Recitation – Week 3

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Announcements

• Office Hours: Thursday, 1-2 PM, CDS Room 650

• HW 3 due: September 24 2019

Kernel, rank and invertibility

- 1. Given a matrix $L \in \mathbb{R}^{m \times n}$, show that $Ker(L) = Ker(L^T L)$
- 2. Given a matrix $L \in \mathbb{R}^{m \times n}$, prove that $rank(L) = rank(L^T)$
- 3. Let $A \in \mathbb{R}^{n \times n}$ and $B \in \mathbb{R}^{n \times n}$. Show that AB is invertible if and only if A and B are invertible
- 4. Let $A \in \mathbb{R}^{m \times n}$ where m < n. Under what conditions is there a matrix B such that AB = I where I is the $m \times m$ identity matrix
- 5. Let $A \in \mathbb{R}^{m \times n}$ where m > n. Under what conditions is there a matrix B such that BA = I where I is the $n \times n$ identity matrix

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$$Ax = \begin{bmatrix} -a_1^T - \\ -a_2^T - \\ \vdots \\ -a_m^T - \end{bmatrix} x = \begin{bmatrix} \\ \end{bmatrix}$$

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$$Ax = \begin{bmatrix} -a_{1}^{T} - \\ -a_{2}^{T} - \\ \vdots \\ -a_{m}^{T} - \end{bmatrix} x = \begin{bmatrix} a_{1}^{T}x \\ a_{2}^{T}x \\ \vdots \\ \vdots \\ a_{m}^{T}x \end{bmatrix}$$

$$Ax = \begin{bmatrix} -a_{1}^{T} - \\ -a_{2}^{T} - \\ \vdots \\ -a_{m}^{T} - \end{bmatrix} x = \begin{bmatrix} a_{1}^{T}x \\ a_{2}^{T}x \\ \vdots \\ \vdots \\ a_{m}^{T}x \end{bmatrix}$$

$$AX = \begin{bmatrix} -a_{1}^{T} - \\ -a_{2}^{T} - \\ \vdots \\ x & y \\ \vdots & \vdots \end{bmatrix} = \begin{bmatrix} a_{1}^{T}x & a_{1}^{T}y \\ a_{2}^{T}x & a_{2}^{T}y \\ \vdots & \vdots \\ a_{m}^{T}x & a_{m}^{T}y \end{bmatrix}$$

$$AX = \begin{bmatrix} -a_1^T - \\ -a_2^T - \\ \vdots \\ x & y \\ \vdots & \vdots \end{bmatrix} = \begin{bmatrix} a_1^T x & a_1^T y \\ a_2^T x & a_2^T y \\ \vdots & \vdots \\ a_m^T x & a_m^T y \end{bmatrix}$$

$$AB = \begin{bmatrix} \vdots & \vdots & & \vdots \\ a_1 & a_2 & \cdots & a_n \\ \vdots & \vdots & & \vdots \end{bmatrix} \begin{bmatrix} \cdots & b_1^T & \cdots \\ \cdots & b_2^T & \cdots \\ \vdots & \vdots & \cdots \\ b_n^T & \cdots \end{bmatrix} =$$

$$AB = \begin{bmatrix} \vdots & \vdots & & \vdots \\ a_1 & a_2 & \cdots & a_n \\ \vdots & \vdots & & \vdots \end{bmatrix} \begin{bmatrix} \cdots & b_1^T & \cdots \\ \cdots & b_2^T & \cdots \\ \vdots & \vdots & \cdots \\ b_n^T & \cdots \end{bmatrix} = a_1 b_1^T + a_2 b_2^T b_2$$

$$AB = \begin{bmatrix} \vdots & \vdots & \vdots \\ a_1 & a_2 & \cdots & a_n \\ \vdots & \vdots & \vdots \end{bmatrix} \begin{bmatrix} \cdots & b_1^T & \cdots \\ \cdots & b_2^T & \cdots \\ \vdots & \vdots & \cdots \\ b_n^T & \cdots \end{bmatrix} = a_1 b_1^T + a_2 b_2^T + a_2^T + a_2$$

$$AB = \begin{bmatrix} \vdots & \vdots & & \vdots \\ a_1 & a_2 & \cdots & a_n \\ \vdots & \vdots & & \vdots \end{bmatrix} \begin{bmatrix} \cdots & b_1^T & \cdots \\ \cdots & b_2^T & \cdots \\ \vdots & \vdots & & \vdots \end{bmatrix} = a_1 b_1^T + a_2 b_2^T + \cdots + a_n b_n^T$$

Matrix multiplication

- 1. Let $x, y \in \mathbb{R}^n$ be column vectors. What's the shape of xy^T ? What is it's rank?
- 2. Let $x, y \in \mathbb{R}^n$ be column vectors. What's the shape of $y^T x$? What is it's rank?
- 3. True or False: Let $A \in \mathbb{R}^{3\times 2}$ and $B \in \mathbb{R}^{2\times 3}$, then the rank of AB can be 3
- 4. Let $A \in \mathbb{R}^{m \times k}$ and $B \in \mathbb{R}^{k \times n}$, then show that the matrix product AB can be expressed as: $AB = C_1 + C_2$

 $\cdots + C_k$ such that $rank(C_i) \le 1 \ \forall i \in [1, k]$