CSM 16A

Designing Information Systems and Devices

Week 7 Worksheet Metas

Term: Spring 2020 Name:

Problem 1: Linear Algebra Review

Meta: Description: Meant to be a review of eigenvectors, eigenvalues and transformations.

1. Suppose λ is an eigenvalue for the matrix A. Consider the λ -eigenspace of A: the set of all vectors v satisfying the equation $\mathbf{A}\vec{v} = \lambda\vec{v}$. Show that this eigenspace is a subspace by directly checking the three conditions needed to be a subspace.

Solution: First, we have to check that $\vec{0}$ is in the subspace: this is true because $\mathbf{A}\vec{0} = \lambda \vec{0} = \vec{0}$ (regardless of what the eigenvalue λ is).

Next, suppose \vec{u} and \vec{v} are in the subspace. This means that:

$$\mathbf{A}\vec{u} = \lambda\vec{u}$$

$$\mathbf{A}\vec{v} = \lambda\vec{v}$$

$$\mathbf{A}(\vec{u} + \vec{v}) = \mathbf{A}\vec{u} + \mathbf{A}\vec{v} = \lambda \vec{u} + \lambda \vec{v} = \lambda(\vec{u} + \vec{v})$$

This means $\vec{u} + \vec{v}$ is also in the subspace.

Finally, suppose \vec{v} is in the subspace and r is a scalar. Then,

$$\mathbf{A}(r\vec{v}) = r(\mathbf{A}\vec{v}) = r(\lambda\vec{v}) = \lambda(r\vec{v})$$

This means that $r\vec{v}$ is also in the subspace.

Since the eigenspace satisfies all three conditions of being a subspace, we can say that it is a subspace.

2. Solve for the eigenvalue-eigenvector pairs for the following 2 by 2 matrix:

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

Solution: To solve for eigenvalues and eigenvectors, let's go back and review the definition of eigenvectors and eigenvalues:

If \vec{x} and λ are the eigenvector and eigenvalue of **A**, respectively, then the following equation holds:

$$\mathbf{A}\vec{x} = \lambda \vec{x}$$

Since the (appropriately sized) identity matrix is analogous to multiplying by 1 in arithmetic, we can say:

$$\mathbf{A}\vec{x} = \lambda \mathbf{I}\vec{x}$$

Rearranging, we get:

$$\mathbf{A}\vec{x} - (\lambda \mathbf{I})\vec{x} = \vec{0}$$
$$(\mathbf{A} - \lambda \mathbf{I})\vec{x} = \vec{0}$$

What does this look like? It looks similar to solving for the nullspace of $(\mathbf{A} - \lambda \mathbf{I})$! Assuming that there is a nontrivial nullspace, that also means that $\mathbf{det}(\mathbf{A} - \lambda \mathbf{I}) = 0$! Let's solve for λ first:

$$(\mathbf{A} - \lambda \mathbf{I}) = \begin{bmatrix} 4 & 1 \\ 3 & 2 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix}$$
$$= \begin{bmatrix} 4 - \lambda & 1 \\ 3 & 2 - \lambda \end{bmatrix}$$
$$\mathbf{det}(\mathbf{A} - \lambda \mathbf{I}) = (4 - \lambda)(2 - \lambda) - 3$$
$$= 5 - 6\lambda + \lambda^2$$
$$= (\lambda - 5)(\lambda - 1)$$

By factoring:

$$\lambda = 5, 1$$

Let's check: We've just solved for the eigenvalues. But what about the eigenvectors? To do that, we plug in λ into $(\mathbf{A} - \lambda \mathbf{I})$ and solve for the nullspace! For $\lambda = 5$:

$$(\mathbf{A} - \lambda \mathbf{I})\vec{x} = \vec{0}$$

$$\begin{bmatrix} -1 & 1\\ 3 & -3 \end{bmatrix} \vec{x} = \vec{0}$$

We can see that eigenvector $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ spans the null space of the above matrix.

So the first pair is

$$\lambda = 5, \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Repeating for $\lambda = 1$,

$$(\mathbf{A} - \lambda \mathbf{I})\vec{x} = \vec{0}$$
$$\begin{bmatrix} 3 & 1 \\ 3 & 1 \end{bmatrix} \vec{x} = \vec{0}$$

We can see that eigenvector $\begin{bmatrix} -1 \\ 3 \end{bmatrix}$ spans the nullspace of the above matrix.

So, the second pair is

$$\lambda = 1, \begin{bmatrix} -1 \\ 3 \end{bmatrix}$$

3. Projection of a vector \vec{u} onto \vec{v} is given by:

$$\frac{\vec{u} \cdot \vec{v}}{\left| |\vec{v}| \right|^2} \vec{v}$$

Prove that projection onto a vector \vec{v} is a linear transformation.

Solution: Let us represent this transformation using P.

$$P(\vec{a}) = \frac{\vec{a} \cdot \vec{v}}{\left| \left| \vec{v} \right| \right|^2} \vec{v}$$

Let's check if it satisfies the condition of linearity.

$$P(\vec{a} + \vec{b}) = \frac{(\vec{a} + \vec{b}) \cdot \vec{v}}{||\vec{v}||^2} \vec{v}$$

$$P(\vec{a} + \vec{b}) = \frac{\vec{a} \cdot \vec{v}}{||\vec{v}||^2} \vec{v} + \frac{\vec{b} \cdot \vec{v}}{||\vec{v}||^2} \vec{v}$$

$$P(\vec{a} + \vec{b}) = P(\vec{a}) + P(\vec{b})$$

Hence, the projection transformation satisfies additivity. Let's check if it satisfies the condition of scalar multiplication.

$$P(r\vec{a}) = \frac{(r\vec{a}) \cdot \vec{v}}{||\vec{v}||^2} \vec{v}$$

$$P(r\vec{a}) = r \cdot \frac{(\vec{a}) \cdot \vec{v}}{||\vec{v}||^2} \vec{v}$$

$$P(r\vec{a}) = r \cdot P(\vec{a})$$

Hence, the projection transformation is a linear transformation as it satisfies both the conditions - vector addition and scalar multiplication.