Worked Examples

Work in progress

December 7, 2018

Contents

Exercise 1

Suppose that the internet consists of three pages P_1 , P_2 and P_3 . Suppose further that:-

- there are two links from P_1 to P_2
- there is one link from P_1 to P_3
- there is one link from P_2 to P_1
- there is one link from P_2 to P_3
- there is one link from P_3 to P_2

Then calculate the (relative) PageRanks for P_1 , P_2 and P_3 .

Answer of exercise 1

The transition matrix is:

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

So we get the steady state vector by solving (A - I)v = 0:

$$\left[\begin{array}{cc|cc|c} -1 & \frac{1}{2} & 0 & 0 \\ \frac{2}{3} & -1 & 1 & 0 \\ \frac{1}{3} & \frac{1}{2} & -1 & 0 \end{array}\right]$$

$$\left[\begin{array}{ccc|c}
1 & \frac{-1}{2} & 0 & 0 \\
2 & -3 & 3 & 0 \\
1 & \frac{3}{2} & -3 & 0
\end{array}\right]$$

$$\left[\begin{array}{ccc|c}
1 & \frac{-1}{2} & 0 & 0 \\
0 & -2 & 3 & 0 \\
0 & 2 & -3 & 0
\end{array} \right]$$

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

so $z=s,\,x=\frac{3s}{4}$ and $y=\frac{3s}{2}$. So the eigenspace associated to the eigenvalue 1 is:

$$E_1 = s \begin{bmatrix} \frac{3}{4} \\ \frac{3}{2} \\ 1 \end{bmatrix} = \bar{s} \begin{bmatrix} 3 \\ 6 \\ 4 \end{bmatrix}$$

and so the steady state vector (containing the PageRanks) is

$$\frac{1}{13} \begin{bmatrix} 3 \\ 6 \\ 4 \end{bmatrix}$$

because we need to choose \bar{s} so that the sum of the entries is 1.

Exercise 2

Find the distance α between the lines

$$L_1: \vec{x} = \begin{bmatrix} -6\\ -7\\ 7 \end{bmatrix} + s \begin{bmatrix} 2\\ 1\\ -1 \end{bmatrix} = P + sd$$

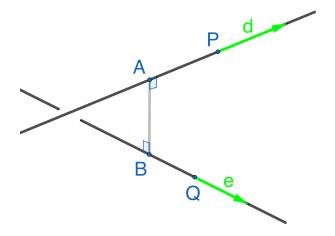
and

$$L_2: \vec{x} = \begin{bmatrix} -7 \\ -14 \\ 0 \end{bmatrix} + t \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix} = Q + te$$

and find a points A on L_1 and B on L_2 such that $dist(A, B) = \alpha$.

Answer of exercise 2

First draw the picture:



where we want to find A and B. Since \overrightarrow{AB} is orthogonal to both d and e:

$$(B-A) \cdot d = 0 \text{ and } (B-A) \cdot e = 0 \tag{1}$$

First we can express B - A in terms of unknowns s and t:

$$B - A = \begin{bmatrix} -7 + 2t \\ -14 + 3t \\ -t \end{bmatrix} - \begin{bmatrix} -6 + 2s \\ -7 + s \\ 7 - s \end{bmatrix} = \begin{bmatrix} 2t - 2s - 1 \\ 3t - s - 7 \\ -t + s - 7 \end{bmatrix}$$

because A is on L_1 and B is on L_2 . Then 1 gives firstly:

$$0 = \begin{bmatrix} 2t - 2s - 1 \\ 3t - s - 7 \\ -t + s - 7 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix}$$
$$= 4t - 4s - 2 + 3t - s - 7 + t - s + 7$$
$$= 8t - 6s - 2$$

and secondly

$$0 = \begin{bmatrix} 2t - 2s - 1 \\ 3t - s - 7 \\ -t + s - 7 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix}$$
$$= 4t - 4s - 2 + 9t - 3s - 21 + t - s + 7$$
$$= 14t - 8s - 16$$

Next find t and s by solving

$$\left[\begin{array}{cc|c} 8 & -6 & 2 \\ 14 & -8 & 16 \end{array}\right]$$

$$\begin{bmatrix} 1 & \frac{-3}{4} & \left| \frac{1}{4} \\ 7 & -4 & 8 \end{bmatrix} \\ \begin{bmatrix} 1 & \frac{-3}{4} & \left| \frac{1}{4} \\ 0 & \frac{5}{4} & \left| \frac{25}{4} \right] \end{bmatrix} \\ \begin{bmatrix} 1 & \frac{-3}{4} & \left| \frac{1}{4} \\ 0 & 1 & 5 \end{bmatrix} \\ \begin{bmatrix} 1 & 0 & 4 \\ 0 & 1 & 5 \end{bmatrix}$$

so t = 4 and s = 5. Therefore

$$A = P + sd = \begin{bmatrix} -6 \\ -7 \\ 7 \end{bmatrix} + 5 \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 4 \\ -2 \\ 2 \end{bmatrix}$$

and

$$B = Q + te = \begin{bmatrix} -7 \\ -14 \\ 0 \end{bmatrix} + 4 \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ -4 \end{bmatrix}$$

so the distance between the lines is:

$$dist(A, B) = \sqrt{3^2 + 0^2 + 6^2} = \sqrt{45} = 3\sqrt{5}$$

Exercise 3

Suppose that the sequence $x_0, x_1, x_2 \dots$ is defined by $x_0 = 2, x_1 = 1 + i$ and $x_{k+2} = (1+i)x_{k+1} - ix_k$. Find a formula for x_k .

Answer of exercise 3

Reformulate as a two dimensional discrete linear dynamical system. Let:

$$v_k = \left[\begin{array}{c} x_{k+1} \\ x_k \end{array} \right]$$

and so

$$v_{k+1} = \left[\begin{array}{c} x_{k+2} \\ x_{k+1} \end{array} \right] = \left[\begin{array}{cc} 1+i & -i \\ 1 & 0 \end{array} \right] \left[\begin{array}{c} x_{k+1} \\ x_k \end{array} \right] = Av_k$$

and

$$v_0 = \left[\begin{array}{c} x_1 \\ x_0 \end{array} \right] = \left[\begin{array}{c} 1+i \\ 2 \end{array} \right]$$

First find the eigenvalues:

$$det \begin{bmatrix} 1+i-\lambda & -i \\ 1 & -\lambda \end{bmatrix} = -\lambda(1+i-\lambda)+i$$
$$= \lambda^2 - (1+i)\lambda + i$$
$$= (\lambda - 1)(\lambda - i)$$

The eigenspace associated to the eigenvalue 1:

$$\begin{bmatrix} i & -i & 0 \\ 1 & -1 & 0 \end{bmatrix}$$

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

so y = s and x = s and so the eigenspace is

$$E_1 = s \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

The eigenspace associated to the eigenvalue i:

$$\begin{bmatrix} 1 & -i & 0 \\ 1 & -i & 0 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & -i & 0 \end{bmatrix}$$

so y = s and x = is and the eigenspace is:

$$E_i = s \left[\begin{array}{c} i \\ 1 \end{array} \right]$$

Next write the initial vector in terms of the eigenvectors:

$$v_0 = \left[\begin{array}{c} 1+i \\ 2 \end{array} \right] = \left[\begin{array}{c} 1 \\ 1 \end{array} \right] + \left[\begin{array}{c} i \\ 1 \end{array} \right]$$

to deduce that

$$A^{k}v_{0} = A^{k} \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} i \\ 1 \end{bmatrix} \right)$$
$$= A^{k} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + A^{k} \begin{bmatrix} i \\ 1 \end{bmatrix}$$
$$= \begin{bmatrix} 1 \\ 1 \end{bmatrix} + i^{k} \begin{bmatrix} i \\ 1 \end{bmatrix}$$

therefore $x_k = 1 + i^k$.

Exercise 4

A tennis club organises its games over the course of a year as follows:-

- At the beginning of the year there is a qualifying tournament.
- Those who finish in the top half of the qualifying tournament enter league A and those who do not enter league B.
- Players in both leagues play matches weekly.

- Adam joins at the beginning of one year:-
 - Adam has probability $\frac{2}{3}$ of finishing in the top half of the qualifying tournament.
 - In league A Adam has a $\frac{2}{5}$ chance of winning each weekly match.
 - In league B Adam has a $\frac{4}{5}$ chance of winning each weekly match.

Model Adam's progress as a Markov chain and find all steady state vectors.

Answer of exercise 4

Let the states be:-

- State 1: Before the qualifying tournament.
- State 2: Adam is in league A and won the previous game.
- State 3: Adam is in league A and lost the previous game.
- State 4: Adam is in league B and won the previous game.
- State 5: Adam is in league B and lost the previous game.

The transition matrix is

$$\begin{bmatrix}
0 & 0 & 0 & 0 & 0 \\
\frac{2}{3} & \frac{2}{5} & \frac{2}{5} & 0 & 0 \\
0 & \frac{3}{5} & \frac{3}{5} & 0 & 0 \\
0 & 0 & 0 & \frac{4}{5} & \frac{4}{5} \\
\frac{1}{3} & 0 & 0 & \frac{1}{5} & \frac{1}{5}
\end{bmatrix}$$

(Notice how the Markov chain splits into two 2×2 blocks after the first iteration.) To find the steady state vector we solve:

so $x_3=s, x_5=t, x_1=0, x_2=\frac{2s}{3}$ and $x_4=4t.$ Therefore the eigenspace associated to eigenvalue 1 is:

$$E_{1} = \begin{bmatrix} 0 \\ \frac{2s}{3} \\ s \\ 4t \\ t \end{bmatrix} = s \begin{bmatrix} 0 \\ 2 \\ 3 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} 0 \\ 0 \\ 0 \\ 4 \\ 1 \end{bmatrix}$$

and so there are two steady state vectors:

$$\frac{1}{5} \begin{bmatrix} 0 \\ 2 \\ 3 \\ 0 \\ 0 \end{bmatrix} \text{ and } \frac{1}{5} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 4 \\ 1 \end{bmatrix}$$
(2)

Exercise 5

Find equations for the lines through

$$Q = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

that meet the line

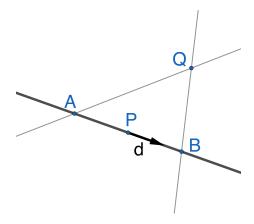
$$\vec{x} = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} + s \begin{bmatrix} 2 \\ -1 \\ 2 \end{bmatrix} = P + sd$$

at the two points at distance 3 from

$$P = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}$$

Answer of exercise 5

First draw the picture:



We want to find the line through A and Q and the line through B and Q. Now the vector $\frac{d}{\|d\|}$ has unit length so the vector $3\frac{d}{\|d\|}$ has length 3. So we can find A and B:

$$A = P + 3\frac{d}{\|d\|}$$

$$= \begin{bmatrix} 1\\2\\0 \end{bmatrix} + 3\frac{1}{\sqrt{4+1+4}} \begin{bmatrix} 2\\-1\\2 \end{bmatrix}$$

$$= \begin{bmatrix} 1\\2\\0 \end{bmatrix} + \begin{bmatrix} 2\\-1\\2 \end{bmatrix}$$

$$= \begin{bmatrix} 3\\1\\2 \end{bmatrix}$$

and

$$B = P - 3\frac{d}{\|d\|}$$

$$= \begin{bmatrix} 1\\2\\0 \end{bmatrix} - 3\frac{1}{\sqrt{4+1+4}} \begin{bmatrix} 2\\-1\\2 \end{bmatrix}$$

$$= \begin{bmatrix} 1\\2\\0 \end{bmatrix} - \begin{bmatrix} 2\\-1\\2 \end{bmatrix}$$

$$= \begin{bmatrix} -1\\3\\-2 \end{bmatrix}$$

and so the line through Q and A is

$$\vec{x} = Q + s(A - Q)$$

$$= \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + s \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$$

and the line through Q and B is

$$\vec{x} = Q + t(B - Q)$$

$$= \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + t \begin{bmatrix} -2 \\ 3 \\ -3 \end{bmatrix}$$

Exercise 6

Find the scalar equation for the plane passing through the point

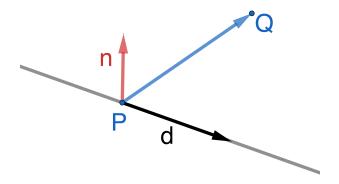
$$Q = \begin{bmatrix} 5 \\ -5 \\ 1 \end{bmatrix}$$

and containing the line

$$\vec{x} = \begin{bmatrix} 9 \\ -6 \\ -1 \end{bmatrix} + t \begin{bmatrix} -2 \\ -4 \\ 5 \end{bmatrix} = P + td$$

Answer of exercise 6

First draw the picture:



where the vector n is any vector orthogonal to both d and \overrightarrow{QP} . To find one such n take the cross-product of d and \overrightarrow{QP} :

$$n = d \times (Q - P) = \begin{bmatrix} -2 \\ -2 \\ 5 \end{bmatrix} \times \begin{bmatrix} -4 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -4 - 5 \\ -20 + 4 \\ -2 - 8 \end{bmatrix} = \begin{bmatrix} -9 \\ -16 \\ -10 \end{bmatrix}$$

so the equation for the plane is

$$0 = n \cdot (x - P) = \begin{bmatrix} -9 \\ -16 \\ -10 \end{bmatrix} \cdot \begin{bmatrix} x - 9 \\ y + 6 \\ z + 1 \end{bmatrix}$$
$$= -9x + 81 - 16y - 96 - 10z - 10$$
$$= -9x - 16y - 10z - 25$$

i.e.

$$9x + 16y + 10z = -25$$

Exercise 7

Find a steady state vector for

$$\begin{bmatrix} \frac{1}{2} & \frac{1}{4} & \frac{1}{4} \\ 0 & \frac{1}{2} & \frac{1}{4} \\ \frac{1}{2} & \frac{1}{4} & \frac{1}{2} \end{bmatrix}$$

Answer of exercise 7

We need to solve:

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

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

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

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

so z = s, $x = \frac{3s}{4}$ and $y = \frac{s}{2}$.

$$E_1 = s \begin{bmatrix} \frac{3}{4} \\ \frac{1}{2} \\ 1 \end{bmatrix} = \bar{s} \begin{bmatrix} 3 \\ 2 \\ 4 \end{bmatrix}$$

therefore the steady state vector is

$$\frac{1}{9} \left[\begin{array}{c} 3\\2\\4 \end{array} \right]$$

(i.e. choose \bar{s} such that the entries sum to 1.)

Exercise 8

If possible diagonalise

$$\left[\begin{array}{ccc}
3 & -4 & 2 \\
1 & -2 & 2 \\
1 & -5 & 5
\end{array}\right]$$

Answer of exercise 8

First find the eigenvalues:

This find the eigenvalues.
$$\det\begin{bmatrix} 3\lambda & -4 & 2 \\ 1 & -2 - \lambda & 2 \\ 1 & -5 & 5 - \lambda \end{bmatrix} = -\det\begin{bmatrix} 1 & -5 & 5 - \lambda \\ 1 & -2 - \lambda & 2 \\ 3\lambda & -4 & 2 \end{bmatrix}$$

$$= -\det\begin{bmatrix} 1 & -5 & 5 - \lambda \\ 0 & 3 - \lambda & \lambda - 3 \\ 0 & 11 - 5\lambda & 2 - (3 - \lambda)(5 - \lambda) \end{bmatrix}$$

$$= (\lambda - 3)\det\begin{bmatrix} 1 & -5 & 5 - \lambda \\ 0 & 1 & -1 \\ 0 & 11 - 5\lambda & 2 - (3 - \lambda)(5 - \lambda) \end{bmatrix}$$

$$= (\lambda - 3)\det\begin{bmatrix} 1 & -5 & 5 - \lambda \\ 0 & 1 & -1 \\ 0 & 0 & 2 - (3 - \lambda)(5 - \lambda) + 11 - 5\lambda \end{bmatrix}$$

$$= (\lambda - 3)(2 - (15 - 8\lambda + \lambda^2) + 11 - 5\lambda)$$

$$= -(\lambda - 3)(\lambda^2 - 3\lambda + 2)$$

$$= (\lambda - 3)(\lambda - 1)(\lambda - 2)$$

The eigenspace associated to 1:

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

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

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

and so the eigenspace is

$$E_1 = s \left[\begin{array}{c} 1 \\ 1 \\ 1 \end{array} \right]$$

The eigenspace associated to 2:

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

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

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

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

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

and so the eigenspace is:

$$E_2 = s \left[\begin{array}{c} 2\\1\\1 \end{array} \right]$$

The eigenspace associated to 3:

$$\begin{bmatrix} 0 & -4 & 2 & | & 0 \\ 1 & -5 & 2 & | & 0 \\ 1 & -5 & 2 & | & 0 \end{bmatrix}$$

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

$$\rightarrow \begin{bmatrix} 1 & -5 & 2 & | & 0 \\ 0 & 1 & \frac{-1}{2} & | & 0 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 0 & \frac{-1}{2} & | & 0 \\ 0 & 1 & \frac{-1}{2} & | & 0 \end{bmatrix}$$

so the eigenspace is

$$E_3 = s \left[\begin{array}{c} 1\\1\\2 \end{array} \right]$$

Now for all of the eigenvalues (1, 2 and 3) the algebraic multiplicities are equal to the geometric multiplicities the matrix is diagonalisable. The diagonalising matrix is

$$P = \left[\begin{array}{rrr} 1 & 2 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 2 \end{array} \right]$$

with corresponding diagonal matrix

$$D = \left[\begin{array}{rrr} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{array} \right]$$