

Assignment #4 solutions.

①

a) $\text{rank}(A) = 2$. First 2 rows are LI and third row is their sum.

b)

$C(A)$: dimension = 2 (same as $\text{rank}(A)$).

Basis: $\{\text{col } 1, \text{col } 2\}$

$N(A)$: dimension = $5 - 2$ ($n - r$) = 3. To find a basis for $N(A)$, we will find the special solutions.

$$\begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 1 & 2 & 3 & 4 \\ 1 & 3 & 5 & 7 & 9 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 3 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} \textcircled{1} & 2 & 3 & 4 & 5 \\ 0 & \textcircled{1} & 2 & 3 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

1 1 1
free.

$$s_1 = \begin{bmatrix} x_1 \\ x_2 \\ 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{aligned} x_1 + 2x_2 + 3 &= 0 \\ x_2 + 2 &= 0 \end{aligned} \Rightarrow s_1 = \begin{bmatrix} -1 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

$$s_2 = \begin{bmatrix} x_1 \\ x_2 \\ 0 \\ 1 \\ 0 \end{bmatrix} \Rightarrow \begin{aligned} x_1 + 2x_2 + 4 &= 0 \\ x_2 + 3 &= 0 \end{aligned} \Rightarrow s_2 = \begin{bmatrix} -2 \\ -3 \\ 0 \\ 1 \\ 0 \end{bmatrix}$$

$$s_3 = \begin{bmatrix} x_1 \\ x_2 \\ 0 \\ 0 \\ 1 \end{bmatrix} \Rightarrow \begin{aligned} x_1 + 2x_2 + 5 &= 0 \\ x_2 + 4 &= 0 \end{aligned} \Rightarrow -s_3 = \begin{bmatrix} 3 \\ -4 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

Basis for $N(A)$: $\left\{ \begin{bmatrix} 1 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ -3 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ -4 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$

$C(A^T)$: row 1 and row 2 forms a basis for row space.

Dimension = 2 (same as $\text{rank}(A)$)

$N(A^T)$: Dimension = 1. ($m - r = 3 - 2 = 1$).

Basis for $N(A^T)$: $\left\{ \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix} \right\}$

c) $\dim(N(A)) + \dim(C(A)) = 1 + 2 = 3 = \# \text{ rows.}$

$\dim(N(A)) + \dim(C(A^T)) = 3 + 2 = 5 = \# \text{ columns.}$

②

a) $\text{rank}(A) = 2$: First two rows are LI. The rest is linearly dependent on the first two rows.

b) $(b-n)\text{col } 1 + (r-b)\text{col } 2 + (n-r)\text{col } 3 =$

$$\begin{bmatrix} (b-n)r \\ (b-n)p \\ 0 \\ 0 \\ 0 \\ 0 \\ (b-n)p \\ (b-n)r \end{bmatrix} + \begin{bmatrix} (r-b)n \\ (r-b)p \\ 0 \\ 0 \\ 0 \\ 0 \\ (r-b)p \\ (r-b)n \end{bmatrix} + \begin{bmatrix} (n-r)b \\ (n-r)p \\ 0 \\ 0 \\ 0 \\ 0 \\ (n-r)p \\ (n-r)b \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

c) Using a formula similar to part b;

$$(k-b)(\text{col } 2) + (n-k)(\text{col } 3) + (b-n)(\text{col } 5) = 0.$$

③

a) If $y \in N(A^T)$, then $A^T y = 0$.

$$y^T(Ax) = (y^T A)x = (A^T y)^T x = 0^T x = 0$$

b) If $x \in R(A)$, then $Ax = 0$.

$$x^T(A^T y) = (x^T A^T)y = (Ax)^T y = 0^T y = 0.$$

④ a) $A^T A = 5$ and $A^T b = 300$

$$A^T A \hat{x} = A^T b$$

$$5 \hat{x} = 300 \Rightarrow \hat{x} = 60.$$

60 is the average of b_i 's since $A^T b$ is their sum, and we divide the sum by the # of readings $A^T A$.

b) $e = b - A \cdot 60 = \begin{bmatrix} 59 \\ 62 \\ 58 \\ 60 \\ 61 \end{bmatrix} - \begin{bmatrix} 60 \\ 60 \\ 60 \\ 60 \\ 60 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ -2 \\ 0 \\ 1 \end{bmatrix}$

d) $\hat{x}_n = \frac{(n-1)\hat{x}_{n-1} + b_n}{n}$

thus:

$$\hat{x}_6 = \frac{5 \times 60 + 61}{6} = 60.167$$

c) $e^T(A\hat{x}) = [-1 \ 2 \ -2 \ 0 \ 1] \begin{bmatrix} 60 \\ 60 \\ 60 \\ 60 \\ 60 \end{bmatrix} = 0.$