

DEPARTMENT OF MATHEMATICS INDIAN INSTITUTE OF TECHNOLOGY GUWAHATI

MA101 MATHEMATICS-I

First Semester of Academic Year 2015 - 2016

Solutions to Tutorial Sheet - 3

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Linear independence, Subspace, Row/Column space, Null space, Basis, Dimension, Linear transformations.

Recall:

• If $S = \{\mathbf{v_1}, \mathbf{v_2}, \cdots, \mathbf{v_k}\}$ is a set of vectors in \mathbb{R}^n , then the set of all linear combinations of $\mathbf{v_1}, \mathbf{v_2}, \cdots, \mathbf{v_k}$ is called the span of $\mathbf{v_1}, \mathbf{v_2}, \cdots, \mathbf{v_k}$ and is denoted by

$$span(\mathbf{v_1}, \mathbf{v_2}, \cdots, \mathbf{v_k}) \text{ or } span(S).$$

If $span(S) = \mathbb{R}^n$, then S is called a spanning set for \mathbb{R}^n .

• A set of vectors $\mathbf{v_1}, \mathbf{v_2}, \cdots, \mathbf{v_k}$ is linearly dependent if there are scalars c_1, c_2, \cdots, c_k , at least one of which is not zero, such that

$$c_1\mathbf{v_1} + c_2\mathbf{v_2} + \dots + c_k\mathbf{v_k} = \mathbf{0}.$$

A set of vectors that is not linearly dependent is called linearly independent.

Theorem 1. $\mathbf{v_1}, \mathbf{v_2}, \cdots, \mathbf{v_m}$ be (column) vectors in \mathbb{R}^n and let A be the $n \times m$ matrix $[\mathbf{v_1} \quad \mathbf{v_2} \quad \cdots \quad \mathbf{v_m}]$ with these vectors as its columns. Then $\mathbf{v_1}, \mathbf{v_2}, \cdots, \mathbf{v_m}$ are linearly dependent if and only if the homogeneous linear system with augmented matrix $[A|\mathbf{0}]$ has a nontrivial solution.

- A subspace of \mathbb{R}^n is any collection \mathcal{S} of vectors in \mathbb{R}^n such that
 - 1. The zero vector $\mathbf{0}$ is in \mathcal{S} .
 - 2. If **u** and **v** are in \mathcal{S} , then $\mathbf{u} + \mathbf{v}$ is in \mathcal{S} . (\mathcal{S} is closed under addition.)
 - 3. If **u** is in \mathcal{S} and c is a scalar, then c**u** is in \mathcal{S} . (\mathcal{S} is closed under scalar multiplication.)
- Let A be an $m \times n$ matrix.
 - 1. The row space of A is a subspace row(A) of \mathbb{R}^n spanned by the rows of A.
 - 2. The column space of A is a subspace col(A) of \mathbb{R}^n spanned by the columns of A.
- Let A be an $m \times n$ matrix. The null space of A is the subspace null(A) of \mathbb{R}^n consisting of solutions of the homogeneous linear system AX = 0.

The null space of A is a subspace of \mathbb{R}^n .

- Two matrices A, B are row equivalent if there is a sequence of elementary row operations that converts A into B.
- A basis for a subspace S of \mathbb{R}^n is a set of vectors in S that

- 1. spans S and
- 2. is linearly independent.
- If S is a subspace of \mathbb{R}^n , then the number of vectors in a basis for S is called the dimension of S, denoted by dim S.
- A transformation $T \colon \mathbb{R}^n \to \mathbb{R}^m$ is called a linear transformation if
 - 1. $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$ for all \mathbf{u}, \mathbf{v} in \mathbb{R}^n .
 - 2. $T(c\mathbf{v}) = cT(\mathbf{v})$ for all \mathbf{v} in \mathbb{R}^n and all scalars c.

Theoretical

- 1. State TRUE or FALSE. Give a brief justification.
 - (a) For a matrix A in its row echelon form, the non-zero rows are linearly independent.

TRUE.

Justification. If not, then there is a non-zero row R_i in REF(A) such that R_i can be written as a linear combination of the remaining non-zero rows, say

$$R_i = c_1 R_1 + \dots + c_{i-1} R_{i-1}.$$

(WLOG we can assume that R_i is the last non-zero row)

Then the following sequence of elementary row operations increase the number of zero rows in REF(A), \rightarrow a contradiction to the definition of rank(A).

(b) If $\mathbf{v_1}$ and $\mathbf{v_2}$ are linearly independent vectors, and if $\{\mathbf{v_1}, \mathbf{v_2}, \mathbf{v_3}\}$ is a linearly dependent set, then $v_3 \in span\{\mathbf{v_1}, \mathbf{v_2}\}.$

TRUE.

Proof. Since $\{\mathbf{v_1}, \mathbf{v_2}, \mathbf{v_3}\}$ is a linearly dependent set, therefore there exist scalars c_j 's, at least one of them not zero such that

$$c_1\mathbf{v_1} + c_2\mathbf{v_2} + c_3\mathbf{v_3} = \mathbf{0}.$$

But then $c_3 = 0 \Rightarrow c_1 = c_2 = 0$. So $c_3 \neq 0$. Then

$$\mathbf{v_3} = \frac{c_1}{c_3}\mathbf{v_1} + \frac{c_2}{c_3}\mathbf{v_2} \in span\{\mathbf{v_1}, \mathbf{v_2}\}.$$

(c) The vectors \mathbf{u}, \mathbf{v} and \mathbf{w} are in $Span\{\mathbf{u}, \mathbf{u} + \mathbf{v}, \mathbf{u} + \mathbf{v} + \mathbf{w}\}$.

TRUE. Justification. Consider the following relations:

$$\begin{bmatrix} \mathbf{u} \\ \mathbf{v} \\ \mathbf{w} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ \mathbf{u} + \mathbf{v} \\ \mathbf{u} + \mathbf{v} + \mathbf{w} \end{bmatrix}$$

(d) If all the columns of an $m \times n$ non-zero matrix (it has at least one non-zero entry) A are equal then rank(A) = 1.

TRUE.

Justification. Note that

$$rank(A) = rank(A^T) = No.$$
 of non-zero rows in $RREF(A^T)$.

But A^T has all the rows same and so the first row must contain at least one non-zero entry. So RREF(A) will have exactly one non-zero row and rest are all zero. Thus

$$rank(A^T) = 1 = rank(A).$$

(e) If A and B are square matrices such that AB is invertible then both A and B are invertible. **TRUE.**

Justification. Let A be an $n \times n$ matrix. Then so are B (otherwise product AB not defined) and AB. Recall that,

$$rank(AB) \le \min\{rank(A), rank(B)\}.$$

Since AB is invertible, so rank(AB) = n. Therefore,

$$n \le rank(A), rank(B) \le n \Rightarrow rank(A) = rank(B) = n.$$

Hence A and B are invertible.

(f) If the equation AX = b has at least one solution for each $b \in \mathbb{R}^n$, then the solution is unique for each b. **FALSE.**

The above statement is true if A is a square matrix. Otherwise it may not. Consider the following example where n=2:

$$A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}, \quad b = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

(g) Let A be an invertible matrix and the vectors $\{x_1, x_2, \dots, x_r\}$ are linearly independent. Then the vectors Ax_1, Ax_2, \dots, Ax_r are linearly independent. **TRUE.**

Proof. Consider the equation

$$c_1Ax_1 + c_2Ax_2 + \dots + c_rAx_r = 0.$$

Since A is invertible, so by left multiplying A^{-1} to both sides of the above equation we get

$$c_1 A^{-1} A x_1 + c_2 A^{-1} A x_2 + \dots + c_r A^{-1} A x_r = 0 \Rightarrow c_1 x_1 + c_2 x_2 + \dots + c_r x_r = 0 \Rightarrow c_i = 0 \ \forall \ j.$$

So Ax_1, Ax_2, \dots, Ax_r are linearly independent.

(h) Let $\{v_1, \dots, v_n\}$ be a linearly independent set. Suppose there exists scalars α_i and β_i such that $\sum_{i=1}^n \alpha_i v_i = \sum_{i=1}^n \beta_i v_i$. Then for each i, $\alpha_i = \beta_i$. **TRUE.**

Proof. Suppose, $u = \sum_{i=1}^{n} \alpha_i v_i = \sum_{i=1}^{n} \beta_i v_i$. Then

$$0 = u - u = \sum_{i=1}^{n} \alpha_i v_i - \sum_{i=1}^{n} \beta_i v_i = \sum_{i=1}^{n} (\alpha_i - \beta_i) v_i.$$

But since $\{v_1, \dots, v_n\}$ is linearly independent, therefore, for each $i, \alpha_i - \beta_i = 0$.

Subspaces

- 2. Examine whether the following sets are subspaces of \mathbb{R}^n .
 - (a) For $n \geq 3$, $S_1 = \{[x_1, \cdots, x_n]^T \in \mathbb{R}^n : x_1 + x_2 = 4x_3\}$
 - (b) For $n \geq 3$, $S_1 = \{[x_1, \dots, x_n]^T \in \mathbb{R}^n : x_1 + x_2 \leq 4x_3\}$
 - (c) A line given by equation y = mx + c in \mathbb{R}^2 .
 - (d) For a linear transformation $T: \mathbb{R}^m \to \mathbb{R}^n$, the range of T.

Soln. Suppose $x = [x_1, \dots, x_n]^T$, $y = [y_1, \dots, y_n]^T \in S_1$ and $c \in \mathbb{R}$. Then

(a)
$$x + y = [x_1 + y_1, \dots, x_n + y_n]^T$$
 and so

$$(x_1 + y_1) + (x_2 + y_2) = (x_1 + x_2) + (y_1 + y_2) = 4x_3 + 4y_3 = 4(x_3 + y_3).$$

Also, $cx = [cx_1, \cdots, cx_n]^T$ and so

$$cx_1 + cx_2 = c(x_1 + x_2) = 4(cx_3).$$

So, x + y, $cx \in S_1$. Hence S_1 is a subspace.

(b) Here consider x with $x_1 + x_2 - 4x_3 \le 0$. Take $-1 \in \mathbb{R}$. Then, $(-1)x = [-x_1, \dots, -x_n]^T$ but

$$-x_1 - x_2 + 4x_3 \ge 0 \Rightarrow -x \notin S_2.$$

Hence S_2 is not a subspace.

- (c) This is not a subspace if $c \neq 0$. Since, $\mathbf{0} \notin y = mx + c$. If c = 0, then it is a line passing through the origin and hence a subspace.
- (d) T being a linear transformation, $T(0) = 0 \in range(T)$. Let $u, v \in range(T)$ and $c \in \mathbb{R}$. Then u = T(x), v = T(y) for some $x, y \in \mathbb{R}^m$. Then

$$u+v=T(x)+T(y)=T(x+y)\in range(T) \quad cu=cT(x)=T(cx)\in range(T).$$

Hence range(T) is a subspace.

Equivalent Matrices

3. Show that the following matrix
$$A = \begin{bmatrix} 2 & 5 & 2 & 2 & 7 \\ 0 & 3 & 5 & 0 & 8 \\ 6 & 2 & 7 & 9 & 4 \\ 0 & 2 & 5 & 2 & 2 \\ 4 & 7 & 5 & 7 & 1 \end{bmatrix}$$
 is equivalent to another matrix B whose last row is

[20604 53227 25755 20927 78421] Soln. Applying the elementary row operations

$$R_5 \leftarrow R_5 + 10R_4 R_5 \leftarrow R_5 + 10^2 R_3 R_5 \leftarrow R_5 + 10^3 R_2 R_5 \leftarrow R_5 + 10^4 R_1$$

on the given matrix, the entries in the last row will become [20604 53227] 25755

Null Space

4. Compute the null space of the following matrix $A = \begin{bmatrix} -3 & 6 & -1 & 1 & -7 \\ 1 & -2 & 2 & 3 & -1 \\ 2 & -4 & 5 & 8 & -4 \end{bmatrix}$. What is $\dim(null(A))$?

Soln. Note that null(A) is a subspace of \mathbb{R}^5 and is a solution space of the homogeneous equation system

AX = 0. Consider the augmented matrix
$$\begin{bmatrix} -3 & 6 & -1 & 1 & -7 & | & 0 \\ 1 & -2 & 2 & 3 & -1 & | & 0 \\ 2 & -4 & 5 & 8 & -4 & | & 0 \end{bmatrix} \xrightarrow{\text{rref}} \begin{bmatrix} 1 & -2 & 0 & -1 & 3 & | & 0 \\ 0 & 0 & 1 & 2 & -2 & | & 0 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}.$$
Note that x_1 and x_3 are leading variables and x_2, x_4, x_5 are the free variables. Let r, s, t be the parameters

for x_2, x_4, x_5 .

Hence the corresponding system of equations is:

$$x_1 = 2r + s - 3t$$

$$x_2 = r$$

$$x_3 = -2s + 2t$$

$$x_4 = s$$

$$x_5 = t$$

Thus

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = r \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} 1 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -3 \\ 0 \\ 2 \\ 0 \\ 1 \end{bmatrix}.$$

Thus null(A) is spanned by $\begin{bmatrix} 2\\1\\0\\0\\0 \end{bmatrix}$, $\begin{bmatrix} 1\\0\\-2\\1\\0 \end{bmatrix}$, $\begin{bmatrix} -3\\0\\2\\0\\1 \end{bmatrix}$. It is easy to check that they are linearly independent. Hence

these three vectors form a basis for null(A). Hence $\dim(null(A))=3$.

Rank & Linear Independence

5. Under what conditions on the scalar $\alpha \in \mathbb{Q}$ the vectors $[1 + \alpha \quad 1 - \alpha]^T$ and $[1 - \alpha \quad 1 + \alpha]^T$ in \mathbb{R}^2 are linearly independent?

Soln. Consider the solution of two equations in two unknowns:

$$a(1+\alpha) + b(1-\alpha) = 0$$

$$a(1-\alpha) + b(1+\alpha) = 0$$

in the unknowns a and b. If $\alpha \neq 0$, then a and b must be 0; the only case of linear dependence is the trivial one (1, -1), i.e. $\alpha = 0$.

6. Let A be a 3×3 matrix such that rank(A) = 2 and the columns of A satisfy $C_3 = C_1 + C_2$. Then show that there exists a matrix X such that AX = A, $X \neq I_3$.

Proof. We have $A = \begin{bmatrix} C_1 & C_2 & C_3 \end{bmatrix} = \begin{bmatrix} C_1 & C_2 & C_1 + C_2 \end{bmatrix} = A[\mathbf{e_1} & \mathbf{e_2} & \mathbf{e_1} + \mathbf{e_2}]$, where $\mathbf{e_j}$ denotes the j^{th} column in I_3 .

Clearly, $X = [\mathbf{e_1} \quad \mathbf{e_2} \quad \mathbf{e_1} + \mathbf{e_2}]$ gives a required matrix.

7. Let A be an $n \times m$ matrix and let B be an $m \times n$ matrix. Prove that the matrix $I_m - BA$ is invertible if and only if the matrix $I_n - AB$ is invertible.

Soln. We shall prove that the matrix $I_m - BA$ is not invertible if and only if the matrix $I_n - AB$ is not invertible.

Let the matrix $I_m - BA$ be not invertible, so that $(I_m - BA)x = 0$ has a non trivial solution. Let $u \neq 0$ be such that $(I_m - BA)u = 0$, that is, u = BAu. Now

$$(I_n - AB)Au = Au - ABAu = Au - Au = 0.$$

Moreover, $Au \neq 0$ since u = BAu and $u \neq 0$. Thus $(I_n - AB)x = 0$ has a non trivial solution, and hence the matrix $I_n - AB$ is not invertible.

Similarly, if the matrix $I_n - AB$ is not invertible then the matrix $I_m - BA$ is not invertible.

Alter. Suppose that the matrix $I_n - AB$ is invertible.

Let $C = B(I_n - AB)^{-1}A + I_m$. Then $(I_m - BA)C = I_m$, and hence the matrix $I_m - BA$ is invertible. Similarly, if the matrix $I_m - BA$ is invertible then the matrix $I_n - AB$ is invertible.

Row & Column Spaces

- 8. Show that if A is a $m \times n$ and B is an $n \times p$ matrix then:
 - (a) $col(AB) \subseteq col(A)$.
 - (b) $row(AB) \subseteq row(B)$. If m = n and A is invertible, what can you say in addition?

Soln.

- (a) To show $col(AB) = \{ABx : x \in \mathbb{R}^p\} \subseteq col(A) = \{Ay : y \in \mathbb{R}^n\}$. Let $p \in col(AB)$ be arbitrary. Then p = ABx, for $x \in \mathbb{R}^p \implies p = Ay$ for $y = Bx \in \mathbb{R}^n \implies p \in col(A)$.
- (b) Note that $row(AB) = col((AB)^T) = col(B^TA^T) \subseteq col(B^T) = row(B)$. If m = n and A is invertible then row(AB) = row(B).
- 9. Let A be an $m \times n$ matrix with entries in \mathbb{R} . Let T be the corresponding linear transformation. Then find out the domain and codomain of T.

Soln. Here the linear transformation $T: \mathbb{R}^n \longrightarrow \mathbb{R}^m$ is given by T(x) = Ax, for $x \in \mathbb{R}^n$. So the domain of T is \mathbb{R}^n and codomain is \mathbb{R}^m .

10. Show that in \mathbb{R}^2 , the rotation by 90° is a linear transformation.

Soln. The rotation (by 90°) map $T: \mathbb{R}^2 \longrightarrow \mathbb{R}^2$ is given by

$$T([x \quad y]^T) = [-y \quad x]^T.$$

Consider $\mathbf{u} = [x_1 \quad y_1]^T$ and $\mathbf{v} = [x_2 \quad y_2]^T$. Then

$$T(\mathbf{u} + \mathbf{v}) = T([x_1 + x_2 \quad y_1 + y_2]^T) = [-(y_1 + y_2) \quad (x_1 + x_2)]^T = [-y_1 \quad x_1]^T + [-y_2 \quad x_2]^T = T(\mathbf{u}) + T(\mathbf{v}).$$

Now let us consider $\mathbf{v} = [x \quad y]^T$ and c be a scalar. Then

$$T(c\mathbf{v}) = T([cx \quad cy]^T) = [-cy \quad cx]^T = c[-y \quad x]^T = cT(\mathbf{v}).$$

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(DONE IN BOOK.)

- 11. Examine whether the following maps $T: V \longrightarrow W$ are linear transformations.
 - (a) $V = W = \mathbb{R}^3$, $T([x \ y \ z]^T) = [3x + y \ z \ |x|]^T$.
 - (b) $V = W = \mathbb{R}^2$, T is the reflection in the line y = -x.
 - (c) $V = W = \mathbb{R}^3$, $T([x \ y \ z]^T) = [x y + 5 \ z^2 \ xyz]^T$.
 - (d) $V = \mathbb{R}^3$, $W = \mathbb{R}^2$, $T([x \ y \ z]^T) = [x y + z \ 2z 3y + x]^T$.
 - (e) $V = W = \mathbb{R}^2$, T is the projection onto Y-axis.

Soln.

(a) T is not a linear transformation. Consider $\mathbf{u} = \begin{bmatrix} 1 & 0 & 0 \end{bmatrix}^T$ and $\mathbf{v} = \begin{bmatrix} -1 & 0 & 0 \end{bmatrix}^T$. Then

$$T(\mathbf{u} + \mathbf{v}) = \begin{bmatrix} 0 & 0 & 0 \end{bmatrix}^T$$

but

$$T(\mathbf{u}) + T(\mathbf{v}) = \begin{bmatrix} 0 & 0 & 2 \end{bmatrix}^T \neq T(\mathbf{u} + \mathbf{v}).$$

(b) Note that T is the reflection in the line y = -x, i.e, $T(\begin{bmatrix} x & y \end{bmatrix}^T) = \begin{bmatrix} -y & -x \end{bmatrix}^T$. Here T is a linear transformation. Consider $\mathbf{u} = \begin{bmatrix} x_1 & y_1 \end{bmatrix}^T$ and $\mathbf{v} = \begin{bmatrix} x_2 & y_2 \end{bmatrix}^T$. Then

$$T(\mathbf{u} + \mathbf{v}) = T([x_1 + x_2 \quad y_1 + y_2]^T) = [-(y_1 + y_2) \quad -(x_1 + x_2)]^T$$
$$= [-y_1 \quad -x_1]^T + [-y_2 \quad -x_2]^T$$
$$= T(\mathbf{u}) + T(\mathbf{v}).$$

Now let us consider $\mathbf{v} = \begin{bmatrix} x & y \end{bmatrix}^T$ and c be a scalar. Then

$$T(c\mathbf{v}) = T([cx \quad cy]^T) = [-cy \quad -cx]^T = c[-y \quad -x]^T = cT(\mathbf{v}).$$

(c) This is not a linear transformation. Consider $\mathbf{v} = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix}^T$ and c be a scalar. Then

$$T(c\mathbf{v}) = T(\begin{bmatrix} 0 & 0 & c \end{bmatrix}^T) = \begin{bmatrix} 5 & c^2 & 0 \end{bmatrix}^T \neq cT(\mathbf{v}).$$

(d) T is a linear transformation. Consider $\mathbf{u} = [x_1 \quad y_1 \quad z_1]^T$ and $\mathbf{v} = [x_2 \quad y_2 \quad z_2]^T$. Then

$$T(\mathbf{u} + \mathbf{v}) = T([x_1 + x_2 \quad y_1 + y_2 \quad z_1 + z_2]^T)$$

$$= [(x_1 + x_2) - (y_1 + y_2) + (z_1 + z_2) \quad 2(z_1 + z_2) - 3(y_1 + y_2) + (x_1 + x_2)]^T$$

$$= [x_1 - y_1 + z_1 \quad 2z_1 - 3y_1 + x_1]^T + [x_2 - y_2 + z_2 \quad 2z_2 - 3y_2 + x_2]^T$$

$$= T(\mathbf{u}) + T(\mathbf{v}).$$

Now let us consider $\mathbf{v} = [x \quad y \quad z]^T$ and c be a scalar. Then

$$T(c\mathbf{v}) = T([cx \ cy \ cz]^T) = [cx - cy + cz \ 2cz - 3cy + cx]^T = c[x - y + z \ 2z - 3y + x]^T = cT(\mathbf{v}).$$

(e) Note that T is the projection onto Y-axis, i.e,

$$T([x \quad y]^T) = [0 \quad y]^T.$$

Here T is a linear transformation. Consider $\mathbf{u} = [x_1 \quad y_1]^T$ and $\mathbf{v} = [x_2 \quad y_2]^T$. Then

$$T(\mathbf{u} + \mathbf{v}) = T([x_1 + x_2 \quad y_1 + y_2]^T) = [0 \quad (y_1 + y_2)]^T = [0 \quad y_1]^T + [0 \quad y_2]^T = T(\mathbf{u}) + T(\mathbf{v}).$$

Now let us consider $\mathbf{v} = [x \quad y]^T$ and c be a scalar. Then

$$T(c\mathbf{v}) = T([cx \quad cy]^T) = [0 \quad cy]^T = c[0 \quad y]^T = cT(\mathbf{v}).$$

12. In the previous exercise, if the map T is a linear transformation, then compute its standard matrix.

Soln. The matrices are as follows:

- (a) NOT a Linear Transformation.
- (b) $[T] = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$.
- (c) NOT a Linear Transformation.
- (d) $[T] = \begin{bmatrix} 1 & -1 & 1 \\ 1 & -3 & 2 \end{bmatrix}$.
- (e) $[T] = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$.