Mathematics and Multivariate Statistics

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MADS-MMS WiSe 24/25

Linear Algebra Exercises

Exercise 1. (Linear Combinations)

- 1. Write (1,2,3) as linear combination of vectors (1,0,0), (0,1,0), and (0,0,1)!
- 2. Consider the set of three vectors $A = \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix} \right\}$. Express each of the vectors

$$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$
 as linear combination of A !

Verify your results in Python.

- 3. Verify that the vectors $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$, $\begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}$, $\begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix}$ form a base of the vector space \mathbb{R}^3 !
- 4. Compute the linear combinations $r_1(2,4,1,7) + r_2(3,2,1,6) + r_3(2,12,2,16)$ for
 - $r_1 = 2, r_2 = 3, r_3 = 1$
 - $r_1 = 6, r_2 = 1, r_3 = 0$
 - What do you observe?
 - Which conclusion can be drawn about linear (in)dependence of the three vectors?
 - Write **0** as non-trivial linear combination of the three vectors.

Exercise 2. (Transposition)

Explain the transpose operation on a matrix.

Exercise 3. (Matrix Multiplication)

Consider
$$A = \begin{pmatrix} 8 & 6 & 4 \\ 2 & 3 & 4 \\ 2 & 2 & 8 \end{pmatrix}$$
 and $B = \begin{pmatrix} 6 & 5 \\ 3 & 7 \\ 7 & 6 \end{pmatrix}$.

Compute $A \cdot B$ and $B \cdot A$. Verify your results in Python.

Exercise 4. (Invertible Matrix)

For the matrix
$$M = \begin{pmatrix} 1 & 2 & 3 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$$

- 1. verify that the inverse of the matrix exists
- 2. compute the inverse
- 3. verify its properties according to definition

Exercise 5. (Transformation Matrixes)

Create the following array:

```
v=np.array([[1,2,3,4,5,1,2,3,4,5,1,2,3,4,5],
[1,1,1,1,1,2,2,2,2,2,3,3,3,3,3,3]])
```

- 1. Explain, how the array can be interpreted as points in a two-dimensional space.
- 2. plot the points into a diagram using equally spaced axes

```
fig = plt.figure()
ax = fig.add_subplot()
ax.set_aspect('equal', adjustable='box')
```

- 3. Multiply each point using the matrix $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ and plot the result into the same diagram (using another color). Describe the result.
- 4. Multiply each point using the matrix $A = \begin{pmatrix} 0.3 & 0 \\ 0 & 1 \end{pmatrix}$ and plot the result into the same diagram (using another color). Describe the result.
- 5. Multiply each point using the matrix $A = \begin{pmatrix} \cos(\alpha) & -\sin(\alpha) \\ \sin(\alpha) & \cos(\alpha) \end{pmatrix}$ for different values of α , e.g. $\frac{\pi}{4}, \frac{\pi}{2}, \frac{3\pi}{4}$, or π . Plot the result into the same diagram (using different colors). Describe the result.