Week 4: Systems of Linear Equations, Gaussian Elimination

1.

MULTI 1.0 point 0 penalty Single Shuffle

Solve the following system of linear equations:

$$x_1 + 3x_2 - 5x_3 = 4$$
$$x_1 + 4x_2 - 8x_3 = 7$$
$$-3x_1 - 7x_2 + 9x_3 = -6$$

(a)
$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -5 \\ 3 \\ 0 \end{bmatrix} + \lambda \begin{bmatrix} 4 \\ -3 \\ -1 \end{bmatrix}$$

(100%)

(b) $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -10 \\ 6 \\ 0 \end{bmatrix} + \lambda \begin{bmatrix} 2 \\ -3 \\ -1 \end{bmatrix}$

(c) $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -10 \\ 6 \\ 0 \end{bmatrix} + \lambda \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix}$

 $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -5 \\ 3 \\ 0 \end{bmatrix} + \lambda \begin{bmatrix} 4 \\ -3 \\ 1 \end{bmatrix}$

Write out the augmented matrix:

$$\begin{bmatrix} 1 & 3 & -5 & | & 4 \\ 1 & 4 & -8 & | & 7 \\ -3 & -7 & 9 & | & -6 \end{bmatrix} \xrightarrow{R2-R1\to R2} \begin{bmatrix} 1 & 3 & -5 & | & 4 \\ 0 & 1 & -3 & | & 3 \\ 0 & 2 & -6 & | & 6 \end{bmatrix} \xrightarrow{R1-3R2\to R1} \begin{bmatrix} 1 & 0 & 4 & | & -5 \\ 0 & 1 & -3 & | & 3 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \Rightarrow$$

$$\Rightarrow x = \begin{bmatrix} -5 \\ 3 \\ 0 \end{bmatrix} + \lambda \begin{bmatrix} 4 \\ -3 \\ -1 \end{bmatrix}$$

2.

Find $\alpha \in \mathbb{R}$ such that following system of linear equations has infinitely many solutions:

$$3x_1 + (6+\alpha)x_2 = 11$$
$$x_1 + 2x_2 = 3$$

- (a) There exists no such α . (100%)
- (b) $\alpha = 0$
- (c) $\alpha = 1$
- (d) $\alpha = 2$

After elimination we arrive at

$$\begin{pmatrix} 1 & 2 & 3 \\ 0 & \alpha & 2 \end{pmatrix}.$$

The choice $\alpha = 0$ makes the last row read 0 = 2, i.e., no solution exists. Any $\alpha \neq 0$ leads to a unique solution.

3.

MULTI 1.0 point 0 penalty Single Shuffle

Which of the following is true for homogeneous systems of linear equations?

- (a) If \vec{a} and \vec{b} are both solutions, then $\vec{a} + \vec{b}$ is also a solution (100%)
- (b) The system might not have a solution
- (c) If \vec{a} is a solution, $\exists k \in \mathbb{R}$ such that $k\vec{a}$ is not a solution
- (d) We can always find a solution \vec{a} such that all its components a_i are positive

If we have \vec{a} and \vec{b} be solutions of $A\vec{x} = 0$, then we have

$$A(\vec{a} + \vec{b}) = A\vec{a} + A\vec{b} = 0 + 0 = 0,$$

where the first equality comes from the linearity of A.

4.

MULTI 1.0 point 0 penalty Single Shuffle

Let \vec{a} and \vec{b} be both solutions to a system of linear equations $A\vec{x} = \vec{v}$. When is $\vec{a} + \vec{b}$ also a solution?

- (a) When $\vec{v} = 0 \ (100\%)$
- (b) When $\vec{v} \neq 0$
- (c) Always
- (d) Never

$$A(\vec{a} + \vec{b}) = A\vec{a} + A\vec{b} = 2\vec{v}$$

And $2\vec{v} = \vec{v} \Rightarrow \vec{v} = 0$

5.

MULTI 1.0 point 0 penalty Single Shuffle

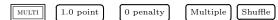
Suppose the homogeneous system of linear equations Av = 0 has the **unique** solution v = 0. Let $b \neq 0$. Then Ax = b:

- (a) has a unique solution. (100%)
- (b) might not have a solution.
- (c) might have infinitely many solutions.
- (d) might have exactly two solutions.

If the zero vector 0 is the unique solution to Av = 0, then Ax = b can never have more than two solutions. If it would have two solutions $x \neq y$, then A(x - y) = b - b = 0, i.e., Av = 0 would have another non-zero solution. But Ax = b definitely has a solution, namely 0 shifted such that Ax = b holds.

In terms of Gaussian elimination: If Av = 0 has only 0 as solution, then we can always perform Gaussian elimination until we have a system with only 1's on the diagonal. But then we can do the same elimination with Ax = b, and we arrive at the unique solution.

6.



Consider some 2×5 matrix A, and some vector $b \in \mathbb{R}^2$. Then the system of linear equations Ax = b might have

- (a) infinitely many solutions. (50%)
- (b) exactly one solution. (-50%)
- (c) exactly two solutions. (-50%)
- (d) no solution. (50%)

This system of equations has infinitely many solutions:

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}.$$

This system of equations has no solutions:

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}.$$

We cannot have exactly one solution, because there are at most 2 equations, but 5 variables. We cannot have exactly two solutions: Once we have two, we could construct infinitely many.

7.

Consider the standard basis in \mathbb{R}^3 : $\{e_x, e_y, e_z\}$.

Which of the following matrices represents a counterclockwise rotation with angle φ around the z-axis?

(a)
$$\mathcal{R} = \begin{bmatrix} \cos \varphi & -\sin \varphi & 0 \\ \sin \varphi & \cos \varphi & 0 \\ 0 & 0 & 1 \end{bmatrix}$$
 (100%)

(b)
$$\mathcal{R} = \begin{bmatrix} \cos \varphi & 0 & \sin \varphi \\ 0 & 1 & 0 \\ \sin \varphi & 0 & \cos \varphi \end{bmatrix}$$
(c)
$$\mathcal{R} = \begin{bmatrix} 1 & 0 & -\sin \varphi \\ \cos \varphi & 1 & \cos \varphi \\ \sin \varphi & 0 & 1 \end{bmatrix}$$
(d)
$$\mathcal{R} = \begin{bmatrix} \cos \varphi & -\sin \varphi & 0 \\ \sin \varphi & \cos \varphi & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

The rotation matrix should act as follows on the basis vectors:

$$\mathcal{R}e_x = \cos\varphi \, e_x + \sin\varphi \, e_y; \quad \mathcal{R}e_y = -\sin\varphi \, e_x + \cos\varphi \, e_y; \quad \mathcal{R}e_z = e_z$$

Given that
$$e_x \equiv \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$
, $e_y \equiv \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, $e_z \equiv \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$, then

$$\mathcal{R} = \begin{bmatrix} \cos \varphi & -\sin \varphi & 0\\ \sin \varphi & \cos \varphi & 0\\ 0 & 0 & 1 \end{bmatrix}$$

8.

Consider the vector space $P_2(\mathbb{R}) = \{p(x) \mid p(x) \text{ is a quadratic polynomial}\}.$

Is the derivative operator $\mathcal{D}: p(x) \mapsto p'(x) \equiv \frac{\mathrm{d}}{\mathrm{d}x} p(x)$ a linear operator? If it is, how is it represented in the standard basis $\mathfrak{B} = \{1, x, x^2\}$?

Hint: You can express a polynomial $ax^2 + bx + c$ as $\begin{bmatrix} c \\ b \end{bmatrix}$

(a)
$$\mathcal{D}$$
 is a linear operator with $[\mathcal{D}]_{\mathfrak{B}} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{bmatrix}$ (100%)
(b) \mathcal{D} is a linear operator with $[\mathcal{D}]_{\mathfrak{B}} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
(c) \mathcal{D} is a linear operator with $[\mathcal{D}]_{\mathfrak{B}} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$

(b)
$$\mathcal{D}$$
 is a linear operator with $[\mathcal{D}]_{\mathfrak{B}} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

(c)
$$\mathcal{D}$$
 is a linear operator with $[\mathcal{D}]_{\mathfrak{B}} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$

(d) \mathcal{D} is not a linear operator

The derivative is a linear operator since
$$\frac{\mathrm{d}}{\mathrm{d}x}(\alpha p(x) + \beta q(x)) = \alpha \frac{\mathrm{d}}{\mathrm{d}x}p(x) + \beta \frac{\mathrm{d}}{\mathrm{d}x}q(x)$$

We know: $\mathcal{D}(p(x)) = \frac{\mathrm{d}}{\mathrm{d}x}(ax^2 + bx + c) = 2ax + b \equiv \begin{bmatrix} b \\ 2a \\ 0 \end{bmatrix}$

Therefore, $[\mathcal{D}]_{\mathfrak{B}} \begin{bmatrix} c \\ b \\ a \end{bmatrix} = \begin{bmatrix} b \\ 2a \\ 0 \end{bmatrix}$. This is only satisfied by $[\mathcal{D}]_{\mathfrak{B}} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{bmatrix}$

9.

Which of the following is equivalent to $(A \cdot B \cdot C)^T$

(a)
$$C^T \cdot B^T \cdot A^T$$
 (100%)
(b) $B^T \cdot C^T \cdot A^T$

(b)
$$B^T \cdot C^T \cdot A^T$$

(c)
$$A^T \cdot B^T \cdot C^T$$

(d)
$$C^T \cdot A^T \cdot B^T$$

$$(A \cdot B \cdot C)^T = (A \cdot (B \cdot C))^T = (B \cdot C)^T \cdot A^T = C^T \cdot B^T \cdot A^T$$

10.

Let A be a (3×4) matrix, and B be a matrix such that $A^T \cdot B$ and $B \cdot A^T$ are both defined. What are the dimensions of B

- (a) $(3 \times 4) (100\%)$
- (b) (3×3)
- (c) (4×4)
- (d) (4×3)

If A is
$$(3 \times 4)$$
, then A^T is (4×3) . Then if B is (3×4) , $A^T \cdot B$ and $B \cdot A^T$ are well defined.

Total of marks: 10