

May 02, 07 15:12

# PROJECT3

Page 1/7

```

% MATLAB Project III (due 4/26) p. 292 (3), p. 294 (5)
% Answers --- Fall 2007
% E.A. Coutsias
%
% PROBLEM 1 <#3, (p.292)>
%
p = [1:10]';
T = [222;227;223;233;244;253;260;266;270;266];
A = vander(p);
%
% (1) find least squares solution to linear fit
%      T = c1*p + c2*1
V = A(:,9:10);
c = V\T;
%
% (2) test goodness of fit:
q = 1:.1:10;
z = polyval(c,q);
plot(q,z,p,T,'x')
%
% (3) Now try a cubic fit
%      T = c1*p^3 + c2*p^2 + c3*p + c4*1
V3 = A(:,7:10)
c3 = V3\T
z3 = polyval(c3,q);
plot(q,z3,p,T,'x')
%
% (4) Now try 6th-order fit
%      T = c1*p^6 + ... + c6*p + c7*1
V6 = A(:,4:10)
c6 = V6\T
z6 = polyval(c6,q);
plot(q,z6,p,T,'x')
%
%
% MATLAB OUTPUT (pasted from command window)
%
>> p = [1:10]';
T = [222;227;223;233;244;253;260;266;270;266];
A = vander(p);
>> V = A(:,9:10)

V =
1 1
2 1
3 1
4 1
5 1
6 1
7 1
8 1
9 1
10 1

>> c = V\T

c =
6.0727
213.0000
%
>> q = 1:.1:10;
z = polyval(c,q);
plot(q,z,p,T,'x')

(figure pr3_1.eps)

```

May 02, 07 15:12

## PROJECT3

Page 2/7

```

%-----%
>> V3 = A(:,7:10)
V3 =
1 1
8 4
27 9
64 16
125 25
216 36
343 49
512 64
729 81
1000 100
>> c3 = V3\T
c3 =
-0.2339
3.7302
-10.3087
230.2333
>> z3 = polyval(c3,q);
plot(q,z3,p,T,'x')
( figure pr3_2.eps )
%-----%
>> V6 = A(:,4:10)
c6 = V6\T
V6 =
Columns 1 through 6
1 1
64 32
729 243
4096 1024
15625 3125
46656 7776
117649 16807
262144 32768
531441 59049
1000000 100000
Column 7
1
1
1
1
1
1
1
1
1
1
c6 =
-0.0091
0.3074
-4.0528
26.0274
-82.4740
121.0567
161.3000
z6 = polyval(c6,q);

```

May 02, 07 15:12

## PROJECT3

Page 3/7

```

plot(q,z6,p,T,'x')
( figure pr3_3.eps )
%-----%
%-----%
% PROBLEM 2 <#5, p. 294>
%-----%
%-----%
% (1) A(5,2); since columns random, expect rank = 2; then
%     dim R(A) = dim R(A') = 2
%     dim N(A) = 5-2 = 3
%     dim N(A') = 5-2 = 3
A = rand(5,2)*rand(2,5);
rank(A)
Z = null(A);
rank(Z) % this will give 3, the nullity of A
%-----%
% (2) perform Gram-Schmidt on A
Q = orth(A)
W = null(A')
S = [Q W]
S'*S' - eye(5)
% S is orthogonal: Q is an ortho. basis of R(A)
% W is an ortho. basis of N(A')
% R(A) and N(A') are orthogonal complements of each other
% in particular, W is a basis for N(A') and all its elements are orthogonal
% to the elements of A, hence W^T * A = A^T * W = 0
W'*A
A'*W
%-----%
% (3) Q*Q' + W*W' - eye(5) =? 0
Q*Q' + W*W' - eye(5)
% since S = [Q W] is orthogonal:
S'*S = I = S*S' = [Q W]*[Q'] = ([Q 0] + [0 W])*([Q'] + [0
% [W'])
% ==> I = Q*Q' + W*W'
Q*Q'*A - A =? 0
Q*Q'*A - A
% since Q projects onto R(A), it leaves R(A) unchanged
%-----%
% (4) Q*Q'*b =? b
b = A*rand(5,1);
Q*Q'*b - b
% this also establishes that any element in R(A) projects onto itself
%-----%
% (5) c in R5: Q*Q'*c =? q, proj onto R(A)
c = rand(5,1);
rq = c - Q*Q'*c; % ortho. of R(A) (should be in N(A'))
A'*rq % should be zero if rc in N(A')
% here an arbitrary vector c is projected onto R(A); the difference
% between c and its projection onto R(A), c-Q*Q'*c, should be in the
% orthogonal complement to R(A), i.e. in N(A')
%-----%
% (6) W*W'*c =? projection onto N(A');
rw = W*W'*c;
rq - rw % they should be identical
% here W*W' projects onto N(A'); projecting the random vector c directly
% onto N(A') should give the same result as subtracting out its projection
% to R(A), the orthogonal complement to N(A'):
c = W*W'*c + Q*Q'*c
% gives the unique decomposition of c into a sum of elements of N(A') and R(A)
%-----%
% (7) Y = orth(A'); then Y*Y' is projection onto R(A^T)
Y = orth(A');
U = Y*Y';
y = U*b;
Y-U*y
% since y is the projection onto R(A^T), further projection won't change it
s = b - y;
A*s

```

May 02, 07 15:12

## PROJECT3

Page 4/7

```

% subtracting from b its projection onto R(A^T) leaves s = b-y
% as an element of N(A), the orthogonal complement of R(A^T).
% hence A*s = 0
%-----%
% (8) Z = null(A).
Z = null(A);
V = Z*Z';
V*b-s
% since we found above that s is the projection of b onto N(A),
% it is not surprising that projecting directly with the help of z
% gives the same result.
%-----%
%-----%
% MATLAB OUTPUT (pasted from command window)
%-----%
>> A = rand(5,2)*rand(2,5)

A =
1.1883 1.4384 0.4767 1.5876 1.0709
0.5037 0.5500 0.2259 0.6348 0.5028
0.3881 0.5731 0.1145 0.5846 0.2655
0.9496 1.0544 0.4189 1.2078 0.9334
0.9007 1.1499 0.3375 1.2415 0.7631

>> rank(A)

ans =
2

>> Z = null(A)

Z =
0.6976 0.4454 0.3132
0.0988 -0.6320 0.2030
0.3697 -0.3303 -0.7760
-0.4462 0.4915 -0.3984
-0.4098 -0.2271 0.3158

>> rank(Z)

ans =
3
%-----%
>> Q = orth(A)

Q =
-0.6335 0.0430
-0.2615 -0.3480
-0.2191 0.6465
-0.4950 -0.5487
-0.4872 0.3975

>> W = null(A')

W =
0.7328 0.0159 -0.2442
0.0928 -0.1111 0.8886
-0.1724 -0.7000 0.1191
-0.5040 -0.2862 -0.3436
-0.4131 0.6445 0.1361

>> S = [Q W]

S =

```

May 02, 07 15:12

## PROJECT3

Page 5/7

```

-0.6335  0.0430  0.7328  0.0159  -0.2442
-0.2615  -0.3480  0.0928  -0.1111  0.8886
-0.2191  0.6465  -0.1724  -0.7000  0.1191
-0.4950  -0.5487  -0.5040  -0.2862  -0.3436
-0.4872  0.3975  -0.4131  0.6445  0.1361

>> S*S'-eye(5)

ans =
1.0e-15 *
-0.4441  -0.2446  0.3627  -0.3358  0.2707
-0.2446  0.2220  -0.3750  0.2423  -0.2648
0.3627  -0.3750  -0.1110  -0.0838  -0.2484
-0.3358  0.2423  -0.0838  0.2220  -0.1027
0.2707  -0.2648  -0.2484  -0.1027  -0.3331

% establishes S is orthogonal
>> W'*A

ans =
1.0e-15 *
-0.0912  -0.0165  -0.0423  -0.0151  -0.1279
-0.0794  -0.0329  -0.0309  -0.0948  -0.0463
-0.1850  -0.3034  -0.0790  -0.3025  -0.1844

>> A'*W

ans =
1.0e-15 *
-0.0912  -0.0794  -0.1850
-0.0165  -0.0329  -0.3034
-0.0423  -0.0309  -0.0790
-0.0151  -0.0948  -0.3025
-0.1279  -0.0463  -0.1844

%-----
>> Q*Q'+W*W' - eye(5)

ans =
1.0e-15 *
-0.4441  -0.2498  0.3608  -0.3331  0.2776
-0.2498  0.2220  -0.3608  0.2220  -0.2654
0.3608  -0.3608  -0.1110  -0.0833  -0.2776
-0.3331  0.2220  -0.0833  0.2220  -0.1041
0.2776  -0.2654  -0.2776  -0.1041  -0.2220

>> Q*Q'*A-A

ans =
1.0e-15 *
-0.4441  -0.6661  -0.2220  -0.6661  -0.4441
-0.1110  -0.2220  -0.0278  -0.2220  0
-0.1665  -0.1110  -0.0694  -0.2220  -0.1665
-0.3331  -0.4441  -0.1110  -0.4441  -0.2220
-0.2220  -0.2220  -0.1110  -0.2220  -0.2220

%-----
>> b = A*rand(5,1);
Q*Q'*b - b

```

PROJECT3

Page 6/7

```

ans =
1.0e-15 *
-0.4441
-0.1110
-0.1665
-0.3331
-0.2220
%-----
>> c = rand(5,1);
rq = c - Q*Q'*c;
>> A'*rq

ans =
1.0e-15 *
0.6616
0.8091
0.2150
0.8671
0.5037
%-----
>> rw = W*W'*c;
rq - rw

ans =
1.0e-15 *
0.2220
-0.1665
0.4996
-0.2776
0.5551
%-----
>> Y = orth(A');
U = Y*Y';
y = U*b;
y-U*y

ans =
1.0e-15 *
0.1110
0
0.0555
0
0.1110

>> s = b - y;
A*s

ans =
1.0e-15 *
0.2567
0.1457
0.0651
0.2443
0.1761
%-----
>> Z = null(A);
V = Z*Z';
V*b-s

```

May 02, 07 15:12

**PROJECT3**

Page 7/7

```
ans =  
1.0e-15 *  
-0.3886  
-0.2220  
-0.0416  
0.4510  
-0.1388  
%-----  
%
```