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Abstract—This manual introduces linear algebra by exploring 3D geometry through a problem solving approach.

1 LINES AND PLANES

1.1 L_1 is the intersection of planes

$$\begin{aligned} (2 \ -2 \ 3)\mathbf{x} &= 2 \\ (1 \ -1 \ 1)\mathbf{x} &= -1 \end{aligned} \quad (1.1)$$

Find its equation.

Solution: (1.1) can be written in matrix form as

$$\begin{pmatrix} 2 & -2 & 3 \\ 1 & -1 & 1 \end{pmatrix} \mathbf{x} = \begin{pmatrix} 2 \\ -1 \end{pmatrix}, \quad (1.2)$$

and solved using the augmented matrix as follows

$$\begin{pmatrix} 2 & -2 & 3 & 2 \\ 1 & -1 & 1 & -1 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & -1 & 1 & -1 \\ 2 & -2 & 3 & 2 \end{pmatrix} \quad (1.3)$$

$$\leftrightarrow \begin{pmatrix} 1 & -1 & 1 & -1 \\ 0 & 0 & 1 & 4 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & -1 & 0 & -5 \\ 0 & 0 & 1 & 4 \end{pmatrix} \quad (1.4)$$

$$\Rightarrow \mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} x_2 - 5 \\ x_2 \\ 4 \end{pmatrix} = \begin{pmatrix} -5 \\ 0 \\ 4 \end{pmatrix} + \lambda_1 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \quad (1.5)$$

which is the desired equation.

1.2 Summarize all the above computations through a Python script and plot L_1 .

Solution: The following code generates Fig. 1.2.

```
wget
https://github.com/gadepall/school/raw/master/
linalg/3D/manual/codes/1.1.py
```

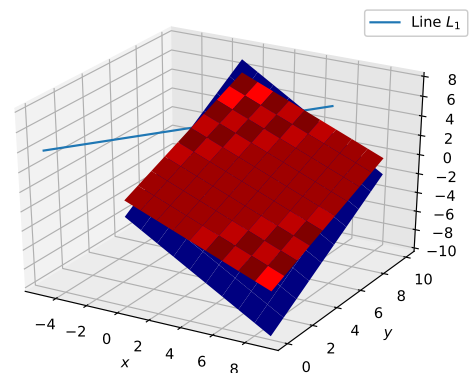


Fig. 1.2

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1.3 L_2 is the intersection of the planes

$$\begin{pmatrix} 1 & 2 & -1 \end{pmatrix} \mathbf{x} = 3 \quad (1.6)$$

$$\begin{pmatrix} 3 & -1 & 2 \end{pmatrix} \mathbf{x} = 1 \quad (1.7)$$

Show that its equation is

$$\mathbf{x} = \frac{1}{7} \begin{pmatrix} 5 \\ 8 \\ 0 \end{pmatrix} + \lambda_2 \begin{pmatrix} -3 \\ 5 \\ 7 \end{pmatrix} \quad (1.8)$$

1.4 Plot L_2 .

Solution: The following code generates Fig. 1.4.

```
wget
https://github.com/gadepall/school/raw/master/
linalg/3D/manual/codes/1.2.py
```

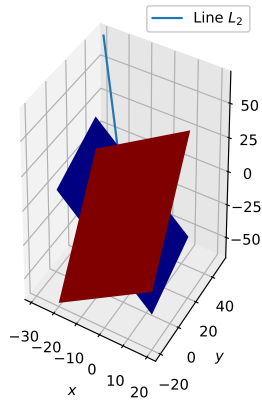


Fig. 1.4

1.5 Do L_1 and L_2 intersect? If so, find their point of intersection P .

Solution: From (1.5), (1.8), the point of intersection is given by

$$\mathbf{x} = \frac{1}{7} \begin{pmatrix} 5 \\ 8 \\ 0 \end{pmatrix} + \lambda_2 \begin{pmatrix} -3 \\ 5 \\ 7 \end{pmatrix} = \begin{pmatrix} -5 \\ 0 \\ 4 \end{pmatrix} + \lambda_1 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \quad (1.9)$$

$$\Rightarrow \begin{pmatrix} 1 & 3 \\ 1 & -5 \\ 0 & -7 \end{pmatrix} \mathbf{\Lambda} = \frac{1}{7} \begin{pmatrix} 40 \\ 8 \\ -28 \end{pmatrix} \quad (1.10)$$

This matrix equation can be solved as

$$\begin{pmatrix} 1 & 3 & \frac{40}{7} \\ 1 & -5 & \frac{8}{7} \\ 0 & -7 & -4 \end{pmatrix} \leftrightarrow \begin{pmatrix} 8 & 0 & \frac{224}{7} \\ 0 & 1 & \frac{4}{7} \\ 0 & 1 & \frac{4}{7} \end{pmatrix} \quad (1.11)$$

$$\leftrightarrow \begin{pmatrix} 1 & 0 & 4 \\ 0 & 1 & \frac{4}{7} \\ 0 & 1 & \frac{4}{7} \end{pmatrix} \Rightarrow \mathbf{\Lambda} = \begin{pmatrix} 4 \\ 4 \\ \frac{4}{7} \end{pmatrix} \quad (1.12)$$

Substituting $\lambda_1 = 4$ in (1.9)

$$\mathbf{x} = \begin{pmatrix} 4 \\ 4 \\ 0 \end{pmatrix} + \begin{pmatrix} -5 \\ 0 \\ 4 \end{pmatrix} = \begin{pmatrix} -1 \\ 4 \\ 4 \end{pmatrix} \quad (1.13)$$

1.6 Plot P .

Solution: The following code generates Fig. 1.6.

```
wget
https://github.com/gadepall/school/raw/master/
linalg/3D/manual/codes/1.3.py
```

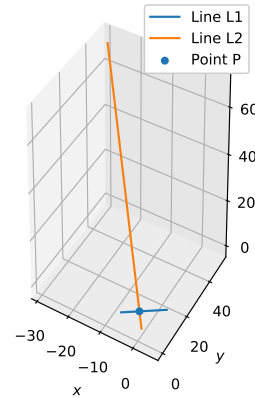


Fig. 1.6

2 NORMAL TO A PLANE

2.1 The cross product of \mathbf{a}, \mathbf{b} is defined as

$$\mathbf{a} \times \mathbf{b} = \begin{pmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} \quad (2.1)$$

From (1.5), (1.8), the direction vectors of L_1 and L_2 are

$$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \text{ and } \begin{pmatrix} -3 \\ 5 \\ 7 \end{pmatrix} \quad (2.2)$$

respectively. Find the direction vector of the normal to the plane spanned by L_1 and L_2 .

Solution: The desired vector is obtained as

$$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \times \begin{pmatrix} -3 \\ 5 \\ 7 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & -1 \\ -1 & 1 & 0 \end{pmatrix} \begin{pmatrix} -3 \\ 5 \\ 7 \end{pmatrix} = \begin{pmatrix} 7 \\ -7 \\ 8 \end{pmatrix} = \mathbf{n} \quad (2.3)$$

2.2 Summarize all the above computations through a plot

Solution: The following code generates Fig. 2.2.

```
wget
https://github.com/gadepall/school/raw/master/
linalg/3D/manual/codes/2.1.py
```

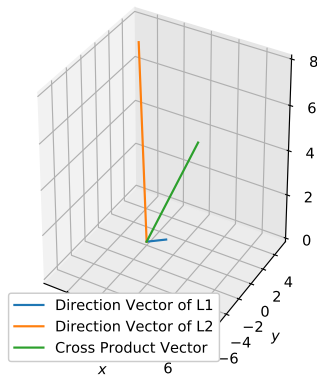


Fig. 2.2

2.3 Find the equation of the plane spanned by L_1 and L_2 .

Solution: Let \mathbf{x}_0 be the intersection of L_1 and L_2 . Then the equation of the plane is

$$(\mathbf{x} - \mathbf{x}_0)^T \mathbf{n} = 0 \quad (2.4)$$

$$\Rightarrow \mathbf{x}^T \mathbf{n} = \mathbf{x}_0^T \mathbf{n} \quad (2.5)$$

$$\Rightarrow \mathbf{x}^T \begin{pmatrix} 7 \\ -7 \\ 8 \end{pmatrix} = (-1 \ 4 \ 4) \begin{pmatrix} 7 \\ -7 \\ 8 \end{pmatrix} = -3 \quad (2.6)$$

2.4 Summarize the above through a plot.

Solution: The following code generates Fig. 2.4.

```
wget
https://github.com/gadepall/school/raw/master/
linalg/3D/manual/codes/2.2.py
```

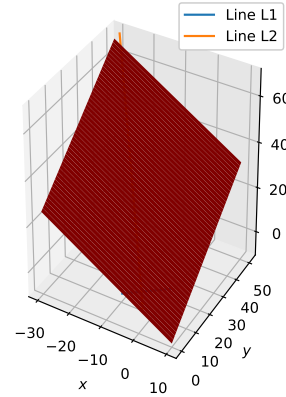


Fig. 2.4

2.5 Find the distance of the origin from the plane containing the lines L_1 and L_2 .

Solution: The distance from the origin to the plane is given by

$$\frac{|\mathbf{x}_0^T \mathbf{n}|}{\|\mathbf{n}\|} = \frac{1}{3\sqrt{2}} \quad (2.7)$$

3 PROJECTION ON A PLANE

3.1 Find the equation of the line L joining the points

$$\mathbf{A} = \begin{pmatrix} 5 & -1 & 4 \end{pmatrix}^T \quad (3.1)$$

$$\mathbf{B} = \begin{pmatrix} 4 & -1 & 3 \end{pmatrix}^T \quad (3.2)$$

Solution: The desired equation is

$$\mathbf{x} = \mathbf{B} + \lambda (\mathbf{A} - \mathbf{B}) \quad (3.3)$$

$$= \begin{pmatrix} 4 \\ -1 \\ 3 \end{pmatrix} + \lambda \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \quad (3.4)$$

3.2 Plot the above line.

Solution: The following code generates Fig. 3.2.

```
wget
https://github.com/gadepall/school/raw/master/
linalg/3D/manual/codes/3.1.py
```

3.3 Find the intersection of L and the plane P given by

$$\begin{pmatrix} 1 & 1 & 1 \end{pmatrix} \mathbf{x} = 7 \quad (3.5)$$

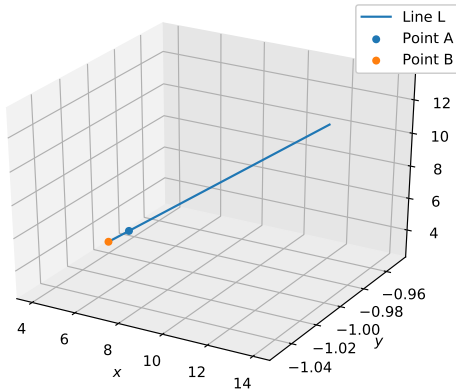


Fig. 3.2

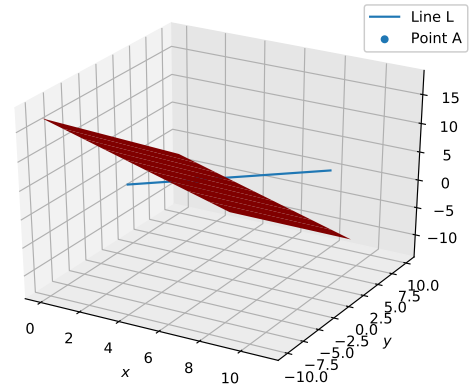


Fig. 3.4

Solution: From (3.4) and (3.5),

$$(1 \ 1 \ 1) \begin{pmatrix} 4 \\ -1 \\ 3 \end{pmatrix} + \lambda (1 \ 1 \ 1) \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} = 7 \quad (3.6)$$

$$\Rightarrow 6 + 2\lambda = 7 \quad (3.7)$$

$$\Rightarrow \lambda = \frac{1}{2} \quad (3.8)$$

Substituting in (3.4),

$$\mathbf{x} = \frac{1}{2} (9 \ -1 \ 7) \quad (3.9)$$

3.4 Sketch the line, plane and the point of intersection.

Solution: The following code generates Fig. 3.4.

```
wget
https://github.com/gadepall/school/raw/master/
linalg/3D/manual/codes/3.2.py
```

3.5 Find $\mathbf{C} \in P$ such that $AC \perp P$.

Solution: From (3.5), the direction vector of AC is $(1 \ 1 \ 1)^T$. Hence, the equation of AC is

$$\mathbf{x} = \begin{pmatrix} 5 \\ -1 \\ 4 \end{pmatrix} + \lambda_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \quad (3.10)$$

Substituting in (3.5)

$$(1 \ 1 \ 1) \begin{pmatrix} 5 \\ -1 \\ 4 \end{pmatrix} + \lambda (1 \ 1 \ 1) \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = 7 \quad (3.11)$$

$$\Rightarrow 8 + 3\lambda_1 = 7 \quad (3.12)$$

$$\Rightarrow \lambda_1 = -\frac{1}{3} \quad (3.13)$$

Thus,

$$\mathbf{C} = \frac{1}{3} \begin{pmatrix} 14 \\ -4 \\ 11 \end{pmatrix} \quad (3.14)$$

3.6 Show that if $BD \perp P$ such that $\mathbf{D} \in P$,

$$\mathbf{D} = \frac{1}{3} \begin{pmatrix} 13 \\ -2 \\ 10 \end{pmatrix} \quad (3.15)$$

3.7 Find the projection of AB on the plane P .

Solution: The projection is given by

$$CD = \|\mathbf{C} - \mathbf{D}\| = \sqrt{\frac{2}{3}} \quad (3.16)$$

4 COPLANAR VECTORS

4.1 If $\mathbf{u}, \mathbf{A}, \mathbf{B}$ are coplanar, show that

$$\mathbf{u}^T (\mathbf{A} \times \mathbf{B}) = 0 \quad (4.1)$$

4.2 Find $\mathbf{A} \times \mathbf{B}$ given

$$\mathbf{A} = \begin{pmatrix} 2 & 3 & -1 \end{pmatrix}^T \quad (4.2)$$

$$\mathbf{B} = \begin{pmatrix} 0 & 1 & 1 \end{pmatrix}^T \quad (4.3)$$

Solution: From (2.1),

$$\mathbf{A} \times \mathbf{B} = \begin{pmatrix} 0 & 1 & 3 \\ -1 & 0 & -2 \\ -3 & 2 & 0 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \quad (4.4)$$

$$= \begin{pmatrix} 4 \\ -2 \\ 2 \end{pmatrix} \quad (4.5)$$

4.3 Let \mathbf{u} be coplanar with such that $\mathbf{u} \perp \mathbf{A}$ and

$$\mathbf{u}^T \mathbf{B} = 24. \quad (4.6)$$

Find $\|\mathbf{u}\|^2$.

Solution: From (4.5) and the given information,

$$\mathbf{u}^T \begin{pmatrix} 4 & -2 & 2 \end{pmatrix} = 0 \quad (4.7)$$

$$\mathbf{u}^T \begin{pmatrix} 2 & 3 & -1 \end{pmatrix} = 0 \quad (4.8)$$

$$\mathbf{u}^T \begin{pmatrix} 0 & 1 & 1 \end{pmatrix} = 24 \quad (4.9)$$

$$\Rightarrow \begin{pmatrix} 4 & -2 & 2 \\ 2 & 3 & -1 \\ 0 & 1 & 1 \end{pmatrix} \mathbf{u} = \begin{pmatrix} 0 \\ 0 \\ 24 \end{pmatrix} \quad (4.10)$$

$$\Rightarrow \mathbf{u} = 4 \begin{pmatrix} -1 \\ 2 \\ 4 \end{pmatrix} \quad (4.11)$$

$$\Rightarrow \|\mathbf{u}\|^2 = 336 \quad (4.12)$$

5 LEAST SQUARES

5.1 Find the equation of the plane P containing the vectors

$$\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \mathbf{x}_2 = \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix} \quad (5.1)$$

5.2 Show that the vector

$$\mathbf{y} = \begin{pmatrix} 6 \\ 0 \\ 0 \end{pmatrix} \quad (5.2)$$

lies outside P .

5.3 Find the point $\mathbf{w} \in P$ closest to \mathbf{y} .

5.4 Show that

$$\|\mathbf{y} - \mathbf{X}\mathbf{w}\|^2 = \|\mathbf{y}\|^2 - \mathbf{w}^T \mathbf{X}^T \mathbf{y} \quad (5.3)$$

$$- \mathbf{y}^T \mathbf{A} \mathbf{w} + \mathbf{w}^T \mathbf{X}^T \mathbf{X} \mathbf{w} \quad (5.4)$$

5.5 Assuming 2×2 matrices and 2×1 vectors, show that

$$\frac{\partial}{\partial \mathbf{w}} \mathbf{w}^T \mathbf{X}^T \mathbf{y} = \frac{\partial}{\partial \mathbf{w}} \mathbf{y}^T \mathbf{X} \mathbf{w} = \mathbf{y}^T \mathbf{X} \quad (5.5)$$

5.6 Show that

$$\frac{\partial}{\partial \mathbf{w}} \mathbf{w}^T \mathbf{X}^T \mathbf{X} \mathbf{w} = 2 \mathbf{w}^T (\mathbf{X}^T \mathbf{X}) \quad (5.6)$$

5.7 Show that

$$\hat{\mathbf{w}} = \min_{\mathbf{w}} \|\mathbf{y} - \mathbf{X}\mathbf{w}\|^2 \quad (5.7)$$

$$= (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y} \quad (5.8)$$

5.8 Let

$$\mathbf{X} = \begin{pmatrix} \mathbf{x}_1 & \mathbf{x}_2 \end{pmatrix}. \quad (5.9)$$

from (5.1). Verify (5.8).

6 LINEAR ALGEBRA: ORTHOGONALITY

6.1 Let

$$L_1 : \mathbf{x} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + \lambda_1 \begin{pmatrix} -1 \\ 2 \\ 2 \end{pmatrix} \quad (6.1)$$

$$L_2 : \mathbf{x} = \lambda_1 \begin{pmatrix} 2 \\ -1 \\ 2 \end{pmatrix} \quad (6.2)$$

Given that $L_3 \perp L_1, L_3 \perp L_2$, find L_3 .

Solution: Let

$$L_3 : \mathbf{x} = \mathbf{c} + \lambda \mathbf{m}_3 \quad (6.3)$$

Then

$$\begin{pmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \end{pmatrix} \mathbf{m}_3 = \mathbf{0} \quad (6.4)$$

Row reducing the coefficient matrix,

$$\begin{pmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & -2 & -2 \\ 0 & 1 & 2 \end{pmatrix} \quad (6.5)$$

$$\leftrightarrow \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 2 \end{pmatrix} \Rightarrow \mathbf{m}_3 = \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix} \quad (6.6)$$

Also, $L_1 \perp L_2$, but $L_1 \cup L_2 = \phi$. The given information can be summarized as

$$L_1 : \mathbf{x} = \mathbf{c}_1 + \lambda_1 \mathbf{m}_1 \quad (6.7)$$

$$L_2 : \mathbf{x} = \lambda_2 \mathbf{m}_2 \quad (6.8)$$

$$L_3 : \mathbf{x} = \mathbf{c}_3 + \lambda_3 \mathbf{m}_3 \quad (6.9)$$

where

$$\mathbf{c}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \mathbf{m}_1 = \begin{pmatrix} -1 \\ 2 \\ 2 \end{pmatrix}, \mathbf{m}_2 = \begin{pmatrix} 2 \\ -1 \\ 2 \end{pmatrix} \quad (6.10)$$

The objective is to find \mathbf{c}_3 . Since $L_1 \cup L_3 \neq \phi$, $L_2 \cup L_3 \neq \phi$, from (6.7)-(6.9),

$$\mathbf{c}_1 + \lambda_1 \mathbf{m}_1 = \mathbf{c}_3 + \lambda_3 \mathbf{m}_3 \quad (6.11)$$

$$\lambda_2 \mathbf{m}_2 = \mathbf{c}_3 + \lambda_4 \mathbf{m}_3 \quad (6.12)$$

Using the fact that $L_1 \perp L_2 \perp L_3$, (6.11)-(6.12) can be expressed as

$$\mathbf{m}_1^T \mathbf{c}_1 + \lambda_1 \|\mathbf{m}_1\|^2 = \mathbf{m}_1^T \mathbf{c}_3 \quad (6.13)$$

$$\mathbf{m}_2^T \mathbf{c}_1 = \mathbf{m}_2^T \mathbf{c}_3 \quad (6.14)$$

$$\mathbf{m}_3^T \mathbf{c}_1 = \mathbf{m}_3^T \mathbf{c}_3 + \lambda_3 \|\mathbf{m}_3\|^2 \quad (6.15)$$

$$0 = \mathbf{m}_1^T \mathbf{c}_3 \quad (6.16)$$

$$\lambda_2 \|\mathbf{m}_2\|^2 = \mathbf{m}_2^T \mathbf{c}_3 \quad (6.17)$$

$$0 = \mathbf{m}_3^T \mathbf{c}_3 + \lambda_4 \|\mathbf{m}_3\|^2 \quad (6.18)$$

Simplifying the above,

$$\lambda_1 = -\frac{\mathbf{m}_1^T \mathbf{c}_1}{\|\mathbf{m}_1\|^2} = \frac{1}{9} \quad (6.19)$$

$$\lambda_2 = \frac{\mathbf{m}_2^T \mathbf{c}_1}{\|\mathbf{m}_2\|^2} = \frac{2}{9} \quad (6.20)$$

Substituting in (6.11) and (6.12),

$$L_3 : \mathbf{x} = \frac{2}{9} \begin{pmatrix} 4 \\ 1 \\ 1 \end{pmatrix} + \lambda_3 \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix} \text{ or} \quad (6.21)$$

$$L_3 : \mathbf{x} = \frac{2}{9} \begin{pmatrix} 2 \\ -1 \\ 2 \end{pmatrix} + \lambda_3 \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix} \quad (6.22)$$

The key concept in this question is that orthogonality of L_1 and L_2 doesnot mean that they intersect. They are skew lines.

7 LINEAR ALGEBRA: AREA OF A TRIANGLE

7.1 Let the lines

$$L_1 : \mathbf{x} = \lambda_1 \mathbf{a} \quad (7.1)$$

$$L_2 : \mathbf{x} = \lambda_2 \mathbf{b} \quad (7.2)$$

$$L_3 : \mathbf{x} = \lambda_3 \mathbf{c} \quad (7.3)$$

intersect the plane

$$P : \mathbf{n}^T \mathbf{x} = c \quad (7.4)$$

at the points **A**, **B** and **C** respectively. Find λ_1, λ_2 and λ_3 .

Solution: From the given information, $\mathbf{A} \in P, L_1. \therefore \mathbf{A} = \lambda_1 \mathbf{a}$,

$$\lambda_1 \mathbf{n}^T \mathbf{a} = c \implies \lambda_1 = \frac{c}{\mathbf{n}^T \mathbf{a}} \quad (7.5)$$

Similarly, λ_2 and λ_3 are obtained.

7.2 Find the area Δ of $\triangle ABC$

Solution:

$$\begin{aligned} \Delta &= \left\| \frac{1}{2} (\mathbf{A} - \mathbf{B}) \times (\mathbf{A} - \mathbf{C}) \right\| \\ &= \frac{1}{2} \|(\lambda_1 \mathbf{a} - \lambda_2 \mathbf{b}) \times (\lambda_1 \mathbf{a} - \lambda_3 \mathbf{c})\| \\ &= \frac{1}{2} \|\lambda_1 \lambda_2 (\mathbf{a} \times \mathbf{b}) + \lambda_2 \lambda_3 (\mathbf{b} \times \mathbf{c}) \\ &\quad + \lambda_1 \lambda_3 (\mathbf{c} \times \mathbf{a})\| \end{aligned} \quad (7.6)$$

7.3 Find $(6\Delta)^2$ given

$$\mathbf{a} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \mathbf{b} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \mathbf{c} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad (7.7)$$

$$\mathbf{n} = \begin{pmatrix} 1 & 1 & 1 \end{pmatrix}, c = 1 \quad (7.8)$$

Solution:

$$\begin{aligned} \mathbf{a} \times \mathbf{b} &= \begin{pmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{aligned} \quad (7.9)$$

$$\mathbf{b} \times \mathbf{c} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & -1 \\ -1 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \quad (7.10)$$

$$\mathbf{c} \times \mathbf{a} = \begin{pmatrix} 0 & -1 & 1 \\ 1 & 0 & -1 \\ -1 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \quad (7.11)$$

Using (7.5),

$$\lambda_1 = 1, \lambda_2 = \frac{1}{2}, \lambda_3 = \frac{1}{3} \quad (7.12)$$

Thus,

$$\Delta = \frac{1}{2} \left\| \frac{1}{2} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + \frac{1}{6} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} + \frac{1}{3} \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right\| \quad (7.13)$$

$$= \frac{1}{12} \left\| \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\| = \frac{\sqrt{3}}{12} \quad (7.14)$$

Hence,

$$(6\Delta)^2 = \frac{3}{2} \quad (7.15)$$

8 LINEAR ALGEBRA: LINEAR DEPENDENCE

8.1 Let

$$L_1 : \quad \mathbf{r} = \lambda_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \quad (8.1)$$

$$L_2 : \quad \mathbf{r} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + \lambda_2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \quad (8.2)$$

$$L_3 : \quad \mathbf{r} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + \lambda_3 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \quad (8.3)$$

Let $\mathbf{P} \in L_1, \mathbf{Q} \in L_2, \mathbf{R} \in L_3$. Given that $\mathbf{P}, \mathbf{Q}, \mathbf{R}$ are collinear, If $\mathbf{P}, \mathbf{Q}, \mathbf{R}$ are collinear, find \mathbf{Q} .

Solution:

$$\frac{PQ}{QR} = k, \quad (8.4)$$

$$(k+1)\mathbf{Q} = k\mathbf{P} + \mathbf{R}, \quad (8.5)$$

From (8.1), (8.2) and (8.3),

$$\begin{aligned} k\lambda_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + \lambda_3 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \\ = (k+1) \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + (k+1)\lambda_2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \end{aligned} \quad (8.6)$$

which can be expressed as

$$\begin{pmatrix} k & 0 & 0 \\ 0 & -(k+1) & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \end{pmatrix} = \begin{pmatrix} -1 \\ -1 \\ k+1 \end{pmatrix} \quad (8.7)$$

Thus,

$$\mathbf{Q} = \begin{pmatrix} 0 \\ \frac{1}{k+1} \\ 1 \end{pmatrix} \quad (8.8)$$

8.2 Verify if \mathbf{Q} can be

$$\text{a) } \begin{pmatrix} 0 \\ -\frac{1}{2} \\ 1 \end{pmatrix} \quad \text{c) } \begin{pmatrix} 0 \\ \frac{1}{2} \\ 1 \end{pmatrix}$$

$$\text{b) } \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \quad \text{d) } \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$$

9 LINEAR ALGEBRA: PROJECTION

9.1 Show that the projection of \mathbf{x} on \mathbf{y} is

$$\frac{\mathbf{x}^T \mathbf{y}}{\|\mathbf{y}\|^2} \mathbf{y} \quad (9.1)$$

9.2 Given

$$\mathbf{c} = \alpha \mathbf{a} + \beta \mathbf{b}, \quad (9.2)$$

show that

$$(\mathbf{c} - (\mathbf{a} \times \mathbf{b}))^T \mathbf{c} = \|\mathbf{c}\|^2 \quad (9.3)$$

9.3 Find

$$\min_{\mathbf{u}} \|\mathbf{c}\|^2 \quad (9.4)$$

$$s.t. \quad \|\text{proj}_{\mathbf{a}+\mathbf{b}} \mathbf{c}\| = 3\sqrt{2} \quad (9.5)$$

by using the fact that

$$\mathbf{c} = \mathbf{P}\mathbf{u} \quad (9.6)$$

$$\mathbf{a} + \mathbf{b} = \mathbf{P}\mathbf{1} \quad (9.7)$$

where

$$\mathbf{P} = (\mathbf{a} \quad \mathbf{b}) \quad (9.8)$$

$$\mathbf{u} = \begin{pmatrix} \alpha \\ \beta \end{pmatrix} \quad (9.9)$$

$$\mathbf{1} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad (9.10)$$