

HOMEWORK 10 - SOLUTION

This assignment is a worksheet of exercises intended as preparation for the Final Examination. You should:

1. Review Lessons 1 to 12
2. Set aside 60 minutes to solve these exercises. Each exercise is meant to be solved within 3 minutes. If you cannot find a solution within 3 minutes, skip to the next one.
3. Check your answers in Matlab. Revisit theory for skipped or incorrectly answered exercises.
4. Turn in a PDF with your brief handwritten answers that specify your motivation, approach, calculations, answer. It is good practice to start all answers by briefly recounting the applicable definitions.

When constructing a solution follow these steps:

- a) Ask yourself: “what course concept is being verified?”
- b) Identify relevant definitions and include them in your answer.
- c) Briefly describe your approach
- d) Carry out calculations
- e) Present final answer

1 Vector operations

1. Find the linear combination of vectors $\mathbf{u} = [1 \ 1 \ 1]$, $\mathbf{v} = [1 \ 2 \ 3]$ with scaling coefficients $\alpha = 2$, $\beta = 1$.

Solution. By definition of linear combination

$$\mathbf{w} = \alpha \mathbf{u} + \beta \mathbf{v} = 2 \cdot [1 \ 1 \ 1] + 1 \cdot [1 \ 2 \ 3] = [3 \ 4 \ 5].$$

2. Express the above linear combination \mathbf{b} as a matrix-vector product $\mathbf{b} = \mathbf{A}\mathbf{x}$. Define \mathbf{x} and the column vectors of $\mathbf{A} = [\mathbf{a}_1 \ \mathbf{a}_2]$.

Solution. Vectors that enter the linear combination are matrix \mathbf{A} columns, scaling coefficients are components of \mathbf{x}

$$\mathbf{b} = \mathbf{A}\mathbf{x} = [\mathbf{a}_1 \ \mathbf{a}_2] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 \\ 4 \\ 5 \end{bmatrix}.$$

3. Consider $\mathbf{u} = [1 \ 1 \ 0]^T$, $\mathbf{v} = [1 \ 1 \ 1]^T$. Compute the 2-norms of \mathbf{u}, \mathbf{v} . Determine the angle between \mathbf{u}, \mathbf{v} .

Solution. By definition the 2-norms are

$$\|\mathbf{u}\|_2 = \left(\sum_{i=1}^3 u_i^2 \right)^{1/2} = \sqrt{2}, \quad \|\mathbf{v}\|_2 = \left(\sum_{i=1}^3 v_i^2 \right)^{1/2} = \sqrt{3}.$$

The cosine of the angle θ between \mathbf{u}, \mathbf{v} is defined as

$$\cos \theta = \frac{\mathbf{u}^T \mathbf{v}}{\|\mathbf{u}\|_2 \|\mathbf{v}\|_2} = \frac{2}{\sqrt{6}}.$$

4. Consider $\mathbf{u} = [1 \ 1 \ 0]^T$, $\mathbf{v} = [1 \ 1 \ 1]^T$. Define vector \mathbf{w} such that $\mathbf{v} + \mathbf{w}$ is orthogonal to \mathbf{u} . Write the equation to determine \mathbf{w} , and then compute \mathbf{w} .

Solution. Orthogonal vectors satisfy

$$\mathbf{u}^T (\mathbf{v} + \mathbf{w}) = 0,$$

whence

$$\mathbf{u}^T \mathbf{w} = \begin{bmatrix} 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix} = -\mathbf{u}^T \mathbf{v} = -\begin{bmatrix} 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = -2 \Rightarrow w_1 + w_2 = -2.$$

The above equation has an infinity of solutions, say

$$\mathbf{w} = \begin{bmatrix} -2 \\ 0 \\ 0 \end{bmatrix}.$$

Verify:

$$\mathbf{v} + \mathbf{w} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + \begin{bmatrix} -2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}, \mathbf{u}^T(\mathbf{v} + \mathbf{w}) = \begin{bmatrix} 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} = 0. \checkmark$$

5. Determine $\mathbf{q}_1, \mathbf{q}_2$ to be of unit norm and in the direction of vectors $\mathbf{u}, \mathbf{v} + \mathbf{w}$ from Ex. 4. Form $\hat{\mathbf{Q}} = [\mathbf{q}_1 \quad \mathbf{q}_2]$. Compute $\hat{\mathbf{Q}}\hat{\mathbf{Q}}^T$ and $\hat{\mathbf{Q}}^T\hat{\mathbf{Q}}$.

Solution. By definition of a unit norm vector

$$\mathbf{q}_1 = \frac{\mathbf{u}}{\|\mathbf{u}\|_2} = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \mathbf{q}_2 = \frac{\mathbf{v} + \mathbf{w}}{\|\mathbf{v} + \mathbf{w}\|_2} = \frac{1}{\sqrt{3}} \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix},$$

leading to

$$\hat{\mathbf{Q}} = \begin{bmatrix} 1/\sqrt{2} & -1/\sqrt{3} \\ 1/\sqrt{2} & 1/\sqrt{3} \\ 0 & 1/\sqrt{3} \end{bmatrix}.$$

Compute products

$$\hat{\mathbf{Q}}\hat{\mathbf{Q}}^T = \begin{bmatrix} 1/\sqrt{2} & -1/\sqrt{3} \\ 1/\sqrt{2} & 1/\sqrt{3} \\ 0 & 1/\sqrt{3} \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} & 0 \\ -1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \end{bmatrix} = \begin{bmatrix} 5/6 & 1/6 & -1/3 \\ 1/6 & 5/6 & 1/3 \\ -1/3 & 1/3 & 1/3 \end{bmatrix},$$

a projection matrix onto $C(\hat{\mathbf{Q}})$

$$\hat{\mathbf{Q}}^T\hat{\mathbf{Q}} = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} & 0 \\ -1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & -1/\sqrt{3} \\ 1/\sqrt{2} & 1/\sqrt{3} \\ 0 & 1/\sqrt{3} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix},$$

the identity matrix.

6. Determine vector \mathbf{q}_3 orthonormal to vectors $\mathbf{q}_1, \mathbf{q}_2$ from Ex. 5.

Solution. By observation, choose

$$\mathbf{q}_3 = \frac{1}{\sqrt{6}} \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix}.$$

Verify

$$\mathbf{q}_1^T \mathbf{q}_3 = \frac{1}{\sqrt{12}} \begin{bmatrix} 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix} = 0, \mathbf{q}_2^T \mathbf{q}_3 = \frac{1}{\sqrt{18}} \begin{bmatrix} -1 & 1 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix} = 0, \mathbf{q}_3^T \mathbf{q}_3 = \frac{1}{6} \begin{bmatrix} -1 & 1 & -2 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix} = 1$$

7. Establish whether vectors $\mathbf{u} = [1 \ 2 \ 3]^T$, $\mathbf{v} = [-3 \ 1 \ -2]^T$, $\mathbf{w} = [2 \ -3 \ 1]^T$ all lie in the same plane within \mathbb{R}^3 .

Solution. The vectors would have to be linearly dependent. Form the matrix

$$\mathbf{A} = [\mathbf{u} \ \mathbf{v} \ \mathbf{w}] = \begin{bmatrix} 1 & -3 & 2 \\ 2 & 1 & -3 \\ 3 & -2 & 1 \end{bmatrix}.$$

Carry out reduction to rref

$$\mathbf{A} \sim \begin{bmatrix} 1 & -3 & 2 \\ 0 & 7 & -7 \\ 0 & 7 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & -3 & 2 \\ 0 & 7 & -7 \\ 0 & 0 & 2 \end{bmatrix},$$

a matrix of full rank, hence with linearly independent columns, implying that $\mathbf{u}, \mathbf{v}, \mathbf{w}$ do not all lie in the same plane.

8. Determine \mathbf{v} the reflection of vector $\mathbf{u} = [1 \ \sqrt{3}]^T$ across vector $\mathbf{w} = [1 \ 1]^T$.

Solution. Form unit vector

$$\mathbf{q} = \frac{\mathbf{w}}{\|\mathbf{w}\|} = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

The reflection matrix is

$$\mathbf{R} = 2\mathbf{q}\mathbf{q}^T - \mathbf{I} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} [1 \ 1] - \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} - \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}.$$

Compute reflection

$$\mathbf{R}\mathbf{u} = \begin{bmatrix} \sqrt{3} \\ 1 \end{bmatrix}.$$

9. Determine \mathbf{w} the rotation of vector $\mathbf{u} = [1 \ \sqrt{3}]^T$ by angle $\theta = -\pi/6$.

Solution. The rotation matrix is

$$\mathbf{R} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} = \begin{bmatrix} \sqrt{3}/2 & 1/2 \\ -1/2 & \sqrt{3}/2 \end{bmatrix},$$

and the rotated vector is

$$\mathbf{w} = \mathbf{R}\mathbf{u} = \begin{bmatrix} \sqrt{3}/2 & 1/2 \\ -1/2 & \sqrt{3}/2 \end{bmatrix} \begin{bmatrix} 1 \\ \sqrt{3} \end{bmatrix} = \begin{bmatrix} \sqrt{3} \\ 1 \end{bmatrix}.$$

10. Compute $\mathbf{z} = \mathbf{v} - \mathbf{w}$ with \mathbf{v}, \mathbf{w} from Ex. 8,9.

Solution. The difference is $\mathbf{z} = \mathbf{v} - \mathbf{w}$ highlighting that rotation and reflection of a vector can produce the same result.

2 Matrix operations

1. Find two linear combinations of vectors $\mathbf{u} = [1 \ 1 \ 1]$, $\mathbf{v} = [1 \ 2 \ 3]$ first with scaling coefficients $\alpha = 2$, $\beta = 1$, and then with scaling coefficients $\alpha = 1$, $\beta = 2$.

Solution. Organize the multiple linear combinations as a matrix-matrix product

$$\mathbf{AB} = [\mathbf{u} \ \mathbf{v}] \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 3 & 3 \\ 4 & 4 \\ 5 & 7 \end{bmatrix}.$$

2. Express the above linear combinations \mathbf{B} as a matrix-matrix product $\mathbf{B} = \mathbf{AX}$. Define the column vectors of \mathbf{A}, \mathbf{X} .

Solution. As above.

3. Consider $\mathbf{A}, \mathbf{B} \in \mathbb{R}^{m \times m}$. Which of the following matrices are always equal to $\mathbf{C} = (\mathbf{A} - \mathbf{B})^2$?

a) $\mathbf{A}^2 - \mathbf{B}^2$

- b) $(\mathbf{B} - \mathbf{A})^2$
c) $\mathbf{A}^2 - 2\mathbf{AB} + \mathbf{B}^2$
d) $\mathbf{A}(\mathbf{A} - \mathbf{B}) - \mathbf{B}(\mathbf{B} - \mathbf{A})$
e) $\mathbf{A}^2 - \mathbf{AB} - \mathbf{BA} + \mathbf{B}^2$

Solution. Expand the product taking into account that matrix multiplication is not commutative

$$\mathbf{C} = (\mathbf{A} - \mathbf{B})(\mathbf{A} - \mathbf{B}) = \mathbf{A}^2 - \mathbf{BA} - \mathbf{AB} + \mathbf{B}^2.$$

Of the possible choices only (b,e) are always equal to \mathbf{C} .

4. Find the inverse of

$$\mathbf{A} = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix}.$$

Solution. Apply Gauss-Jordan algorithm

$$\begin{aligned} [\mathbf{A} \quad \mathbf{I}] &= \begin{bmatrix} 2 & 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 1/2 & 1/2 & 1/2 & 0 & 0 \\ 1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{bmatrix} \sim \\ &\begin{bmatrix} 1 & 1/2 & 1/2 & 1/2 & 0 & 0 \\ 0 & 3/2 & 1/2 & -1/2 & 1 & 0 \\ 0 & 1/2 & 3/2 & -1/2 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 1/2 & 1/2 & 1/2 & 0 & 0 \\ 0 & 1 & 1/3 & -1/3 & 2/3 & 0 \\ 0 & 1/2 & 3/2 & -1/2 & 0 & 1 \end{bmatrix} \sim \\ &\begin{bmatrix} 1 & 1/2 & 1/2 & 1/2 & 0 & 0 \\ 0 & 1 & 1/3 & -1/3 & 2/3 & 0 \\ 0 & 0 & 4/3 & -1/3 & -1/3 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 1/2 & 1/2 & 1/2 & 0 & 0 \\ 0 & 1 & 1/3 & -1/3 & 2/3 & 0 \\ 0 & 0 & 1 & -1/4 & -1/4 & 3/4 \end{bmatrix} \sim \\ &\begin{bmatrix} 1 & 0 & 0 & 3/4 & -1/4 & -1/4 \\ 0 & 1 & 0 & -1/4 & 3/4 & -1/4 \\ 0 & 0 & 1 & -1/4 & -1/4 & 3/4 \end{bmatrix} \Rightarrow \mathbf{A}^{-1} = \begin{bmatrix} 3/4 & -1/4 & -1/4 \\ -1/4 & 3/4 & -1/4 \\ -1/4 & -1/4 & 3/4 \end{bmatrix}. \end{aligned}$$

Alternatively, notice that

$$\mathbf{A} = \mathbf{I} - \begin{bmatrix} -1 \\ -1 \\ -1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \end{bmatrix},$$

and the formula in Ex. 5 below gives

$$\mathbf{A}^{-1} = \mathbf{I} + \frac{\mathbf{u}\mathbf{v}^T}{1 - \mathbf{v}^T\mathbf{u}} = \mathbf{I} + \frac{1}{4} \begin{bmatrix} -1 & -1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 3/4 & -1/4 & -1/4 \\ -1/4 & 3/4 & -1/4 \\ -1/4 & -1/4 & 3/4 \end{bmatrix}.$$

5. Verify that the inverse of $\mathbf{A} = \mathbf{I} - \mathbf{u}\mathbf{v}^T$ is

$$\mathbf{A}^{-1} = \mathbf{I} + \frac{\mathbf{u}\mathbf{v}^T}{1 - \mathbf{v}^T\mathbf{u}}$$

when $\mathbf{v}^T\mathbf{u} \neq 1$.

Solution. Verify that $\mathbf{AA}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$.

$$\begin{aligned} \mathbf{AA}^{-1} &= (\mathbf{I} - \mathbf{u}\mathbf{v}^T) \left(\mathbf{I} + \frac{\mathbf{u}\mathbf{v}^T}{1 - \mathbf{v}^T\mathbf{u}} \right) = \mathbf{I} - \mathbf{u}\mathbf{v}^T + \frac{\mathbf{u}\mathbf{v}^T}{1 - \mathbf{v}^T\mathbf{u}} - \frac{\mathbf{u}(\mathbf{v}^T\mathbf{u})\mathbf{v}^T}{1 - \mathbf{v}^T\mathbf{u}} = \\ &= \mathbf{I} - \mathbf{u}\mathbf{v}^T + \frac{1 - \mathbf{v}^T\mathbf{u}}{1 - \mathbf{v}^T\mathbf{u}} \mathbf{u}\mathbf{v}^T = \mathbf{I}. \checkmark \\ \mathbf{A}^{-1}\mathbf{A} &= \left(\mathbf{I} + \frac{\mathbf{u}\mathbf{v}^T}{1 - \mathbf{v}^T\mathbf{u}} \right) (\mathbf{I} - \mathbf{u}\mathbf{v}^T) = \mathbf{I} - \mathbf{u}\mathbf{v}^T + \frac{\mathbf{u}\mathbf{v}^T}{1 - \mathbf{v}^T\mathbf{u}} - \frac{\mathbf{u}(\mathbf{v}^T\mathbf{u})\mathbf{v}^T}{1 - \mathbf{v}^T\mathbf{u}} = \mathbf{I} \end{aligned}$$

6. Find $\mathbf{A}^T, \mathbf{A}^{-1}, (\mathbf{A}^{-1})^T, (\mathbf{A}^T)^{-1}$ for

$$\mathbf{A} = \begin{bmatrix} 1 & 0 \\ 9 & 3 \end{bmatrix}.$$

Solution. By definition of transpose

$$\mathbf{A}^T = \begin{bmatrix} 1 & 9 \\ 0 & 3 \end{bmatrix}.$$

Apply Gauss-Jordan

$$[\mathbf{A} \quad \mathbf{I}] = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 9 & 3 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 3 & -9 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & -3 & 1/3 \end{bmatrix} \Rightarrow \mathbf{A}^{-1} = \begin{bmatrix} 1 & 0 \\ -3 & 1/3 \end{bmatrix}.$$

$$(\mathbf{A}^{-1})^T = \begin{bmatrix} 1 & -3 \\ 0 & 1/3 \end{bmatrix} = (\mathbf{A}^T)^{-1}.$$

7. Describe within \mathbb{R}^3 the geometry of the column spaces of matrices

$$\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}, \mathbf{B} = \begin{bmatrix} 1 & 0 \\ 0 & 2 \\ 0 & 0 \end{bmatrix}, \mathbf{C} = \begin{bmatrix} 1 & 0 \\ 2 & 0 \\ 0 & 0 \end{bmatrix}.$$

Solution. $C(\mathbf{A})$ is a line since $\text{rank}(\mathbf{A}) = 1$, $C(\mathbf{B})$ is a plane, $\text{rank}(\mathbf{B}) = 2$, $C(\mathbf{C})$ is a line.

8. The vector subspaces of \mathbb{R}^2 are lines, \mathbb{R}^2 itself and $Z = \{[0 \ 0]^T\}$. What are the vector subspaces of \mathbb{R}^3 ?

Solution. Lines, planes, \mathbb{R}^3 itself and $Z = \{[0 \ 0 \ 0]^T\}$

9. Reduce the following matrices to row echelon form

$$\mathbf{A} = \begin{bmatrix} 1 & 2 & 2 & 4 & 6 \\ 1 & 2 & 3 & 6 & 9 \\ 0 & 0 & 1 & 2 & 3 \end{bmatrix}, \mathbf{B} = \begin{bmatrix} 2 & 4 & 2 \\ 0 & 4 & 4 \\ 0 & 8 & 8 \end{bmatrix}.$$

Solution. Obtain

$$\mathbf{A} \sim \begin{bmatrix} 1 & 2 & 2 & 4 & 6 \\ 0 & 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 2 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 2 & 4 & 6 \\ 0 & 0 & 1 & 2 & 3 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\mathbf{B} \sim \begin{bmatrix} 2 & 4 & 2 \\ 0 & 4 & 4 \\ 0 & 8 & 8 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

10. Determine the null space of

$$\mathbf{A} = \begin{bmatrix} -1 & 3 & 5 \\ -2 & 6 & 10 \end{bmatrix}.$$

Solution. By rref

$$\mathbf{A} \sim \begin{bmatrix} -1 & 3 & 5 \\ 0 & 0 & 0 \end{bmatrix},$$

hence $r = \text{rank}(\mathbf{A}) = 1$, with $\mathbf{A} \in \mathbb{R}^{2 \times 3} = \mathbb{R}^{m \times n}$. From FT LA $r + z = n$ with $z = \dim N(\mathbf{A}) = 3$. Two basis vectors for the null space can be chosen as

$$\mathbf{u} = \begin{bmatrix} 3 \\ 1 \\ 0 \end{bmatrix}, \mathbf{v} = \begin{bmatrix} 8 \\ 1 \\ 1 \end{bmatrix}.$$