DS5020 - Introduction to Linear Algebra and Probability for Data Science Fall 2018

Assignment 1

Solutions should be submitted in a paper form by the due date

1. {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 $3\mathbf{u} + 2\mathbf{v}$.
- **b.** Find the linear combination $\mathbf{u} \mathbf{v}$.
- **c.** Find two scalars c and d that satisfy $c\mathbf{u} + d\mathbf{v} = \mathbf{w}$.
- **d.** Describe geometrically (line, plane etc.) all linear combinations of **u** and **v**.

2. {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 \mathbf{u} , \mathbf{v} , and \mathbf{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.** 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} .

3. {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} , $\mathbf{v} \cdot \mathbf{w}$.
- **d.** Using the cosine formula, find the angle between vectors **v** and **w**.
- **e.** Find scalar c that satisfies $c\mathbf{v} = \mathbf{w}$.
- **f.** Draw vectors **u**, **v** and **w** on a plane.

4. {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.
- **b.** Find vector $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ that satisfies $\mathbf{A}\mathbf{x} = \mathbf{b}$.
- **c.** Write down the system of equations that the matrix form $\mathbf{A}\mathbf{x} = \mathbf{b}$ represents.

5. {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 $\mathbf{y} = \begin{bmatrix} 1 & 1 & 0 \end{bmatrix}$.

- a. Compute yA. Describe in words what the result is in terms of rows of A.
- **b.** Compute **Ax**. Describe in words what the result is in terms of columns of **A**.
- c. Compute EA. Describe in words what this operation does to rows of A.
- **d.** Compute **PA**. Describe in words what this operation does to rows of **A**.
- **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**?

6. {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 $\mathbf{U} = \begin{bmatrix} ? & ? & ? \\ 0 & ? & ? \\ 0 & 0 & ? \end{bmatrix}$.
- **b.** Find vector $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ such that $\mathbf{A}\mathbf{x} = \mathbf{b}$.