

MAST30025: Linear Statistical Models

Week 2 Lab

1. Show that $X^T X$ is a symmetric matrix.

Solution:

$$(X^T X)^T = X^T (X^T)^T = X^T X.$$

2. (a) Let

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

be a nonsingular 2×2 matrix. Show by direct multiplication that

$$A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

Solution:

$$\frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \frac{1}{ad - bc} \begin{bmatrix} da - bc & db - bd \\ -ca + ac & -cb + ad \end{bmatrix} = I.$$

- (b) Find the inverse of

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

Solution: From above, the inverse is

$$-\frac{1}{10} \begin{bmatrix} -3 & -4 \\ -1 & 2 \end{bmatrix}.$$

3. Is

$$X = \begin{bmatrix} 1 & 1 & -1 & -1 \\ 1 & -1 & 1 & -1 \\ 1 & -1 & -1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}$$

orthogonal? If not, what value of c makes the matrix cX orthogonal?

Solution: The matrix is not orthogonal, as its columns do not form an orthonormal set (e.g. the first column has norm > 1). However they do form an *orthogonal* set, so we can just normalise each vector to produce an orthogonal matrix. This gives $c = \frac{1}{2}$.

4. (a) Find the eigenvalues, and an associated eigenvector for each eigenvalue, of the matrix

$$A = \begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix}.$$

Solution: The characteristic equation is

$$\det(A - \lambda I) = (2 - \lambda)^2 - 4 = -4\lambda + \lambda^2 = \lambda(\lambda - 4) = 0,$$

so the eigenvalues are 0 and 4.

For $\lambda = 4$, we solve

$$\begin{bmatrix} -2 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

One such solution is

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

For $\lambda = 0$, we solve

$$\begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

One such solution is

$$\begin{bmatrix} 1 \\ -1 \end{bmatrix}.$$

- (b) Find an orthogonal matrix P such that $P^T A P$ is diagonal.

Solution:

$$P = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}.$$

- (c) Write down $P^T A P$ for the P given in part (b).

Solution:

$$P^T A P = \begin{bmatrix} 4 & 0 \\ 0 & 0 \end{bmatrix}.$$

5. Let

$$A = \begin{bmatrix} 1 & 4 & 3 \\ -2 & 0 & 2 \\ 4 & 4 & 0 \end{bmatrix}.$$

- (a) Write down the trace of A .

Solution: $\text{tr}(A) = 1$.

- (b) Are the columns of A linearly independent? Justify your answer.

Solution: The columns of A are not linearly independent: the second column is the sum of the first and third.

- (c) Find the rank of A .

Solution: The first and third columns of A are not multiples of each other, so $r(A) = 2$.

6. Show that if X is of full rank, then

$$I - X(X^T X)^{-1} X^T$$

is an idempotent matrix.

Solution: In general, if A is idempotent then so is $I - A$, since

$$(I - A)(I - A) = I - A - A + A^2 = I - A - A + A = I - A.$$

To see that $A = X(X^T X)^{-1} X^T$ is idempotent we just multiply it by itself:

$$[X(X^T X)^{-1} X^T][X(X^T X)^{-1} X^T] = X(X^T X)^{-1} (X^T X) (X^T X)^{-1} X^T = X(X^T X)^{-1} X^T.$$

7. Prove that a (real) symmetric matrix A is positive semidefinite if and only if all of its eigenvalues are non-negative, and positive definite if and only if all of its eigenvalues are strictly positive.

Solution: First note that since A is symmetric we can find an orthogonal P such that $P^T A P = \Lambda$, where Λ is a diagonal matrix formed from the eigenvalues.

(\Leftarrow) Let $\lambda_1, \dots, \lambda_n \geq 0$ be the eigenvalues of A . For any \mathbf{x} we have, for $\mathbf{z} = P^T \mathbf{x} = (z_1, \dots, z_n)^T$,

$$\mathbf{x}^T A \mathbf{x} = \mathbf{x}^T P \Lambda P^T \mathbf{x} = \mathbf{z}^T \Lambda \mathbf{z} = \sum_{i=1}^n z_i^2 \lambda_i \geq 0.$$

Thus A is positive semidefinite as required.

(\Rightarrow) Suppose that A is positive semidefinite. Let \mathbf{x}_i be its normalised i -th eigenvector, then

$$0 \leq \mathbf{x}_i^T A \mathbf{x}_i = \lambda_i \mathbf{x}_i^T \mathbf{x}_i = \lambda_i.$$

So the eigenvalues of A are non-negative as required.

8. (Not examinable) Prove that for any matrix A

$$r(A) = r(A^T) = r(A^T A).$$

You may use the fact that pre- or post-multiplying by a non-singular matrix does not change the rank.

Solution: Suppose that A is of dimension $m \times n$ and $r(A) = k$. Then the column space of A has dimension k ; let $\mathbf{c}_1, \dots, \mathbf{c}_k$ be a basis for this column space. Let $C = [\mathbf{c}_1 | \dots | \mathbf{c}_k]$. Now every column of A can be expressed as a linear combination of columns of C ; this means that there is a $k \times n$ matrix R such that $A = CR$.

But now each row of A is expressed as a linear combination of the k rows of R ; hence the row space of A has dimension at most k . In other words, $r(A^T) \leq r(A)$. As we can apply this argument equally to A^T , we have $r(A^T) = r(A)$.

For the second part of the problem, we first note that

$$A\mathbf{x} = \mathbf{0} \text{ if and only if } A^T A\mathbf{x} = \mathbf{0}.$$

The only if part is obvious. For the if part we have

$$A^T A\mathbf{x} = \mathbf{0} \Rightarrow \mathbf{x}^T A^T A\mathbf{x} = \mathbf{0} \Rightarrow \|A\mathbf{x}\|^2 = \mathbf{0} \Rightarrow A\mathbf{x} = \mathbf{0}.$$

Let $B = [\mathbf{b}_1 | \dots | \mathbf{b}_n]$, then $B\mathbf{x} = \mathbf{0}$ is equivalent to $x_1 \mathbf{b}_1 + \dots + x_n \mathbf{b}_n = \mathbf{0}$. So since $A\mathbf{x} = \mathbf{0}$ if and only if $A^T A\mathbf{x} = \mathbf{0}$, we see that a linear combination of the columns of A is zero precisely when the same linear combination of columns of $A^T A$ is zero. Thus they have the same number of linearly independent columns and so by definition $r(A^T A) = r(A)$.

R exercises

The following are taken from Chapter 2 of spuRs (Introduction to Scientific Programming and Simulation Using R).

1. Give R assignment statements that set the variable z to

- (a) x^{a^b}
- (b) $(x^a)^b$
- (c) $3x^3 + 2x^2 + 6x + 1$ (try to minimise the number of operations required)
- (d) the second-to-last digit of x before the decimal point (hint: use `floor(x)` and/or `%%`)
- (e) $z + 1$

Solution:

```
> x <- 123
> a <- 1.1
> b <- 1.2
> # a
> (z <- x^(a^b))
```

```
[1] 220.3624
```

```
> (z <- x^a^b)
```

```
[1] 220.3624
```

```
> # b
> (z <- (x^a)^b)
```

```
[1] 573.6867
```

```

> # c
> (z <- 3*x^3 + 2*x^2 + 6*x + 1) #8 operations

[1] 5613598

> (z <- (3*x + 2)*(x^2 + 2) - 3) #6 operations

[1] 5613598

> (z <- sum((x^(3:0))*c(3, 2, 6, 1))) #vectorised

[1] 5613598

> # d
> y <- abs(x)
> (z <- (y %% 100 - y %% 10)/10)

[1] 2

> (z <- floor(y/10 - floor(y/100)*10))

[1] 2

> (z <- floor(y/10) %% 10)

[1] 2

> # e
> (z <- z + 1)

[1] 3

```

2. Give R expressions that return the following matrices and vectors

(a) (1, 2, 3, 4, 5, 6, 7, 8, 7, 6, 5, 4, 3, 2, 1)

(b) (1, 2, 2, 3, 3, 3, 4, 4, 4, 4, 5, 5, 5, 5, 5)

(c) $\begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$

(d) $\begin{pmatrix} 0 & 2 & 3 \\ 0 & 5 & 0 \\ 7 & 0 & 0 \end{pmatrix}$

Solution:

```

> # a
> c(1:8, 7:1)

[1] 1 2 3 4 5 6 7 8 7 6 5 4 3 2 1

> # b
> rep(1:5, 1:5)

[1] 1 2 2 3 3 3 4 4 4 4 5 5 5 5 5

> # c
> matrix(1, 3, 3) - diag(3)

      [,1] [,2] [,3]
[1,]    0    1    1
[2,]    1    0    1
[3,]    1    1    0

```

```

> # d
> matrix(c(0,0,7, 2,5,0, 3,0,0), 3, 3)

      [,1] [,2] [,3]
[1,]    0    2    3
[2,]    0    5    0
[3,]    7    0    0

> A <- matrix(0,3,3)
> A[cbind(c(1,1,2,3),c(2,3,2,1))] <- c(2,3,5,7)
> A

      [,1] [,2] [,3]
[1,]    0    2    3
[2,]    0    5    0
[3,]    7    0    0

```

3. Suppose `vec` is a strictly positive vector of length 2. Interpreting `vec` as the coordinates of a point in \mathbb{R}^2 , use R to express it in polar coordinates. You will need (at least one of) the inverse trigonometric functions: `acos(x)`, `asin(x)`, and `atan(x)`.

Solution:

```

> # assuming x > 0
> vec <- c(sqrt(3), 1)
> x <- vec[1]
> y <- vec[2]
> (R <- sqrt(x^2 + y^2))           # radial distance

[1] 2

> (theta.rad <- atan(y/x))         # angle in radians

[1] 0.5235988

> (theta.deg <- theta.rad*180/pi)  # angle in degrees

[1] 30

> # in general
> vec <- c(sqrt(3), 1)
> x <- vec[1]
> y <- vec[2]
> (R <- sqrt(x^2 + y^2))

[1] 2

> if (x > 0) {
+   (theta.rad <- atan(y/x))
+ } else {
+   (theta.rad <- atan(y/x) + pi)
+ }

[1] 0.5235988

> (theta.deg <- theta.rad*180/pi)

[1] 30

```

4. Use R to produce a vector containing all integers from 1 to 100 that are not divisible by 2, 3, or 7.

Solution:

```

> x <- 1:100
> idx <- (x %% 2 != 0) & (x %% 3 != 0) & (x %% 7 != 0)
> x[idx]

[1] 1 5 11 13 17 19 23 25 29 31 37 41 43 47 53 55 59 61 65 67 71 73 79 83 85
[26] 89 95 97

```

5. Suppose that `queue <- c("Steve", "Russell", "Alison", "Liam")` and that `queue` represents a supermarket queue with Steve first in line. Using R expressions update the supermarket queue as successively:

- (a) Barry arrives;
- (b) Steve is served;
- (c) Pam talks her way to the front with one item;
- (d) Barry gets impatient and leaves;
- (e) Alison gets impatient and leaves.

For the last case you should not assume that you know where in the queue Alison is standing.

Finally, using the function `which(x)`, find the position of Russell in the queue.

Note that when assigning a text string to a variable, it needs to be in quotes.

Solution:

```

> (queue <- c("S", "R", "A", "L"))

[1] "S" "R" "A" "L"

> # a
> (queue <- c(queue, "B"))

[1] "S" "R" "A" "L" "B"

> # b
> (queue <- queue[-1])

[1] "R" "A" "L" "B"

> # c
> (queue <- c("P", queue))

[1] "P" "R" "A" "L" "B"

> # d
> (queue <- queue[-length(queue)])

[1] "P" "R" "A" "L"

> # e
> (queue <- queue[queue != "A"])

[1] "P" "R" "L"

> which(queue == "R")

[1] 2

```

6. Which of the following assignments will be successful? What will the vectors `x`, `y`, and `z` look like at each stage?

```
rm(list = ls())
x <- 1
x[3] <- 3
y <- c()
y[2] <- 2
y[3] <- y[1]
y[2] <- y[4]
z[1] <- 0
```

7. Build a 10×10 identity matrix. Then make all the non-zero elements 5. Do this latter step in at least two different ways.

Solution:

```
> Id <- diag(10)
> Id <- 5*Id # one way, using the fact that Id is the identity
> Id[Id != 0] <- 5 # another way, using vector indexing of a matrix
```