

Introductory Linear Algebra for AI

- Useful Matrix Properties

Find the rank of A and also the rank of A^T :
(q is unknown)

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

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Can you find the matrix A that satisfies
“The only solution of $Ax = [1,2,3]^T$ is $x = [0,1]^T$ ”?

The complete solution to $Ax = [1, 3]^T$ is
 $x = [1, 0]^T + c[0, 1]^T$. Find A

Show that $\{v_1, v_2, v_3\}$ are independent but $\{v_1, v_2, v_3, v_4\}$ are not.

$$v_1 = [1, 0, 0]^T, v_2 = [1, 1, 0]^T, \\ v_3 = [1, 1, 1]^T, v_4 = [2, 3, 4]^T$$

Prove that *if* $a = 0$ *or* $d = 0$ *or* $f = 0$, the columns of U are dependent:

$$U = \begin{bmatrix} a & b & c \\ 0 & d & e \\ 0 & 0 & f \end{bmatrix}$$

Is it possible to construct 3x3 matrix that satisfies:
Column space contains: $[1, 2, -3]^T, [2, -3, 5]^T$
Null-space contains: $[1, 1, 1]^T$

If $A^T Ax = 0$ then $Ax = 0$. Why?

Find \hat{x} that makes $\|Ax - b\|^2$ as small as possible

Suppose $A^T + A = 0$. Then, $x^T Ax = ?$

Linear Systems and Stability

$$V(\mathbf{x}) = \mathbf{x}^T \mathbf{P} \mathbf{x}, \quad \mathbf{P} = \mathbf{P}^T > \mathbf{0}$$

$$\dot{V}(\mathbf{x}) = \mathbf{x}^T (\mathbf{A}^T \mathbf{P} + \mathbf{P} \mathbf{A}) \mathbf{x}$$