DS5020 - Introduction to Linear Algebra and Probability for Data Science

Assignment 1 Solutions

S1. {10 pts} Suppose
$$\mathbf{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$
, $\mathbf{v} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$, and $\mathbf{w} = \begin{bmatrix} 1 \\ 7 \end{bmatrix}$.

a. Find the linear combination $3\mathbf{u} + 2\mathbf{v}$.

$$3u+2v=3\begin{bmatrix}1\\2\end{bmatrix}+2\begin{bmatrix}2\\-1\end{bmatrix}=\begin{bmatrix}3\\6\end{bmatrix}+\begin{bmatrix}4\\-2\end{bmatrix}=\begin{bmatrix}7\\A\end{bmatrix}$$

b. Find the linear combination $\mathbf{u} - \mathbf{v}$.

$$U-V = \begin{bmatrix} 1\\2 \end{bmatrix} - \begin{bmatrix} 2\\-1 \end{bmatrix} = \begin{bmatrix} 1-2\\2+1 \end{bmatrix} = \begin{bmatrix} -1\\3 \end{bmatrix}$$

c. Find two scalars
$$c$$
 and d that satisfy $c\mathbf{u} + d\mathbf{v} = \mathbf{w}$.
$$c\mathbf{u} + d\mathbf{v} = c \begin{bmatrix} 1 \\ 2 \end{bmatrix} + d \begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} c + 2d \\ 2c - d \end{bmatrix} = \begin{bmatrix} 1 \\ 7 \end{bmatrix} = \mathbf{w} \Rightarrow \begin{bmatrix} 2c - d = 7 \\ -2c + 4d = 2 \\ -5d = 5 \\ d = -1 \end{bmatrix} \Rightarrow \begin{bmatrix} d = -1 \\ c = 3 \end{bmatrix}$$

d. Describe geometrically (line, plane etc.) all linear combinations of \mathbf{u} and \mathbf{v} .

Cu + dv C,
$$d \in \mathbb{R}$$
 represents all the points in a plane.
To show this, assume we would like to get the point $\begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$:
Cu + dv = $\begin{bmatrix} c+2d \\ 2c-d \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \Rightarrow -5d = b_2-2b_1$, $d = \frac{2b_1-b_2}{5}$, $c = \frac{b_1+2b_2}{5}$

S2. {10 pts} Suppose $\mathbf{u} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$, $\mathbf{v} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$, and $\mathbf{w} = \begin{bmatrix} 0 \\ 3 \end{bmatrix}$.

a. Draw vectors **u**, **v**, and **w** on a plane where each axis represents one component of the vectors.



b. Find two scalars c and d that satisfy $c\mathbf{u} + d\mathbf{v} = \mathbf{w}$. $c\mathbf{u} + d\mathbf{v} = c \begin{bmatrix} 2 \\ 1 \end{bmatrix} + d \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2c - d \\ c + d \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \end{bmatrix} - \frac{(2c - d) \times 1/2 = 0 \times 1/2}{3d/2 = 3}$ d = 2, c = 1

c. Draw $\mathbf{u} + 2\mathbf{v}$ on the same plane you drew on part **a**. Show that this linear combination of \mathbf{u} and \mathbf{v} is equal to \mathbf{w} .

$$u+2v = \begin{bmatrix} 2\\1 \end{bmatrix} + 2\begin{bmatrix} -1\\1 \end{bmatrix} = \begin{bmatrix} 2\\1 \end{bmatrix} + \begin{bmatrix} -2\\2 \end{bmatrix}$$
$$= \begin{bmatrix} 0\\3 \end{bmatrix} = w$$

S3. {20 pts} Suppose
$$\mathbf{u} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$
, $\mathbf{v} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$, and $\mathbf{w} = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$.

a. Find the dot product of vectors \mathbf{u} and \mathbf{v} , $\mathbf{u} \cdot \mathbf{v}$.

b. Are vectors **u** and **v** perpendicular? What is the angle between them?

c. Find the dot product of vectors \mathbf{v} and \mathbf{w} , $\mathbf{v} \cdot \mathbf{w}$.

$$V.w = V_1 w_1 + V_2 w_2 = 1 \times 2 + 2 \times 4 = 10$$

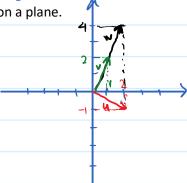
d. Using the cosine formula, find the angle between vectors \mathbf{v} and \mathbf{w} .

$$as\theta = \frac{|V.W|}{|V|| |W||} = \frac{10}{\int_{1^2+2^2}^{1^2+2^2}} = \frac{10}{\int_{100}^{100}} = 1 = 0$$

e. Find scalar c that satisfies $c\mathbf{v} = \mathbf{w}$.

$$cv = c\begin{bmatrix} 1\\2 \end{bmatrix} = \begin{bmatrix} 2\\2c \end{bmatrix} = \begin{bmatrix} 2\\4 \end{bmatrix} \Rightarrow c = 2$$

f. Draw vectors **u**, **v** and **w** on a plane.



S4. {15 pts} Suppose
$$\mathbf{A} = \begin{bmatrix} -1 & 2 \\ 0 & 1 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$.

a. Describe the columns and rows of A.

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Column
$$1 = \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$
 row $1 = \begin{bmatrix} -1 & 2 \end{bmatrix}$
 $1 = \begin{bmatrix} -1 & 2 \end{bmatrix}$

b. Find vector $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ that satisfies $\mathbf{A}\mathbf{x} = \mathbf{b}$.

$$A \times = \begin{bmatrix} -1 & 2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \end{bmatrix} = \begin{bmatrix} -\alpha_1 + 2\alpha_2 \\ \alpha_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \Rightarrow \begin{array}{l} \alpha_2 = 2 \\ \alpha_1 = 3 \end{array} \times = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

c. Write down the system of equations that the matrix form $\mathbf{A}\mathbf{x} = \mathbf{b}$ represents.

$$A \times = b \Rightarrow \begin{bmatrix} -1 & 2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \end{bmatrix} = \begin{bmatrix} (x_1 + 2x_2) \\ (x_2) \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \Rightarrow Eqn \ 2 : \alpha_2 = 2$$

S5. {25 pts} Suppose
$$\mathbf{E} = \begin{bmatrix} 0 & 1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$
, $\mathbf{P} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$, $\mathbf{A} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$, $\mathbf{x} = \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}$, and $\mathbf{y} = \begin{bmatrix} 1 & 1 & 0 \end{bmatrix}$.

$$yA = \begin{bmatrix} 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = \begin{bmatrix} 5 & 7 & 9 \end{bmatrix}$$
 (Sum of row1 and row2)

b. Compute Ax. Describe in words what the result is in terms of columns of A.
$$A \times = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} = 0 \begin{bmatrix} 4 \\ 4 \end{bmatrix} + 1 \begin{bmatrix} 5 \\ 8 \end{bmatrix} + 2 \begin{bmatrix} 6 \\ 9 \end{bmatrix} = 17 \begin{bmatrix} 2 \times \text{column3} + \text{column 2} \end{bmatrix}$$

c. Compute EA. Describe in words what this operation does to rows of A.

$$EA = \begin{bmatrix} 0 & 1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = \begin{bmatrix} 4 & 5 & 6 \\ 3 & 3 & 3 \\ 7 & 8 & 9 \end{bmatrix}$$
Changed row1 from row2, put result in row2.

e. Compute AP. Describe in words what this operation does to columns of A. Is the result the same as the

result in part d?
$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$
 $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix}$ = $\begin{bmatrix} 1 & 3 & 2 \\ 4 & 6 & 5 \\ 7 & 9 & 8 \end{bmatrix}$ (Permuted the columns).

S6. {20 pts} Suppose
$$\mathbf{A} = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 5 & 4 \\ 1 & 5 & 3 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$.

a. Using elimination, convert matrix $\mathbf{A} = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 5 & 4 \\ 1 & 5 & 3 \end{bmatrix}$ to upper triangular matrix $\mathbf{U} = \begin{bmatrix} ? & ? & ? \\ 0 & ? & ? \\ 0 & 0 & ? \\ 1 & 5 & 3 \end{bmatrix}$

$$\begin{bmatrix} 1 & 2 & 1 \\ 2 & 5 & 4 \\ 1 & 5 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 2 & 5 & 4 \\ 1 & 5 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 2 & 5 & 4 \\ 1 & 5 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 2 & 5 & 4 \\ 1 & 5 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 3 & 2 \end{bmatrix}$$

$$E_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -3 & 1 \end{bmatrix} \qquad \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -4 \end{bmatrix} \qquad E_{32} = E_{31} = U$$

$$\longrightarrow U$$

b. Find vector $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ such that $A\mathbf{x} = \mathbf{b}$.

We will perform the same elimination steps; this time on augmented matrine [A b]. This performs the same operations on the right hand side of equations.

$$\begin{bmatrix}
1 & 2 & 1 & 0 \\
2 & 5 & 4 & 1
\end{bmatrix}
\xrightarrow{E_{21}}
\begin{bmatrix}
1 & 2 & 1 & 0 \\
0 & 1 & 2 & 1
\end{bmatrix}
\xrightarrow{E_{31}}
\begin{bmatrix}
1 & 2 & 1 & 0 \\
0 & 1 & 2 & 1
\end{bmatrix}
\xrightarrow{E_{31}}
\begin{bmatrix}
0 & 1 & 2 & 1 & 0 \\
0 & 3 & 2 & -1
\end{bmatrix}
\xrightarrow{E_{31}}$$

$$\begin{bmatrix}
1 & 2 & 1 & 0 \\
0 & 1 & 2 & 1
\end{bmatrix}
\xrightarrow{E_{31}}
\begin{bmatrix}
0 & 1 & 2 & 1 & 0 \\
0 & 3 & 2 & -1
\end{bmatrix}
\xrightarrow{E_{31}}$$

$$\Rightarrow \times = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$