NATIONAL UNIVERSITY OF SINGAPORE MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS

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MA1101R Linear Algebra I

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Question 1

(i) We have

$$\mathbf{A}\mathbf{v} = \begin{pmatrix} 0 & 1 & 1 & 0 \\ -1 & 0 & 0 & -1 \\ 1 & 0 & 0 & 1 \\ 0 & -1 & -1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 2 \\ 2 \end{pmatrix} = \begin{pmatrix} 0 \cdot 1 + 1 \cdot 1 + 1 \cdot 2 + 0 \cdot 2 \\ (-1) \cdot 1 + 0 \cdot 1 + 0 \cdot 2 + (-1) \cdot 2 \\ 1 \cdot 1 + 0 \cdot 1 + 0 \cdot 2 + 1 \cdot 2 \\ 0 \cdot 1 + (-1) \cdot 1 + (-1) \cdot 2 + 0 \cdot 2 \end{pmatrix} = \begin{pmatrix} 3 \\ -3 \\ 3 \\ -3 \end{pmatrix} = \mathbf{b_1}.$$

(ii) By Gaussian elimination on the augmented matrix (A|0), we have

$$\begin{pmatrix}
0 & 1 & 1 & 0 & 0 \\
-1 & 0 & 0 & -1 & 0 \\
1 & 0 & 0 & 1 & 0 \\
0 & -1 & -1 & 0 & 0
\end{pmatrix}
\xrightarrow{R_2+R_3\to R_2}
\begin{pmatrix}
0 & 1 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
1 & 0 & 0 & 1 & 0 \\
0 & -1 & -1 & 0 & 0
\end{pmatrix}$$

$$\xrightarrow{R_1+R_4\to R_4}
\begin{pmatrix}
0 & 1 & 1 & 0 & 0 \\
1 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 \\
1 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0
\end{pmatrix}$$

$$\xrightarrow{R_1\leftrightarrow R_2}
\begin{pmatrix}
0 & 0 & 0 & 0 & 0 \\
1 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0
\end{pmatrix}$$

$$\xrightarrow{R_1\leftrightarrow R_3}
\begin{pmatrix}
1 & 0 & 0 & 1 & 0 \\
0 & 1 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0
\end{pmatrix}$$

$$\xrightarrow{R_1\leftrightarrow R_3}
\begin{pmatrix}
1 & 0 & 0 & 1 & 0 \\
0 & 1 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0
\end{pmatrix}$$

So a basis for the nullspace of **A** is $\{(-1,0,0,1)^T, (0,-1,1,0)^T\}$.

(iii) The solution set for the matrix equation $\mathbf{A}\mathbf{x} = \mathbf{b_1}$ is $\{(1-s, 1-t, 2+t, 2+s)^T \mid s, t \in \mathbb{R}\}$.

(iv) By Gaussian elimination on the augmented matrix $(A|b_2)$, we have

$$\begin{pmatrix}
0 & 1 & 1 & 0 & 2 \\
-1 & 0 & 0 & -1 & 0 \\
1 & 0 & 0 & 1 & -2 \\
0 & -1 & -1 & 0 & 1
\end{pmatrix}
\xrightarrow{R_2 + R_3 \to R_2}
\begin{pmatrix}
0 & 1 & 1 & 0 & 2 \\
0 & 0 & 0 & 0 & -2 \\
1 & 0 & 0 & 1 & -2 \\
0 & -1 & -1 & 0 & 1
\end{pmatrix}$$

$$\xrightarrow{R_1 + R_4 \to R_4}$$

$$\begin{pmatrix}
0 & 1 & 1 & 0 & 2 \\
0 & 0 & 0 & 0 & -2 \\
1 & 0 & 0 & 1 & -2 \\
0 & 0 & 0 & 0 & 3
\end{pmatrix}$$

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$$\begin{array}{c}
R_{2} + \frac{2}{3}R_{4} \to R_{2} \\
\hline
R_{1} \leftrightarrow R_{3} \\
\hline
R_{2} \leftrightarrow R_{3}
\end{array}
\qquad
\begin{pmatrix}
0 & 1 & 1 & 0 & 2 \\
0 & 0 & 0 & 0 & 0 \\
1 & 0 & 0 & 1 & -2 \\
0 & 0 & 0 & 0 & 3
\end{pmatrix}$$

$$\begin{array}{c}
R_{1} \leftrightarrow R_{3} \\
\hline
R_{2} \leftrightarrow R_{3} \\
\hline
R_{3} \leftrightarrow R_{4} \\
\hline
R_{3} \leftrightarrow R_{4}
\end{array}
\qquad
\begin{pmatrix}
1 & 0 & 0 & 1 & -2 \\
0 & 0 & 0 & 0 & 0 \\
0 & 1 & 1 & 0 & 2 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 3
\end{pmatrix}$$

$$\begin{array}{c}
R_{3} \leftrightarrow R_{4} \\
\hline
\end{array}
\qquad
\begin{pmatrix}
1 & 0 & 0 & 1 & -2 \\
0 & 1 & 1 & 0 & 2 \\
0 & 0 & 0 & 0 & 3 \\
0 & 0 & 0 & 0 & 0
\end{pmatrix}$$

Since $(A|b_2)$ has a row echelon form where the last column is a pivot column, we see that the matrix equation $Ax = b_2$ is inconsistent.

(v) By part (ii), we have $B = \{(0, -1, 1, 0)^T, (1, 0, 0, -1)^T\}$ to be a basis for the column space of \boldsymbol{A} . Furthermore, it is clear that B is orthogonal. Let $\boldsymbol{u_1} = (0, -1, 1, 0)^T$ and $\boldsymbol{u_2} = (1, 0, 0, -1)^T$. Then the projection \boldsymbol{p} of $\boldsymbol{b_2}$ onto the column space of \boldsymbol{A} is given by

$$p = \frac{\mathbf{u_1} \cdot \mathbf{b_2}}{||\mathbf{u_1}||^2} \mathbf{u_1} + \frac{\mathbf{u_2} \cdot \mathbf{b_2}}{||\mathbf{u_2}||^2} \mathbf{u_2}$$

$$= \frac{(0, -1, 1, 0)^T \cdot (2, 0, -2, 1)^T}{2} (0, -1, 1, 0)^T + \frac{(1, 0, 0, -1)^T \cdot (2, 0, -2, 1)^T}{2} (1, 0, 0, -1)^T$$

$$= \left(\frac{1}{2}, 1, -1, -\frac{1}{2}\right)^T.$$

By Gaussian elimination on the augmented matrix (A|p), we have

$$\begin{pmatrix}
0 & 1 & 1 & 0 & | & \frac{1}{2} \\
-1 & 0 & 0 & -1 & | & 1 \\
1 & 0 & 0 & 1 & | & -1 \\
0 & -1 & -1 & 0 & | & -\frac{1}{2}
\end{pmatrix}
\xrightarrow{R_2 + R_3 \to R_2}
\begin{pmatrix}
0 & 1 & 1 & 0 & | & \frac{1}{2} \\
0 & 0 & 0 & 0 & | & 0 \\
1 & 0 & 0 & 1 & | & -1 \\
0 & -1 & -1 & 0 & | & -\frac{1}{2}
\end{pmatrix}$$

$$\xrightarrow{R_1 + R_4 \to R_4}
\begin{pmatrix}
0 & 1 & 1 & 0 & | & \frac{1}{2} \\
0 & 0 & 0 & 0 & | & 0 \\
1 & 0 & 0 & 1 & | & -1 \\
0 & 0 & 0 & 0 & | & 0
\end{pmatrix}$$

$$\xrightarrow{R_1 \leftrightarrow R_3}
\begin{pmatrix}
1 & 0 & 0 & 1 & | & -1 \\
0 & 0 & 0 & 0 & | & 0 \\
0 & 1 & 1 & 0 & | & \frac{1}{2} \\
0 & 0 & 0 & 0 & | & 0
\end{pmatrix}$$

$$\xrightarrow{R_2 \leftrightarrow R_3}
\begin{pmatrix}
1 & 0 & 0 & 1 & | & -1 \\
0 & 1 & 1 & 0 & | & \frac{1}{2} \\
0 & 0 & 0 & 0 & | & 0 \\
0 & 0 & 0 & 0 & | & 0
\end{pmatrix}$$

Since a least square solution to the equation $Ax = b_2$ is a solution to the equation Ax = p, and vice versa, we see that two different least square solutions to the equation $Ax = b_2$ are

$$x_1 = (-1, \frac{1}{2}, 0, 0)^T$$
 and $x_2 = (0, 0, \frac{1}{2}, -1)^T$. Lastly, we check that

$$Ax_{1} = \begin{pmatrix} 0 & 1 & 1 & 0 \\ -1 & 0 & 0 & -1 \\ 1 & 0 & 0 & 1 \\ 0 & -1 & -1 & 0 \end{pmatrix} \begin{pmatrix} -1 \\ \frac{1}{2} \\ 0 \\ 0 \end{pmatrix}$$

$$= \begin{pmatrix} 0 \cdot (-1) + 1 \cdot \frac{1}{2} + 1 \cdot 0 + 0 \cdot 0 \\ (-1) \cdot (-1) + 0 \cdot \frac{1}{2} + 0 \cdot 0 + (-1) \cdot 0 \\ 1 \cdot (-1) + 0 \cdot \frac{1}{2} + 0 \cdot 0 + 1 \cdot 0 \\ 0 \cdot (-1) + (-1) \cdot \frac{1}{2} + (-1) \cdot 0 + 0 \cdot 0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{2} \\ 1 \\ -1 \\ -\frac{1}{2} \end{pmatrix}, \text{ and }$$

$$= \begin{pmatrix} 0 & 1 & 1 & 0 \\ -1 & 0 & 0 & -1 \\ 1 & 0 & 0 & 1 \\ 0 & -1 & -1 & 0 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ \frac{1}{2} \\ -1 \end{pmatrix}$$

$$= \begin{pmatrix} 0 \cdot 0 + 1 \cdot 0 + 1 \cdot \frac{1}{2} + 0 \cdot (-1) \\ (-1) \cdot 0 + 0 \cdot 0 + 0 \cdot \frac{1}{2} + (-1) \cdot (-1) \\ 1 \cdot 0 + 0 \cdot 0 + 0 \cdot \frac{1}{2} + 1 \cdot (-1) \\ 0 \cdot 0 + (-1) \cdot 0 + (-1) \cdot \frac{1}{2} + 0 \cdot (-1) \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{2} \\ 1 \\ -1 \\ -\frac{1}{2} \end{pmatrix},$$

so we have $Ax_1 = Ax_2$ as desired.

(vi) It is not possible for the matrix equation $Ax = b_1 + b_3$ to be consistent. Note that for a given $a \in \mathbb{R}^4$, we have the equation Ax = a to be consistent if and only if a belongs to the column space of A. Arguing by contradiction, suppose that the equation $Ax = b_1 + b_3$ is consistent. Then $b_1 + b_3$ must belong to the column space of A. As the column space of A is a vector subspace of \mathbb{R}^4 , and b_1 belongs to the column space of A by part (a), we must have $b_3 = (b_1 + b_3) - b_1$ to belong to the column space of A, a contradiction.

Question 2

By Gaussian elimination on the augmented matrix (X|I), we have

$$\begin{pmatrix}
2 & 0 & 0 & | & 1 & 0 & 0 \\
1 & 2 & -1 & | & 0 & 1 & 0 \\
1 & 3 & -2 & | & 0 & 0 & 1
\end{pmatrix}
\xrightarrow{\frac{1}{2}R_2 \to R_2}
\begin{pmatrix}
1 & 0 & 0 & | & \frac{1}{2} & 0 & 0 \\
1 & 2 & -1 & | & 0 & 1 & 0 \\
1 & 3 & -2 & | & 0 & 0 & 1
\end{pmatrix}$$

$$\xrightarrow{R_2 - R_1 \to R_2}
\begin{pmatrix}
1 & 0 & 0 & | & \frac{1}{2} & 0 & 0 \\
0 & 2 & -1 & | & -\frac{1}{2} & 1 & 0 \\
1 & 3 & -2 & | & 0 & 0 & 1
\end{pmatrix}$$

$$\xrightarrow{R_3 - R_1 \to R_3}
\begin{pmatrix}
1 & 0 & 0 & | & \frac{1}{2} & 0 & 0 \\
0 & 2 & -1 & | & -\frac{1}{2} & 1 & 0 \\
0 & 3 & -2 & | & -\frac{1}{2} & 0 & 1
\end{pmatrix}$$

$$\xrightarrow{R_2 - \frac{1}{2}R_3 \to R_2}
\begin{pmatrix}
1 & 0 & 0 & | & \frac{1}{2} & 0 & 0 \\
0 & \frac{1}{2} & 0 & | & -\frac{1}{4} & 1 & -\frac{1}{2} \\
0 & 3 & -2 & | & -\frac{1}{2} & 0 & 1
\end{pmatrix}$$

$$\frac{2R_2 \to R_2}{} \qquad \begin{pmatrix}
1 & 0 & 0 & | & \frac{1}{2} & 0 & 0 \\
0 & 1 & 0 & | & -\frac{1}{2} & 2 & -1 \\
0 & 3 & -2 & | & -\frac{1}{2} & 0 & 1
\end{pmatrix}$$

$$\frac{R_3 - 3R_2 \to R_3}{} \qquad \begin{pmatrix}
1 & 0 & 0 & | & \frac{1}{2} & 0 & 0 \\
0 & 1 & 0 & | & -\frac{1}{2} & 2 & -1 \\
0 & 0 & -2 & | & 1 & -6 & 4
\end{pmatrix}$$

$$\frac{-\frac{1}{2}R_3 \to R_3}{} \qquad \begin{pmatrix}
1 & 0 & 0 & | & \frac{1}{2} & 0 & 0 \\
0 & 1 & 0 & | & -\frac{1}{2} & 2 & -1 \\
0 & 0 & 1 & | & -\frac{1}{2} & 3 & -2
\end{pmatrix}.$$

Hence, we have $\boldsymbol{X}^{-1} = \begin{pmatrix} \frac{1}{2} & 0 & 0 \\ -\frac{1}{2} & 2 & -1 \\ -\frac{1}{2} & 3 & -2 \end{pmatrix}$.

(ii) We have $\det(\mathbf{X}) = 2(2)(-2) + 0(-1)(1) + 0(1)(3) - 0(2)(1) - 0(1)(-2) - 2(-1)(3) = -2$. Thus, we have

$$\mathbf{adj}(\boldsymbol{X}) = \det(\boldsymbol{X})\boldsymbol{X}^{-1} = -2 \begin{pmatrix} \frac{1}{2} & 0 & 0 \\ -\frac{1}{2} & 2 & -1 \\ -\frac{1}{2} & 3 & -2 \end{pmatrix} = \begin{pmatrix} -1 & 0 & 0 \\ 1 & -4 & 2 \\ 1 & -6 & 4 \end{pmatrix}.$$

(iii) Let us denote the standard matrix for the linear transformation $S: \mathbb{R}^3 \to \mathbb{R}^3$ by \mathbf{Z} . Since we have $(T \circ S)(\mathbf{x}) = \mathbf{x}$ for all non-zero $\mathbf{x} \in \mathbb{R}^3$, it follows that $T \circ S = I$, where I denotes the identity transformation on \mathbb{R}^3 . Hence, the standard matrix for the linear transformation $T \circ S: \mathbb{R}^3 \to \mathbb{R}^3$ is the identity matrix \mathbf{I} , which implies that $\mathbf{Z}\mathbf{X} = \mathbf{I}$. Hence, we have $\mathbf{Z} = \mathbf{X}^{-1}$, so the formula for the linear transformation $S: \mathbb{R}^3 \to \mathbb{R}^3$ is given by

$$S\left(\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}\right) = \begin{pmatrix} \frac{1}{2} & 0 & 0 \\ -\frac{1}{2} & 2 & -1 \\ -\frac{1}{2} & 3 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} \frac{x_1}{2} \\ -\frac{x_1}{2} + 2x_2 - x_3 \\ -\frac{x_1}{2} + 3x_2 - 2x_3 \end{pmatrix}$$

for all $(x_1, x_2, x_3)^T \in \mathbb{R}^3$.

(iv) Note that

$$\lambda \mathbf{I} - \mathbf{X} = \begin{pmatrix} \lambda - 2 & 0 & 0 \\ -1 & \lambda - 2 & 1 \\ -1 & -3 & \lambda + 2 \end{pmatrix}$$

for all $\lambda \in \mathbb{R}$. This implies that

$$\det(\lambda \mathbf{I} - \mathbf{X}) = (\lambda - 2)(\lambda - 2)(\lambda + 2) - (\lambda - 2)(1)(-3)$$

$$= (\lambda - 2)^{2}(\lambda + 2) + 3(\lambda - 2)$$

$$= (\lambda - 2)((\lambda - 2)(\lambda + 2) + 3)$$

$$= (\lambda - 2)(\lambda^{2} - 4 + 3)$$

$$= (\lambda - 2)(\lambda^{2} - 1)$$

$$= (\lambda - 2)(\lambda - 1)(\lambda + 1).$$

Note that $\det(\lambda \boldsymbol{I} - \boldsymbol{X}) = 0$ if and only if $\lambda = 2, 1, -1$. So the eigenvalues λ of \boldsymbol{X} are $\lambda = 2, 1, -1$.

When $\lambda = 2$, we see from Gaussian elimination on the augmented matrix $(\lambda \mathbf{I} - \mathbf{X} | \mathbf{0})$ that

$$\begin{pmatrix} 0 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ -1 & -3 & 4 & 0 \end{pmatrix} \xrightarrow{-R_2 + R_3 \to R_3} \begin{pmatrix} 0 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -3 & 3 & 0 \end{pmatrix}$$

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$$\begin{array}{c|ccccc}
R_1 \leftrightarrow R_2 & \begin{pmatrix}
-1 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 \\
0 & -3 & 3 & 0
\end{pmatrix}$$

$$\begin{array}{c|ccccc}
R_2 \leftrightarrow R_3 & \begin{pmatrix}
-1 & 0 & 1 & 0 \\
0 & -3 & 3 & 0 \\
0 & 0 & 0 & 0
\end{pmatrix}.$$

So a basis for E_2 is $\{(1,1,1)^T\}$.

When $\lambda = 1$, we see from Gaussian elimination on the augmented matrix $(\lambda \mathbf{I} - \mathbf{X} | \mathbf{0})$ that

$$\begin{pmatrix}
-1 & 0 & 0 & 0 \\
-1 & -1 & 1 & 0 \\
-1 & -3 & 3 & 0
\end{pmatrix}
\xrightarrow{-R_1 + R_2 \to R_2}
\begin{pmatrix}
-1 & 0 & 0 & 0 \\
0 & -1 & 1 & 0 \\
-1 & -3 & 3 & 0
\end{pmatrix}$$

$$\xrightarrow{-R_1 + R_3 \to R_3}
\begin{pmatrix}
-1 & 0 & 0 & 0 \\
0 & -1 & 1 & 0 \\
0 & -3 & 3 & 0
\end{pmatrix}$$

$$\xrightarrow{-3R_2 + R_3 \to R_3}
\begin{pmatrix}
-1 & 0 & 0 & 0 \\
0 & -1 & 1 & 0 \\
0 & 0 & 0 & 0
\end{pmatrix}.$$

So a basis for E_1 is $\{(0,1,1)^T\}$.

When $\lambda = -1$, we see from Gaussian elimination on the augmented matrix $(\lambda \mathbf{I} - \mathbf{X} | \mathbf{0})$ that

$$\begin{pmatrix}
-3 & 0 & 0 & 0 \\
-1 & -3 & 1 & 0 \\
-1 & -3 & 1 & 0
\end{pmatrix}
\xrightarrow{-R_2 + R_3 \to R_3}
\begin{pmatrix}
-3 & 0 & 0 & 0 \\
-1 & -3 & 1 & 0 \\
0 & 0 & 0 & 0
\end{pmatrix}$$

$$\xrightarrow{\frac{1}{3}R_1 + R_2 \to R_2}$$

$$\begin{pmatrix}
-3 & 0 & 0 & 0 \\
0 & 0 & 0 & 0
\end{pmatrix}$$

$$\begin{pmatrix}
-3 & 0 & 0 & 0 \\
0 & -3 & 1 & 0 \\
0 & 0 & 0 & 0
\end{pmatrix}.$$

So a basis for E_{-1} is $\{(0,1,3)^T\}$.

- (v) Since X has 3 distinct eigenvalues, X is diagonalizable, and a matrix P that diagonalizes X is $P = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 1 & 1 & 3 \end{pmatrix}$.
- (vi) Clearly, we have $E_{\lambda_1} + E_{\lambda_2} + \dots + E_{\lambda_k} \subseteq \mathbb{R}^n$, so it remains to show that $\mathbb{R}^n \subseteq E_{\lambda_1} + E_{\lambda_2} + \dots + E_{\lambda_k}$. To this end, write $S_{\lambda_i} = \{u_{i,1}, u_{i,2}, \dots, u_{i,n_i}\}$ for all $i = 1, 2, \dots, k$, where n_i is a positive integer for all $i = 1, 2, \dots, k$. Furthermore, let $S = \bigcup_{i=1}^k S_{\lambda_i}$. Then S is linearly independent, since the S_{λ_i} 's are chosen to be bases for the E_{λ_i} 's for all $i = 1, 2, \dots, k$. As Y is a diagonalizable matrix of order n, we must have |S| = n. Hence, we have S to be a basis for \mathbb{R}^n .

 Now, let us take any $\mathbf{x} \in \mathbb{R}^n$. As S is a basis for \mathbb{R}^n , it follows that for all $i = 1, 2, \dots, k$ and

Now, let us take any $\boldsymbol{x} \in \mathbb{R}^n$. As S is a basis for \mathbb{R}^n , it follows that for all $i = 1, 2, \dots, k$ and $j = 1, 2, \dots, n_i$, there exist (unique) $a_{i,j} \in \mathbb{R}$, such that $\boldsymbol{x} = \sum_{i=1}^k \left(\sum_{j=1}^{n_i} a_{i,j} \boldsymbol{u}_{i,j}\right)$. As E_{λ_i} is a vector subspace of \mathbb{R}^n for all $i = 1, 2, \dots, k$, we must have $\boldsymbol{v}_i := \sum_{j=1}^n a_{i,j} \boldsymbol{u}_{i,j} \in E_{\lambda_j}$ for all $i = 1, 2, \dots, k$.

subspace of \mathbb{R}^n for all $i=1,2,\cdots,k$, we must have $\boldsymbol{v}_i:=\sum_{j=1}^{n_i}a_{i,j}\boldsymbol{u}_{i,j}\in E_{\lambda_i}$ for all $i=1,2,\cdots,k$.

This implies that $\boldsymbol{x} = \sum\limits_{i=1}^k \left(\sum\limits_{j=1}^{n_i} a_{i,j} \boldsymbol{u}_{i,j}\right) = \sum\limits_{i=1}^k \boldsymbol{v}_i \in E_{\lambda_1} + E_{\lambda_2} + \dots + E_{\lambda_k}$. As $\boldsymbol{x} \in \mathbb{R}^n$ is arbitrary, this shows that $\mathbb{R}^n \subseteq E_{\lambda_1} + E_{\lambda_2} + \dots + E_{\lambda_k}$, and we are done.

Question 3

(i) Let \mathbf{A} denote the matrix $(\mathbf{u_1} \ \mathbf{u_2} \ \mathbf{u_3})^T$. By Gaussian elimination on the augmented matrix $(\mathbf{A}|\mathbf{0})$, we have

$$\begin{pmatrix} 1 & 1 & 0 & 2 & 0 \\ 0 & -2 & 1 & 1 & 0 \\ 0 & 1 & 1 & 2 & 0 \end{pmatrix} \xrightarrow{\frac{1}{2}R_2 + R_3 \to R_3} \begin{pmatrix} 1 & 1 & 0 & 2 & 0 \\ 0 & -2 & 1 & 1 & 0 \\ 0 & 0 & \frac{3}{2} & \frac{5}{2} & 0 \end{pmatrix}.$$

Since the augmented matrix (A|0) has a row echelon form where all rows are non-zero, we see that S is linearly independent, and hence S is a basis for V.

(ii) Let \boldsymbol{B} denote the matrix $(\boldsymbol{u_1^T u_2^T u_3^T})$. By Gaussian elimination on the augmented matrix $(\boldsymbol{B}|\boldsymbol{w}^T)$, we have

$$\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
1 & -2 & 1 & | & -1 \\
0 & 1 & 1 & | & -1 \\
2 & 1 & 2 & | & 3
\end{pmatrix}
\xrightarrow{-R_1 + R_2 \to R_2}
\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & -2 & 1 & | & -4 \\
0 & 1 & 1 & | & -1 \\
2 & 1 & 2 & | & 3
\end{pmatrix}$$

$$\xrightarrow{-2R_1 + R_4 \to R_4}
\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & -2 & 1 & | & -4 \\
0 & 1 & 1 & | & -1 \\
0 & 1 & 2 & | & -3
\end{pmatrix}$$

$$\xrightarrow{-R_3 + R_2 \to R_2}
\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & 0 & 3 & | & -6 \\
0 & 1 & 1 & | & -1 \\
0 & 1 & 2 & | & -3
\end{pmatrix}$$

$$\xrightarrow{-R_3 + R_4 \to R_4}
\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & 0 & 3 & | & -6 \\
0 & 1 & 1 & | & -1 \\
0 & 0 & 1 & | & -2
\end{pmatrix}$$

$$\xrightarrow{-R_4 + R_3 \to R_3}
\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & 0 & 0 & | & 0 \\
0 & 1 & 1 & | & -1 \\
0 & 0 & 1 & | & -2
\end{pmatrix}$$

$$\xrightarrow{-R_4 + R_3 \to R_3}
\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & 0 & 0 & | & 0 \\
0 & 1 & 0 & | & 1 \\
0 & 0 & 1 & | & -2
\end{pmatrix}$$

$$\xrightarrow{R_3 \leftrightarrow R_4}
\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & 1 & 0 & 1 \\
0 & 0 & 1 & | & -2
\end{pmatrix}$$

$$\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & 1 & 0 & | & 1 \\
0 & 0 & 0 & | & 0 \\
0 & 0 & 1 & | & -2
\end{pmatrix}$$

$$\begin{pmatrix}
1 & 0 & 0 & | & 3 \\
0 & 1 & 0 & 1 \\
0 & 0 & 0 & | & 0 \\
0 & 0 & 1 & | & -2
\end{pmatrix}$$

Since the last row of the last augmented matrix in the above equation is zero, it follows that $\mathbf{w} \in V$, and $(\mathbf{w})_S = (3, 1, -2)$.

(iii) By Gram-Schmidt process on $\{u_1, u_2, u_3\}$, we have

$$v_1 := u_1$$

$$\begin{aligned} &= & (1,1,0,2), \\ & \boldsymbol{v_2} &:= & \boldsymbol{u_2} - \frac{\boldsymbol{u_2} \cdot \boldsymbol{v_1}}{||\boldsymbol{v_1}||^2} \boldsymbol{v_1} \\ &= & (0,-2,1,1) - \frac{(0,-2,1,1) \cdot (1,1,0,2)}{1^2 + 1^2 + 2^2} (1,1,0,2) \\ &= & (0,-2,1,1), \\ & \boldsymbol{v_3} &:= & \boldsymbol{u_3} - \frac{\boldsymbol{u_3} \cdot \boldsymbol{v_1}}{||\boldsymbol{v_1}||^2} \boldsymbol{v_1} - \frac{\boldsymbol{u_3} \cdot \boldsymbol{v_2}}{||\boldsymbol{v_2}||^2} \boldsymbol{v_2} \\ &= & (0,1,1,2) - \frac{(0,1,1,2) \cdot (1,1,0,2)}{1^2 + 1^2 + 2^2} (1,1,0,2) - \frac{(0,1,1,2) \cdot (0,-2,1,1)}{(-2)^2 + 1^2 + 1^2} (0,-2,1,1) \\ &= & \left(-\frac{5}{6}, \frac{1}{2}, \frac{5}{6}, \frac{1}{6} \right). \end{aligned}$$

So an orthogonal basis T for V is $\{(1,1,0,2), (0,-2,1,1), (-\frac{5}{6},\frac{1}{2},\frac{5}{6},\frac{1}{6})\}$.

(iv) By assumption, we have $(0,1,1,2) = \frac{5}{6}(1,1,0,2) + \frac{1}{6}(0,-2,1,1) + \left(-\frac{5}{6},\frac{1}{2},\frac{5}{6},\frac{1}{6}\right)$, so this implies that

$$\begin{aligned} &(3,-1,-1,3)\\ &=& \ 3(1,1,0,2)+(0,-2,1,1)-2(0,1,1,2)\\ &=& \ 3(1,1,0,2)+(0,-2,1,1)-2\left(\frac{5}{6}(1,1,0,2)+\frac{1}{6}(0,-2,1,1)+\left(-\frac{5}{6},\frac{1}{2},\frac{5}{6},\frac{1}{6}\right)\right)\\ &=& \ \frac{4}{3}(1,1,0,2)+\frac{2}{3}(0,-2,1,1)-2\left(-\frac{5}{6},\frac{1}{2},\frac{5}{6},\frac{1}{6}\right). \end{aligned}$$

Hence, we have $(w)_T = (\frac{4}{3}, \frac{2}{3}, -2)$.

- (v) Note that a row echelon form for the matrix \boldsymbol{A} is $\begin{pmatrix} 1 & 1 & 0 & 2 \\ 0 & -2 & 1 & 1 \\ 0 & 0 & \frac{3}{2} & \frac{5}{2} \end{pmatrix}$. Since the last column in the above row echelon form of \boldsymbol{A} is a non-pivot column, we see that a basis for \mathbb{R}^4 that contains S is $\{(1,1,0,2),(0,-2,1,1),(0,1,1,2),(0,0,0,1)\}$.
- (vi) Remark. We note that if the kernel of a linear transformation $T: \mathbb{R}^4 \to \mathbb{R}^2$ is V, then by the Rank-Nullity Theorem, we must have $\operatorname{rank}(T) + \operatorname{nullity}(T) = 4$, which implies that $\operatorname{rank}(T) = 1$, since $\operatorname{nullity}(T) = \dim(\operatorname{Ker}(T)) = \dim(V) = 3$. As

$$\{(1,1,0,2),(0,-2,1,1),(0,1,1,2),(0,0,0,1)\}$$

is a basis for \mathbb{R}^4 that contains S, and S is a basis for V, the strategy to constructing a linear transformation $T:\mathbb{R}^4\to\mathbb{R}^2$ that satisfies the given conditions is to first set the images of each of the elements in S under T to $\mathbf{0}$, and set the image of (0,0,0,1) under T to any non-zero element of \mathbb{R}^2 . The formula for T could be found thereafter using Gaussian elimination.

Let $u_4 = e_4 = (0, 0, 0, 1)$, and C denote the matrix $(u_1^T u_2^T u_3^T u_4^T)$. By Gaussian elimination on the augmented matrix $(C|e_1|e_2|e_3)$, we have

$$\begin{pmatrix}
1 & 0 & 0 & 0 & | & 1 & | & 0 & | & 0 \\
1 & -2 & 1 & 0 & | & 0 & | & 1 & | & 0 \\
0 & 1 & 1 & 0 & | & 0 & | & 0 & | & 1 \\
2 & 1 & 2 & 1 & | & 0 & | & 0 & | & 0
\end{pmatrix}
\xrightarrow{-R_1 + R_2 \to R_2}$$

$$\begin{pmatrix}
1 & 0 & 0 & 0 & | & 1 & | & 0 & | & 0 \\
0 & -2 & 1 & 0 & | & -1 & | & 1 & | & 0 \\
0 & 1 & 1 & 0 & | & 0 & | & 0 & | & 1 \\
2 & 1 & 2 & 1 & | & 0 & | & 0 & | & 0
\end{pmatrix}$$

$$\xrightarrow{-2R_1 + R_4 \to R_4}$$

$$\begin{pmatrix}
1 & 0 & 0 & 0 & | & 1 & | & 0 & | & 0 \\
0 & -2 & 1 & 0 & | & -1 & | & 1 & | & 0 \\
0 & 1 & 1 & 0 & | & 0 & | & 0 & | & 1 \\
0 & 1 & 2 & 1 & | & -2 & | & 0 & | & 0
\end{pmatrix}$$

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Now, let us define a linear transformation $T: \mathbb{R}^4 \to \mathbb{R}^2$ by

$$T(x_1, x_2, x_3, x_4) = \left(-\frac{5x_1}{3} - \frac{x_2}{3} - \frac{5x_3}{3} + x_4, 0\right)$$

for all $(x_1, x_2, x_3, x_4) \in \mathbb{R}^4$. Let us show that Ker(T) = V. Since

$$T(1,1,0,2) = \left(-\frac{5}{3} - \frac{1}{3} + 0 + 2, 0\right) = (0,0),$$

$$T(0,-2,1,1) = \left(0 + \frac{2}{3} - \frac{5}{3} + 1, 0\right) = (0,0), \text{ and}$$

$$T(0,1,1,2) = \left(0 - \frac{1}{3} - \frac{5}{3} + 2, 0\right) = (0,0),$$

we see that $S \subseteq \operatorname{Ker}(T)$. As $\operatorname{Ker}(T)$ is a vector subspace of \mathbb{R}^4 , we must have $V = \operatorname{span}(S) \subseteq \operatorname{Ker}(T)$, so that $\operatorname{nullity}(T) = \dim(\operatorname{Ker}(T)) \ge \dim(V) = 3$. Next, since $(0,0,0,1) \notin \operatorname{Ker}(T)$, we must have $\operatorname{Ker}(T) \ne \mathbb{R}^4$, so we must have $\operatorname{nullity}(T) < 4$. So $\operatorname{nullity}(T) = 3$, and hence we must have $\operatorname{Ker}(T) = V$ as desired.

Question 4

(i) By Gaussian elimination on \boldsymbol{Y} , we have

$$\begin{pmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{pmatrix} \xrightarrow{-R_1 + R_2 \to R_2} \begin{pmatrix} 2 & -4 & 6 & 8 \\ 0 & 3 & -3 & -6 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{pmatrix}$$

$$\xrightarrow{-2R_1 + R_3 \to R_3} \begin{pmatrix} 2 & -4 & 6 & 8 \\ 0 & 3 & -3 & -6 \\ 0 & 3 & -3 & -6 \\ 0 & -1 & 1 & 2 \end{pmatrix}$$

$$\frac{3R_4 + R_2 \to R_2}{3R_4 + R_3 \to R_3} \qquad \begin{pmatrix} 2 & -4 & 6 & 8 \\ 0 & 0 & 0 & 0 \\ 0 & 3 & -3 & -6 \\ 0 & -1 & 1 & 2 \end{pmatrix}$$

$$\frac{3R_4 + R_3 \to R_3}{3R_4 + R_3 \to R_3} \qquad \begin{pmatrix} 2 & -4 & 6 & 8 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & -1 & 1 & 2 \end{pmatrix}$$

$$\frac{R_2 \leftrightarrow R_4}{3R_4 \to R_4} \qquad \begin{pmatrix} 2 & -4 & 6 & 8 \\ 0 & -1 & 1 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

Hence, we have rank(Y) = 2 as required.

(ii) By Rank-Nullity Theorem, we have nullity (Y) = 4 - rank(Y) = 2. Moreover, we have

$$\mathbf{Y} \mathbf{v_1} = \begin{pmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{pmatrix} \begin{pmatrix} 2 \\ 0 \\ -2 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \cdot 2 + (-4) \cdot 0 + 6 \cdot (-2) + 8 \cdot 1 \\ 2 \cdot 2 + (-1) \cdot 0 + 3 \cdot (-2) + 2 \cdot 1 \\ 4 \cdot 2 + (-5) \cdot 0 + 9 \cdot (-2) + 10 \cdot 1 \\ 0 \cdot 2 + (-1) \cdot 0 + 1 \cdot (-2) + 2 \cdot 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \text{ and }$$

$$\mathbf{Y} \mathbf{v_2} = \begin{pmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 5 \\ -1 \\ 3 \end{pmatrix} = \begin{pmatrix} 2 \cdot 1 + (-4) \cdot 5 + 6 \cdot (-1) + 8 \cdot 3 \\ 2 \cdot 1 + (-1) \cdot 5 + 3 \cdot (-1) + 2 \cdot 3 \\ 4 \cdot 1 + (-5) \cdot 5 + 9 \cdot (-1) + 10 \cdot 3 \\ 0 \cdot 1 + (-1) \cdot 5 + 1 \cdot (-1) + 2 \cdot 3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}.$$

This implies that $\{v_1, v_2\}$ is contained in the nullspace of Y. Finally, since $\{v_1, v_2\}$ is clearly linearly independent, and nullity (Y) = 2, we must have $\{v_1, v_2\}$ to be a basis for the nullspace of Y as desired.

(iii) By Gaussian elimination on the augmented matrix $(Z|v_1)$, we have

$$\begin{pmatrix}
1 & 1 & 0 & 0 & 2 \\
0 & 0 & 1 & 1 & 0 \\
1 & 0 & 1 & 0 & -2 \\
0 & 1 & 0 & 1 & 1
\end{pmatrix}
\xrightarrow{-R_1 + R_3 \to R_3}
\begin{pmatrix}
1 & 1 & 0 & 0 & 2 \\
0 & 0 & 1 & 1 & 0 \\
0 & -1 & 1 & 0 & -4 \\
0 & 1 & 0 & 1 & 1
\end{pmatrix}$$

$$\xrightarrow{R_3 + R_4 \to R_4}
\begin{pmatrix}
1 & 1 & 0 & 0 & 2 \\
0 & 0 & 1 & 1 & 0 \\
0 & -1 & 1 & 0 & -4 \\
0 & 0 & 1 & 1 & 0
\end{pmatrix}$$

$$\xrightarrow{-R_2 + R_4 \to R_4}
\begin{pmatrix}
1 & 1 & 0 & 0 & 2 \\
0 & 0 & 1 & 1 & 0 \\
0 & -1 & 1 & 0 & -4 \\
0 & 0 & 1 & 1 & 0 \\
0 & -1 & 1 & 0 & -4 \\
0 & 0 & 0 & 0 & -3
\end{pmatrix}$$

$$\xrightarrow{R_2 \leftrightarrow R_4}
\begin{pmatrix}
1 & 1 & 0 & 0 & 2 \\
0 & -1 & 1 & 0 & -4 \\
0 & 0 & 0 & 0 & -3
\end{pmatrix}$$

$$\xrightarrow{R_2 \leftrightarrow R_4}
\begin{pmatrix}
1 & 1 & 0 & 0 & 2 \\
0 & -1 & 1 & 0 & -4 \\
0 & 0 & 1 & 1 & 0 \\
0 & 0 & 0 & 0 & -3
\end{pmatrix}.$$

Since $(Z|v_1)$ has a row echelon form where the last column is a pivot column, we see that the matrix equation $Zx = v_1$ is inconsistent.

Now, we note that $B = \{(1,0,1,0)^T, (1,0,0,1)^T, (0,1,1,0)^T\}$ to be a basis for the column space of \mathbf{Z} . Let $\mathbf{u_1} = (0,1,1,0)^T$, $\mathbf{u_2} = (1,0,0,1)^T$ and $\mathbf{u_3} = (1,0,1,0)^T$. Then it is clear

that u_1 and u_2 are orthogonal to each other. By Gram-Schmidt process on $\{u_1, u_2, u_3\}$, we have

$$\begin{aligned} u_3 - \frac{u_3 \cdot u_1}{||u_1||^2} u_1 - \frac{u_3 \cdot u_2}{||u_2||^2} u_2 \\ &= (1, 0, 1, 0)^T - \frac{(1, 0, 1, 0)^T \cdot (0, 1, 1, 0)^T}{1^2 + 1^2} (0, 1, 1, 0)^T - \frac{(1, 0, 1, 0)^T \cdot (1, 0, 0, 1)^T}{1^2 + 1^2} (1, 0, 0, 1)^T \\ &= \left(\frac{1}{2}, -\frac{1}{2}, \frac{1}{2}, -\frac{1}{2}\right)^T. \end{aligned}$$

So an orthogonal basis B' for the column space of Z is

$$\left\{ (0,1,1,0)^T, (1,0,0,1)^T, \left(\frac{1}{2}, -\frac{1}{2}, \frac{1}{2}, -\frac{1}{2}\right)^T \right\}.$$

Now, let \boldsymbol{p} be the projection of $\boldsymbol{v_1}$ onto the column space of \boldsymbol{Z} , and $\boldsymbol{w_1} = (0,1,1,0)^T$, $\boldsymbol{w_2} = (1,0,0,1)^T$ and $\boldsymbol{w_3} = (\frac{1}{2},-\frac{1}{2},\frac{1}{2},-\frac{1}{2})^T$. Now, we have

$$\begin{aligned} w_{1} \cdot v_{1} &= (0, 1, 1, 0)^{T} \cdot (2, 0, -2, 1)^{T} = -2, \\ w_{2} \cdot v_{1} &= (1, 0, 0, 1)^{T} \cdot (2, 0, -2, 1)^{T} = 3, \\ w_{3} \cdot v_{1} &= \left(\frac{1}{2}, -\frac{1}{2}, \frac{1}{2}, -\frac{1}{2}\right)^{T} \cdot (2, 0, -2, 1)^{T} = -\frac{1}{2}, \\ p &= \frac{\boldsymbol{w_{1}} \cdot \boldsymbol{v_{1}}}{||\boldsymbol{w_{1}}||^{2}} \boldsymbol{w_{1}} + \frac{\boldsymbol{w_{2}} \cdot \boldsymbol{v_{1}}}{||\boldsymbol{w_{2}}||^{2}} \boldsymbol{w_{2}} + \frac{\boldsymbol{w_{3}} \cdot \boldsymbol{v_{1}}}{||\boldsymbol{w_{3}}||^{2}} \boldsymbol{w_{3}} \\ &= \frac{-2}{2} (0, 1, 1, 0)^{T} + \frac{3}{2} (1, 0, 0, 1)^{T} - \frac{1}{2} \left(\frac{1}{2}, -\frac{1}{2}, \frac{1}{2}, -\frac{1}{2}\right)^{T} \\ &= \left(\frac{5}{4}, -\frac{3}{4}, -\frac{5}{4}, \frac{7}{4}\right)^{T}. \end{aligned}$$

Since p belongs to the column space of Z, we must have the matrix equation Zx = p to be consistent. Furthermore, we have $d(p, v_1) \leq d(Zx, v_1)$ for all $x \in \mathbb{R}^4$. So a vector w such that Zx = w is consistent and $d(w, v_1)$ is as small as possible is $p = \left(\frac{5}{4}, -\frac{3}{4}, -\frac{5}{4}, \frac{7}{4}\right)^T$.

- (iv) Arguing by contradiction, suppose there exist elementary matrices E_1, E_2, \dots, E_k , such that $E_k \cdots E_1 Y = Z$. Then this would imply that Y is row-equivalent to Z. In particular, Y and Z must have the same row space, and hence the same rank. But from part (iii), we see that $\operatorname{rank}(Z) = 3 \neq 2 = \operatorname{rank}(Y)$, which is a contradiction. So there do not exist elementary matrices E_1, E_2, \dots, E_k , such that $E_k \cdots E_1 Y = Z$.
- (v) Since Yu_1 , Yu_2 , Yu_3 , Yu_4 all belong to the column space of Y, it follows that U is a vector subspace of the column space of Y, and hence $\dim(\operatorname{span}(U)) \leq \operatorname{rank}(Y) = 2$. As $\{(2,2,4,0)^T, (-4,-1,-5,-1)^T\}$ is clearly linearly independent, and $Ye_1 = (2,2,4,0)^T$, $Ye_2 = (-4,-1,-5,-1)^T$, we see that by setting $u_1 = e_1$, $u_2 = e_2$, and $u_3 = u_4 = 0$, we have $\{Yu_1, Yu_2\}$ to form a basis for $\operatorname{span}(U)$. So the largest possible value of $\dim(\operatorname{span}(U))$ is 2.

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