# Fall 2016 CIS 515

# Fundamentals of Linear Algebra and Optimization Jean Gallier

## Homework 3

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#### Problem B1 (20 pts).

Let us prove this first for two subspaces.  $E = U_1 \oplus U_2$  if and only if

(1) 
$$E = U_1 + U_2$$

and

(2)  $U_1 \cap U_2 = 0$ 

.

For (1), every vector  $e \in E$  can be uniquely written as  $e = u_{11} + u_{21}$  with  $u_{11} \in U_1$  and  $u_{21} \in U_2$ .

For (2), let  $e \in U_1 \cap U_2$ . Since  $e \in U_1$  and  $e \in U_2$ , then we can write,

- (1) e = e + 0 where  $e \in U_1$  and  $0 \in U_2$  and
- (2) e = 0 + 0 where  $0 \in U_1$  and  $e \in U_2$ .

But  $e = u_{11} + u_{21}$  is unique, so e = 0. Since  $E = U_1 + U_P$ , we will check uniqueness. Suppose  $e = u_{11} + u_{21}$  and  $e = u_{12} + u_{22}$  where  $u_{11}, u_{12} \in U_1$  and  $u_{21}, u_{22} \in U_2$ . Then  $u_{11} + u_{21} = u_{12} + u_{22}$ , so  $u_{11} - u_{12} = u_{22} - u_{21}$ . Let x be a vector such that  $x = u_{11} - u_{12} = u_{22} - u_{21}$ . Then  $x \in U_1$  and  $x \in U_2$ , and  $u_{11} = u_{12}$  and  $u_{22} = u_{21}$ , so  $x \in U_1 \cap U_2 = (0)$ .

Now by induction we can extend our logic for any number of  $p \geq 2$  subspaces of some vector space E.

# Problem B2 (50 pts).

(1)

By definition an involution is a function f that is its own inverse.

 $f: E \to E$  is in an involution when  $\forall x \in E: f(f(x)) = x$ . Since  $f^{-1} = f$ , we just have to check that f(f(x)) = x for all x in the domain of f.

Let us find the inverse of f(x) = b - x where b is any real number. Let,

$$f(x) = a - x$$
$$y = a - x$$
$$f^{-1} = a - y$$
$$x = a - y$$
$$y = a - x$$

so  $f(x) = f^{-1}(x)$ . So it's an inverse of itself.

(2)

Let  $u_1 = \frac{u + f(u)}{2}$  and  $u_{-1} = \frac{u - f(u)}{2}$ .

Next, we can find that we have something in both the spaces.  $f(u_1) = f(\frac{u+f(u)}{2}) = \frac{f(u)+f(f(u))}{2} = \frac{f(u)+u}{2} = u_1$  $f(u_{-1}) = f(\frac{u-f(u)}{2}) = \frac{f(u)-f(f(u))}{2} = \frac{f(u)-u}{2} = u_{-1}$ .

Next we need to look at uniqueness. Let  $v_1 \in E_1$  and  $\in E_{-1}$ .

$$f(v_1) = v_1$$
  
$$f(v_1) = -v_1$$

 $v_1 = -v_1$  can only have this if  $v_1 = -v_1 = 0$ .

(3) Let the basis of E be  $(\xi_i), i = 1, 2, \dots, n$ , where  $\xi_i = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1_i \\ 0 \\ \vdots \\ 0 \end{pmatrix}$ . Define

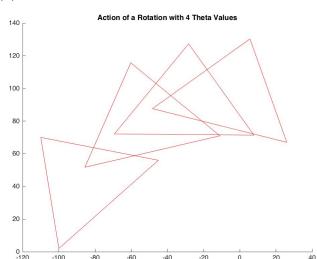
 $f(\xi_i) = \begin{cases} \xi_i \ i = 1, 2, \cdots, k \\ -\xi_i \ i = k+1, k+2, \cdots, n \end{cases}$ . Then  $\forall u \in E$ , we can write as  $u = \sum_i \lambda_i \xi_i$  and

$$f(u) = \begin{pmatrix} \xi_1 \\ \xi_2 \\ \vdots \\ \xi_k \\ -\xi_{k+1} \\ -\xi_{k+2} \\ \vdots \\ -\xi_n \end{pmatrix} = I_{k,n-k} \cdot u. \text{ And } (f \circ f)(u) = I_{k,n-k} I_{k,n-k} I_{k,n-k} u = Iu = u. \text{ Thus } f \text{ is an } involution$$

Geometric interpretation of the action of f is that f(u) is the reflection of u across some axises. When k = n - 1, we can easily find that f(u) differs from u only in the last entry  $f(u)_i = -u_i$ , so it is the reflection across the  $n^{th}$  axis.

### Problem B3 (50 pts).

(1)



(2) 
$$\begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \cdot \begin{pmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{pmatrix}$$

$$= \begin{pmatrix} \cos(1) & -\sin(1) \\ \sin(1) & \cos(1) \end{pmatrix} \cdot \begin{pmatrix} \cos(-1) & -\sin(-1) \\ \sin(-1) & \cos(-1) \end{pmatrix}$$

$$= \begin{pmatrix} (\cos \theta \cdot \cos(-\theta)) \cdot (-\sin \theta \sin(-\theta)) & -\cos(\theta)0 \\ \sin(\theta)\cos(-\theta) + \cos \theta \sin(-\theta) & 1\cos(1) \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

(3) Because  $\cos(\alpha + \beta) = \cos \alpha \cos \beta - \sin \alpha \sin \beta, \sin(\alpha + \beta) = \sin \alpha \cos \beta + \cos \alpha \sin \beta,$ 

we have

$$R_{\alpha} \circ R_{\beta} = \begin{pmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{pmatrix} \cdot \begin{pmatrix} \cos \beta & -\sin \beta \\ \sin \beta & \cos \beta \end{pmatrix}$$
$$= R_{\beta} \circ R_{\alpha} = R_{\alpha+\beta}$$

We can get

$$1.(R_{\alpha} \circ R_{\beta}) \circ R_{\gamma} = R_{\alpha+\beta+\gamma} = R_{\alpha} \circ (R_{\beta} \circ R_{\gamma})$$

$$2.R_{\alpha} \circ I = I \circ R_{\alpha} = R_{\alpha}$$

$$3.R_{\alpha} \circ R_{-\alpha} = I$$

$$4.R_{\alpha} \circ R_{\beta} = R_{\alpha+\beta} = R_{\beta} \circ R_{\alpha}$$

So rotations in the plane form a commutative group.

### Problem B4 (110 pts).

(1) We can write 
$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = R_{\theta,(a_1,a_2)} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$
 as:

$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} + \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$$

Then,

$$c_1 = \cos\theta c_1 - \sin\theta c_2 + a_1 \tag{1}$$

$$c_2 = \sin\theta c_1 + \cos\theta c_2 + a_2 \tag{2}$$

Using the result for  $(c_1, c_2)$  as given in the problem and by substituting, we will check if the equations are true for when  $\theta \neq k2\pi$ .

For  $c_1$ , we are given that

$$c_1 = \frac{1}{2\sin\frac{\theta}{2}}(\cos(\frac{\pi - \theta}{2})a_1) - \sin(\frac{\pi - \theta}{2})a_2)$$

$$\frac{1}{2}\frac{\cos(\frac{\pi-\theta}{2})}{\sin\frac{\theta}{2}}$$
 simplifies to  $\frac{1}{2}.$ 

$$\frac{-1}{2} \frac{\sin(\frac{2\pi-\theta}{2})}{\sin \frac{\theta}{2}}$$
 simplifies to  $\frac{1}{2} \cot \frac{\theta}{2}$ .

$$c_1 = \frac{1}{2}(a_1 - \cot\frac{\theta}{2}a_2)$$

Similarly, for  $c_2$ , it becomes

$$c_2 = \frac{1}{2}cot\frac{\theta}{2}a_1 + \frac{1}{2}a_2$$

Now by substitution into equation (1), we get:

$$\frac{1}{2}(a_1 - \cot\frac{\theta}{2}a_2)$$

$$= \cos\theta(\frac{1}{2}(a_1 - \cot\frac{\theta}{2}a_2)) - \sin\theta(\frac{1}{2}\cot\frac{\theta}{2}a_1 + \frac{1}{2}a_2) + a_1$$

$$= (\frac{\cos\theta}{2} - \frac{\sin\theta}{2}\cot\frac{\theta}{2} + 1)a_1 - \frac{1}{2}(\cos\theta\cot\frac{\theta}{2} + \sin\theta)a_2$$

Then,  $\cos\theta - \sin\theta \cot\frac{\theta}{2} = -1$  and  $\cos\theta \cot\frac{\theta}{2} + \sin\theta = \cot\frac{\theta}{2}$  so equation (1) on the right hand side simplifies to  $c_1 = \frac{1}{2}(a_1 - \cot\frac{\theta}{2}a_2)$  and matches the left hand side of equation (1).

For equation (2), we get:

$$\frac{1}{2}\cot\frac{\theta}{2}a_1 + \frac{1}{2}a_2$$

$$= \sin\theta \frac{1}{2}(a_1 - \cot\frac{\theta}{2}a_2) + \cos\theta(\frac{1}{2}\cot\frac{\theta}{2}a_1 + \frac{1}{2}a_2) + a_2$$

$$= (\frac{\sin\theta}{2} + (\frac{1}{2}\cos\theta\cot\frac{\theta}{2}))a_1 + ((\frac{-1}{2}\sin\theta\cot\frac{\theta}{2} + \frac{\cos\theta}{2} + 1)a_2$$

Thus, the right hand side of equation (2) simplifies and  $c_2 = \frac{1}{2}cot\frac{\theta}{2}a_1 + \frac{1}{2}a_2$ . It is then clear that the unique fixed point is  $(c_1, c_2)$  where  $\theta \neq k2\pi$  because  $\cot\frac{\theta}{2}$  is undefined for where  $\theta$  is a multiple of  $2\pi$ .

(2)

$$\begin{pmatrix} y_1' + c_1 \\ y_2' + c_2 \end{pmatrix} = \begin{pmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{pmatrix} \begin{pmatrix} x_1' + c_1 \\ x_2' + c_2 \end{pmatrix} + \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$$

$$y_1' + \frac{1}{2}(a_1 - \cot\frac{\theta}{2}a_2) = \cos\theta x_1' + \cos\theta(\frac{1}{2}(a_1 - \cot\frac{\theta}{2}a_2)) - \sin\theta x_2' - \sin\theta(\frac{1}{2}(\cot\frac{\theta}{2}a_1 + a_2)) + a_1(\frac{\theta}{2}a_1 + a_2) + a_2(\frac{\theta}{2}a_1 + a_2) + a_2(\frac{\theta}{2}a_2 + a_2) + a_2(\frac{\theta}{2}a_1 + a_2) + a_2(\frac{\theta}{2}a_2 + a_2) + a_2(\frac{\theta}{2}a_1 + a_2) + a_2(\frac{\theta}{2}a_2 + a_2) + a_$$

$$= \cos\theta x_1' - \sin\theta x_2' + (\frac{\cos\theta}{2} + 1 - (\frac{\sin\theta\cot\frac{\theta}{2}}{2}))a_1 - \frac{1}{2}(\cos\theta\cot\frac{\theta}{2} + \sin\theta)a_2$$

Using  $\cos\theta - \sin\theta \cot\frac{\theta}{2} = -1$  and  $\cos\theta \cot\frac{\theta}{2} + \sin\theta = \cot\frac{\theta}{2}$ , the  $\frac{1}{2}(a_1 - \cot\frac{\theta}{2}a_2)$  cancel out from both sides of the equation and then

$$y_1' = cos\theta x_1' - sin\theta x_2'$$

$$y_2' + c_2 = \sin\theta(x_1' + c_1) + \cos\theta(x_2' + c_2) + a_2$$

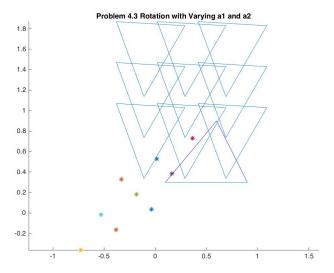
By substituting  $\frac{1}{2}\left(\cot\frac{\theta}{2}a_1+a_2\right)$  for  $c_2$  and  $\frac{1}{2}\left(-\cot\frac{\theta}{2}a_2+a_1\right)$  for  $c_1$ , we get

$$y_2' = \sin\theta x_1' + \cos\theta x_2'$$

Thus, the original affine map becomes

$$\begin{pmatrix} y_1' \\ y_2' \end{pmatrix} = R_\theta \begin{pmatrix} x_1' \\ x_2' \end{pmatrix}$$

(3) Use Matlab to show the action of the affine map  $R_{\theta,(a_1,a_2)}$  on a simple figure such as a triangle or a rectangle, for  $\theta = \pi/3$  and various values of  $(a_1,a_2)$ . Display the center  $(c_1,c_2)$  of the rotation.



What kind of transformations correspond to  $\theta = k2\pi$ , with  $k \in \mathbb{Z}$ ? The four centers of rotation in the figure are represented by \*.

When  $\theta = k2\pi$ , we have  $\cos\theta = 1$  and  $\sin\theta = 0$ , so  $y_1 = x_1 + a_1$  and  $y_2 = x_2 + a_2$  and this indicates the transformation is a translation.

(4)

 $R_{\theta,(a_1,a_2)}$ 

$$\begin{pmatrix} y_1 \\ y_2 \\ 1 \end{pmatrix} = \begin{pmatrix} \cos \theta & -\sin \theta & a_1 \\ \sin \theta & \cos \theta & a_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ 1 \end{pmatrix}$$

 $R_{-\theta,(b_1,b_2)}$ 

$$\begin{pmatrix} y_1 \\ y_2 \\ 1 \end{pmatrix} = \begin{pmatrix} \cos(-\theta) & -\sin(-\theta) & b_1 \\ \sin(-\theta) & \cos(-\theta) & b_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ 1 \end{pmatrix} = \begin{pmatrix} \cos(\theta) & \sin(\theta) & b_1 \\ -\sin(\theta) & \cos(\theta) & b_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ 1 \end{pmatrix}$$

$$R_{\theta,(a_1,a_2)} \cdot R_{-\theta,(b_1,b_2)} = \begin{pmatrix} \cos \theta & -\sin \theta & a_1 \\ \sin \theta & \cos \theta & a_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos(\theta) & \sin(\theta) & b_1 \\ -\sin(\theta) & \cos(\theta) & b_2 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} \cos^2 \theta + \sin^2 \theta & \cos \theta \sin \theta - \cos \theta \sin \theta & \cos \theta b_1 - \sin \theta b_2 + a_1 \\ \cos \theta \sin \theta - \cos \theta \sin \theta & \sin^2 \theta + \cos^2 \theta & \sin \theta b_1 + \cos \theta b_2 + a_2 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

So  $\cos \theta b_1 - \sin \theta b_2 + a_1 = 0$  and  $\sin \theta b_1 + \cos \theta b_2 + a_2 = 0$ .

Solve for 
$$b_1$$
,  

$$b_1 = \frac{-a_1 + \sin \theta b_2}{\cos \theta}$$

$$b_1 = \frac{-a_1}{\cos \theta} + \frac{\sin \theta b_2}{\cos \theta}$$

$$b_1 = -\sec \theta a_1 + \tan \theta b_2$$

Solve for 
$$b_2$$
,  

$$b_2 = \frac{-a_2 + \sin \theta b_1}{\cos \theta}$$

$$b_2 = \frac{-a_2}{\cos \theta} - \frac{\sin \theta b_1}{\cos \theta}$$

$$b_2 = \sec \theta a_2 - \tan \theta b_1$$

Now plug in  $b_2$  into  $b_1$ .  $b_1 = -\sec \theta a_1 + \tan \theta (\sec \theta a_2 - \tan \theta b_1)$   $b_1 = \sec \theta a_1 - \tan \theta \sec \theta a_2 - \tan^2 \theta b_1$   $(1 - \tan^2 \theta)b_1 = \sec \theta a_1 - \tan \theta \sec \theta a_2$   $b_1 = \frac{-\tan \theta}{\sec \theta} a_2 - \cos \theta a_1$   $b_1 = -\sin \theta a_2 - \cos \theta a_1$ 

Now plug  $b_1$  into  $b_2$  we get,  $b_2 = \sin \theta a_1 - \cos \theta a_1$ .

The final answer for 
$$b_1$$
 and  $b_2$  in terms of  $\theta$ ,  $a_1$ , and  $a_2$  is,

$$b_2 = \sin \theta a_1 - \cos \theta a_1$$

 $b_1 = -\sin\theta a_2 - \cos\theta a_1$ 

(5) iiiiiiii Updated upstream 
$$R_{\beta,(b_1,b_2)}$$
:

$$\begin{pmatrix} y_1 \\ y_2 \\ 1 \end{pmatrix} = \begin{pmatrix} \cos\beta & -\sin\beta & b_1 \\ \sin\beta & \cos\beta & b_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ 1 \end{pmatrix}$$

 $R_{\alpha,(a_1,a_2)}:$ 

$$\begin{pmatrix} y_1 \\ y_2 \\ 1 \end{pmatrix} = \begin{pmatrix} \cos\alpha & -\sin\alpha & a_1 \\ \sin\alpha & \cos\alpha & a_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ 1 \end{pmatrix}$$

$$R_{\beta,(b_1,b_2)} \circ R_{\alpha,(a_1,a_2)} \to$$

$$\begin{pmatrix} \cos\beta & -\sin\beta & b_1 \\ \sin\beta & \cos\beta & b_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos\alpha & -\sin\alpha & a_1 \\ \sin\alpha & \cos\alpha & a_2 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} \cos\beta\cos\alpha - \sin\beta\sin\alpha & -\cos\beta\sin\alpha - \sin\beta\cos\alpha & \cos\beta a_1 - \sin\beta a_2 + b_1 \\ \sin\beta\cos\alpha + \cos\beta\sin\alpha & -\sin\beta\sin\alpha + \cos\beta\cos\alpha & \sin\beta a_1 + \cos\beta a_2 + b_2 \\ 0 & 0 & 1 \end{pmatrix}$$

Using the trig identities from part 4, we get:

$$\begin{pmatrix}
cos(\alpha + \beta) & -sin(\alpha + \beta) & t_1 \\
sin(\alpha + \beta) & cos(\alpha + \beta) & t_2 \\
0 & 0 & 1
\end{pmatrix}$$

Indeed, this matrix represents  $R_{\alpha+\beta,(t_1,t_2)}$  where  $t_1 = \cos\beta a_1 - \sin\beta a_2 + b_1$  and  $t_2 = \sin\beta a_1 + \cos\beta a_2 + b_2$ .

Furthermore,

$$R_{\beta,(b_1,b_2)} \circ R_{\alpha} \to$$

$$\begin{pmatrix} \cos\beta & -\sin\beta & b_1 \\ \sin\beta & \cos\beta & b_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos\alpha & -\sin\alpha & 0 \\ \sin\alpha & \cos\alpha & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} \cos(\alpha+\beta) & -\sin(\alpha+\beta) & b_1 \\ \sin(\alpha+\beta) & \cos(\alpha+\beta) & b_2 \\ 0 & 0 & 1 \end{pmatrix}$$

However,  $R_{\alpha} \circ R_{\beta,(b_1,b_2)} \rightarrow$ 

$$\begin{pmatrix} \cos\alpha & -\sin\alpha & 0\\ \sin\alpha & \cos\alpha & 0\\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos\beta & -\sin\beta & b_1\\ \sin\beta & \cos\beta & b_2\\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} \cos(\alpha+\beta) & -\sin(\alpha+\beta) & \cos\alpha b_1 - \sin\alpha b_2 \\ \sin(\alpha+\beta) & \cos(\alpha+\beta) & \sin\alpha b_1 + \cos\alpha b_2 \\ 0 & 0 & 1 \end{pmatrix}$$

so generally,

$$R_{\beta,(b_1,b_2)} \circ R_{\alpha} \neq R_{\alpha} \circ R_{\beta,(b_1,b_2)}$$

===== Use (4)-(5) to show that the affine maps of the plane defined in this problem form a nonabelian group denoted SE(2).

Prove that  $R_{\beta,(b_1,b_2)} \circ R_{\alpha,(a_1,a_2)}$  is not a translation (possibly the identity) iff  $\alpha + \beta \neq k2\pi$ , for all  $k \in \mathbb{Z}$ . Find its center of rotation when  $(a_1, a_2) = (0, 0)$ .

If  $\alpha + \beta = k2\pi$ , then  $R_{\beta,(b_1,b_2)} \circ R_{\alpha,(a_1,a_2)}$  is a pure translation. Find the translation vector of  $R_{\beta,(b_1,b_2)} \circ R_{\alpha,(a_1,a_2)}$ . ¿¿¿¿¿¿; Stashed changes

#### Problem B5 (80 pts).

(1) Because U is a subspace of  $\mathbb{R}^n$ , then  $0 \in U$ , we have  $a = a + 0 \in \mathcal{A}$ 

Affine subspace of dimension 0 are points. Affine subspace of dimension 1 are lines. Affine subspace of dimension 2 are planes.

Any  $a + u \in \mathcal{A}$ ,  $a + v \in \mathcal{A}$ , then the affine combination is  $\lambda(a + u) + (1 - \lambda)(a + v) = a + \lambda u + (1 - \lambda)v$ , because U is subspace of  $\mathbb{R}^n$ ,  $\lambda u + (1 - \lambda)v \in U$ , then  $a + \lambda u + (1 - \lambda)v \in \mathcal{A}$   $\Rightarrow \lambda(a + u) + (1 - \lambda)(a + v) \in \mathcal{A}$ . Affine subspace is closed under affine combinations.

- (2) At least from (1) we know  $a \in \mathcal{A}$ ,  $\mathcal{A}$  is not empty. For any  $b \in \mathcal{A}$ , we can find u, write as b = a + u. Then  $b a \in U$ , a + U = a + b a + U = b + U.
- (3) Choose  $x a \in U_a$ ,  $y a \in U_a$ ,  $\lambda, \mu \in \mathbb{R}$ , then compute  $\lambda(x a) + \mu(y a) = \frac{1}{\lambda + \mu} (\frac{\lambda}{\lambda + \mu} (x a) + \frac{\mu}{\lambda + \mu} (y a)) = \frac{\lambda}{\lambda + \mu} x + \frac{\mu}{\lambda + \mu} y a$ . Because  $\mathcal{A}$  is closed under affine combinations, we have  $\frac{\lambda}{\lambda + \mu} x + \frac{\mu}{\lambda + \mu} y \in \mathcal{A}$ , then  $\lambda(x a) + \mu(y a) = \frac{\lambda}{\lambda + \mu} x + \frac{\mu}{\lambda + \mu} y a \in \mathbb{R}^n$ ,  $U_a$  is a subspace of  $\mathbb{R}^n$ .

For any  $u \in U_a$ , we can write as u = x - a = x + (b - a) - b. The sum of coefficients of x, b, a is 1 - 1 + 1 = 1, and  $\mathcal{A}$  is closed under affine combinations, then  $u = x + (b - a) - b \in \mathcal{A} - b \Rightarrow u \in U_b$ .  $U_a$  does not depend on the choice of  $a \in \mathcal{A}$ ,  $U_a = U_b$  for all  $a, b \in \mathcal{A}$ . So  $U_a = U = \{y - x \in \mathbb{R}^n \mid x, y \in \mathcal{A}\}$  and  $\mathcal{A} = a + U$ , for any  $a \in \mathcal{A}$ .

(4) If  $\mathcal{A} \cap \mathcal{B} = (x)$ , then we can find x = a + u = b + v where  $a \in \mathcal{A}, b \in \mathcal{B}, u, v \in U$ . Write b = a + u - v, thus  $b \in \mathcal{A} \Rightarrow \mathcal{A} = \mathcal{B}$ , which is against  $\mathcal{A} \neq \mathcal{B}$ . We have  $\mathcal{A} \cap \mathcal{B} = \emptyset$  if  $\mathcal{A} \neq \mathcal{B}$  and  $\mathcal{A}, \mathcal{B}$  are parallel.

Problem B6 (120 pts). (Affine frames and affine maps) (1)

We can write the  $\lambda$ 's and u's as a unique linear combination such that,

$$\lambda_0 u_0 + \ldots + \lambda_n u_n = 0$$

Since this is true, the only value for  $\sum_{i} \lambda_{i}$  is 0. We can rewrite this unique linear combination by subtracting  $u_{0}$  from each  $u_{i}$  to get

$$\lambda_1(u_1 - u_0) + \ldots + \lambda_n(u_n - u_0) + \sum_{i=1}^{n} (u_i + u_0) = 0$$

Since  $\sum_{i} \lambda_{i} = 0$ , the linear combination of the difference between  $(u_{i} - u_{0})$  is also linearly independent.

The subset of a linearly independent set of vectors is also a linearly independent set, so

$$\lambda_1(u_1 - u_0) + \ldots + \lambda_m(u_m - u_0) + \sum_{i=1}^{m} (u_i + u_0) = 0$$

where  $m \leq n$  is linearly independent. Since the difference between the subset of vectors are linearly independent, then  $\sum_i \lambda_i = 0$  must be true. So  $u_0$  can be added to

$$\lambda_1(u_1 - u_0) + \ldots + \lambda_m(u_m - u_0) + \sum_{i=1}^{m} (u_i + u_0) = 0$$

to get the linear combination,

$$\lambda_0 \hat{u}_0 + \lambda_1 \hat{u}_1 + \ldots + \lambda_m \hat{u}_m + 0$$

Since  $\sum_{i} \lambda_{i} = 0$  is still true, then  $\hat{u}_{0}, \dots, \hat{u}_{m}$  are linearly independent.

We proved in 6.1 that the linear combination

$$\lambda_0 \hat{u}_0 + \lambda_1 \hat{u}_1 + \ldots + \lambda_m \hat{u}_m = 0$$

is linearly independent and  $\sum_{i} \lambda_{i} = 0$ .

We can rewrite the linear combination by subtracting some  $u_i$  from each u to get

$$\lambda_0(\hat{u}_0 - \hat{u}_i) + \lambda_q(\hat{u}_1 - \hat{u}_i) + \ldots + \lambda_m(\hat{u}_m - \hat{u}_i) = 0$$

The linear combination can be written by factoring out the  $u_i$  to get

$$\lambda_0 \hat{u}_0 + \lambda_1 \hat{u}_1 + \ldots + \lambda_m \hat{u}_m - \sum_i \lambda_i \hat{u}_i = 0$$

The first set of terms of m-1 terms in the equations are a subset of the original m terms from where we started. Since a subset of a linearly independent set is linearly independent, then the m-1 terms are linearly independent and  $\sum_{i}^{m-1} \lambda_{i} = 0$ . This leaves the last term in the equation,  $\sum_{i} \lambda_{i} \hat{u}_{i}$ . We know that the u's are unique, so they cannot equal 0, this means

that the  $\lambda_i$ 's = 0. So, the m vectors  $u_j - u_i$  for  $j \in \{0, ..., m\}$  with  $j - i \neq 0$  are linearly independent.

Any m+1 vectors  $(u_0, u_1, \ldots, u_m)$  such that the m+1 vectors  $(\widehat{u}_0, \ldots, \widehat{u}_m)$  are linearly independent are said to be *affinely independent*.

From (1) and (2), the vector  $(u_0, u_1, \ldots, u_m)$  are affinely independent iff for any any choice of i, with  $0 \le i \le m$ , the m vectors  $u_j - u_i$  for  $j \in \{0, \ldots, m\}$  with  $j - i \ne 0$  are linearly independent. If m = n, we say that n + 1 affinely independent vectors  $(u_0, u_1, \ldots, u_n)$  form an affine frame of  $\mathbb{R}^n$ .

iiiiiii Updated upstream (3) Because  $(u_0, u_1, \ldots, u_n)$  is an affine frame of  $\mathbb{R}^n$ , then from above we can get a basis in  $\mathbb{R}^{n+1}$ , which is  $\widehat{u}_0, \ldots, \widehat{u}_n$ . For any  $v \in \mathbb{R}^n$ , we denote  $\widehat{v} = (v, 1)$ , then it can be uniquely written as the combination of  $(\widehat{u}_i)$ , such that  $\widehat{v} = \sum_i \lambda_i \widehat{u}_i$ . From the last row of equation, we know there should be  $\sum_i \lambda_i = 1$ . Along with  $v = \sum_i \lambda_i u_i$ , we can get the conclusion.

From  $e_i = u_i - u_0$ , for i = 1, ..., n, substitute  $u_i$  with  $e_i$ , we get  $v = \sum_{i=1}^n \lambda_i (e_i + u_0) + \lambda_0 u_0 = \sum_i \lambda_i u_0 + \sum_{i=1}^n \lambda_i e_i = u_0 + \sum_{i=1}^n \lambda_i e_i$ . When  $u_i = u_0 + e_i$  for i = 1, ..., n, denote the vector  $\widehat{u}_i = (u_0 + e_i, 1)$ . Suppose  $\sum_i \lambda_i \widehat{u}_i = 0$ , such that

$$\sum_{i} \lambda_{i} u_{0} + \sum_{i} \lambda_{i} e_{i} = 0$$

$$\sum_{i} \lambda_{i} = 0$$

$$\Rightarrow \sum_{i} \lambda_{i} e_{i} = 0$$

$$\Rightarrow \lambda_{i} = 0, \ i = 1, 2, \dots, n$$

So  $\widehat{u}_0, \ldots, \widehat{u}_n$  are linearly independent, thus  $(u_0, u_1, \ldots, u_n)$  is an affine frame of  $\mathbb{R}^n$ . From above, for any  $v \in \mathbb{R}^n$ , there is  $v = u_0 + x_1 e_1 + \cdots + x_n e_n$ , substitute  $e_i$  with  $u_i$  get

$$v = (1 - (x_1 + \dots + x_n))u_0 + x_1u_1 + \dots + x_nu_n,$$

===== (3) if  $(u_0, u_1, \ldots, u_n)$  is an affine frame of  $\mathbb{R}^n$ , then prove that for every vector  $v \in \mathbb{R}^n$ , there is a unique (n+1)-tuple  $(\lambda_0, \lambda_1, \ldots, \lambda_n) \in \mathbb{R}^{n+1}$ , with  $\lambda_0 + \lambda_1 + \cdots + \lambda_n = 1$ , such that

$$v = \lambda_0 u_0 + \lambda_1 u_1 + \dots + \lambda_n u_n.$$

The scalars  $(\lambda_0, \lambda_1, \dots, \lambda_n)$  are called the *barycentric* (or *affine*) coordinates of v w.r.t. the affine frame  $(u_0, u_1, \dots, u_n)$ .

(3.1)

If we write  $e_i = u_i - u_0$ , for i = 1, ..., n, then prove that we have

$$v = u_0 + \lambda_1 e_1 + \dots + \lambda_n e_n,$$

and since  $(e_1, \ldots, e_n)$  is a basis of  $\mathbb{R}^n$  (by (1) & (2)), the *n*-tuple  $(\lambda_1, \ldots, \lambda_n)$  consists of the standard coordinates of  $v - u_0$  over the basis  $(e_1, \ldots, e_n)$ .

(3.2)

From above, where

$$\hat{v} = \lambda_0 \hat{u}_0 + \lambda_1 \hat{u}_1 + \ldots + \lambda_n \hat{n}_0$$

are linearly independent. We can rewrite above as,

$$\hat{v} = \lambda_1(\hat{u}_1 - \hat{u}_0) + \lambda_2(\hat{u}_2 - \hat{u}_0) + \ldots + \lambda_n(\hat{u}_n - \hat{u}_0) + \sum_{i=1}^n \lambda_i u_0$$

We can replace each  $u_i - u_0$  with  $e_i$  such that  $e_i = u_i - u_0$ . Now,

$$\hat{v} = \lambda_1(e_1) + \lambda_2(e_2) + \ldots + \lambda_n(e_n) + \sum_{i=1}^{n} \lambda_i u_0$$

From 6.1, we know that the subset of a linearly independent set is linearly independent. Thus the first n-1 is linearly independent, so the  $\sum_{i=1}^{n-1} \lambda_i = 0$ . The last nth term in the equation,  $\sum_{i=1}^{n} \lambda_i u_0$  must equal 0. Since the  $u_0$  is unique, the  $\lambda_i$ 's must equal 0.

Conversely, for any vector  $u_0 \in \mathbb{R}^n$  and for any basis  $(e_1, \ldots, e_n)$  of  $\mathbb{R}^n$ , let  $u_i = u_0 + e_i$  for  $i = 1, \ldots, n$ . Prove that  $(u_0, u_1, \ldots, u_n)$  is an affine frame of  $\mathbb{R}^n$ , and for any  $v \in \mathbb{R}^n$ , if

$$v = u_0 + x_1 e_1 + \dots + x_n e_n,$$

with  $(x_1, \ldots, x_n) \in \mathbb{R}^n$  (unique), then

$$v = (1 - (x_1 + \dots + x_x))u_0 + x_1u_1 + \dots + x_nu_n,$$

so that  $(1-(x_1+\cdots+x_x)), x_1, \cdots, x_n)$ , are the barycentric coordinates of v w.r.t. the affine frame  $(u_0, u_1, \ldots, u_n)$ .

(3.3)

The above shows that there is a one-to-one correspondence between affine frames  $(u_0, \ldots, u_n)$  and pairs  $(u_0, (e_1, \ldots, e_n))$ , with  $(e_1, \ldots, e_n)$  a basis. Given an affine frame  $(u_0, \ldots, u_n)$ , we obtain the basis  $(e_1, \ldots, e_n)$  with  $e_i = u_i - u_0$ , for  $i = 1, \ldots, n$ ; given the pair  $(u_0, (e_1, \ldots, e_n))$  where  $(e_1, \ldots, e_n)$  is a basis, we obtain the affine frame  $(u_0, \ldots, u_n)$ , with  $u_i = u_0 + e_i$ , for  $i = 1, \ldots, n$ . There is also a one-to-one correspondence between barycentric coordinates w.r.t. the affine frame  $(u_0, \ldots, u_n)$  and standard coordinates w.r.t. the basis  $(e_1, \ldots, e_n)$ . The barycentric coordinates  $(\lambda_0, \lambda_1, \ldots, \lambda_n)$  of v (with  $\lambda_0 + \lambda_1 + \cdots + \lambda_n = 1$ ) yield the standard coordinates  $(\lambda_1, \ldots, \lambda_n)$  of  $v - u_0$ ; the standard coordinates  $(x_1, \ldots, x_n)$  of  $v - u_0$  yield the barycentric coordinates  $(1 - (x_1 + \cdots + x_n), x_1, \ldots, x_n)$  of v.

  $\lambda_0 v_0 + \lambda_1 v_1 + \ldots + \lambda_n v_n$ . So we can define a function  $f : \mathbb{R}^n \to \mathbb{R}^m$  as above, such that  $f(\lambda_0 u_0 + \lambda_1 u_1 + \ldots + \lambda_n u_n) = \lambda_0 v_0 + \lambda_1 v_1 + \ldots + \lambda_n v_n$ . The function is unique, however we have to check if it is affine.

To check if it is affine, we first pick  $w_1, \ldots, w_p \in \mathbb{R}^n$  and a set of  $\mu_1 + \ldots + \mu_p = 1$ . We can write linear combination of  $\mu$  and w, such that,  $f(\mu_1 w_1 + \ldots + \mu_p w_p) = \mu_1 f(w_1) + \ldots + \mu_p f(w_p)$ . Now we can rewrite all the w's as the affine frame, such that,

$$w_1 = \sum_{i=0}^n \lambda_i^1 \mu_i, \dots, w_p = \sum_{i=0}^n \lambda_p^p \mu_p$$

Now we can expand and regroup in terms of the frame vectors.

$$f(u_1(\sum_{i=0}^n \lambda_i^1 \mu_i)) + \ldots + u_p(\sum_{i=0}^n \lambda_i^p \mu_i)) = f((\sum_{i=1}^p \mu_i \lambda_0^j) u_0, \ldots, (\sum_{i=1}^p \mu_i \lambda_n^j) u_n)$$

Now we take the coefficient out and set equal to 1, this works out because  $\sum_i \lambda_1 = 1$  and  $\sum_i \mu_1 = 1$ .

$$1 = (\sum_{j=1}^{p} \mu_j \lambda_0^j) v_0 + \ldots + (\sum_{j=1}^{p} \mu_j \lambda_n^j) v_n)$$

Now regroup,

$$1 = \mu_1(\sum_{i=1}^n \lambda_i^1 v_i) + \ldots + \mu_p(\sum_{i=1}^n \lambda_i^n v_i)$$

Because of our original definition,

$$w_1 = \sum_{i=0}^n \lambda_i^0 \mu_i, \dots, w_p = \sum_{i=0}^n \lambda_p^p \mu_p$$

we can conclude that

$$1 = \mu_1 f(w_1) + \ldots + \mu_p f(w_p)$$

so f is an affine combination.

(5) Let  $(a_0, \ldots, a_n)$  be any affine frame in  $\mathbb{R}^n$  and let  $(b_0, \ldots, b_n)$  be any n+1 points in  $\mathbb{R}^n$ . From (4), we know there is a unique affine map f such that  $f(a_i) = b_i$ ,  $i = 0, \ldots, n$ . From (3), we know for any  $b_i$ , we can write as the affine combination of  $(a_i)$ , such that  $b_i = \sum_j \lambda_j^i a_j$ ,  $\sum_j \lambda_j^i = 1$ . Thus we can write those equations as

$$\begin{pmatrix} b_0 & b_1 & \cdots & b_n \\ 1 & 1 & \cdots & 1 \end{pmatrix} = \begin{pmatrix} a_0 & a_1 & \cdots & a_n \\ 1 & 1 & \cdots & 1 \end{pmatrix} \begin{pmatrix} \lambda_0^0 & \lambda_0^1 & \cdots & \lambda_0^n \\ \lambda_1^0 & \lambda_1^1 & \cdots & \lambda_1^n \\ \lambda_2^0 & \lambda_2^1 & \cdots & \lambda_2^n \\ \vdots & \cdots & \cdots & \vdots \\ \lambda_n^0 & \lambda_n^1 & \cdots & \lambda_n^n \end{pmatrix}$$
$$\Rightarrow A = \begin{pmatrix} \widehat{a}_0 & \widehat{a}_1 & \cdots & \widehat{a}_n \end{pmatrix}^{-1} \cdot \begin{pmatrix} \widehat{b}_0 & \widehat{b}_1 & \cdots & \widehat{b}_n \end{pmatrix}$$

the  $(n+1) \times (n+1)$  matrix A corresponding to the unique affine map f such that

$$f(a_i) = b_i, \quad i = 0, \dots, n,$$

is given by

$$A = \left(\widehat{b}_0 \quad \widehat{b}_1 \quad \cdots \quad \widehat{b}_n\right) \left(\widehat{a}_0 \quad \widehat{a}_1 \quad \cdots \quad \widehat{a}_n\right)^{-1}.$$

When  $(a_0, \ldots, a_n)$  is the canonical affine frame with  $a_i = e_{i+1}$  for  $i = 0, \ldots, n-1$  and  $a_n = (0, \ldots, 0)$  there is

$$(\widehat{a}_0 \quad \widehat{a}_1 \quad \cdots \quad \widehat{a}_n) = \begin{pmatrix} a_0 & a_1 & \cdots & a_n \\ 1 & 1 & \cdots & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & 0 & 0 \\ 0 & 0 & \cdots & 1 & 0 \\ 1 & 1 & \cdots & 1 & 1 \end{pmatrix}$$

$$(\widehat{a}_{0} \ \widehat{a}_{1} \ \cdots \ \widehat{a}_{n}) \cdot \begin{pmatrix} 1 & 0 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & 0 & 0 \\ 0 & 0 & \cdots & 1 & 0 \\ -1 & -1 & \cdots & -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & 0 & 0 \\ 0 & 0 & \cdots & 1 & 0 \\ 1 & 1 & \cdots & 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & 0 & 0 \\ 0 & 0 & \cdots & 1 & 0 \\ -1 & -1 & \cdots & -1 & 1 \end{pmatrix}$$

$$\Rightarrow (\widehat{a}_{0} \ \widehat{a}_{1} \ \cdots \ \widehat{a}_{n})^{-1} = \begin{pmatrix} 1 & 0 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & 0 & 0 \\ 0 & 0 & \cdots & 1 & 0 \\ -1 & -1 & \cdots & -1 & 1 \end{pmatrix} .$$

(6) Choose  $u_i \in f(\mathcal{A})$ ,  $u_i = f(a_i)$ ,  $a_i \mathcal{A}$  and  $\lambda_i \in \mathbb{R}$ ,  $\sum_i \lambda_i = 1$ . The affine combination of  $u_i$  is  $\sum_i \lambda_i u_i = f(\sum_i \lambda_i a_i)$ . Because  $\mathcal{A}$  is affine subspace then  $\sum_i \lambda_i a_i \in \mathcal{A}$ , which means  $\sum_i \lambda_i u_i \in f(\mathcal{A})$ , then  $f(\mathcal{A})$  is affine subspace too.

To do the same thing,  $v_i \in f^{-1}(\mathcal{B})$ ,  $v_i = f^{-1}(b_i)$ ,  $b_i \in \mathcal{B}$  and  $\mu_i \in \mathbb{R}$ ,  $\sum_i \mu_i = 1$ . The affine

To do the same thing,  $v_i \in f^{-1}(\mathcal{B})$ ,  $v_i = f^{-1}(b_i)$ ,  $b_i \in \mathcal{B}$  and  $\mu_i \in \mathbb{R}$ ,  $\sum_i \mu_i = 1$ . The affine combination of  $v_i$  is  $\sum_i \mu_i v_i = f(\sum_i \mu_i b_i)$ . Because  $\mathcal{B}$  is affine subspace then  $\sum_i \mu_i b_i \in \mathcal{B}$ , which means  $\sum_i \mu_i v_i \in f(\mathcal{B})$ , then  $f^{-1}(\mathcal{B})$  is affine subspace too.

**Problem B7 (30 pts).** Let A be any  $n \times k$  matrix

(1) If choose  $u \in ker(A)$ , Au = 0 then

$$\Rightarrow (A^{\top}A)u = A^{\top}(Au) = 0$$
$$\Rightarrow u \in ker(A^{\top}A)$$
$$\Rightarrow ker(A) \subseteq ker(A^{\top}A)$$

For the opposite, choose  $v \in ker(A^{\top}A)$  then

$$\Rightarrow (A^{\top}A)u = A^{\top}(Au) = 0$$
$$\Rightarrow Au \in ker(A^{\top})$$

We need to prove  $u \in ker(A)$ , if not suppose  $Au = x \neq 0$ , then  $(A^{\top}x)^{\top} = x^{\top}A = 0$ , multiply u on both sides, we have  $x^{\top}Au = x^{\top}x = 0 \Rightarrow x = 0$ , which is against the assumption, thus  $u \in ker(A) \Rightarrow ker(A^{\top}A) \subseteq ker(A)$ . From  $ker(A) \subseteq ker(A^{\top}A)$ ,  $ker(A^{\top}A) \subseteq ker(A)$ , get  $ker(A^{\top}A) = ker(A)$ . From the equation  $dim(ker(A))\operatorname{rank}(A) = dim(E) = k$ , we can easily find  $\operatorname{rank}(A^{\top}A) = \operatorname{rank}(A) = k - dim(ker(A)) = k - dim(ker(A^{\top}A))$ . We can use the same way to prove  $ker(AA^{\top}) = ker(A^{\top})$  and  $\operatorname{rank}(AA^{\top}) = A^{\top}$ .

(2) From above, we know  $\operatorname{rank}(A^{\top}A) = \operatorname{rank}(A)$ .  $\operatorname{rank}(A) \leq \min\{k, n\} = k$ , because A has independent column vectors  $(a_i)$   $i = 1, 2, \dots k$ , then  $\operatorname{rank}(A) = k \Rightarrow \operatorname{rank}(A^{\top}A) = k \cdot A^{\top}A$  has full rank, it is invertible.

First we need to prove two things:

$$(AB)^{\top} = B^{\top} A^{\top}$$
$$(A^{-1})^{\top} = (A^{\top})^{-1}$$

Here is the simple proof:

$$(AB)_{ij}^{\top} = \sum_{k} a_{jk} b_{ki} = \sum_{k} b_{ki} a_{jk} = (B^{\top} A^{\top})_{ij}$$

$$(A^{-1})^{\top} A^{\top} = (AA^{-1})^{\top} = I$$

$$\Rightarrow (A^{-1})^{\top} = (A^{\top})^{-1}$$

Then

$$P^{2} = A(A^{T}A)^{-1}A^{T} \cdot A(A^{T}A)^{-1}A^{T}$$

$$= A(A^{T}A)^{-1}(A^{T}A)(A^{T}A)^{-1}$$

$$= A(A^{T}A)^{-1}A^{T}$$

$$= P$$

$$P^{T} = (A(A^{T}A)^{-1}A^{T})^{T}$$

$$= A(A^{T}A)^{-1})^{T}A^{T}$$

$$= A((A^{T}A)^{-1})^{-1}A^{T}$$

$$= A(A^{T}A)^{-1}A^{T}$$

$$= P$$

When k = 1, P is symmetric matrix with trace(P) = 1. If  $A = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}$  then P looks like

$$P = \frac{1}{\sum_{i} a_{i}^{2}} \begin{pmatrix} a_{1}^{2} & a_{1}a_{2} & a_{1}a_{3} & \cdots & a_{1}a_{n} \\ a_{1}a_{2} & a_{2}^{2} & a_{2}a_{3} & \cdots & a_{2}a_{n} \\ \vdots & \cdots & \cdots & \vdots \\ a_{1}a_{n} & a_{2}a_{n} & a_{3}a_{n} & \cdots & a_{n}^{2} \end{pmatrix}.$$

(3) Choose any  $x \in \mathbb{R}^n$ , the image of P is  $Px = A(A^{\top}A)^{-1}A^{\top}x = A[(A^{\top}A)^{-1}A^{\top}x]$ , there is  $y \in \mathbb{R}^k$  makes Px = Ay, so the image of P is the subspace V spanned by  $a_1, a_2, \dots, a_n$ . When  $u \in U$ ,  $u \in ker(P)$ , we can get  $Pu = A(A^{\top}A)^{-1}A^{\top}u = 0$ , multiply  $A^{\top}$  on both sides,  $A^{\top}A(A^{\top}A)^{-1}A^{\top}u = A^{\top}u = 0 \Rightarrow ker(P) \subseteq ker(A^{\top})$ . So the nullspace U of P is the set of vectors such that  $A^{\top}u = 0$ . Geometric interpretation of U is that U contains vectors that are orthogonal to the image of A.

First we need to prove that for any  $x \in \mathbb{R}^n$ , Px is the closest vector in V. Because  $(Px - x)^{\top}(Px) = (x^{\top}P^{\top} - x^{\top})Px = 0$ , so Px - x is perpendicular to Px, which means P is a projection of  $\mathbb{R}^n$  onto subspace spanned by  $(a_i)$   $i = 1, 2, \dots k$ .

Then what we only need to do is to prove  $V^0 = U$ . Choose  $u \in U$ , from above we know  $A^{\top}u = 0$ , thus any  $Ax \in V$  we have  $(Ax)^{\top}y = x^{\top}A^{\top}y = 0 \Rightarrow U \subseteq V^0$ . For any  $v \in V^0$ , we have  $(Ax)^{\top}v = x^{\top}A^{\top}v = 0$ , because we can choose any  $x \in \mathbb{R}^n$ , then must have the result  $A^{\top}x = 0 \Rightarrow V^0 \subseteq U$ . (Otherwise we can construct  $(e_i)$   $i = 1, 2, \dots, n$  and then  $(e_1, e_2, \dots, e_n)^{\top}A^{\top}v = I \cdot A^{\top}v = 0$ ). As a conclusion  $U = V^0 \Rightarrow \mathbb{R}^n = V^0 \oplus V = U \oplus V$ .

#### TOTAL: 460 points.

#### **APPENDIX**

Problem 3.3 Code

```
_{1} %Theta = pi/6
 theta = pi/6;
 R = [\cos(theta) - \sin(theta);
      sin(theta) cos(theta);
 x = [2;70;56];
 y = [100; 110; 45];
 xy = [x y];
_9 Rxy = R*xy';
 Rxy = Rxy';
 x = Rxy(:,1);
 y = Rxy(:,2);
 line([x(1),x(2)], [y(1),y(2)], 'Color', 'r');
 hold on;
 line ([x(2), x(3)], [y(2), y(3)], 'Color', 'r');
 line ([x(3),x(1)], [y(3), y(1)], 'Color', 'r');
 hold off;
```

```
18
  %Theta = pi/4
19
  theta = pi/4;
  R = [\cos(theta) - \sin(theta);
^{21}
       sin(theta) cos(theta);
23
  x = [2;70;56];
24
  y = [100; 110; 45];
  xy = [x y];
  Rxy = R*xy';
  Rxy = Rxy';
  x = Rxy(:,1);
  y = Rxy(:,2);
  line ([x(1),x(2)], [y(1),y(2)], 'Color', 'r');
  hold on;
  line ([x(2),x(3)], [y(2),y(3)], 'Color', 'r');
  line ([x(3),x(1)], [y(3),y(1)], 'Color', 'r');
  hold off;
35
36
  %Theta = pi/3
37
  theta = pi/3;
  R = [\cos(theta) - \sin(theta);
39
       sin(theta) cos(theta);
40
41
  x = [2;70;56];
  y = [100; 110; 45];
43
  xy = [x y];
  Rxy = R*xy';
  Rxy = Rxy';
  x = Rxy(:,1);
  y = Rxy(:,2);
  line ([x(1),x(2)], [y(1),y(2)], 'Color', 'r');
  hold on;
  line ([x(2),x(3)], [y(2),y(3)], 'Color', 'r');
  line ([x(3),x(1)], [y(3),y(1)], 'Color', 'r');
  hold off;
54
  %Theta = pi/2
  theta = pi/2;
56
  R = [\cos(theta) - \sin(theta);
       sin(theta) cos(theta);
58
59
```

```
x = [2;70;56];
  y = [100; 110; 45];
  xy = [x y];
  Rxy = R*xy';
  Rxy = Rxy';
  x = Rxy(:,1);
  y = Rxy(:,2);
  line ([x(1),x(2)], [y(1),y(2)], 'Color', 'r');
  hold on;
  line ([x(2),x(3)], [y(2),y(3)], 'Color', 'r');
  line ([x(3),x(1)], [y(3),y(1)], 'Color', 'r');
  hold off;
     Problem 4.3 Code
x = [.1; .6; .9];
y = [.3; .9; .3];
xy = [x y];
  for a1= .1:.4:1
       for a2 = .1:.4:1
  hold on;
  plot (x,y,'b');
  line ([x(1),x(3)],[y(1),y(3)]);
10
  t = pi/3;
11
12
13
  R = [\cos(t) - \sin(t); \sin(t) \cos(t)];
14
15
  y1 = R*[x(1);y(1)]+
                       [a1;a2];
  y2 = R*[x(2);y(2)]+
                        [a1;a2];
  y3 = R*[x(3);y(3)]+
                       [a1;a2];
  hold on;
  line ([y1(1,:),y2(1,:)],[y1(2,:),y2(2,:)]);
       ([y1(1,:),y3(1,:)],[y1(2,:),y3(2,:)]);
  line ([y2(1,:),y3(1,:)],[y2(2,:),y3(2,:)]);
  hold off;
23
  e = (1/2)*(1/(\sin(t/2)));
25
  c1 = e*(cos((pi/2)-(t/2))*a1 - sin((pi/2)-(t/2))*a2);
  c2 = e * (sin ((pi/2) - (t/2)) * a1 - cos ((pi/2) - (t/2)) * a2);
   hold on;
28
```

```
plot (c1,c2,'*');

hold off;
axis equal
end
end
```