

Homework #4

May 30, 2011

1. For which sides (find a condition on b_1, b_2, b_3) are these systems solvable?

$$(a) \begin{bmatrix} 1 & 4 & 2 \\ 2 & 8 & 4 \\ -1 & -4 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

$$(b) \begin{bmatrix} 1 & 4 \\ 2 & 9 \\ -1 & -4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

Solution:

(a)

$$\left[\begin{array}{ccc|c} 1 & 4 & 2 & b_1 \\ 2 & 8 & 4 & b_2 \\ -1 & -4 & -2 & b_3 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 4 & 2 & b_1 \\ 0 & 0 & 0 & b_2 - 2b_1 \\ 0 & 0 & 0 & b_3 + b_1 \end{array} \right]$$

Therefore, the linear system is solvable when $b_2 - 2b_1 = 0$ and $b_3 + b_1 = 0$, in other words, $b_2 = 2b_1$ and $b_3 = -b_1$.

(b)

$$\left[\begin{array}{cc|c} 1 & 4 & b_1 \\ 2 & 9 & b_2 \\ -1 & -4 & b_3 \end{array} \right] \rightarrow \left[\begin{array}{cc|c} 1 & 4 & b_1 \\ 0 & 1 & b_2 - 2b_1 \\ 0 & 0 & b_3 + b_1 \end{array} \right]$$

Therefore, the linear system is solvable when $b_3 = -b_1$.

2. Suppose $A\mathbf{x} = \mathbf{b}$ and $A\mathbf{y} = \mathbf{c}$ are both solvable. Then $A\mathbf{z} = \mathbf{b} + \mathbf{c}$ is solvable. What is \mathbf{z} ? This translates into: If \mathbf{b} and \mathbf{c} are in the column space $\text{col}(A)$, then $\mathbf{b} + \mathbf{c}$ is in $\text{col}(A)$.

Solution: If we add two linear systems, we get

$$A(\mathbf{x} + \mathbf{y}) = \mathbf{b} + \mathbf{c}$$

therefore, $\mathbf{z} = \mathbf{x} + \mathbf{y}$.

3. True or false (with a counterexample if false):

- (a) The vectors \mathbf{b} that are not in the column space $\text{col}(A)$ form a subspace.
- (b) If $\text{col}(A)$ contains only the zero vector, then A is the zero matrix.
- (c) The column space of $2A$ equals the column space of A .

(d) The column space of $A - I$ equals the column space of A .

Solution:

(a) False, since any subspace should have zero vector. (Any matrix can be a counterexample.)

(b) True, since if A contains any nonzero column vector, that vector should be in $\text{col}(A)$.

(c) True. The proof is as follows.

- $\text{col}(2A) \subset \text{col}(A)$.

Let $\mathbf{x} \in \text{col}(2A)$, i.e., $\mathbf{x} = (2A)\mathbf{y}$ with some \mathbf{y} . Then $\mathbf{x} = A(2\mathbf{y})$ therefore $\mathbf{x} \in \text{col}(A)$.

- $\text{col}(A) \subset \text{col}(2A)$.

Let $\mathbf{x} \in \text{col}(A)$, i.e., $\mathbf{x} = A\mathbf{y}$ with some \mathbf{y} . Then $\mathbf{x} = (2A)(\mathbf{y}/2)$ therefore $\mathbf{x} \in \text{col}(2A)$.

(d) False. For $A = I$, $\text{col}(A) = \mathbb{R}^n$, but $\text{col}(A - I) = \text{col}(O) = \{\mathbf{0}\}$.

4. Suppose column 1 + column 3 + column 5 = $\mathbf{0}$ in a 4 by 5 matrix with four pivots. Which column is sure to have no pivot (and which variable is free)? What is the special solution? What is the nullspace?

Solution:

- Since the matrix has five columns and four pivots, only one column has no pivot.

Suppose the column 5 has a pivot. Let the k -th entry of the column 5 has the leading (nonzero) entry. Obviously, the k -th entry of the column 1 & 3 are all zeros. (Otherwise it cannot be a leading entry, by definition.) Therefore, the column 5 cannot have a pivot.

- Let the matrix A . Then

$$A \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} = \text{column 1} + \text{column 2} + \text{column 3} = \mathbf{0}$$

therefore $(1, 0, 1, 0, 1)$ is a special solution.

(The special solution here means a nonzero solution of the homogeneous linear system. Since this is not explained, this part won't be graded.)

- $\text{null}(A) = \text{span} \left(\begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} \right)$

5. Why does no 3 by 3 matrix have a nullspace that equals its column space?

Solution: Let A be a 3×3 matrix. By rank theorem,

$$\text{rank}(A) + \text{nullity}(A) = 3.$$

Since $\text{rank}(A)$ and $\text{nullity}(A)$ are all positive integers, $\text{rank}(A)$ cannot be the same as $\text{nullity}(A)$ therefore $\text{col}(A) \neq \text{null}(A)$.

6. If the nullspace of A consists of all multiples of $\mathbf{x} = (2, 1, 0, 1)$, how many pivots appear in U (row echelon form)? What is R (reduced row echelon form)?

Solution: Let the last entry of \mathbf{x} be the free variable. Then,

$$x_1 = 2x_4, \quad x_2 = x_4, \quad x_3 = 0, \quad \text{and } x_4 = t.$$

In other words, the homogeneous linear system

$$A\mathbf{x} = \mathbf{0}$$

can be reduced to the reduced row echelon form (R)

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

Therefore, there are three pivots in U .

7. Find a basis for each of the three subspace associated with

$$A = \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 4 & 6 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Solution: Let

$$L := \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \quad \text{and} \quad U := \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

- Row space

$$\text{row}(A) = \text{row}(U) = \text{span} \left([0 \ 1 \ 2 \ 3 \ 4], [0 \ 0 \ 0 \ 1 \ 2] \right).$$

- Column space

Since the basis of $\text{col}(U)$ is composed of its 2nd and 4th columns,

$$\text{col}(A) = \text{span} \left(\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 4 \\ 1 \end{bmatrix} \right).$$

- Null space

If we further reduce U ,

$$\begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 1 & 2 & 0 & -2 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Therefore, the solution of the homogeneous system $A\mathbf{x} = \mathbf{0}$ is

$$\begin{cases} x_2 + 2x_3 - 2x_5 = 0 \\ x_4 + 2x_5 = 0 \end{cases} \rightarrow \mathbf{x} = \begin{bmatrix} x_1 \\ -2x_3 + 2x_5 \\ x_3 \\ -2x_5 \\ x_5 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} 0 \\ 2 \\ 0 \\ -2 \\ 1 \end{bmatrix}.$$

Therefore,

$$\text{null}(A) = \text{span} \left(\begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ 0 \\ -2 \\ 1 \end{bmatrix} \right).$$

8. What are the dimensions of the three subspaces for A , B , and C if I is the 3 by 3 identity matrix and O is the 3 by 2 zero matrix?

$$A = \begin{bmatrix} I & O \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} I & I \\ O^T & O^T \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} O \end{bmatrix}.$$

Solution:

- $\text{row}(A) = \text{span}([1 \ 0 \ 0 \ 0 \ 0], [0 \ 1 \ 0 \ 0 \ 0], [0 \ 0 \ 1 \ 0 \ 0])$

Therefore,

$$\dim(\text{row}(A)) = \dim(\text{col}(A)) = \text{rank}(A) = 3 \text{ and } \dim(\text{null}(A)) = 5 - \text{rank}(A) = 2.$$

- $\text{row}(B) = \text{span}([1 \ 0 \ 0 \ 1 \ 0 \ 0], [0 \ 1 \ 0 \ 0 \ 1 \ 0], [0 \ 0 \ 1 \ 0 \ 0 \ 1])$

Therefore,

$$\dim(\text{row}(B)) = \dim(\text{col}(B)) = 3 \text{ and } \text{null}(B) = 6 - 3 = 3.$$

- $\text{row}(C) = \{[0 \ 0]\}$

Therefore,

$$\dim(\text{row}(C)) = \dim(\text{col}(C)) = 0 \text{ and } \text{nullity}(C) = 2 - 0 = 2.$$

9. A is an m by n matrix of rank r . Suppose there are right sides \mathbf{b} for which $A\mathbf{x} = \mathbf{b}$ has *no solution*.

- What are all inequalities ($<$ or \leq) that must be true between m , n , and r ?
- How do you know that $A^T\mathbf{y} = \mathbf{0}$ has solutions other than $\mathbf{y} = \mathbf{0}$?

Solution:

(a) Obviously, r cannot be larger than m and n . If $r = m$, $\text{rank}(A) = r = \dim(\text{col}(A))$ therefore $\text{col}(A) = \mathbb{R}^r = \mathbb{R}^m$. In other words, for any $\mathbf{b} \in \mathbb{R}^m$ there exists a linear combination of the columns of A such that $A\mathbf{x} = \mathbf{b}$. Therefore, r should be strictly smaller than m : $r < m$.

(b) By the rank theorem,

$$\text{rank}(A^T) + \text{nullity}(A^T) = r + \text{nullity}(A^T) = m.$$

Since $r < m$ by (a), $\text{nullity}(A^T) > 0$ therefore there is a non-trivial solution for $A^T\mathbf{y} = \mathbf{0}$.

10. Without multiplying matrices, find bases for the row and column spaces of A :

$$A = \begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} 3 & 0 & 3 \\ 1 & 1 & 2 \end{bmatrix}.$$

How do you know from these shapes that A is not invertible?

Solution: Let

$$B := \begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 2 & 7 \end{bmatrix} \text{ and } C := \begin{bmatrix} 3 & 0 & 3 \\ 1 & 1 & 2 \end{bmatrix}.$$

- $\text{row}(A)$

We first show that $\text{row}(A) = \text{row}(C)$.

– $\text{row}(A) \subset \text{row}(C)$

For any $\mathbf{y} \in \text{row}(A)$, there exists $\mathbf{x} \in \mathbb{R}^3$ such that $\mathbf{x}A = \mathbf{y}$. Therefore,

$$\mathbf{y} = \mathbf{x}A = \mathbf{x}(BC) = (\mathbf{x}B)C$$

hence $\mathbf{y} \in \text{row}(C)$.

– $\text{row}(C) \subset \text{row}(A)$

For any $\mathbf{y} \in \text{row}(C)$, there exists $\mathbf{x} \in \mathbb{R}^2$ such that $\mathbf{x}C = \mathbf{y}$. On the other hand, $\mathbf{z}B = \mathbf{x}$ always has a solution since $\text{row}(B) = \mathbb{R}^2$. Therefore,

$$\mathbf{y} = \mathbf{x}C = (\mathbf{z}B)C = \mathbf{z}(BC) = \mathbf{z}A$$

hence $\mathbf{y} \in \text{row}(A)$.

Now, to find the basis of $\text{row}(C)$,

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

Therefore,

$$\text{row}(A) = \text{row}(C) = \text{span}([1 \ 0 \ 1], [0 \ 1 \ 1]).$$

- $\text{col}(A)$

We first show that $\text{col}(A) = \text{col}(B)$.

- $\text{col}(A) \subset \text{col}(B)$

For any $\mathbf{y} \in \text{col}(A)$, there exists $\mathbf{x} \in \mathbb{R}^3$ such that $A\mathbf{x} = \mathbf{y}$. Therefore,

$$\mathbf{y} = A\mathbf{x} = BC\mathbf{x} = B(C\mathbf{x})$$

hence $\mathbf{y} \in \text{col}(B)$.

- $\text{col}(B) \subset \text{col}(A)$

For any $\mathbf{y} \in \text{col}(B)$, there exists $\mathbf{x} \in \mathbb{R}^2$ such that $B\mathbf{x} = \mathbf{y}$. On the other hand, $C\mathbf{z} = \mathbf{x}$ always has a solution since $\text{col}(C) = \mathbb{R}^2$. Therefore,

$$\mathbf{y} = B\mathbf{x} = B(C\mathbf{z}) = (BC)\mathbf{z} = A\mathbf{z}$$

hence $\mathbf{y} \in \text{col}(A)$.

Now, to find the basis of $\text{col}(B)$,

$$\begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 2 & 7 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 \\ 0 & -3 \\ 0 & 3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$$

Therefore,

$$\text{col}(A) = \text{col}(B) = \text{span} \left(\begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 5 \\ 7 \end{bmatrix} \right).$$

A is not invertible since, while A is a 3×3 matrix, $\text{rank}(A) = \text{rank}(B) < 3$.

11. (Fill (a),(b), and (c) below.)

If $AB = C$, the rows of C are combinations of the rows of (a). So the rank of C is not greater than the rank of (b). Since $B^T A^T = C^T$, the rank of C is also not greater than the rank of (c).

Solution:

(a) B

(b) B

(c) A

12. Which of these transformations satisfy $T(\mathbf{v} + \mathbf{w}) = T(\mathbf{v}) + T(\mathbf{w})$ and which satisfy $T(c\mathbf{v}) = cT(\mathbf{v})$?

- (a) $T(\mathbf{v}) = \mathbf{v}/\|\mathbf{v}\|$
- (b) $T(\mathbf{v}) = v_1 + v_2 + v_3$
- (c) $T(\mathbf{v}) = (v_1, 2v_2, 3v_3)$
- (d) $T(\mathbf{v}) = \text{largest component of } \mathbf{v}$

Solution:

(a) Satisfies neither.

- For $\mathbf{v} = (3, 4)$ and $\mathbf{w} = (1, 0)$,

$$T(\mathbf{v} + \mathbf{w}) = T((4, 4)) = (4, 4)/4\sqrt{2} = (1, 1)/\sqrt{2} \neq T(\mathbf{v}) + T(\mathbf{w}) = (3, 4)/5 + (1, 0) = (8/5, 4/5)$$

- For $\mathbf{v} = (1, 1)$ and $c = 2$,

$$T(c\mathbf{v}) = (2, 2)/2\sqrt{2} = (1, 1)/\sqrt{2} \neq cT(\mathbf{v}) = 2(1, 1)/\sqrt{2} = \sqrt{2}(1, 1)$$

(b) $T(\mathbf{v}) = \begin{bmatrix} 1 & 1 & 1 \end{bmatrix} \mathbf{v}$: Satisfies both.

(c) $T(\mathbf{v}) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \mathbf{v}$: Satisfies both.

(d) Satisfies neither.

- For $\mathbf{v} = (3, 2, 0)$ and $\mathbf{w} = (0, 2, 3)$,

$$T(\mathbf{v} + \mathbf{w}) = 4 \neq T(\mathbf{v}) + T(\mathbf{w}) = 3 + 3 = 6$$

- For $\mathbf{v} = (1, 2)$ and $c = -1$,

$$cT(\mathbf{v}) = -2 \neq T(c\mathbf{v}) = -1$$

13. Suppose T is reflection across the x axis and S is reflection across the y axis. The domain V is the xy plane. If $\mathbf{v} = (x, y)$ what is $S(T(\mathbf{v}))$? Find a simpler description of the product ST .

Solution:

$$[T] = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \text{ and } [S] = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$$

therefore

$$S(T(\mathbf{v})) = [ST]\mathbf{v} = [S][T]\mathbf{v} = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} \mathbf{v} = \begin{bmatrix} -x \\ -y \end{bmatrix}.$$

Therefore, ST is a reflection with respect to the origin.

14. Suppose T is reflection across the 45° line, and S is reflection across the y axis. If $\mathbf{v} = (2, 1)$ then $T(\mathbf{v}) = (1, 2)$. Find $S(T(\mathbf{v}))$ and $T(S(\mathbf{v}))$. This shows that generally $ST \neq TS$.

Solution:

$$[T] = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \text{ and } [S] = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$$

therefore

$$S(T(\mathbf{v})) = [ST]\mathbf{v} = [S][T]\mathbf{v} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \mathbf{v} = \begin{bmatrix} y \\ -x \end{bmatrix}$$

and

$$T(S(\mathbf{v})) = [TS]\mathbf{v} = [T][S]\mathbf{v} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \mathbf{v} = \begin{bmatrix} -y \\ x \end{bmatrix}.$$

15. Let ℓ_1 and ℓ_2 are lines through the origin. And let T_1 and T_2 are reflections across the line ℓ_1 and ℓ_2 , respectively. Show that the product T_1T_2 is a rotation. (Hint: See problem 26 on p.222 of our textbook.)

Solution: Let θ be the angle with respect to the x -axis and R_θ be the rotation with respect to the origin by θ . Then, the reflection across the line with its angle θ , T_θ , is defined by

$$\begin{aligned} [T_\theta] &= [R_\theta] \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} [R_{-\theta}] \\ &= \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{bmatrix} \\ &= \begin{bmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{bmatrix} \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} \\ &= \begin{bmatrix} \cos^2 \theta - \sin^2 \theta & 2 \sin \theta \cos \theta \\ 2 \sin \theta \cos \theta & \sin^2 \theta - \cos^2 \theta \end{bmatrix} \\ &= \begin{bmatrix} \cos 2\theta & \sin 2\theta \\ \sin 2\theta & -\cos 2\theta \end{bmatrix}. \end{aligned}$$

Now let θ_1 and θ_2 be the angles of ℓ_1 and ℓ_2 , respectively. Then, by the trigonometric identities (http://en.wikipedia.org/wiki/List_of_trigonometric_identities),

$$\begin{aligned} [T_1T_2] &= [T_{\theta_1}T_{\theta_2}] = [T_{\theta_1}][T_{\theta_2}] \\ &= \begin{bmatrix} \cos 2\theta_1 & \sin 2\theta_1 \\ \sin 2\theta_1 & -\cos 2\theta_1 \end{bmatrix} \begin{bmatrix} \cos 2\theta_2 & \sin 2\theta_2 \\ \sin 2\theta_2 & -\cos 2\theta_2 \end{bmatrix} \\ &= \begin{bmatrix} \cos 2\theta_1 \cos 2\theta_2 + \sin 2\theta_1 \sin 2\theta_2 & \cos 2\theta_1 \sin 2\theta_2 - \sin 2\theta_1 \cos 2\theta_2 \\ \sin 2\theta_1 \cos 2\theta_2 - \cos 2\theta_1 \sin 2\theta_2 & \sin 2\theta_1 \sin 2\theta_2 + \cos 2\theta_1 \cos 2\theta_2 \end{bmatrix} \\ &= \begin{bmatrix} \cos(\theta_1 - \theta_2) & -\sin 2(\theta_1 - \theta_2) \\ \sin 2(\theta_1 - \theta_2) & \cos(\theta_1 - \theta_2) \end{bmatrix} \\ &= [R_{\theta_1 - \theta_2}]. \end{aligned}$$