

# Fundamentals of Linear Algebra and Optimization

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## Homework 3

October 25, 2016

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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,

$$(1) \ e = e + 0 \text{ where } e \in U_1 \text{ and } 0 \in U_2 \text{ and}$$

$$(2) \ e = 0 + 0 \text{ where } 0 \in U_1 \text{ and } e \in U_2.$$

But  $e = u_{11} + u_{21}$  is unique, so  $e = 0$ . Since  $E = U_1 + U_2$ , 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.

$f : E \rightarrow E$  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)

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

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

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

$$f(v_1) = v_1$$

$$f(v_1) = -v_1$$

$$v_1 = -v_1 \text{ can only have this if } v_1 = -v_1 = 0.$$

(3) If  $E$  is finite-dimensional and  $f$  is an involution, prove that there is some basis of  $E$  over which the matrix of  $f$  is of the form

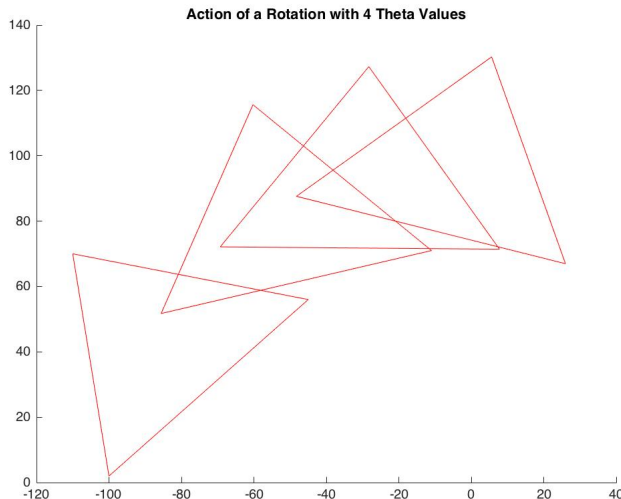
$$I_{k,n-k} = \begin{pmatrix} I_k & 0 \\ 0 & -I_{n-k} \end{pmatrix},$$

where  $I_k$  is the  $k \times k$  identity matrix (similarly for  $I_{n-k}$ ) and  $k = \dim(E_1)$ . Can you give a geometric interpretation of the action of  $f$  (especially when  $k = n - 1$ )?

**Problem B3 (50 pts).** A rotation  $R_\theta$  in the plane  $\mathbb{R}^2$  is given by the matrix

$$R_\theta = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}.$$

(1) Use **Matlab** to show the action of a rotation  $R_\theta$  on a simple figure such as a triangle or a rectangle, for various values of  $\theta$ , including  $\theta = \pi/6, \pi/4, \pi/3, \pi/2$ .



(2) Prove that  $R_\theta$  is invertible and that its inverse is  $R_{-\theta}$ .

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

(3) For any two rotations  $R_\alpha$  and  $R_\beta$ , prove that

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

Use (2)-(3) to prove that the rotations in the plane form a commutative group denoted  $\mathbf{SO}(2)$ .

**Problem B4 (110 pts).** Consider the affine map  $R_{\theta,(a_1,a_2)}$  in  $\mathbb{R}^2$  given by

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

(1) Prove that if  $\theta \neq k2\pi$ , with  $k \in \mathbb{Z}$ , then  $R_{\theta,(a_1,a_2)}$  has a unique fixed point  $(c_1, c_2)$ , that is, there is a unique point  $(c_1, c_2)$  such that

$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = R_{\theta,(a_1,a_2)} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix},$$

and this fixed point is given by

$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \frac{1}{2 \sin(\theta/2)} \begin{pmatrix} \cos(\pi/2 - \theta/2) & -\sin(\pi/2 - \theta/2) \\ \sin(\pi/2 - \theta/2) & \cos(\pi/2 - \theta/2) \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}.$$

(2) In this question, we still assume that  $\theta \neq k2\pi$ , with  $k \in \mathbb{Z}$ . By translating the coordinate system with origin  $(0,0)$  to the new coordinate system with origin  $(c_1, c_2)$ , which means that if  $(x_1, x_2)$  are the coordinates with respect to the standard origin  $(0,0)$  and if  $(x'_1, x'_2)$  are the coordinates with respect to the new origin  $(c_1, c_2)$ , we have

$$\begin{aligned} x_1 &= x'_1 + c_1 \\ x_2 &= x'_2 + c_2 \end{aligned}$$

and similarly for  $(y_1, y_2)$  and  $(y'_1, y'_2)$ , then show that

$$\begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = R_{\theta, (a_1, a_2)} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

becomes

$$\begin{pmatrix} y'_1 \\ y'_2 \end{pmatrix} = R_{\theta} \begin{pmatrix} x'_1 \\ x'_2 \end{pmatrix}.$$

Conclude that with respect to the new origin  $(c_1, c_2)$ , the affine map  $R_{\theta, (a_1, a_2)}$  becomes the rotation  $R_{\theta}$ . We say that  $R_{\theta, (a_1, a_2)}$  is a *rotation of center*  $(c_1, c_2)$ .

(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  $k \in \mathbb{Z}$ ?

(4)

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

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

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

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

$$\begin{aligned}
R_{\theta, (a_1, a_2)} \cdot R_{-\theta, (b_1, b_2)} &= \begin{pmatrix} \cos \theta & -\sin \theta & a_1 \\ \sin \theta & \cos \theta & a_2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos(\theta) & \sin(\theta) & b_1 \\ -\sin(\theta) & \cos(\theta) & b_2 \\ 0 & 0 & 1 \end{pmatrix} \\
&= \begin{pmatrix} \cos^2 \theta + \sin^2 \theta & \cos \theta \sin \theta - \cos \theta \sin \theta & \cos \theta b_1 - \sin \theta b_2 + a_1 \\ \cos \theta \sin \theta - \cos \theta \sin \theta & \sin^2 \theta + \cos^2 \theta & \sin \theta b_1 + \cos \theta b_2 + a_2 \\ 0 & 0 & 1 \end{pmatrix} \\
&= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}
\end{aligned}$$

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  $b_1$ ,

$$\begin{aligned}
b_1 &= \frac{-a_1 + \sin \theta b_2}{\cos \theta} \\
b_1 &= \frac{-a_1}{\cos \theta} + \frac{\sin \theta b_2}{\cos \theta} \\
b_1 &= -\sec \theta a_1 + \tan \theta b_2
\end{aligned}$$

Solve for  $b_2$ ,

$$\begin{aligned}
b_2 &= \frac{-a_2 + \sin \theta b_1}{\cos \theta} \\
b_2 &= \frac{-a_2}{\cos \theta} + \frac{\sin \theta b_1}{\cos \theta} \\
b_2 &= \sec \theta a_2 - \tan \theta b_1
\end{aligned}$$

Now plug in  $b_2$  into  $b_1$ .

$$\begin{aligned}
b_1 &= -\sec \theta a_1 + \tan \theta (\sec \theta a_2 - \tan \theta b_1) \\
b_1 &= \sec \theta a_1 - \tan \theta \sec \theta a_2 - \tan^2 \theta b_1 \\
(1 - \tan^2 \theta) b_1 &= \sec \theta a_1 - \tan \theta \sec \theta a_2 \\
b_1 &= \frac{-\tan \theta}{\sec \theta} a_2 - \cos \theta a_1 \\
b_1 &= -\sin \theta a_2 - \cos \theta a_1
\end{aligned}$$

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,

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

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

(5) Given two affine maps  $R_{\alpha, (a_1, a_2)}$  and  $R_{\beta, (b_1, b_2)}$ , prove that

$$R_{\beta, (b_1, b_2)} \circ R_{\alpha, (a_1, a_2)} = R_{\alpha + \beta, (t_1, t_2)}$$

for some  $(t_1, t_2)$ , and find  $(t_1, t_2)$  in terms of  $\beta$ ,  $(a_1, a_2)$  and  $(b_1, b_2)$ .

Even in the case where  $(a_1, a_2) = (0, 0)$ , prove that in general

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

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

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

**Problem B5 (80 pts).** A subset  $\mathcal{A}$  of  $\mathbb{R}^n$  is called an *affine subspace* if either  $\mathcal{A} = \emptyset$ , or there is some vector  $a \in \mathbb{R}^n$  and some subspace  $U$  of  $\mathbb{R}^n$  such that

$$\mathcal{A} = a + U = \{a + u \mid u \in U\}.$$

We define the dimension  $\dim(\mathcal{A})$  of  $\mathcal{A}$  as the dimension  $\dim(U)$  of  $U$ .

(1) If  $\mathcal{A} = a + U$ , why is  $a \in \mathcal{A}$ ?

What are affine subspaces of dimension 0? What are affine subspaces of dimension 1 (begin with  $\mathbb{R}^2$ )? What are affine subspaces of dimension 2 (begin with  $\mathbb{R}^3$ )?

Prove that any nonempty affine subspace is closed under affine combinations.

(2) Prove that if  $\mathcal{A} = a + U$  is any nonempty affine subspace, then  $\mathcal{A} = b + U$  for any  $b \in \mathcal{A}$ .

(3) Let  $\mathcal{A}$  be any nonempty subset of  $\mathbb{R}^n$  closed under affine combinations. For any  $a \in \mathcal{A}$ , prove that

$$U_a = \{x - a \in \mathbb{R}^n \mid x \in \mathcal{A}\}$$

is a (linear) subspace of  $\mathbb{R}^n$  such that

$$\mathcal{A} = a + U_a.$$

Prove that  $U_a$  does not depend on the choice of  $a \in \mathcal{A}$ ; that is,  $U_a = U_b$  for all  $a, b \in \mathcal{A}$ . In fact, prove that

$$U_a = U = \{y - x \in \mathbb{R}^n \mid x, y \in \mathcal{A}\}, \quad \text{for all } a \in \mathcal{A},$$

and so

$$\mathcal{A} = a + U, \quad \text{for any } a \in \mathcal{A}.$$

**Remark:** The subspace  $U$  is called the *direction* of  $\mathcal{A}$ .

(4) Two nonempty affine subspaces  $\mathcal{A}$  and  $\mathcal{B}$  are said to be *parallel* iff they have the same direction. Prove that if  $\mathcal{A} \neq \mathcal{B}$  and  $\mathcal{A}$  and  $\mathcal{B}$  are parallel, then  $\mathcal{A} \cap \mathcal{B} = \emptyset$ .

**Remark:** The above shows that affine subspaces behave quite differently from linear subspaces.

**Problem B6 (120 pts).** (Affine frames and affine maps) For any vector  $v = (v_1, \dots, v_n) \in \mathbb{R}^n$ , let  $\widehat{v} \in \mathbb{R}^{n+1}$  be the vector  $\widehat{v} = (v_1, \dots, v_n, 1)$ . Equivalently,  $\widehat{v} = (\widehat{v}_1, \dots, \widehat{v}_{n+1}) \in \mathbb{R}^{n+1}$  is the vector defined by

$$\widehat{v}_i = \begin{cases} v_i & \text{if } 1 \leq i \leq n, \\ 1 & \text{if } i = n + 1. \end{cases}$$

(1) For any  $m + 1$  vectors  $(u_0, u_1, \dots, u_m)$  with  $u_i \in \mathbb{R}^n$  and  $m \leq n$ , prove that if the  $m$  vectors  $(u_1 - u_0, \dots, u_m - u_0)$  are linearly independent, then the  $m + 1$  vectors  $(\widehat{u}_0, \dots, \widehat{u}_m)$  are linearly independent.

(2) Prove that if the  $m + 1$  vectors  $(\widehat{u}_0, \dots, \widehat{u}_m)$  are linearly independent, then for any choice of  $i$ , with  $0 \leq i \leq m$ , the  $m$  vectors  $u_j - u_i$  for  $j \in \{0, \dots, m\}$  with  $j - i \neq 0$  are linearly independent.

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

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

(3) if  $(u_0, u_1, \dots, u_n)$  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  $(\lambda_0, \lambda_1, \dots, \lambda_n) \in \mathbb{R}^{n+1}$ , with  $\lambda_0 + \lambda_1 + \dots + \lambda_n = 1$ , 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  $(u_0, u_1, \dots, u_n)$ .

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

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

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

Conversely, for any vector  $u_0 \in \mathbb{R}^n$  and for any basis  $(e_1, \dots, e_n)$  of  $\mathbb{R}^n$ , let  $u_i = u_0 + e_i$  for  $i = 1, \dots, n$ . Prove that  $(u_0, u_1, \dots, u_n)$  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  $(x_1, \dots, x_n) \in \mathbb{R}^n$  (unique), then

$$v = (1 - (x_1 + \dots + x_n))u_0 + x_1 u_1 + \dots + x_n u_n,$$

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

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

(4) Let  $(u_0, \dots, u_n)$  be any affine frame in  $\mathbb{R}^n$  and let  $(v_0, \dots, v_n)$  be any vectors in  $\mathbb{R}^m$ . Prove that there is a *unique* affine map  $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$  such that

$$f(u_i) = v_i, \quad i = 0, \dots, n.$$

(5) Let  $(a_0, \dots, a_n)$  be any affine frame in  $\mathbb{R}^n$  and let  $(b_0, \dots, b_n)$  be any  $n + 1$  points in  $\mathbb{R}^n$ . Prove that 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

$$A = \begin{pmatrix} \widehat{b}_0 & \widehat{b}_1 & \cdots & \widehat{b}_n \end{pmatrix} \begin{pmatrix} \widehat{a}_0 & \widehat{a}_1 & \cdots & \widehat{a}_n \end{pmatrix}^{-1}.$$

In the special case where  $(a_0, \dots, a_n)$  is the canonical affine frame with  $a_i = e_{i+1}$  for  $i = 0, \dots, n - 1$  and  $a_n = (0, \dots, 0)$  (where  $e_i$  is the  $i$ th canonical basis vector), show that

$$\begin{pmatrix} \widehat{a}_0 & \widehat{a}_1 & \cdots & \widehat{a}_n \end{pmatrix} = \begin{pmatrix} 1 & 0 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & 0 & 0 \\ 0 & 0 & \cdots & 1 & 0 \\ 1 & 1 & \cdots & 1 & 1 \end{pmatrix}$$

and

$$\begin{pmatrix} \widehat{a}_0 & \widehat{a}_1 & \cdots & \widehat{a}_n \end{pmatrix}^{-1} = \begin{pmatrix} 1 & 0 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & 0 & 0 \\ 0 & 0 & \cdots & 1 & 0 \\ -1 & -1 & \cdots & -1 & 1 \end{pmatrix}.$$

For example, when  $n = 2$ , if we write  $b_i = (x_i, y_i)$ , then we have

$$A = \begin{pmatrix} x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & -1 & 1 \end{pmatrix} = \begin{pmatrix} x_1 - x_3 & x_2 - x_3 & x_3 \\ y_1 - y_3 & y_2 - y_3 & y_3 \\ 0 & 0 & 1 \end{pmatrix}.$$



(6) Recall that a nonempty affine subspace  $\mathcal{A}$  of  $\mathbb{R}^n$  is any nonempty subset of  $\mathbb{R}^n$  closed under affine combinations. For any affine map  $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ , for any affine subspace  $\mathcal{A}$  of  $\mathbb{R}^n$ , and any affine subspace  $\mathcal{B}$  of  $\mathbb{R}^m$ , prove that  $f(\mathcal{A})$  is an affine subspace of  $\mathbb{R}^m$ , and that  $f^{-1}(\mathcal{B})$  is an affine subspace of  $\mathbb{R}^n$ .

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

(1) Prove that the  $k \times k$  matrix  $A^\top A$  and the matrix  $A$  have the same nullspace. Use this to prove that  $\text{rank}(A^\top A) = \text{rank}(A)$ . Similarly, prove that the  $n \times n$  matrix  $AA^\top$  and the matrix  $A^\top$  have the same nullspace, and conclude that  $\text{rank}(AA^\top) = \text{rank}(A^\top)$ .

We will prove later that  $\text{rank}(A^\top) = \text{rank}(A)$ .

(2) Let  $a_1, \dots, a_k$  be  $k$  linearly independent vectors in  $\mathbb{R}^n$  ( $1 \leq k \leq n$ ), and let  $A$  be the  $n \times k$  matrix whose  $i$ th column is  $a_i$ . Prove that  $A^\top A$  has rank  $k$ , and that it is invertible. Let  $P = A(A^\top A)^{-1}A^\top$  (an  $n \times n$  matrix). Prove that

$$\begin{aligned} P^2 &= P \\ P^\top &= P. \end{aligned}$$

What is the matrix  $P$  when  $k = 1$ ?

(3) Prove that the image of  $P$  is the subspace  $V$  spanned by  $a_1, \dots, a_k$ , or equivalently the set of all vectors in  $\mathbb{R}^n$  of the form  $Ax$ , with  $x \in \mathbb{R}^k$ . Prove that the nullspace  $U$  of  $P$  is the set of vectors  $u \in \mathbb{R}^n$  such that  $A^\top u = 0$ . Can you give a geometric interpretation of  $U$ ?

Conclude that  $P$  is a projection of  $\mathbb{R}^n$  onto the subspace  $V$  spanned by  $a_1, \dots, a_k$ , and that

$$\mathbb{R}^n = U \oplus V.$$

*Hint.* You may use results from HW2.

**TOTAL: 460 points.**