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```
clc; clear all; close all;
```

```
%{  
Matt Boler  
HW3  
%}
```

## Constants

```
G = [1 1 1; 0 1 1; 0 0 1];  
G_down = G' * G;  
G_up = G * G';
```

## 1. Consider G

### a. What is the eigen decomposition of G?

```
[V, D] = eig(G)
```

```
% Is it significant?
```

```
% Assuming significance means nonzero, distinct eigenvalues, then no,  
as all eigenvalues are the same.
```

```
V =
```

```
1.0000    -1.0000    1.0000  
0         0.0000   -0.0000  
0         0         0.0000
```

```
D =
```

```
1     0     0  
0     1     0
```

---

0      0      1

## b. Show:

```
[V, Gamma, U] = svd(G)

% G = V * Gamma * U
disp("G = V * Gamma * U")
G
V * Gamma * U'

% G_down = G' * G
disp("G_down = G' * G")
G_down
G' * G

% V is the eigen-matrix of G_up
disp("V is the eigen-matrix of G_up")
V
[temp_v, temp_d] = eig(G_up);
temp_v

% U is the eigen-matrix of G_down
disp("U is the eigen-matrix of G_down")
U
[temp_v, temp_d] = eig(G_down);
temp_v

% Gamma's nonzero values are equal to the square root of the
% eigenvalues of
% G_up and G_down
disp("Gamma's nonzero values are equal to the square root of the
eigenvalues of G_up and G_down")
eig_G_up = eig(G_up);
eig_G_down = eig(G_down);
Gamma
sqrt(eig_G_down)
sqrt(eig_G_up)

% G_up = G*G'
disp("G_up = G*G'")
G_up
G*G'

V =

0.7370    0.5910    0.3280
0.5910   -0.3280   -0.7370
0.3280   -0.7370    0.5910
```

---

$\Gamma =$

2.2470	0	0
0	0.8019	0
0	0	0.5550

$U =$

0.3280	0.7370	0.5910
0.5910	0.3280	-0.7370
0.7370	-0.5910	0.3280

$G = V * \Gamma * U$

$G =$

1	1	1
0	1	1
0	0	1

$\text{ans} =$

1.0000	1.0000	1.0000
0.0000	1.0000	1.0000
0.0000	-0.0000	1.0000

$G_{\text{down}} = G' * G$

$G_{\text{down}} =$

1	1	1
1	2	2
1	2	3

$\text{ans} =$

1	1	1
1	2	2
1	2	3

$V$  is the eigen-matrix of  $G_{\text{up}}$

$V =$

0.7370	0.5910	0.3280
0.5910	-0.3280	-0.7370
0.3280	-0.7370	0.5910

$\text{temp}_v =$

---

```

-0.3280  -0.5910  0.7370
 0.7370   0.3280  0.5910
-0.5910   0.7370  0.3280

```

*U is the eigen-matrix of G\_down*

*U =*

```

 0.3280   0.7370   0.5910
 0.5910   0.3280  -0.7370
 0.7370  -0.5910   0.3280

```

*temp\_v =*

```

 0.5910   0.7370   0.3280
-0.7370   0.3280   0.5910
 0.3280  -0.5910   0.7370

```

*Gamma's nonzero values are equal to the square root of the eigenvalues of G\_up and G\_down*

*Gamma =*

```

 2.2470      0      0
      0  0.8019      0
      0      0  0.5550

```

*ans =*

```

 0.5550
 0.8019
 2.2470

```

*ans =*

```

 0.5550
 0.8019
 2.2470

```

*G\_up = G\*G'*

*G\_up =*

```

 3      2      1
 2      2      1
 1      1      1

```

*ans =*

```

 3      2      1

```

---

2	2	1
1	1	1

## 2. What is null of a matrix if the matrix has distinct, non-zero eigenvalues?

```
% The null of the matrix would be just the 0 vector.
```

## 3. Show $\text{null}(G' \cdot G) = \text{null}(G)$ , $R(G' \cdot G) = R(G')$ , $\text{null}(G \cdot G') = \text{null}(G')$ , and $R(G \cdot G') = R(G)$

```
%{
Important definitions:
colspace : range(A)
kernel : null(A)
coimage : range(A')
cokernel : null(A')

For a matrix A = V * Gamma * U' with rank r :
range(A) = first r columns of V
null(A) = last n-r columns of U'
range(A') = first r columns of U'
null(A') = last m-r columns of V
%}

% Important matrices:
G_prime_G = G' * G;
G_G_prime = G * G';

% null(G' . G) = null(G)
disp("null(G' . G) = null(G)")
[m1, n1] = size(G_prime_G);
r1 = rank(G_prime_G);

[m2, n2] = size(G);
r2 = rank(G);

[v1, g1, u1] = svd(G_prime_G);
u1 = u1';
[v2, v2, u2] = svd(G);
u2 = u2';

if (n1 - r1) == 0 && (n2 - r2) == 0
    disp('Rank of both null spaces is 0 -> same null space');
else
    disp("These span the same space")
    b1 = u1(:, (n1-r1):end)
    b2 = u2(:, (n2-r2):end)
end
```

---

```

% R(G' . G) = R(G')

disp("R(G' . G) = R(G')")

[m1, n1] = size(G_prime_G);
r1 = rank(G_prime_G);

[m2, n2] = size(G');
r2 = rank(G');

[v1, g1, u1] = svd(G_prime_G);
u1 = u1';
[v2, v2, u2] = svd(G');
u2 = u2';

if r1 == 0 && r2 == 0
    disp('Rank of both ranges is 0 -> same range space');
else
    disp("These span the same space")
    b1 = v1(:, 1:r1)
    b2 = v2(:, 1:r2)
end

% null(G.G') = null(G')
disp("null(G.G') = null(G')")
[m1, n1] = size(G_G_prime);
r1 = rank(G_G_prime);

[m2, n2] = size(G');
r2 = rank(G');

[v1, g1, u1] = svd(G_G_prime);
u1 = u1';
[v2, v2, u2] = svd(G');
u2 = u2';

if (n1 - r1) == 0 && (n2 - r2) == 0
    disp('Rank of both null spaces is 0 -> same null space');
else
    disp("These span the same space")
    b1 = u1(:, (n1-r1):end)
    b2 = u2(:, (n2-r2):end)
end

% R(G.G') = R(G)

disp("R(G.G') = R(G)")

[m1, n1] = size(G_G_prime);
r1 = rank(G_G_prime);

```

---

---

```

[m2, n2] = size(G);
r2 = rank(G);

[v1, g1, u1] = svd(G_G_prime);
u1 = u1';
[v2, v2, u2] = svd(G);
u2 = u2';

if r1 == 0 && r2 == 0
    disp('Rank of both ranges is 0 -> same range space');
else
    disp("These span the same space")
    b1 = v1(:, 1:r1)
    b2 = v2(:, 1:r2)
end

null(G' . G) = null(G)
Rank of both null spaces is 0 -> same null space
R(G' . G) = R(G')
These span the same space

b1 =

    -0.3280    0.7370    0.5910
    -0.5910    0.3280   -0.7370
    -0.7370   -0.5910    0.3280

b2 =

    2.2470         0         0
         0    0.8019         0
         0         0    0.5550

null(G.G') = null(G')
Rank of both null spaces is 0 -> same null space
R(G.G') = R(G)
These span the same space

b1 =

    -0.7370    0.5910    0.3280
    -0.5910   -0.3280   -0.7370
    -0.3280   -0.7370    0.5910

b2 =

    2.2470         0         0
         0    0.8019         0
         0         0    0.5550

```

---

---

## 4. Show the minimum error inverse solution satisfies $\mathbf{v}^*$ orthogonal to $\text{null}(\mathbf{G})$

```
% Since we solve for a vector which when multiplied by G gives us u.  
% If  $\mathbf{v}_{\text{bar}}$  is in the null space of G, then it will always give 0  
  instead of  
% u. So  $\mathbf{v}_{\text{bar}}$  cannot be in the null space of G.
```

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