Mathematics 327

Transpose matrices and orthogonality

1. Why do we care about the matrix transpose?

Suppose we have vectors

$$\mathbf{v}_1 = \begin{bmatrix} 2 \\ 0 \\ -2 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, \quad \mathbf{w} = \begin{bmatrix} -2 \\ 2 \\ 3 \end{bmatrix}.$$

Find the dot products $\mathbf{v}_1 \cdot \mathbf{w}$ and $\mathbf{v}_2 \cdot \mathbf{w}$.

We may view \mathbf{v}_1 as a 3×1 matrix. Find \mathbf{v}_1^T and then compute $\mathbf{v}_1^T \mathbf{w}$.

Notice that $\mathbf{v}_1^T \mathbf{w}$ is a 1×1 matrix whose sole entry is the dot product $\mathbf{v}_1 \cdot \mathbf{w}$. For this reason, we will often write $\mathbf{v}_1^T \mathbf{w} = \mathbf{v}_1 \cdot \mathbf{w}$.

Now write the matrix $A = \begin{bmatrix} \mathbf{v}_1 & \mathbf{v}_2 \end{bmatrix}$ and its transpose A^T .

Find the product A^T **w** and describe how this product computes both dot products $\mathbf{v}_1 \cdot \mathbf{w}$ and $\mathbf{v}_2 \cdot \mathbf{w}$.

Suppose that x is a vector that is orthogonal to both v_1 and v_2 . What does this say about $v_1 \cdot v_1$ and $v_2 \cdot x$?

Remember that dot products satisfy a distributive property:

$$\mathbf{x} \cdot (c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2) = c_1 \mathbf{x} \cdot \mathbf{v}_1 + c_2 \mathbf{x} \cdot \mathbf{v}_2.$$

If x is orthogonal to both v_1 and v_2 , explain why x is orthogonal to any linear combination of v_1 and v_2 .

If x is orthogonal to both v_1 and v_2 , what does this say about A^Tx ?

Give a parametric description of all vectors x that are orthogonal to all linear combinations of v_1 and v_2 . How would you describe this set of vectors geometrically?

The set of all linear combinations of \mathbf{v}_1 and \mathbf{v}_2 is called the column space of A. It is, in this example, a two-dimensional subspace of \mathbb{R}^3 . How would you describe this set of vectors geometrically?

If w is a vector in $Nul(A^T)$ and v is a vector in Col(A), what is $\mathbf{v} \cdot \mathbf{w}$?

2. **Properties of the transpose:** In Sage, we can compute the transpose of a matrix A with A.transpose(). Suppose that

$$A = \begin{bmatrix} 1 & 0 & -3 \\ 2 & -2 & 1 \end{bmatrix}, \qquad B = \begin{bmatrix} 3 & -4 & 1 \\ 0 & 1 & 2 \end{bmatrix}, \qquad C = \begin{bmatrix} 1 & 0 & -3 \\ 2 & -2 & 1 \\ 3 & 2 & 0 \end{bmatrix}.$$

Sums: Find $(A + B)^T$ and $A^T + B^T$. What do you notice about the relationship between these two?

Products: Find the product AC and its transpose $(AC)^T$.

Is it possible to compute the product A^TC^T ? Explain why or why not.

Find the product C^TA^T and compare to $(AC)^T$. What do you notice?

Determinants: Find det(C) and $det(C^T)$. What do you notice?

Inverses: We know that $C^{-1}C = I$. Explain why $(C^T)^{-1} = (C^{-1})^T$.

3. Suppose that A is a matrix that is not necessarily invertible or even square and suppose that A = BC where C is invertible.

Suppose that **b** is some vector. If $A\mathbf{x} = \mathbf{b}$ is consistent and hence $BC\mathbf{x} = \mathbf{b}$ is consistent, explain why $B\mathbf{y} = \mathbf{b}$ is consistent. To do this, you may want to express **y** in terms of **x**.

Notice that if A = BC, then $B = AC^{-1}$. If $B\mathbf{y} = \mathbf{b}$ is consistent, explain why $A\mathbf{x} = \mathbf{b}$ is consistent. To do this, you may want to express \mathbf{x} in terms of \mathbf{y} .

Explain how these two facts tell us that Col(A) = Col(B).

Explain how we know that rank(A) = rank(B).