

Assignment 17

Pulkit Saxena

1 PROBLEM UGCDEC2015 Q76

Let \mathbf{A} be an $m \times n$ real matrix and $\mathbf{b} \in \mathbb{R}^m$ with $b \neq 0$.

- 1) The set of all real solutions of $\mathbf{Ax} = \mathbf{b}$ is a vector space.
- 2) If \mathbf{u} and \mathbf{v} are two solutions of $\mathbf{Ax} = \mathbf{b}$ then $\lambda \mathbf{u} + (1 - \lambda) \mathbf{v}$ is also a solution of $\mathbf{Ax} = \mathbf{b}$
- 3) For any two solutions \mathbf{u} and \mathbf{v} of $\mathbf{Ax} = \mathbf{b}$, the linear combination $\lambda \mathbf{u} + (1 - \lambda) \mathbf{v}$ is also a solution of $\mathbf{Ax} = \mathbf{b}$ only when $0 \leq \lambda \leq 1$.
- 4) If rank of \mathbf{A} is n , then $\mathbf{Ax} = \mathbf{b}$ has at most one solution.

2 SOLUTIONS

Option 1	<p>Suppose \mathbb{V} is the vector space defined as $\mathbb{V} = \{\mathbf{x} : \mathbf{Ax} = \mathbf{b}, \mathbb{R}^n \rightarrow \mathbb{R}^m\}$</p> <p>$\mathbf{v}$ and \mathbf{u} are the solution to the equation $\mathbf{Ax} = \mathbf{b}$ such that \mathbf{u} and $\mathbf{v} \in \mathbb{V}$</p> <p>$\mathbf{Au} = \mathbf{b} \quad \mathbf{Av} = \mathbf{b}$</p> <p>Checking Closure under vector addition</p> <p>$\mathbf{A}(\mathbf{u} + \mathbf{v}) = \mathbf{Au} + \mathbf{Av} = \mathbf{b} + \mathbf{b} = 2\mathbf{b} \neq \mathbf{b}$</p> <p>Which is enclosed under vector addition if and only if $\mathbf{b} = \mathbf{0}$. But here given $\mathbf{b} \neq 0$ means $\mathbf{0} \notin \mathbb{V}$</p> <p>Hence does not satisfy requirements of vector space.</p> <p>Hence option 1 is incorrect.</p>
Option 2	<p>Proof 1:</p> <p>If \mathbf{u} and \mathbf{v} are the two solution of $\mathbf{Ax} = \mathbf{b}$</p> <p>$\mathbf{Au} = \mathbf{b} \quad \mathbf{Av} = \mathbf{b}$</p> <p>For $\lambda \mathbf{u} + (1 - \lambda) \mathbf{v}$ to be a solution of $\mathbf{Ax} = \mathbf{b}$, it must satisfy this equation.</p> <p>$\mathbf{A}(\lambda \mathbf{u} + (1 - \lambda) \mathbf{v}) = \mathbf{b} \implies \mathbf{A}\lambda \mathbf{u} + \mathbf{A}(1 - \lambda) \mathbf{v} = \mathbf{b} \implies \mathbf{A}\lambda \mathbf{u} + \mathbf{Av} - \mathbf{A}\lambda \mathbf{v} = \mathbf{b}$</p> <p>$\mathbf{b}\lambda + \mathbf{Av} - \mathbf{b}\lambda = \mathbf{b} \implies \mathbf{Av} = \mathbf{b}$</p>

Which satisfies the equation therefore $\lambda \mathbf{u} + (1 - \lambda) \mathbf{v}$ is the solution of $\mathbf{Ax} = \mathbf{b}$ for any λ

Since the λ term cancels out therefore valid for $\lambda \in \mathbb{R}$.

Proof 2 (Through affine Subspace with an Example):-

Let us suppose the two solution \mathbf{u} and \mathbf{v} be the points on the line given by the equation $\mathbf{Ax} = \mathbf{b}$

Let the Line joining these two points is given as

$\mathbf{l} = \mathbf{u} - \mathbf{v}$ is line parallel to the given line $\mathbf{Ax} = \mathbf{b}$

Therefore \mathbf{v} belongs to solution set and is independent to other linearly independent vectors of \mathbf{l}

$\mathbf{x} = \mathbf{v} + \lambda \mathbf{l}$ for $\lambda \in \mathbb{R}$ on substituting \mathbf{l}

$$\mathbf{x} = \mathbf{v} + \lambda(\mathbf{u} - \mathbf{v}) = \mathbf{v} + \lambda \mathbf{u} - \lambda \mathbf{v} = \mathbf{v}(1 - \lambda) + \lambda \mathbf{u}$$

Hence $\mathbf{v}(1 - \lambda) + \lambda \mathbf{u}$ is also the solution of the equation $\mathbf{Ax} = \mathbf{b}$ for $\lambda \in \mathbb{R}$.

Hence Option 2 is correct.

Option 3 Since in Option 2 we have proved that $\mathbf{v}(1 - \lambda) + \lambda \mathbf{u}$ is a solution for $\mathbf{Ax} = \mathbf{b}$ for any $\lambda \in \mathbb{R}$ therefore λ can be any real value but in option 3 there is restriction on λ which is incorrect. Hence option 3 is incorrect

Option 4 $\mathbf{A}_{m \times n} \mathbf{x}_{n \times 1} = \mathbf{b}_{m \times 1}$

If \mathbf{A} has Full column rank(\mathbf{A}) = n then there exist one pivot in each columns

and there exists no free variables thus $\mathbf{N}(\mathbf{A}) = \mathbf{0}$ so the only solution to $\mathbf{Ax} = \mathbf{0}$ is $\mathbf{x} = \mathbf{0}$.

So the solution to $\mathbf{Ax} = \mathbf{b}$

$\mathbf{x} = \mathbf{x}_p$ unique solution exists if it exist. It can be either 0 or 1.

Hence at most 1 solution is possible .

Proof with example

$$\text{Let } \mathbf{A} = \begin{pmatrix} 1 & 3 \\ 2 & 1 \\ 6 & 1 \\ 5 & 1 \end{pmatrix}_{4 \times 2} \xleftrightarrow{RREF} \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \\ 0 & 0 \end{pmatrix} \text{ Hence } n = 2 \text{ pivot columns at both column position}$$

	$\begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{pmatrix}$ <p>Hence no solution possible as no combination of \mathbf{x} can gives the solution except</p> $\mathbf{x} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \text{ only if } \mathbf{b} = \mathbf{0} \implies \begin{pmatrix} 1 & 3 \\ 2 & 1 \\ 6 & 1 \\ 5 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \text{ OR}$ $\mathbf{x} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \text{ only if } \mathbf{b} \text{ is addition of columns of } \mathbf{A} \implies \begin{pmatrix} 1 & 3 \\ 2 & 1 \\ 6 & 1 \\ 5 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 4 \\ 3 \\ 7 \\ 6 \end{pmatrix}$ <p>Hence either no solution possible or one solution possible. Therefore we say at most one solution possible.</p> <p>Option 4 is correct.</p>
Answers	Option 2 and Option 4 are correct

TABLE 1: Solution