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## Calculus and Linear Algebra for Graduate Students MDE-MET-01

Assignment Sheet 4. Released: November 4, 2024

Due: November 14, 2024

1. [5 points] An  $n \times n$  matrix is invertible, if and only if it has rank  $n$ . Explain why this is true.
2. [5 points] If an  $m \times n$  matrix has rank  $r$ , then it has an  $r \times r$  submatrix  $S$  that is invertible. Remove  $m - r$  rows and  $n - r$  columns to find an invertible submatrix inside  $A$ ,  $B$  and  $C$ .

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 2 & 4 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \end{pmatrix}, \quad C = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

3. [5+5 points] Find the inverses of the given matrices, if they exist.

$$A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & -1 \\ 1 & 2 & 3 \end{pmatrix}.$$

4. [5 points] Find the orthogonal projection of the vector  $\mathbf{b}$  onto the line through  $\mathbf{a}$  where

$$\mathbf{b} = \begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix} \quad \text{and} \quad \mathbf{a} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}.$$

5. [5 points] Project  $\mathbf{b} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$  onto the lines through  $\mathbf{a}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$  and  $\mathbf{a}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ . Draw the projections  $\mathbf{p}_1$  and  $\mathbf{p}_2$  and add  $\mathbf{p}_1 + \mathbf{p}_2$ . Observe that the projections do not add to  $\mathbf{b}$ , because  $\mathbf{a}_1$  and  $\mathbf{a}_2$  are not orthogonal.

6. [5 points] Find the vector  $\mathbf{x}$  that is the reflection of the vector  $\mathbf{y}$  about the line through  $\mathbf{a}$ .

$$\mathbf{y} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \text{and} \quad \mathbf{a} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}.$$

7. [5 points] Check that the vectors

$$\mathbf{a}_1 = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix} \quad \text{and} \quad \mathbf{a}_2 = \begin{pmatrix} -1 \\ -2 \\ -5 \end{pmatrix}$$

are orthogonal and then find the projection of the vector  $\mathbf{x} = (2, 2, 2)^T$  onto the plane spanned by  $\mathbf{a}_1$  and  $\mathbf{a}_2$ . Is it important for your method that  $\mathbf{a}_1$  and  $\mathbf{a}_2$  are orthogonal?

8. [5 + 5 points]

(a) Gram-Schmidt: Find orthonormal vectors  $\mathbf{q}_1$  and  $\mathbf{q}_2$  in the plane spanned by

$$\mathbf{a} = \begin{pmatrix} 1 \\ 3 \\ 4 \\ 5 \\ 7 \end{pmatrix} \quad \text{and} \quad \mathbf{b} = \begin{pmatrix} -6 \\ 6 \\ 8 \\ 0 \\ 8 \end{pmatrix}.$$

(b) Which vector in this plane is closest to  $\begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$ ?