EE241 SPRING 2015: TUTORIAL #1

Friday, Jan. 16, 2015

PROBLEM 1 (Rapidfire review): Fill in the right-hand column below given that A is a $m \times n$ matrix, B is a $k \times l$ matrix, and \vec{b} is a r-vector.

You add 3 new constraints to the linear system described by A , how many constraints are there now?	m+3
You add 3 new constraints to the linear system described by A , how many variables are there now?	n
Let $r=m, k=l$, and B be a scalar matrix. If \vec{x} is the solution to $A\vec{x}=\vec{b}$, what is the solution to $(BA)\vec{x}=B\vec{b}$?	Still just \vec{x}

Mark true or false below

$A = A^T$ always	False
AB = BA always	False
A(BC) = (AB)C always	True
$B^nB = BB^n$ always	True
$BAB = AB^2$ always	False

PROBLEM 2: Are the following two linear systems equivalent? Hint: use the allowed manipulations of equations to transform one system into the other

$$\begin{cases} (1.1) & 2x + 4y + 7z + 8w = 2 \\ (1.2) & 2y + 4w = 0 \end{cases} \qquad \begin{cases} (2.1) & x + 3.5z = 1 \\ (2.2) & 2y + 4w = 0 \end{cases}$$

Solution. Note the following

$$(1.1) = 2 \cdot (2.1) + 2 \cdot (2.2)$$
 and $(1.2) = (2.2)$

Thus, **yes** they are equivalent.

PROBLEM 3: Let A be a 1000×2 matrix and let B be a 1000×3 matrix. Given the dot products below, write down C when $C = A^T B$.

$$\begin{array}{lll} \operatorname{col}_1\left(A\right) \cdot \operatorname{col}_1\left(B\right) = 4 & \operatorname{col}_1\left(A\right) \cdot \operatorname{col}_2\left(B\right) = 7 & \operatorname{col}_1\left(A\right) \cdot \operatorname{col}_3\left(B\right) = -1 \\ \operatorname{col}_2\left(A\right) \cdot \operatorname{col}_1\left(B\right) = 4 & \operatorname{col}_2\left(A\right) \cdot \operatorname{col}_2\left(B\right) = 0 & \operatorname{col}_2\left(A\right) \cdot \operatorname{col}_3\left(B\right) = 2 \end{array}$$

Solution. First we note that since A is 1000×2 , then A^T is 2×1000 and so $A^T B$ is well-defined. Furthermore, $C = A^T B$ is of size 2×3 .

PROBLEM 4: Show that for an $n \times n$ scalar matrix A and any $n \times n$ square matrix B

$$AB = BA$$

Solution. Recall that in the resulting matrix multiplication, each element can be found via

$$(AB)_{ij} = \operatorname{row}_i(A) \cdot \operatorname{col}_j(B)$$

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However, since A is scalar, $row_i(A)$ has a specific form, i.e.:

$$row_{i}(A) = \left[0, 0, \dots, \frac{a}{i^{th} position}, \dots, 0\right]$$

Thus, the dot product of interest becomes

$$(AB)_{ij} = \sum_{k=1}^{n} (\text{row}_i (A))_k (\text{col}_j (B))_k$$

$$= \sum_{k=1}^{n} a_{ik} b_{kj}$$

$$= 0 \times b_{0j} + 0 \times b_{1j} + \dots + a \times b_{ij} + \dots + 0 \times b_{nj}$$

$$= a \times b_{ij}$$

Since we have that $(AB)_{ij} = a(B)_{ij}$, we know that AB = aB. We can perform this calculation again to find that BA = aB and so AB = BA for this special case.

PROBLEM 5 (The matrix oracle): Consider the following two oracles for some unknown (but constant) $n \times n$ square matrix A

	Input	Output
Oracle 1	$ec{x}$	$A\vec{x}$
Oracle 2	\vec{x}, \vec{y}	$\vec{y}^T A \vec{x}$

- (a) What are the dimensions of \vec{x} and \vec{y} ?
- (b) How can we use Oracle 1 to retrieve the 3^{rd} row of A? How can we use Oracle 2 to retrieve the (3,4) entry of A?
- (c) How can we use Oracle 2 to retrieve all of the diagonal elements of A?
- (d) Assuming all elements of A are non-negative, how can we determine if A is diagonal using only n calls to Oracle 2?

Solution.

- (a) Since \vec{x} must match the n columns of A, it is an n-vector. Since \vec{y}^T must match the n rows of A, \vec{y} is also an n-vector. (Note that both are column vectors).
- (b) Consider sending the vector

$$\vec{x} = [0, 0, 1, 0, \dots, 0].$$

Recall also the formula for the product of a matrix and vector given by

$$A\vec{x} = \sum_{i=1}^{n} \operatorname{col}_{i}(A) x_{i}.$$

In our case, since only the third element is non-zero, we get that $A\vec{x} = \text{col}_3(A)$ as required. To find the (3,4) element, consider using

$$\vec{x} = [0, 0, 0, 1, 0, \dots, 0].$$

The result of Oracle 2 can now be written as

$$\vec{y}^T A \vec{x} = \vec{y}^T (A \vec{x}) = \vec{y}^T \operatorname{col}_4 (A).$$

Note that the above expression is the product of a $1 \times n$ matrix and a $n \times 1$ matrix (or vector). This is precisely the definition of dot product and we can write

$$\vec{y}^T(A\vec{x}) = \sum_{i=1}^n y_i a_{i4}.$$

It remains only to use the the vector

$$\vec{y} = [0, 0, 1, 0, \dots, 0]$$

To find that $\vec{y}^T A \vec{x} = a_{34}$.

(c) Note that, in general, the formula for the output of Oracle 2 is

$$\vec{y}^T A \vec{x} = \sum_{ij} y_i a_{ij} x_j.$$

Thus, by choosing vectors \vec{x} and \vec{y} that contain all 0's and one 1 in a specific position, we can select out any element of the matrix A. In particular, we can use

$$\vec{x} = \vec{y} = \left[0 \; , \; \dots \; , \; \frac{1}{i^{\text{th position}}} \; , \; \dots \; , \; 0\right]$$

to get

$$\vec{y}^T A \vec{x} = a_{ii}$$
.

For any i.

(d) In order to check that A is diagonal, it suffices to check that all its *off-diagonal* elements are 0. Off-diagonal elements are those a_{ij} where $i \neq j$. First, let

$$\vec{x} \left[0, \ldots, \frac{1}{i^{\text{th position}}}, \ldots, 0 \right].$$

Thus, $A\vec{x} = \text{col}_i(A)$. Now that we have the i^{th} column, we can use the following trick:

If
$$\sum_{j \neq i} a_{ij} = 0$$
 and $a_{ij} \geq 0 \ \forall \ i,j$ then $a_{ij} = 0 \ \forall \ i \neq j$

So, how do we get the sum in the statement above using the vector \vec{y} ? Simply choose

$$\vec{y} \left[1 \; , \; \ldots \; , \; \mathop{0}_{i^{ ext{th position}}} \; , \; \ldots \; , \; 1
ight] .$$

Then, $\vec{y}^T A \vec{x} = \sum_{i \neq j} a_{ij}$. If, for every value of *i*, this sum is 0, then we know that *A* is diagonal. In other words, we need only to call on Oracle 2 *n* times to fully check that *A* is diagonal.