Linear Algebra and Optimization DSGA-1014 Fall 2021 CDS at NYU

Lab 1

Zahra Kadkhodaie (based on Brett Bernstein's slides)

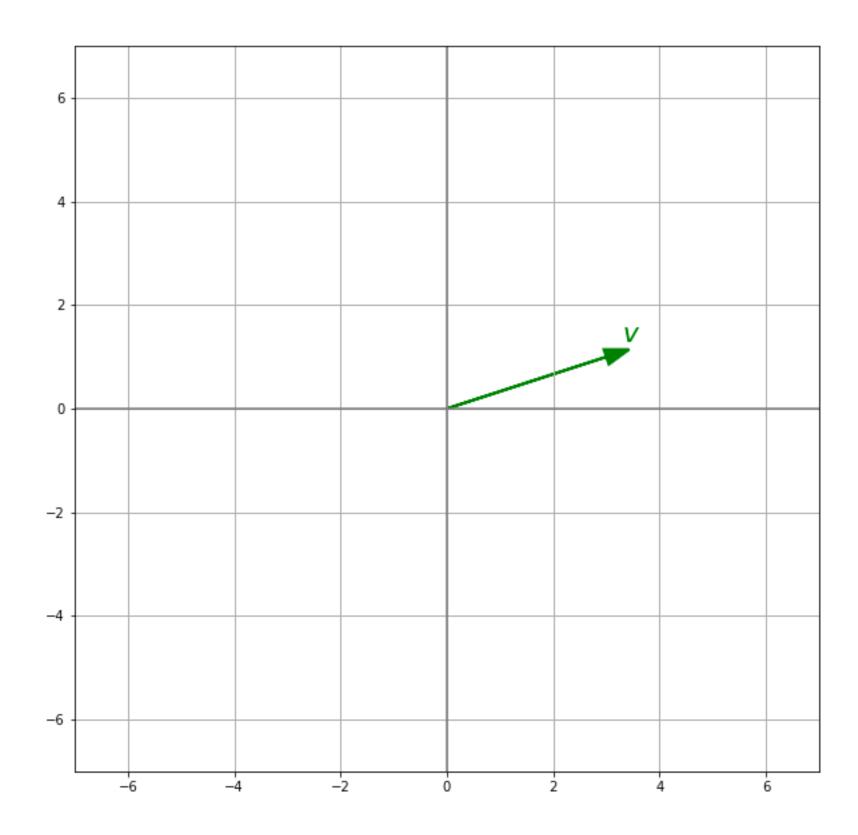
Geometric intuition

Take these two vectors in \mathbb{R}^2 :

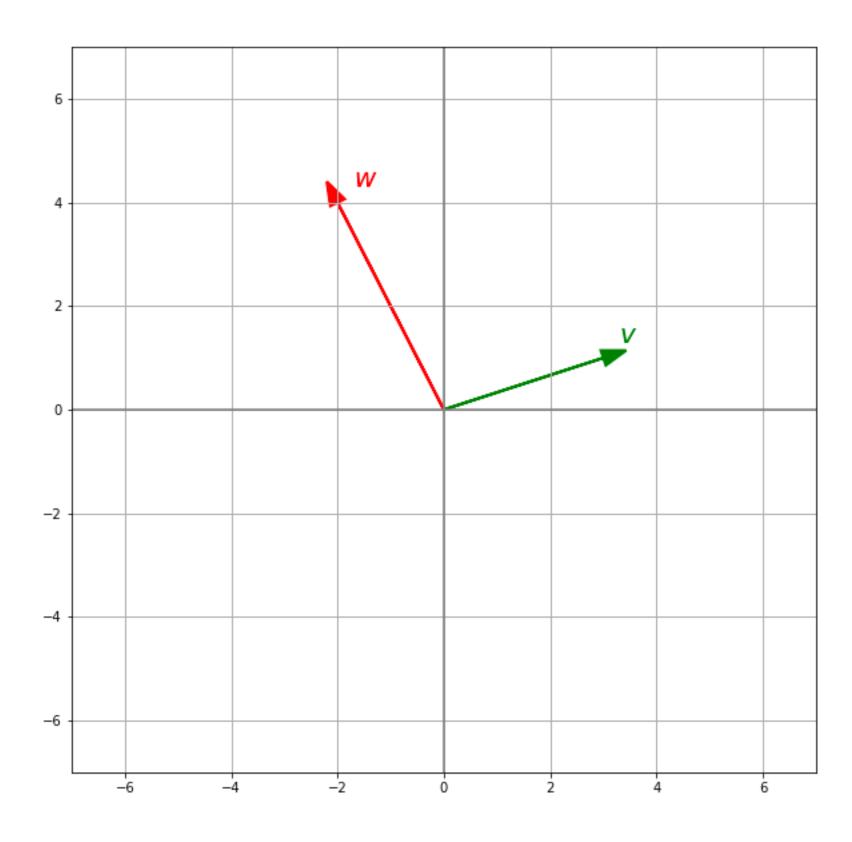
$$v = (3,1)$$
 and $w = (-2,4)$

Describe the following sets geometrically. Which are subspaces of \mathbb{R}^2 ?

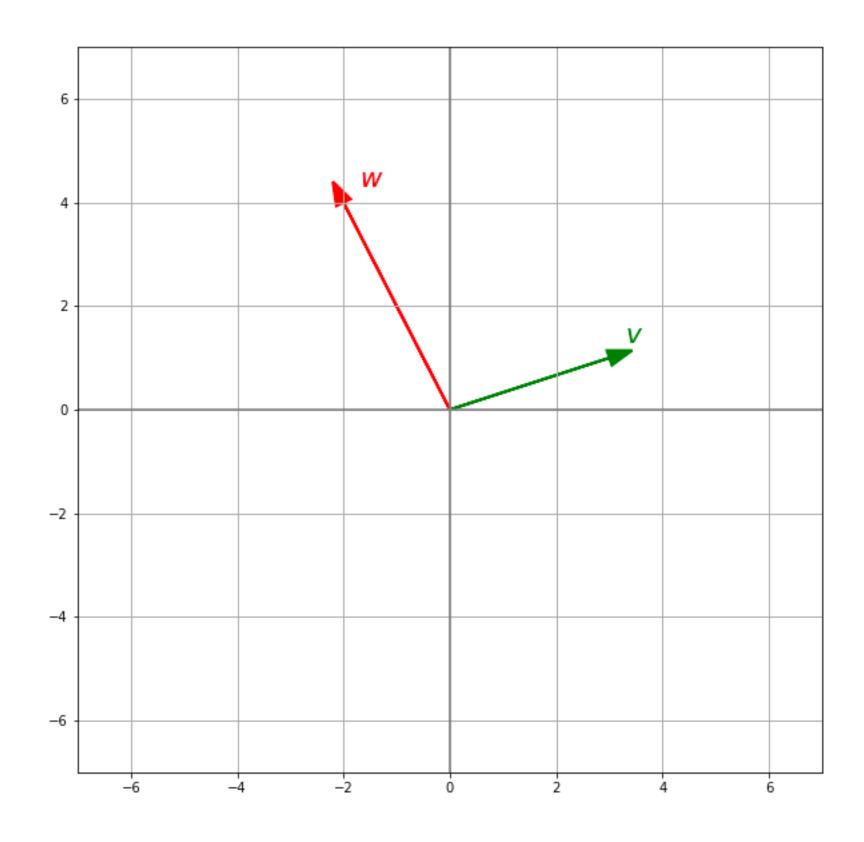
Span(v)



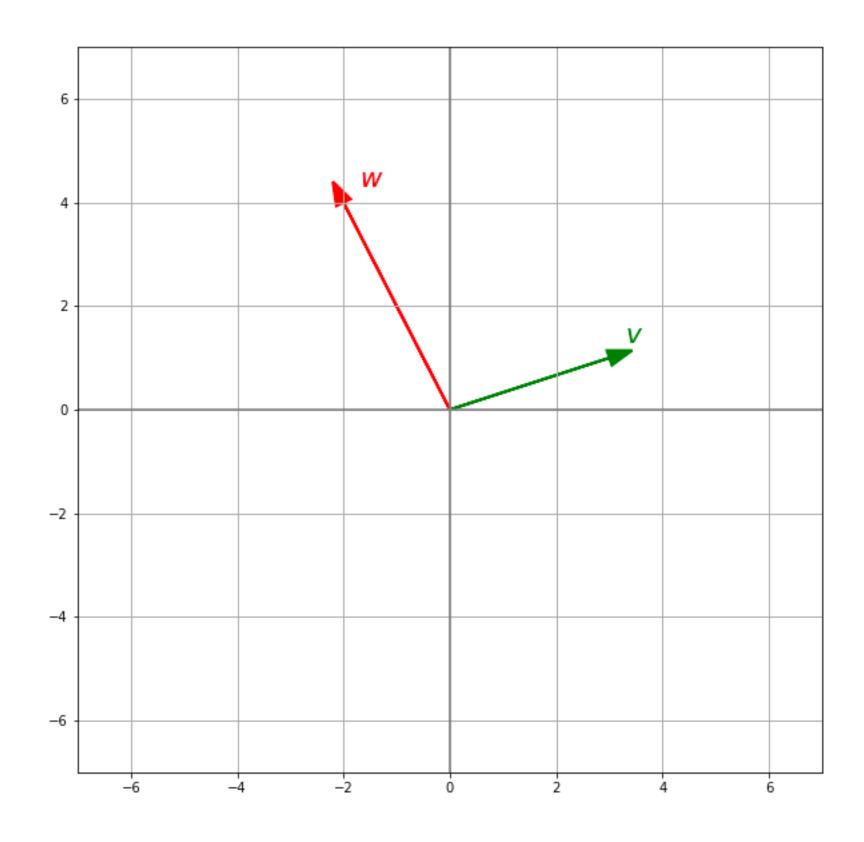
 $Span(v) \cup Span(w)$



 $Span(v) \cap Span(w)$

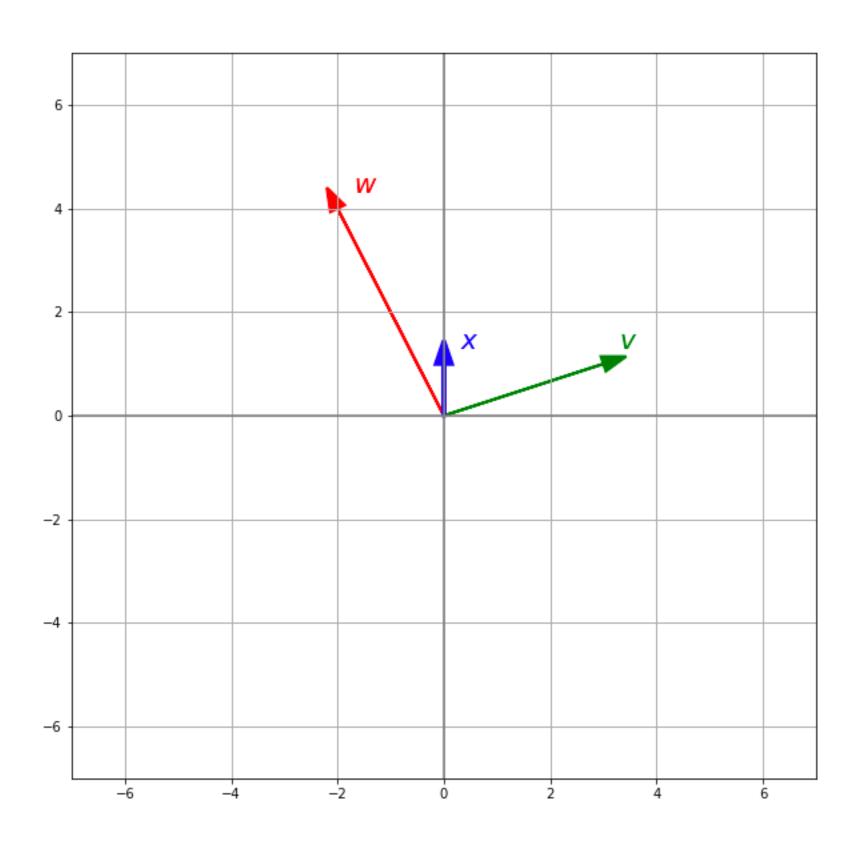


Span(v, w) $\{\alpha v + \beta w : \alpha, \beta \in \mathbb{R}^2\}$

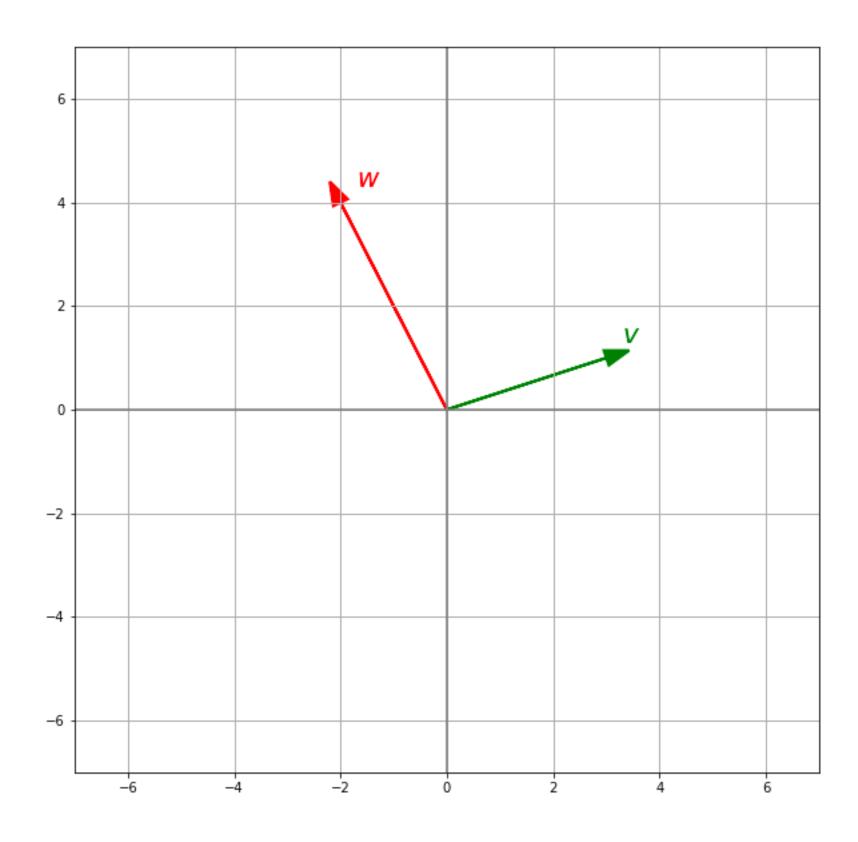


Span(v, w, x)

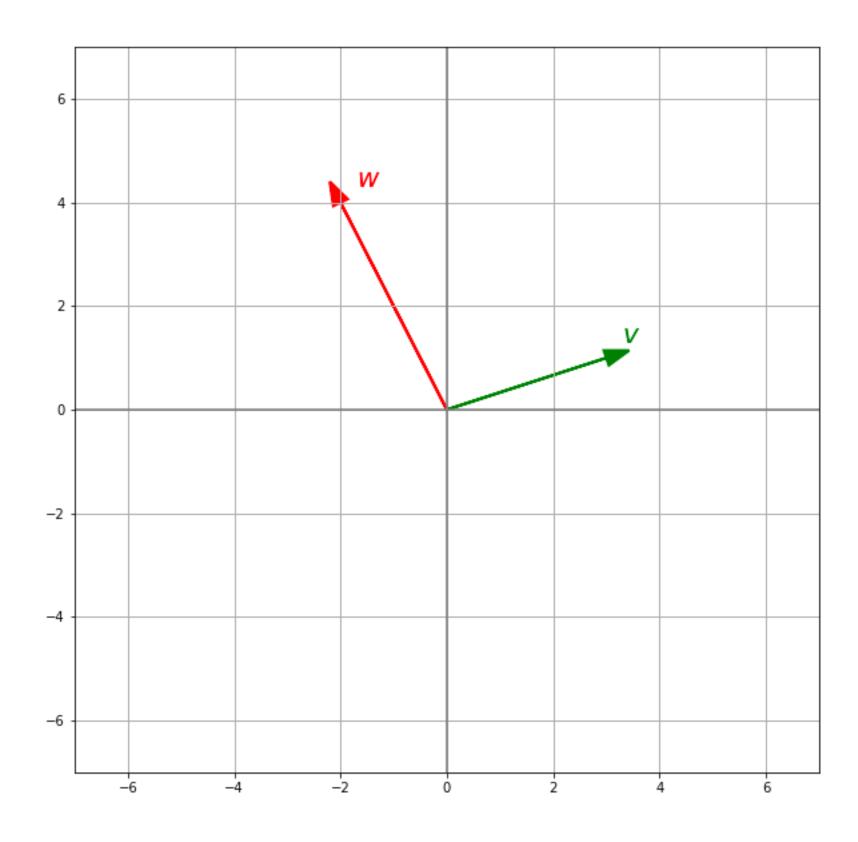
$$x = (0,1)$$



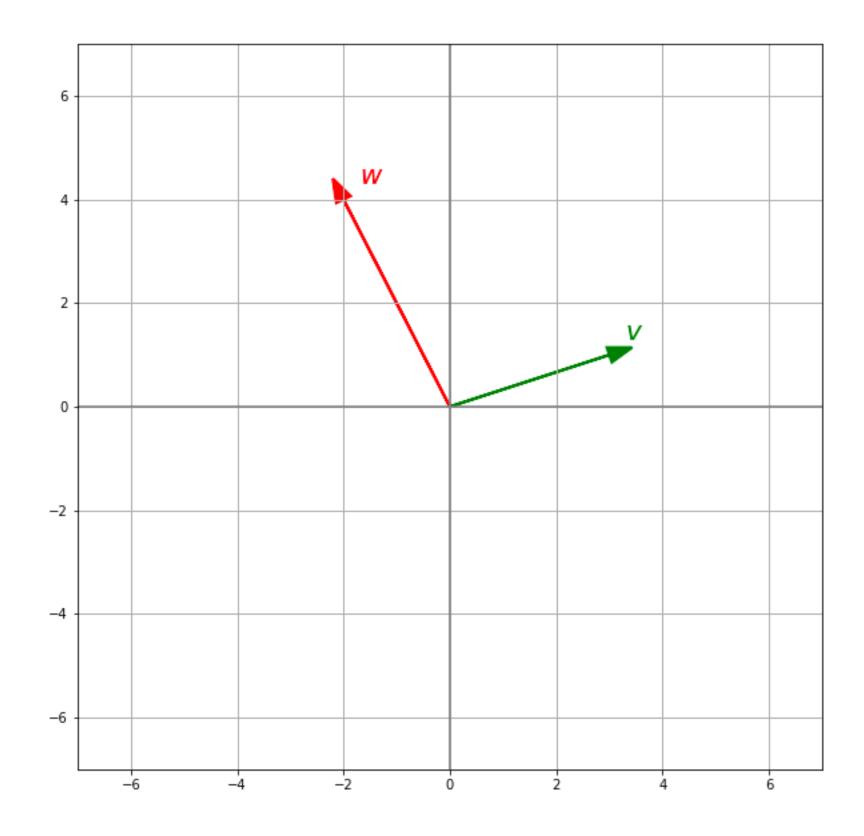
 $\{(1-t)v+tw:t\in\mathbb{R}\}$



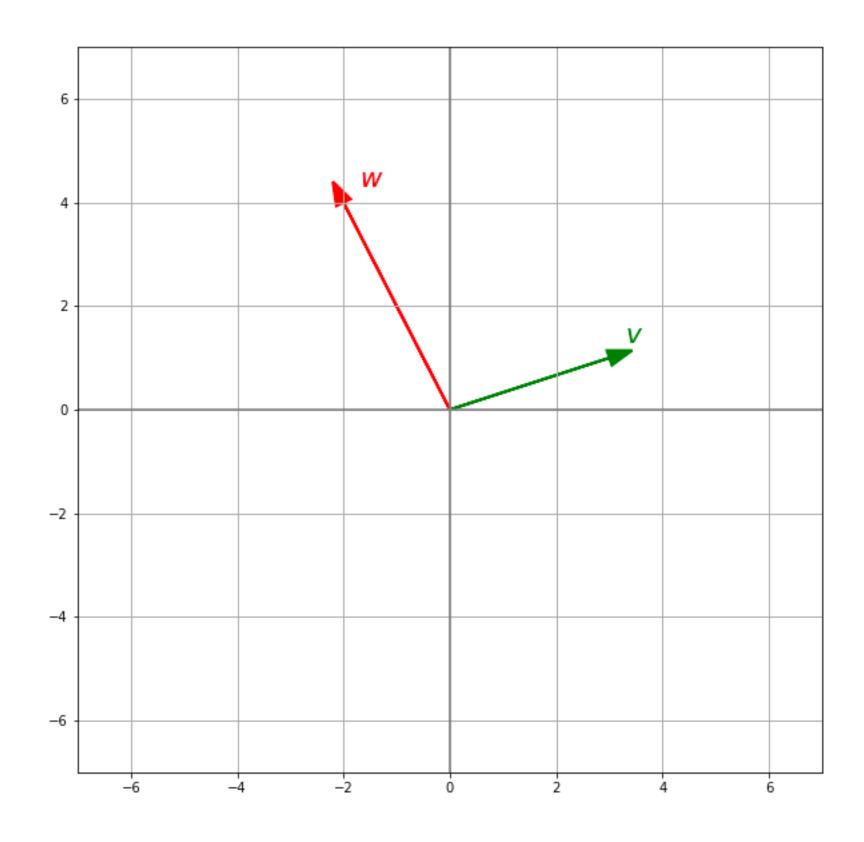
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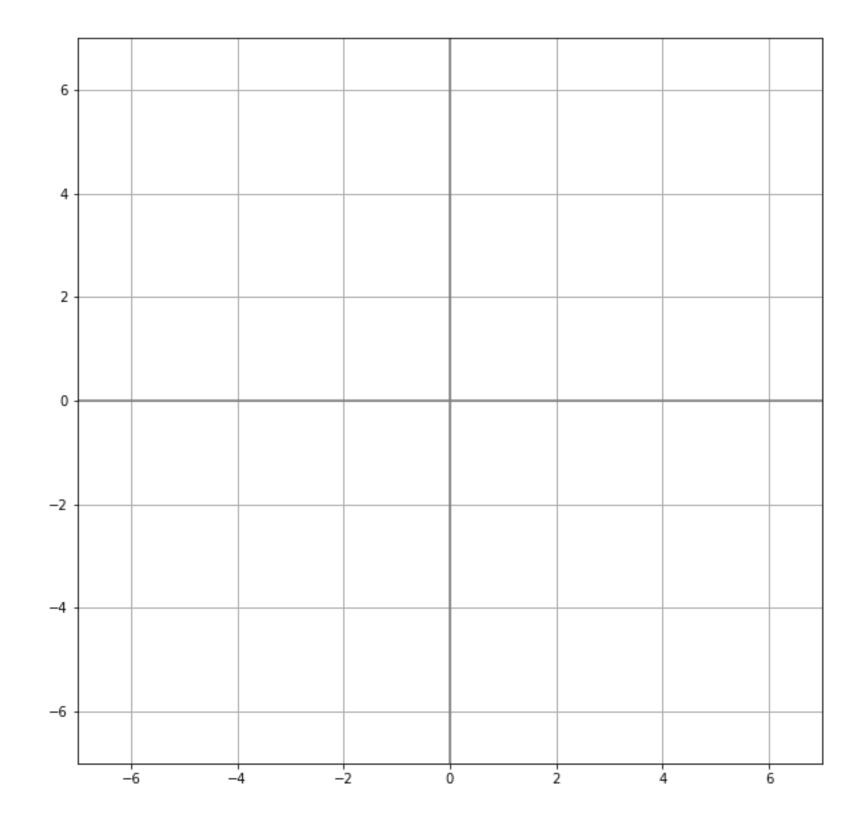
 $\{(1-t)v + tw : t \in [0,1]\}$



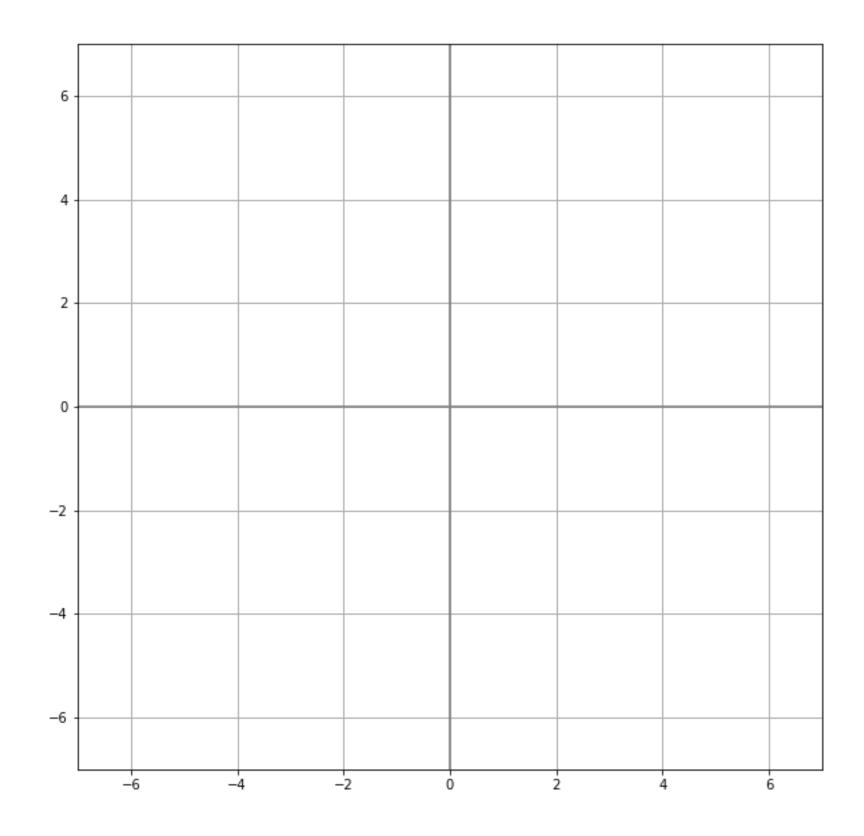
 $\{\alpha v + \beta w : \alpha, \beta \ge 0\}$



 $\{(a,b) \in \mathbb{R}^2 : a^2 + b^2 = 4\}$



 $\{(a,b) \in R2 : a2 + b2 \le 4\}$



Let $v_1, v_2, v_3, v_4 \in \mathbb{R}^3$ and define $C_1 = \{v_1, v_2\}$ and $C_2 = \{v_3, v_4\}$. If C1 and C2 are both linearly independent, what are the possible values for $dim(Span(v_1, v_2, v_3, v_4))$? No proof necessary.

True or False: If $B = \{v_1, \dots, v_n\}$ is a basis for \mathbb{R}^n , and W is a subspace of \mathbb{R}^n , then some subset of B is a basis for W.

Suppose $v_1, \ldots, v_m \in \mathbb{R}^n$ are linearly dependent. Prove that if $x \in Span(v_1, v_2, \ldots, v_m)$ then there are infinitely many $\alpha \in \mathbb{R}^m$ with $x = \alpha_1 v_1 + \ldots + \alpha_m v_m$

Let $P_n = \{f(x) = a_0 + a_1x + \ldots + a_nx^n\}$ and define addition and scalar multiplication as follows

Addition.
$$(f+g)(x) = (a_0 + b_0) + (a_1 + b_1)x + \dots + (a_n + b_n)x^n$$

Multiplication.
$$(rf)(x) = (ra_0) + (ra_1)x + ... + (ra_n)x^n$$

Show that P_n is a vector space. What is a basis for this space and what is the dimension?

[Note: f is a function, but f(x) is a real number. That is, once we plug something into our function, we get a real number not a function. For example, if x is a real number, then x^2 is a real number, not a function. This is subtle but extremely important. For example, we know real numbers commute and thus know that f(x) + g(x) = g(x) + f(x). However, we must prove that f(x) + g(x) = g(x) + f(x).

To prove P_n is a vector space, we need to show it satisfies all the following conditions

(a)
$$\mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$$

(b)
$$(x + y) + z = x + (y + z)$$

(c)
$$\mathbf{x} + \boldsymbol{\theta} = \mathbf{x}$$

(d)
$$\mathbf{x} + (-\mathbf{x}) = \boldsymbol{\theta}$$

(e)
$$(rs)\mathbf{x} = r(s\mathbf{x})$$

$$(\mathbf{f}) \quad (r+s)\mathbf{x} = r\mathbf{x} + s\mathbf{x}$$

$$(\mathbf{g}) \ r(\mathbf{x} + \mathbf{y}) = r\mathbf{x} + r\mathbf{y}$$

(h)
$$1\mathbf{x} = \mathbf{x}$$

Commutative law

Associative law

Additive identity

Additive inverse

Associative law

Distributive laws

Distributive laws

Multiplicative identity