

Problem 2.2:

Theorem: Let Z be an $n \times r$ null-space matrix for the matrix A . If Y is any invertible $r \times r$ matrix, $\hat{Z} = ZY$ is also a null-space matrix for A .

Proof: Given that Z is an $n \times r$ null-space matrix for matrix A , we know that $AZ = 0$, we also know that Y is an invertible matrix. We need to show that $A\hat{Z} = 0$ or $AZY = 0$ for $\hat{Z} = ZY$ to be a null-space matrix for A . Consider the following:

$$\begin{aligned} A\hat{Z} &= A(ZY) \\ A(ZY) &= (AZ)Y \\ A(ZY) &= 0Y \\ AZY &= 0 \text{ or } A\hat{Z} = 0 \end{aligned}$$

Thus proving $\hat{Z} = ZY$ is also a null-space matrix for A .

Problem 3.1: We will compute a basis for the null space for the following matrices(Denoted with A) using variable reduction:

{i}

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & -1 & 1 \\ 0 & 1 & 0 & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & -2 & -2 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \quad R_1 - R_2 \rightarrow R_2$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & -2 & -2 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \quad \frac{R_2}{2} + R_3 \rightarrow R_3$$

$$\begin{aligned} x_1 + x_2 + x_3 + x_4 &= 0 & -2x_2 - 2x_3 &= 0 & -x_3 + x_4 &= 0 & x_4 &= x_4 \\ x_4 &= t & x_3 &= t & x_2 &= -t & x_1 &= -t \end{aligned}$$

$$\text{Thus null}(A) = t \begin{bmatrix} -1 \\ -1 \\ 1 \\ 1 \end{bmatrix} \text{ for } t \in \mathbb{R}$$

{ii}

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \end{bmatrix}$$

$$\begin{aligned} x_1 + x_2 + x_3 + x_4 &= 0 & x_2 &= x_2 & x_3 &= x_3 & x_4 &= x_4 \\ x_2 &= s & x_3 &= t & x_4 &= u & x_1 &= -s - t - u \end{aligned}$$

$$\text{Thus null}(A) = s \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix} + u \begin{bmatrix} -1 \\ 0 \\ 0 \\ 1 \end{bmatrix} \text{ for } s, t, u \in \mathbb{R}$$

{iii}

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & -1 & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 2 & 2 & 0 \end{bmatrix}$$

$$R_1 - R_2 \rightarrow R_2$$

$$x_1 + x_2 + x_3 + x_4 = 0$$

$$2x_2 + 2x_3 = 0$$

$$x_3 = s$$

$$x_4 = t$$

$$x_2 = -x_3 = -s$$

$$x_1 - s + s + t = 0$$

$$x_1 = s - s - t$$

$$x_1 = -t$$

$$\text{Thus null}(A) = s \begin{bmatrix} 0 \\ -1 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 0 \\ 1 \end{bmatrix} \text{ for } s, t \in \mathbb{R}$$

{iv}

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 2 & 0 & 0 & 2 \\ 1 & -1 & -1 & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 1 & 1 & 1 \\ 2 & 0 & 0 & 2 \\ 0 & -1 & -1 & 0 \end{bmatrix}$$

$$\frac{R_2}{2} - R_3 \rightarrow R_3$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 2 & 2 & 0 \\ 0 & -1 & -1 & 0 \end{bmatrix}$$

$$2R_1 - R_2 \rightarrow R_2$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 2 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\frac{R_2}{2} + R_3 \rightarrow R_3$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\frac{R_2}{2} \rightarrow R_2$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$R_2 - R_1 \rightarrow R_1$$

$$x_1 + x_4 = 0$$

$$x_2 + x_3 = 0$$

$$x_3 = s$$

$$x_4 = t$$

$$x_2 = -s$$

$$x_1 = -t$$

$$\text{Thus null}(A) = s \begin{bmatrix} 0 \\ -1 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 0 \\ 1 \end{bmatrix} \text{ for } s, t \in \mathbb{R}$$

Problem 3.3 For the following problem we use p_2 and p_3 as our basic variables for A and we attempt the same with p_1 and p_4

$$A = \begin{bmatrix} 1 & 2 & 0 & 2 \\ 2 & 2 & 1 & 4 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 2 & 0 & 2 \\ 0 & 1 & -0.5 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & -0.5 & 0 \end{bmatrix}$$

$$p_1 + p_3 + 2p_4 = 0 \qquad p_2 - \frac{1}{2}p_3 = 0 \qquad p_2 = s \qquad p_3 = t$$

Problem 1.2 We are tasked with finding all values a such that $(-3, 4)^T$ is the optimal solution of the following problem:

$$\begin{array}{ll} \text{maximize} & z = ax_2 + (2 - a)x_2 \\ \text{subject to} & 4x_1 + 3x_2 \leq \\ & 2x_1 + 3x_2 \leq 7 \\ & x_1 + x_2 \leq 1 \end{array}$$

$a = (\frac{6}{7}, 1)$, we will expand on this later