

Linear Algebra - Exercise 2

Donnerstag, 27. Dezember 2018 08:51

1 Nullspace

Describe the nullspaces of these three matrices:

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 8 \end{bmatrix}, \quad B = \begin{bmatrix} A \\ 2A \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 3 & 8 \\ 2 & 4 \\ 6 & 16 \end{bmatrix} \quad \text{and} \quad C = [A \quad 2A] = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 3 & 8 & 6 & 16 \end{bmatrix}.$$

Also in this case, the nullspace only consists of the zero-vector.

Furthermore we have

$$C = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 3 & 8 & 6 & 8 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 2 & 0 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 1 & 0 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 2 \end{bmatrix} = R$$

The free variables x_3 and x_4 are not in the pivot columns. We choose them $(x_3, x_4) = (0, 1)$ and $(x_3, x_4) = (1, 0)$. In the first case we find $x_2 = -2$ and $x_1 = 0$ and the second case we find $x_2 = 0$ and $x_1 = -2$. Therefore the nullspace is spanned by the two vectors $[0, -2, 0, 1]^T$ and $[-2, 0, 1, 0]^T$.

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 8 \end{bmatrix}$$

find row reduced echelon form:

- elim. matrix

$$1) \begin{bmatrix} 1 & 0 \\ -3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 8 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & 2 \end{bmatrix}$$

$$2) \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

$$3) \begin{bmatrix} 1 & 0 \\ 0 & 0.5 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \text{rre}$$

the vectors $v_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix}, v_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ are linearly independent, because v_1 is not a multiple of v_2 .

! we know that a combination of 2 independent vectors only add up to the zero vector, if each vector mult. by 0.

$n = 2$

$v_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
 $v_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$
nullvect. $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$$\begin{aligned} \lambda_1 \vec{v}_1 + \lambda_2 \vec{v}_2 &= \lambda_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \lambda_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} \lambda_1 \\ \lambda_2 \end{bmatrix}, \quad \begin{bmatrix} \lambda_1 \\ \lambda_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \quad \lambda_1 = 0, \lambda_2 = 0 \end{aligned}$$

$$B = \begin{bmatrix} A \\ 2A \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 3 & 8 \\ 2 & 4 \\ 6 & 16 \end{bmatrix} \quad \text{rre}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -2 & 0 & 1 & 0 \\ 0 & -2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 8 \\ 2 & 4 \\ 6 & 16 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 3 & 8 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ -3 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 8 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & 2 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 0.5 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & 2 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$v_1 \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$ and $v_2 \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ are linearly independent.

$$\lambda_1 \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \lambda_2 \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} \lambda_1 \\ \lambda_2 \\ 0 \\ 0 \end{bmatrix}, \text{ only if } \lambda_1, \lambda_2 = 0 \text{ then}$$

$$\begin{bmatrix} \lambda_1 \\ \lambda_2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$C = [A \quad 2A] = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 3 & 8 & 6 & 16 \end{bmatrix}$$

$$\text{rre} = \begin{bmatrix} 1 & 0 \\ -3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 2 & 0 & 4 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 \\ 0 & 0.5 \end{bmatrix} \begin{bmatrix} x_1 & x_2 & x_3 & x_4 \\ 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 2 \end{bmatrix} = \text{rre}$$

$$\begin{array}{l|l} x_1 + 2x_2 = 0 & x_1 = -2x_2 \\ x_2 + 2x_4 = 0 & x_2 = -2x_4 \end{array}$$

$$\left. \begin{array}{l} x_3 = x_3 \\ x_4 = x_4 \end{array} \right\} \text{freie Variablen}$$

We will set x_3, x_4 to $0, 1$ and $1, 0$:

$$1) \quad x_3 = 0, x_4 = 1$$

$$N(C) = [0, -2, 0, 1]^T$$

$$2) \quad x_3 = 1, x_4 = 0$$

$$N(C) = [-2, 0, 1, 0]^T$$

2 Reduced echelon form of a matrix

What's the solution of the linear system

$$\begin{aligned} x &= 1 \\ 4x + 3y &= 1 \\ 2x + 3y &= -1 \end{aligned}$$

Use the results from the slides where we computed the reduced row echelon form of the augmented matrix $[A \ b]$.

Find the row reduced echelon form of the augmented matrix adjoined with b .

$$\begin{aligned} [A \ b] &= \begin{bmatrix} 1 & 0 & 1 \\ 4 & 3 & 1 \\ 2 & 3 & -1 \end{bmatrix} \xrightarrow{R3 - 2R1} \begin{bmatrix} 1 & 0 & 1 \\ 4 & 3 & 1 \\ 0 & 3 & -3 \end{bmatrix} \xrightarrow{R3 - R2} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 3 & -3 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{R2/3} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \end{aligned}$$

$\begin{matrix} x & y & b \\ 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{matrix}$

back substitution:

$$\begin{aligned} x = 1, \quad y = -1 &\quad \rightarrow \quad 2x + 3y = -1 \\ 2(1) + 3(-1) &= -1 \\ 2 - 3 &= -1 \end{aligned}$$

3 Again: reduced echelon form of a matrix

Find the reduced row echelon form of

$$A = \begin{bmatrix} 1 & -1 & 2 & 3 \\ 2 & 2 & 8 & 10 \\ 3 & 3 & 10 & 13 \end{bmatrix}$$

What is the rank of A and what is the special solution to $Ax = 0$.

$$Ax = 0 \rightarrow \begin{bmatrix} 1 & -1 & 2 & 3 \\ 2 & 2 & 8 & 10 \\ 3 & 3 & 10 & 13 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

1) reduced row echelon

$$\begin{aligned}
 & \begin{bmatrix} 1 & -1 & 2 & 3 \\ 2 & 2 & 8 & 10 \\ 3 & 3 & 10 & 13 \end{bmatrix} \xrightarrow{R_3 - (R_1 + R_2)} \begin{bmatrix} 1 & -1 & 2 & 3 \\ 2 & 2 & 8 & 10 \\ 0 & 2 & 0 & 0 \end{bmatrix} \xrightarrow{R_2 - 2R_1} \begin{bmatrix} 1 & -1 & 2 & 3 \\ 0 & 4 & 4 & 4 \\ 0 & 2 & 0 & 0 \end{bmatrix} \\
 & \xrightarrow{\frac{R_2}{4}, \frac{R_3}{2}} \begin{bmatrix} 1 & -1 & 2 & 3 \\ 0 & 1 & 1 & 1 \\ 0 & 1 & 0 & 0 \end{bmatrix} \xrightarrow{\substack{R_3 - R_2 \\ R_1 + R_2}} \begin{bmatrix} 1 & 0 & 3 & 4 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & -1 & -1 \end{bmatrix} \xrightarrow{\substack{R_2 + R_3 \\ R_1 - 3R_3}} \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & -1 \end{bmatrix} \\
 & \xrightarrow{R_3 \cdot (-1)} \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} = \text{rre} \quad \text{Rank} = 3
 \end{aligned}$$

$$\begin{aligned}
 x_1 + x_4 &= 0 & x_1 &= -x_4 \\
 x_2 &= 0 & x_2 &= 0 \\
 x_3 + x_4 &= 0 & x_3 &= -x_4 \\
 & & x_4 &= \text{free variable}
 \end{aligned}$$

$x_4 = 1$, to solve $Ax=0$, we change the free variable to

$$N(A) = [-1, 0, -1, 1]^T = \vec{x}_1$$

$x_4 = 0$

$$N(A) = [0, 0, 0, 0]^T = \vec{x}_2$$

4 Again: reduced row echelon form of a matrix

Find the reduced row echelon form of

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

What is the rank of A and what is the special solution to $Ax=0$.

rre

octave $\rightarrow \text{rref}(A) = \begin{bmatrix} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

$$Ax = 0$$

$$x_1 = x_4$$

$$x_2 = x_4$$

$$x_3 = x_4$$

$$x_4 = \text{free variable}$$

I choose $x_4 = 1$ and $x_4 = 0$

$$\vec{x}_1 = [1 \ 1 \ 1 \ 1]^T$$

$$\vec{x}_2 = [0 \ 0 \ 0 \ 0]^T$$

5 Column space

Describe the column spaces (they are subspaces of \mathbb{R}^2) for

$$I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 4 \end{bmatrix}.$$

C(I)

$$I = \begin{bmatrix} a_1 & a_2 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$$

the column space is spanned

by the two pivot columns a_1, a_2

$$a_1 = [1 \ 0]^T, \quad a_2 = [0 \ 1]^T$$

C(A)

$$A = \begin{bmatrix} a_1 & a_2 \\ 1 & 2 \\ 2 & 4 \end{bmatrix}$$

the column space is spanned

by the first column $a_1 = [1 \ 2]^T$

$$a_2 = 2a_1 \text{ (is a multiplicative of } a_1)$$

C(B)

$$B = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 4 \end{bmatrix}$$

the column space is spanned

by the first and third column

$$a_1 = [1 \ 0]^T \text{ and } a_3 = [3 \ 4]^T$$

$$a_2 = 2a_1 \text{ (is a multiplicative of } a_1)$$

6 Again: column space

We are given three different vectors b_1, b_2, b_3 . Construct a matrix so that the equations $Ax = b_1$ and $Ax = b_2$ are solvable, but $Ax = b_3$ is not solvable. How can You decide if this is possible? How could You construct A?

$$A = [b_1 \ b_2] \quad \text{if } \vec{b}_1, \vec{b}_2 \text{ are linearly independent.}$$

7 Complete Solution of linear system

Find the condition on $[b_1 \ b_2 \ b_3]^T$ for $Ax = b$ to be solvable, if

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

$$\begin{bmatrix} b_1 \end{bmatrix}$$

7 Complete Solution of linear system

Find the condition on $\begin{bmatrix} b_1 & b_2 & b_3 \end{bmatrix}^T$ for $A\mathbf{x} = \mathbf{b}$ to be solvable, if

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ -2 & -3 \end{bmatrix} \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}.$$

This condition puts \mathbf{b} in the column space of A . Find the complete solution $\mathbf{x} = \mathbf{x}_p + \mathbf{x}_n$ to $A\mathbf{x} = \mathbf{b}$.

$$\begin{bmatrix} 1 & 1 \\ 1 & 2 \\ -2 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

use augmented matrix A adjoined with \mathbf{b}

$$\begin{bmatrix} 1 & 1 & b_1 \\ 1 & 2 & b_2 \\ -2 & -3 & b_3 \end{bmatrix} \xrightarrow{R_2 - R_1} \begin{bmatrix} 1 & 1 & b_1 \\ 1 & 2 & b_2 \\ 0 & 0 & b_1 + b_2 + b_3 \end{bmatrix} \xrightarrow{R_2 - R_1} \begin{bmatrix} \textcircled{1} & 1 & b_1 \\ 0 & \textcircled{1} & b_2 - b_1 \\ 0 & 0 & b_1 + b_2 + b_3 \end{bmatrix}$$

Rank = 2

only if $b_1 + b_2 + b_3 = 0$, do we have a solution.
let's assume $b_3 = -(b_1 + b_2)$.

$$\begin{aligned} x_1 + (b_2 - b_1) &= b_1 \\ x_1 &= b_1 - (b_2 - b_1) = 2b_1 - b_2 \\ x_2 &= b_2 - b_1 \end{aligned}$$

Because rank = 2, the column space therefore has dimension 2.

a partial solution is

$$\mathbf{x}_p = \begin{bmatrix} 2b_1 - b_2 & b_2 - b_1 \end{bmatrix}^T$$

A is a 3×2 matrix, therefore we have $m=3, n=2$
 A^T , $m=2, n=3$

$$\begin{aligned} \dim(C(A)) + \dim(N(A^T)) &= r + (m - r) = m \\ \dim(C(A^T)) + \dim(N(A)) &= r + (n - r) = n \end{aligned}$$

We know $\dim(N(A)) = m - r = 2 - 2 = 0 = x_n$

$$x = x_p + x_n = x_p = \begin{bmatrix} 2b_1 - b_2 \\ b_2 - b_1 \end{bmatrix}$$

8 Again: Complete Solution of linear system

There are $n = 3$ unknowns but only $m = 2$ equations:

$$\begin{aligned} x + y + z &= 3 \\ x + 2y - z &= 4 \end{aligned}$$

These are two planes in the xyz space. The planes are not parallel so they intersect in a line. This line of solutions is exactly what elimination will find. The **particular solution** will be a **point on the line**. Adding the nullspace vector x_n will move us along the line. Then $x = x_p + x_n$ gives the whole line of solutions.

Answer the following questions:

- Compute the reduced row echelon form $[R \ d]$ of the augmented matrix $[A \ b]$.

$$[A \ b] = \begin{bmatrix} 1 & 1 & 1 & 3 \\ 1 & 2 & -1 & 4 \end{bmatrix} \xrightarrow{R_2 - R_1} \begin{bmatrix} 1 & 1 & 1 & 3 \\ 0 & 1 & -2 & 1 \end{bmatrix} \xrightarrow{R_1 - R_2} \begin{bmatrix} 1 & 0 & 3 & 2 \\ 0 & 1 & -2 & 1 \end{bmatrix}$$

Rank $r = 2$

$$[R \ d] = \begin{bmatrix} 1 & 0 & 3 & 2 \\ 0 & 1 & -2 & 1 \end{bmatrix}$$

- Looking at $[R \ d]$ can you see, whether the linear system has a solution?

$$\begin{aligned} \dim(C(A)) + \dim(N(A^T)) &= r + (m - r) = m \\ \dim(C(A^T)) + \dim(N(A)) &= r + (n - r) = n \end{aligned}$$

$\dim(N(A^T)) = m - r = 4 - 2 = 2$, there is another solution.

- What is the rank of the A ?

Rank $r = 2$

- Compute the special solution x_s of $Ax = 0$.

$x_s = Ax = 0$, remove b from $[R \ d]$ $\begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & -2 \end{bmatrix}$

$$\begin{array}{l|l} x_1 = -3x_3 & \text{for } x_3 = 1 \\ x_2 = 2x_3 & x_s = \begin{bmatrix} -3 & 2 & 1 \end{bmatrix}^T \end{array}$$

- Compute the complete solution of $Ax = b$. Draw this solution in a 3D-plot.

$$x_p = Ax = b$$

$$\begin{bmatrix} 1 & 0 & 3 & 2 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$x_p = [2 \ 1 \ 0]^T$$

- Why is the particular solution not multiplied by a constant, whereas the the special solution is?

therefore the complete solution is $[2 \ 1 \ 0]^T + t[-3 \ 2 \ 1]^T$
where $t \in \mathbb{R}$.

9 Again: Complete Solution of linear system

The complete solution to $Ax = [1 \ 3]^T$ is $x = [1 \ 0]^T + c[0 \ 1]^T$. Find A , it's rank and the reduced row echelon form of the augmented matrix..

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$

10 Trick to find the nullspace

Suppose that the first r columns are the pivot columns. Then the reduced row echelon form looks like

$$R = \begin{bmatrix} I & F \\ 0 & 0 \end{bmatrix}$$

where I is the $r \times r$ identity matrix with the r pivot columns (and r pivot rows), F is an $r \times (n-r)$ matrix and the matrices 0 are filled with zeros.

Then the columns of the **nullspace matrix**

$$N = \begin{bmatrix} -F \\ I \end{bmatrix}$$

solve $Rx = 0$.

Lets try this in a numerical example. The special solution of $Rx = x_1 + 2x_2 + 3x_3 = 0$ are the columns of N :

$$R = [1 \ 2 \ 3] \quad N = \begin{bmatrix} -F \\ I \end{bmatrix} = \begin{bmatrix} -2 & -3 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$$

It's easy to see, that the columns of N satisfy the equation!

11 The fundamental theorem of linear algebra

The matrix $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \end{bmatrix}$ has $m = 2$ and $n = 3$ and rank $r = 1$.

The row space is the line along $[1 \ 2 \ 3]^T$. The nullspace is the plane $x_1 + 2x_2 + 3x_3 = 0$. Their dimensions add to $1 + 2 = 3$.

All columns are multiples of the first column $[1 \ 2]^T$. Therefore $A^T \mathbf{y} = \mathbf{0}$ has the solution $\mathbf{y} = [2 \ -1]^T$. The column space and left nullspace are **orthogonal lines** in \mathbb{R}^2 . Dimensions $1 + 1 = 2$.

Question: if A has three equal rows, what is its rank? And what are two of the \mathbf{y} 's in its left nullspace, i.e. the nullspace of A^T ?

if A has 3 equal rows, the rank = 1

what are the 2 \mathbf{y} 's? the nullspace is a plane, hence 2 dimensional.
the dimensions add up to $1 + 2 = 3$.