

Homework 1

September 25, 2024

Linear Algebra

- (a) What are the dimensions of the null space and column space (i.e. range space) of A ?

Answer: The dimension of the null space of A is equal to $\dim(A) - \text{rank}(A)$, and the dimension of the column space of A is $\text{rank}(A)$. That is, the number of independent column vectors of A

Since $\text{rank}(A)$ is 2 and $\dim(A)$ is 1, the **dimension of the null space is 1** and the **column vector space is 2**.

- (b) Find a set of basis vectors for $\text{null}(A)$.

Answer: Since the dimension of the null space of this matrix A is 1, the basis vectors of $\text{null}(A)$ can

be $\begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}$.

The basis vectors of $\text{col}(A)$ are the linearly independent vectors in matrix A , i.e. $\begin{bmatrix} 1 & -1 \\ 1 & 2 \\ -1 & 0 \\ 0 & 1 \\ 1 & 2 \end{bmatrix}$.

- (c) Find a set of basis vectors for $\text{col}(A)$.

Answer: In terms of dimensions, the rank of both matrix A and matrix C is 2. Therefore, the dimensions of $\text{Col}(A)$ and $\text{Col}(C)$ are the same. It can be determined that the basis vectors of $\text{Col}(C)$ can be

$$\begin{bmatrix} -2 & -1 \\ 1 & 5 \\ 1 & -1 \\ 1 & 2 \\ 1 & 5 \end{bmatrix}.$$

- (d) Is $\text{col}(C) = \text{col}(A)$? Justify your answer.

Answer: If $\text{Col}(A) = \text{Col}(B)$, then it can be said $\text{Col}(A)$ and $\text{Col}(B)$ are linearly dependence. We

can assume a matrix $\text{Sample} = [\text{Col}(A), \text{Col}(B)] = \begin{bmatrix} 1 & -1 & -2 & -1 \\ 1 & 2 & 1 & 5 \\ -1 & 0 & 1 & -1 \\ 0 & 1 & 1 & 2 \\ 1 & 2 & 1 & 5 \end{bmatrix}$. If the dimension of the null

space of the matrix is equal to 2 or the dimension of the Column space is equal to 2, then it means $\text{Col}(A) = \text{Col}(B)$, otherwise $\text{Col}(A) \neq \text{Col}(B)$. Solving the rank of the matrix Sample , we find that its rank is equal to 2, so the dimension of the null space of the matrix Sample is 2, which can be proved $\text{Col}(A) = \text{Col}(B)$.

- (e) Find a matrix B of appropriate dimension such that $C = AB$. (You should be able to find B just by inspection).

Answer: Because for $C = AB$, the C matrix is a linear combination of the column vectors of the A matrix. Since $c_1 = -a_1 + a_2$, $c_2 = a_1 + 2a_2$, $c_3 = 2a_1 + a_2$, $c_4 = a_1 + a_2$, we can conclude that

the B matrix is $\begin{bmatrix} -1 & 1 & 2 & 1 \\ 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$.

Speak the Matrix Language

- (a) For each i , row i of Z is a linear combination of rows i, \dots, n of Y .

Answer: Every row of I is a Linear combination of the columns of Y^T . It can be expressed as " $I(i) = Y^T F$, for some matrix F ".

- (b) W is obtained from V by permuting adjacent odd and even columns (i.e., 1 and 2, 3 and 4,...).

Answer:

$$W = VF, F = \begin{bmatrix} 0 & 1 & 0 & 0 & \dots & 0 & 0 \\ 1 & 0 & 0 & 0 & \dots & 0 & 0 \\ 0 & 0 & 0 & 1 & \dots & 0 & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & \dots & 0 & 1 \\ 0 & 0 & 0 & 0 & \dots & 1 & 0 \end{bmatrix} (V \in \mathbb{R}^{m \times 2n}) \quad \begin{bmatrix} 0 & 1 & 0 & 0 & \dots & 0 \\ 1 & 0 & 0 & 0 & \dots & 0 \\ 0 & 0 & 0 & 1 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \dots & 1 \end{bmatrix} (V \in \mathbb{R}^{m \times (2n+1)})$$

Or this can be written as : $W = VP$ where P is a permutation matrix that swaps adjacent odd and even columns.

- (c) Each column of P makes an acute angle with the corresponding column of Q .

Answer: Due to the property of an acute angle, the angle between the two matrices satisfies $0 < \theta < \frac{\pi}{2}$, so $0 < \cos(\theta) < 1$. So we can get $P^T Q > 0$.

- (d) The first k columns of A are orthogonal to the remaining columns of A .

Answer: Assume A_1 represents the first k columns of A , and A_2 represents the remaining columns. We then have $A_1^T A_2 = 0$

Matrix Rank

- (a) Let $a \in \mathbb{R}^n$ be an n -dim vector. Show that the $n \times n$ matrix $A \triangleq aa^T$ is of rank 1.

Answer:

$$A = aa^T = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} \begin{bmatrix} a_1 & a_2 & \dots & a_n \end{bmatrix}$$

Matrix A can be seen as a linear combination of the column vectors of a , with coefficients given by $a^T x$. Therefore, all columns of matrix A are linearly dependent, and the rank of A is 1.

- (b) Given two nonzero square matrices $A \in \mathbb{R}^{n \times n}$ and $B \in \mathbb{R}^{n \times n}$, argue that if $AB = 0$, then neither A nor B can be full rank.

Answer: If matrix A is full rank, the null space of A is trivial, i.e., it only contains the zero vector. For matrix A , in order for $Ax = 0$, x must be the zero vector. However, since matrix B is nonzero, it is impossible for $AB = 0$. Therefore, the statement "if $AB = 0$, then neither A nor B can be full rank" does not hold. The proof for matrix B follows similarly to that of A .

- (c) Explain why the system $Ax = b$ has a solution if and only if $\text{rank}(A) = \text{rank}([Ab])$.

Answer: When $\text{rank}(A) = \text{rank}([Ab])$, it indicates that the vector b is linearly dependent on the columns of matrix A , meaning that b can be expressed as a linear combination of the columns of A . Since Ax is a linear combination of the columns of A , there exists a solution x such that $Ax = b$.

Ellipsoids

- (a) **Answer:** Given that substituting (A, b) into $E_2(A, x_c)$ directly yields $b = x_c$. And using the representation $E_2(A, x_c)$ as $x = x_c + Au : \|u\|^2 \leq 1$, we have $(x - x_c) = Au$. Substituting Au into $E_1(P, x_c)$, we

can get $(Au)^T P^{-1} Au \leq 1$. By eliminating u^2 on the both sides, we arrive at $A^T P^{-1} A = I$, which implies $A = P^{-\frac{1}{2}}$.

(b) The hand-drawn figure is shown below:

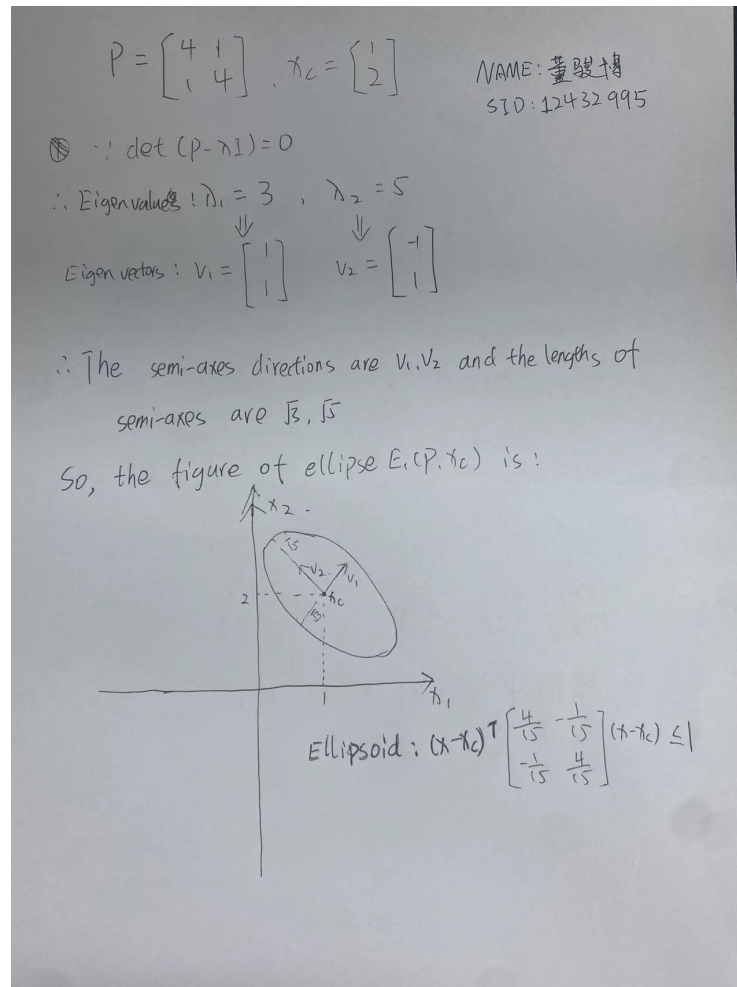


Figure 1: figure of ellipse $E_1(P, x_c)$

(c) The python-drawn figure is shown below:

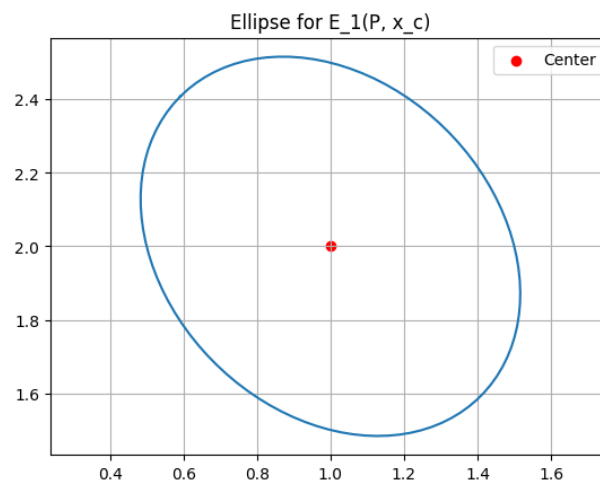


Figure 2: figure of ellipse $E_1(P, x_c)$

Polyhedron

- (a) **Answer:** We can combine these two polyhedra into a new polyhedron P , expressed as follows $P = P_1 \cap P_2 = \{x \in \mathbb{R}^n : Ax \leq b\}$ where

$$A = \begin{bmatrix} A_1 \\ A_2 \end{bmatrix}, b = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

- (b) **Answer:** The question of whether P_1 intersects with the halfspace $a^T x \leq 3$ can be viewed as a linear programming problem. Given $A_1 x \leq b_1$ and $a^T x \leq 3$ we can derive the following.

$$\begin{cases} x_2 \leq 7 \\ 5x_1 - 2x_2 \leq 36 \\ -x_1 - 2x_2 \leq -14 \\ -4x_1 - 2x_2 \leq -26 \end{cases} \quad \begin{cases} x_1 + x_2 \leq 3 \end{cases}$$

Using linear programming in Python, we can solve this problem, and the result indicates that P_1 does not intersect with the halfspace $a^T x \leq 3$.

HOMEWORK1

Python Basics

(a) Write a program to display the current date and time.

```
In [1]: from datetime import datetime
# get time
current_time = datetime.now()
#print it
print("Current date and time: ", current_time)
```

Current date and time: 2024-09-19 14:43:49.533915

(b) Write a program to print a specified list after removing the 0th, 4th and 5th elements.

```
In [13]: # create a list
SampleList = ['one', 'two', 'three', 'four', 'five', 'six']
# remove the 0th, 4th and 5th elements
RemoveIndex = [0, 4, 5]
for item in sorted(RemoveIndex, reverse=True):
    SampleList.pop(item)
# print the modified list
print(SampleList)
```

['two', 'three', 'four']

(c) Define a class called Student that includes the student's name and age information.

In addition, you should provide a method to display these information.

```
In [18]: # define class of student
class student:
    def __init__(self, name, age):
        self.name = name
        self.age = age
# print student name and age
```

```
def StudentInfo(self):
    print("student name:",self.name,"\nstudent age:",self.age)

# test
st1 = student('junbo',22)
st1.StudentInfo()
```

student name: junbo
student age: 22

Linear Algebra

In this class, it is important to use Python to complete the linear algebra task. Let's get familiar with it now.

(a) Print the two matrices A and B.

$$A = \begin{bmatrix} 1 & -2 & 4 \\ 1 & -1 & 1 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{bmatrix} \quad b = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$$

```
In [20]: # import numpy
import numpy as np
# define matrix
A = np.array([[1, -2, 4], [1, -1, 1], [1, 0, 0], [1, 1, 1]])
print(A)
B = np.array([[1, 2, 3], [1, 2, 3], [1, 2, 3], [1, 2, 3]])
print(B)
```

```
[[ 1 -2  4]
 [ 1 -1  1]
 [ 1  0  0]
 [ 1  1  1]]
[[1 2 3]
 [1 2 3]
 [1 2 3]
 [1 2 3]]
```

(b) Print the second row of A and the third column of B

```
In [35]: print("the second row of A:", A[1, ])
print("the third column of B:", B[:,2])
```

the second row of A: [1 -1 1]

the third column of B: [3 3 3]

(c) Print the results of $A + B$ and $A - B$.

```
In [37]: print("the results of A + B:\n",A+B)
         print("the results of A - B:\n",A-B)
```

the results of A + B:

```
[[2 0 7]
```

```
[2 1 4]
```

```
[2 2 3]
```

```
[2 3 4]]
```

the results of A - B:

```
[[ 0 -4 1]
```

```
[ 0 -3 -2]
```

```
[ 0 -2 -3]
```

```
[ 0 -1 -2]]
```

(d) Construct a new 4 x 6 matrix [A, B] by appending B to the right of matrix A.

```
In [40]: # define a NewMatrix by np.hstack
         NewMatrix = np.hstack((A, B))
         # print it
         print(NewMatrix)
```

```
[[ 1 -2  4  1  2  3]
```

```
[ 1 -1  1  1  2  3]
```

```
[ 1  0  0  1  2  3]
```

```
[ 1  1  1  1  2  3]]
```

(d) Compute $A^T B$

```
In [41]: # use the python @ operator as matrix multiplication
         print(A.T @ B)
```

```
[[ 4  8 12]
```

```
[-2 -4 -6]
```

```
[ 6 12 18]]
```

3. Matplotlib

(a) Plot a unit circle

```
In [85]: import matplotlib.pyplot as plt
import numpy as np

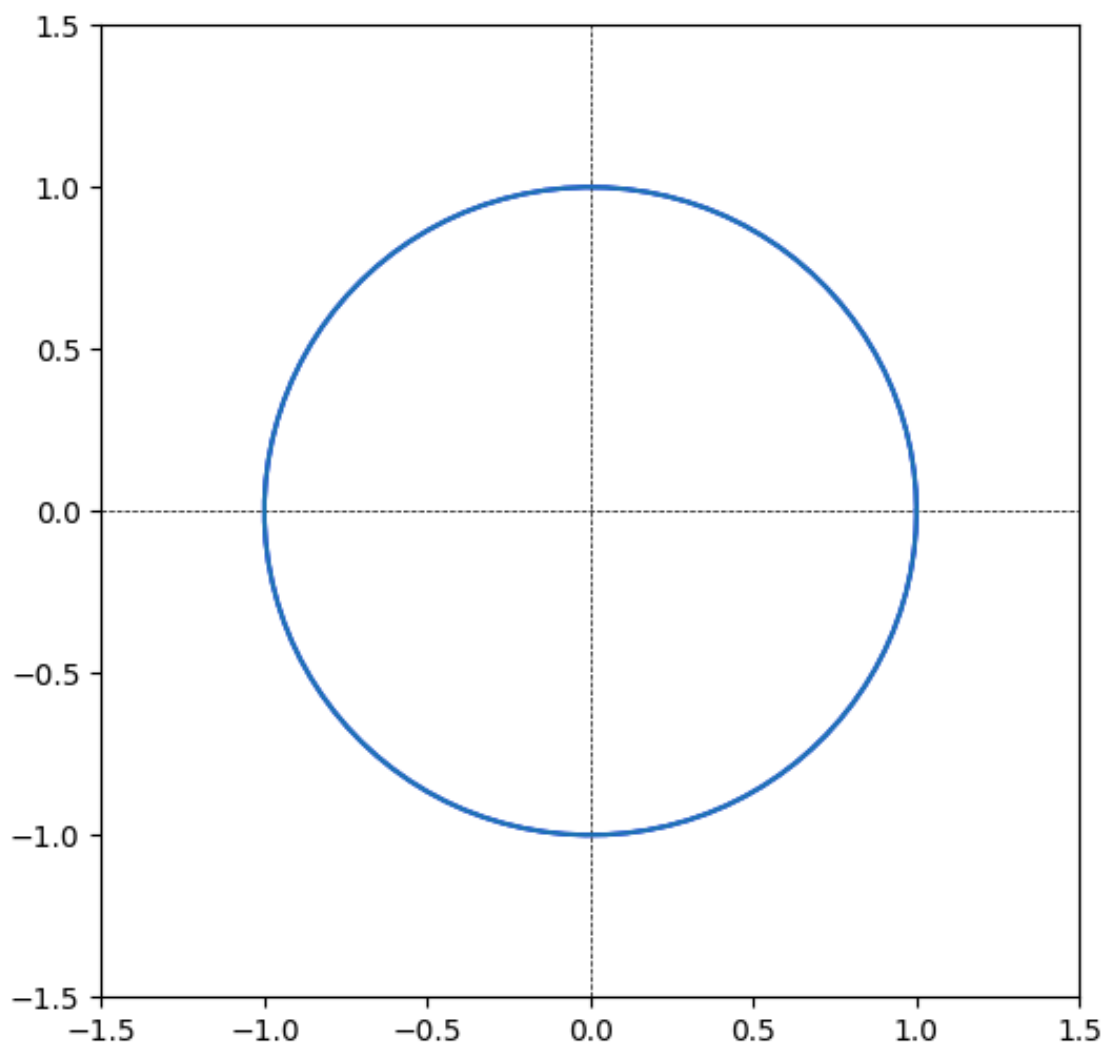
# generate theta values from 0 to 2π
theta = np.linspace(0, 2 * np.pi, 100)

# cos^2 + sin^2 = 1 the cricle equation
x = np.cos(theta)
y = np.sin(theta)

# set the plot to beauty the figure
plt.figure(figsize=(6, 6))
plt.plot(x, y, label='Unit Circle', color='blue')
plt.xlim(-1.5, 1.5)
plt.ylim(-1.5, 1.5)
plt.axhline(0, color='black',linewidth=0.5, ls='--')
plt.axvline(0, color='black',linewidth=0.5, ls='--')

# plot the cricle
plt.plot(x,y)
```

Out[85]: [



(b) Plot 10 plus signs "+" uniformly distributed on the unit circle.

```
In [95]: import matplotlib.pyplot as plt
import numpy as np

# generate theta values from 0 to 2π
theta = np.linspace(0, 2 * np.pi, 100)

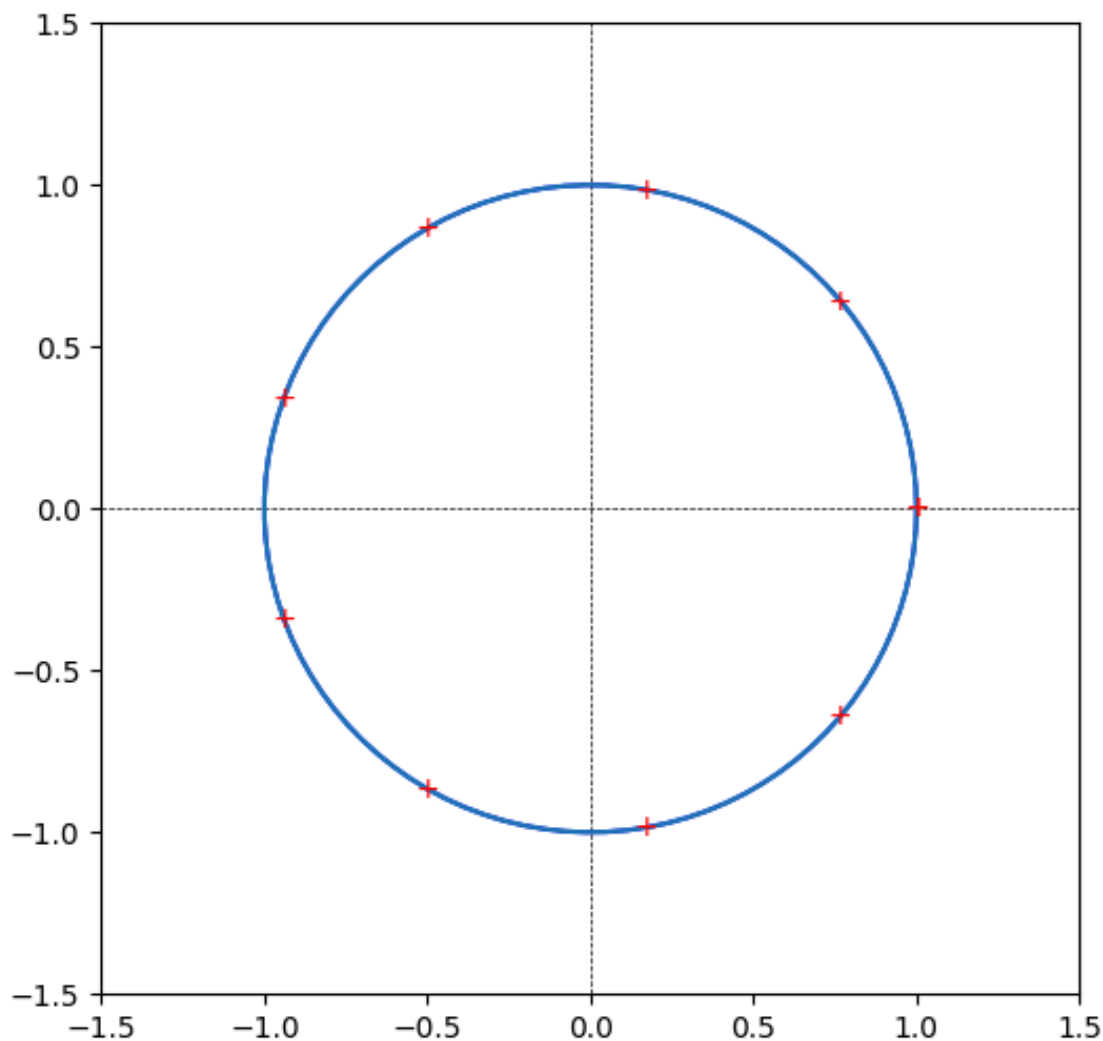
# cos^2 + sin^2 = 1 the cricle equation
x = np.cos(theta)
y = np.sin(theta)

# set the plot to beauty the figure
plt.figure(figsize=(6, 6))
plt.plot(x, y, label='Unit Circle', color='blue')
plt.xlim(-1.5, 1.5)
plt.ylim(-1.5, 1.5)
plt.axhline(0, color='black', linewidth=0.5, ls='--')
plt.axvline(0, color='black', linewidth=0.5, ls='--')

# plot the cricle
plt.plot(x,y)

# Plot plus signs at each point
theta1 = np.linspace(0, 2 * np.pi, 10)

# cos^2 + sin^2 = 1 the cricle equation
x = np.cos(theta1)
y = np.sin(theta1)
for i in range(10):
    plt.text(x[i], y[i], '+', ha = 'center', va = 'center', color='blue')
```



7.(c) Draw the ellipse in part (b) using Python

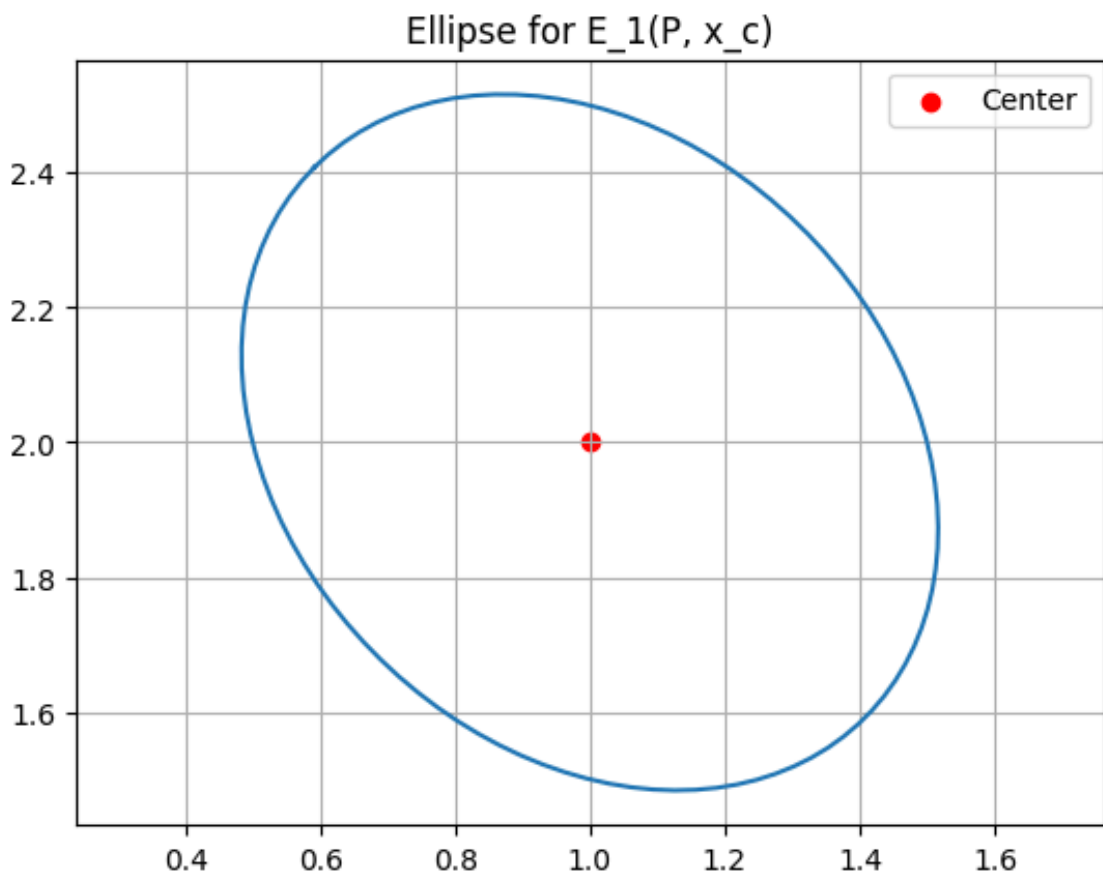
```
In [1]: import numpy as np
import matplotlib.pyplot as plt

# define P, xc
P = np.array([[4, 1], [1, 4]])
xc = np.array([1, 2])

# eigenvalue & eigenvector
eigvals, eigvecs = np.linalg.eigh(P)
print(eigvals, eigvecs)
axes_lengths = 1 / np.sqrt(eigvals)
theta = np.linspace(0, 2 * np.pi, 100)
ellipse = np.array([axes_lengths[0] * np.cos(theta), axes_lengths[1] * np.sin(theta)])
rotation_matrix = eigvecs
rotated_ellipse = rotation_matrix @ ellipse
ellipse_x = rotated_ellipse[0, :] + xc[0]
ellipse_y = rotated_ellipse[1, :] + xc[1]
```

```
# plot
plt.plot(ellipse_x, ellipse_y)
plt.scatter(xc[0], xc[1], color='red', label='Center')
plt.axis('equal')
plt.title('Ellipse for E_1(P, x_c)')
plt.grid(True)
plt.legend()
plt.show()
```

```
[3. 5.] [[-0.70710678  0.70710678]
 [ 0.70710678  0.70710678]]
```



8.(2) Check whether P_1 intersects with the halfspace $a^T x \leq 3$ using Python or by hand

```
In [4]: import numpy as np
from scipy.optimize import linprog

# define A1,b1,a^T
A1 = np.array([[0, 1], [5, -2], [-1, -2], [-4, -2]])
b1 = np.array([7, 36, -14, -26])
c = np.array([1, 1])

# solve
```

```
res = linprog(c, A_ub=A1, b_ub=b1, method='highs')

# print info
if res.success:
    print(f"Optimal solution{res.x}")
    print(f"The minimum value of a^T x: {res.fun}")
else:
    print("No Solution")
if res.fun <= 3:
    print("intersect")
else:
    print("no intersect")
```

Optimal solution[4. 5.]
The minimum value of a^T x: 9.0
no intersect