.m`, `linefit.m`, `lsq.m`, `partic.m`. Before beginning work on the Lab questions you should copy these codes from the Math 550 course web page to your directory.

Random Seed When you start your MATLAB session, initialize the random number generator by typing

```
rand('seed', abcd)
```

where `abcd` are the last four digits of your Student ID number. This will ensure that you generate your own particular random vectors and matrices.

BE SURE TO INCLUDE THIS LINE IN YOUR LAB WRITE-UP

Question 1. Norm, Inner Product, and Orthogonal Projection onto a Line

Use the function `rvect` that you wrote in Lab 1 to generate random vectors $\mathbf{u}, \mathbf{v} \in \mathbb{R}^3$ by `u = rvect(3)`, `v = rvect(3)`. Use these vectors in the following.

(a) The **norm** $\|\mathbf{u}\|$ of a vector is calculated by the MATLAB command `norm(u)`. The **triangle inequality** asserts that $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$. Verify this by MATLAB for your vectors.

(b) The **inner product** $\mathbf{u} \cdot \mathbf{v}$ is calculated in MATLAB by `u' * v` when \mathbf{u} and \mathbf{v} are column vectors (i.e., matrices with a single column) of the same size and `'` denote **transpose**. The absolute value $|t|$ of a number t is calculated in MATLAB by `abs(t)`. The *Cauchy-Schwarz inequality* asserts that $|\mathbf{u} \cdot \mathbf{v}| \leq \|\mathbf{u}\| \|\mathbf{v}\|$. Verify this by MATLAB for your vectors.

(c) The *orthogonal projection* of the vector \mathbf{v} onto the line \mathcal{L} (one-dimensional subspace) spanned by the vector \mathbf{u} is

$$\mathbf{w} = \frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\|^2} \mathbf{u}$$

(see Figure 3.5 on page 152 of Strang's text). Note that the fraction is a quotient of **scalars**. Use MATLAB to calculate \mathbf{w} for your vectors. Two vectors are *orthogonal* if their inner product is zero. Verify by MATLAB that the vector $\mathbf{z} = \mathbf{v} - \mathbf{w}$ is orthogonal to \mathbf{u} . (If the inner product is not exactly zero but is a very small number of size 10^{-13} for example, then the vectors are considered orthogonal for numerical purposes.)

(d) The formula for \mathbf{w} in (c) can also be written as a matrix-vector product. Use MATLAB to obtain the matrix $P = \mathbf{u} * ((\mathbf{u}' * \mathbf{u}) \backslash \mathbf{u}')$

Note the use of the backslash to perform the division in this formula. Although $\mathbf{u}' * \mathbf{u}$ is a scalar in this example, the same expression is valid for any matrix \mathbf{u} . This is formula (4) on page 164 of the textbook.

Explain why P is a 3×3 matrix, although \mathbf{u} is a vector. Calculate by MATLAB that $P\mathbf{v}$ is the vector \mathbf{w} for your \mathbf{u} and \mathbf{v} . Then write out (by hand) an algebraic justification for the equality $\mathbf{w} = P\mathbf{v}$ in general, using the properties of matrix multiplication.

Question 2. The Four Fundamental Subspaces

(a) Generate a random 3×2 matrix $B = \text{rmat}(3, 2)$. Then form the 3×4 matrix $A = [B \quad 2*B]$. The MATLAB function `orth` will produce an orthonormal basis for the column space $\text{Col}(A)$. Let $C = \text{orth}(A)$. Verify that the columns of C are an orthonormal set of vectors by calculating $C' * C$. What is the rank of A ?

(b) What is the dimension of the null space $\text{Null}(A)$? The MATLAB function `null` will produce an orthonormal basis for $\text{Null}(A)$. Let $N = \text{null}(A)$. Verify that the columns of N are an orthonormal set of vectors by calculating $N' * N$. Also verify that $A * N = 0$, so each column of N is in the null space of A .

(c) What is the dimension of the column space of A^T ? What is the dimension of the null space of A^T ? Let $CT = \text{orth}(A')$ and $NT = \text{null}(A')$ be the matrices for the column space and the null space of A^T . Use the theory of the *Four Fundamental Subspaces* associated with A to determine which of the following matrices must be zero:

$$C' * NT, \quad C * N', \quad N' * CT, \quad N * CT'$$

Now check your answer by MATLAB.

Question 3. Gram-Schmidt Orthogonalization

Generate three random vectors in \mathbb{R}^3 by

$$\mathbf{u}_1 = \text{rvect}(3), \quad \mathbf{u}_2 = \text{rvect}(3), \quad \mathbf{u}_3 = \text{rvect}(3)$$

Use these vectors in the following.

(a) Since the set of vector $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ is random, it should be linearly independent. Use MATLAB to check this by calculating the rank of a suitable matrix. For the same reason, these vectors are almost certainly *not* mutually orthogonal. Check this with MATLAB.

(b) Now use these vectors to obtain an orthogonal basis for \mathbb{R}^3 , following the steps of the Gram-Schmidt algorithm:

$$\mathbf{v}_1 = \mathbf{u}_1, \quad \mathbf{v}_2 = \mathbf{u}_2 - ((\mathbf{v}_1' * \mathbf{u}_2) / (\mathbf{v}_1' * \mathbf{v}_1)) * \mathbf{v}_1$$

Note that the denominator in this formula has been written as an inner product instead of $\|\mathbf{v}_1\|^2$, since introducing the **length** of the vector would force a square root to be calculated even though the result is immediately squared to obtain the inner product used in our version of the formula. While standard notation

allows many synonyms that may be used interchangeably, instructions given to a computer should aim for efficient computation.

The vector subtracted from \mathbf{u}_2 to obtain \mathbf{v}_2 is the projection of \mathbf{u}_2 onto the line spanned by \mathbf{v}_1 , as in Question 1. Check that the vectors \mathbf{v}_1 and \mathbf{v}_2 are mutually orthogonal (within a negligible numerical error). Now set

$$\mathbf{v}_3 = \mathbf{u}_3 - ((\mathbf{v}_1' * \mathbf{u}_3) / (\mathbf{v}_1' * \mathbf{v}_1)) * \mathbf{v}_1 - ((\mathbf{v}_2' * \mathbf{u}_3) / (\mathbf{v}_2' * \mathbf{v}_2)) * \mathbf{v}_2$$

(use the up-arrow key to edit the previous command). The vectors subtracted from \mathbf{u}_3 to obtain \mathbf{v}_3 are the projections of \mathbf{u}_3 onto the lines spanned by \mathbf{v}_1 and by \mathbf{v}_2 , as in Question 1. Check that the vectors $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ mutually orthogonal (within a negligible numerical error).

(c) Finally rescale the vectors $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ to obtain an *orthonormal basis* for \mathbb{R}^3 :

$$\mathbf{w}_1 = \mathbf{v}_1 / \text{norm}(\mathbf{v}_1), \quad \mathbf{w}_2 = \mathbf{v}_2 / \text{norm}(\mathbf{v}_2), \quad \mathbf{w}_3 = \mathbf{v}_3 / \text{norm}(\mathbf{v}_3)$$

Check (by MATLAB) that $\|\mathbf{w}_i\| = 1$ for $i = 1, 2, 3$. What property of the inner product guarantees that the vectors $\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3$ are mutually orthogonal?

(d) QR Factorization: Set

$$\mathbf{A} = [\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3], \quad \mathbf{Q} = [\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3], \quad \mathbf{R} = \mathbf{Q}' * \mathbf{A}$$

Which entries of \mathbf{R} do you know are zero for every choice of vectors? Verify by MATLAB that $\mathbf{A} = \mathbf{Q} * \mathbf{R}$. Calculate

$$\mathbf{R}(1,1) * \mathbf{w}_1$$

$$\mathbf{R}(1,2) * \mathbf{w}_1 + \mathbf{R}(2,2) * \mathbf{w}_2$$

$$\mathbf{R}(1,3) * \mathbf{w}_1 + \mathbf{R}(2,3) * \mathbf{w}_2 + \mathbf{R}(3,3) * \mathbf{w}_3$$

How are these three vectors related to the original vectors $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3$?

(e) A shortcut: If you say `[qa ra] = qr(A)` MATLAB will use a general procedure to find the **QR** factorization of \mathbf{A} and return the factors in the variables `qa` and `ra` (you can use any names that you prefer, but these were chosen to avoid names used previously). Compare these matrices to those that you obtained by stepping through the algorithm.

Question 4. Orthogonal Projections

Generate three random vectors $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3 \in \mathbb{R}^5$ and the matrix \mathbf{A} with these vectors as columns:

$$\mathbf{u}_1 = \text{rvect}(5); \quad \mathbf{u}_2 = \text{rvect}(5); \quad \mathbf{u}_3 = \text{rvect}(5); \quad \mathbf{A} = [\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3]$$

Use these vectors and this matrix in the following.

(a) Let $W = \text{Col}(\mathbf{A})$ be the subspace of \mathbb{R}^5 spanned by $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$. What is $\dim(W)$? Justify your answer by an appropriate rank calculation using MATLAB.

The teaching code `grams.m` carries out the steps of the Gram-Schmidt algorithm, just as you did step-by-step in Question 3. Calculate

$$\mathbf{Q} = \text{grams}(\mathbf{A}); \quad \mathbf{w}_1 = \mathbf{Q}(:,1), \quad \mathbf{w}_2 = \mathbf{Q}(:,2), \quad \mathbf{w}_3 = \mathbf{Q}(:,3)$$

by MATLAB. Calculate $\mathbf{Q}' * \mathbf{Q}$. Why does the answer tell you that $\{\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3\}$ is an orthonormal set?

(b) The orthogonal projection P from \mathbb{R}^5 onto the subspace W is given by the 5×5 matrix $\mathbf{P} = \mathbf{w}_1 * \mathbf{w}_1' + \mathbf{w}_2 * \mathbf{w}_2' + \mathbf{w}_3 * \mathbf{w}_3'$ (note that \mathbf{w}_1 is a 5×1 column vector; hence \mathbf{w}_1' is a 1×5 row vector and $\mathbf{w}_1 * \mathbf{w}_1'$ is a 5×5 matrix). Verify by MATLAB that $\mathbf{P} - \mathbf{P}^T = 0$ and $\mathbf{P}^2 - \mathbf{P} = 0$ (these are the properties that characterize an orthogonal projection matrix).

(c) Orthogonal Decomposition Generate another random vector $\mathbf{v} = \text{rvect}(5)$. Set $\mathbf{w} = P*\mathbf{v}$, $\mathbf{z} = \mathbf{v} - \mathbf{w}$. Verify by MATLAB that $\mathbf{w}'*\mathbf{z} = 0$. This shows that \mathbf{w} is in the subspace W and that \mathbf{z} is the component of \mathbf{v} perpendicular W (see Figure 3.8 on page 162 of Strang's text).

(d) The projection matrix P onto the subspace W can be calculated directly from the matrix A , without first orthogonalizing the columns of A , as in Question 3. Define $PW = A*(A'*A)\backslash A'$ (see formula (4) on page 164 of Strang's text). Check by MATLAB that $\text{norm}(PW - P) = 0$ (up to negligible numerical error).

Question 5. Approximate Solution to Inconsistent Linear System

For this question use the 5×3 matrix A and the vector $\mathbf{v} \in \mathbb{R}^5$ from Question 4.

(a) Approximate Solution to a system: Let $\mathbf{v} = \mathbf{w} + \mathbf{z}$ be the orthogonal decomposition from Question 4(c). Show that

(i) The equation $A\mathbf{x} = \mathbf{v}$ is *inconsistent* (has no solutions).

(ii) The equation $A\mathbf{x} = \mathbf{w}$ is *consistent*.

(Calculate the rank of the augmented matrix in each case). Now solve the equation (ii) by $\mathbf{xls} = (A'*A)\backslash(A'*\mathbf{v})$ (see equation (2) on page 162 of Strang's text, where an explicit inverse appears because the backslash operator is not part of traditional notation). Check by MATLAB that $A*\mathbf{xls} = \mathbf{w}$ (up to negligible numerical error). Denote the vector \mathbf{xls} by $\bar{\mathbf{x}}$. It is called the *least squares* approximate solution to the (unsolvable) equation $A\mathbf{x} = \mathbf{v}$.

(b) Closest Vector Property: Generate a random vector $\mathbf{y} = \text{rvect}(3)$ and verify by MATLAB that $P*A*\mathbf{y} = A*\mathbf{y}$. This shows that $A\mathbf{y} \in W$. Since $A\bar{\mathbf{x}} = \mathbf{w}$, the vector $A\bar{\mathbf{x}}$ is the vector in W that is closest to \mathbf{v} . Thus the function $\|A\mathbf{y} - \mathbf{v}\|$ is *minimized* by choosing $\mathbf{y} = \bar{\mathbf{x}}$. This is the *closest vector* property (see page 161 of Strang), which is also called the *least squares* property since the $\|A\mathbf{y} - \mathbf{v}\|^2$ is the sum of the squares of the components of $A\mathbf{y} - \mathbf{v}$. To illustrate this property, use the MATLAB `norm` function to verify that $\|A\bar{\mathbf{x}} - \mathbf{v}\| < \|A\mathbf{y} - \mathbf{v}\|$.

Question 6. Fitting Curves to Data Points

(a) Generating and Plotting Linear Data: Define a column vector of ten equally-spaced t values

```
t = [1:10]'
```

Now generate a column vector of the corresponding values of the linear function $y = 4 + t$ and plot it by

```
y = 4 + t; linefit(t,y)
```

(Note the semicolon that suppresses the display of the y data). MATLAB should open a new window in which this line is plotted. Notice that the line passes exactly through each data point, and the 'best fit' equation is the given function $4 + t$. Print this graph by clicking on `file` in the figure tool bar, and then click on `print`. Include the printed copy in your lab write-up.

(b) Linear Data with Random Noise: Now add some random noise to each y data value in part (a):

```
y = 2 + 4*rand(10,1) + t; linefit(t,y)
```

These random data points don't lie on the line from part (a), even though they show the same general trend. The line that is plotted is the *best fitting* line; it minimizes the *mean square error* between the y coordinates on the line and the data values. Notice how some data points are above the line, and others are below the line. The equation of the best line fitting the random data points is displayed above the graph. Print this graph (following the same procedure as in part (a)). Include the printed copy in your lab write-up.

(c) Fitting a Parabola to Data: Consider the following data:

t	5	10	15	20	25	30
y	140	290	560	910	1400	2000

The goal is to fit this data by a parabola $y = C + Dt + Et^2$ with the coefficients C, D, E chosen to minimize the least-square error. Use MATLAB to define vectors $\mathbf{t}, \mathbf{y} \in \mathbb{R}^6$ using this data. Then define a 6×3 matrix A whose first column has all ones, the second column is \mathbf{t} , and the third column has the squares of the entries in \mathbf{t} . You can get the third column by the command `t.^2` (notice the period before the exponent). Now calculate the vector $\mathbf{x} \in \mathbb{R}^3$ whose components C, D, E are the coefficients in the best-fitting parabola (see Section 3.3, Problem #25 on page 172 of Strang for an example, and also Question 5(a)). Finally, plot the data points and the least-squares parabola fitting these points by the commands

```
figure; plot(t,y,'*'); hold on
s = [0:0.1:30]; u = ones(301,1); C = [u s' (s.^2)'];
plot(s, C*x)
```

Note the use of the `s.^2` to denote the vector of squares of the entries in s . You should get a figure with the six data points indicated by `*` and a smooth parabola passing very close to each data point. Label and print out the figure. Calculate the *relative least-squares error* `norm(y - A*x)/norm(y)`. This should be less than 0.01 (a one-percent error).

Final Editing of Lab Write-up:

After you have worked through all the parts of the lab assignment, edit your diary file. Include the MATLAB calculations, but remove errors that you made in entering commands and remove other material that is not directly related to the questions.

End of Lab 2