Mathematics for Robotics ROB-GY 6103 Homework 3 Answers

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Question: 1.(a)

Answer: Given, $V = \mathbb{P}_2$ with the ordered basis $S = (p_0 = 1, p_1 = x, p_2 = x^2)$

And the given polynomial is $r(x) = 2 + 3x - x^2$.

 \therefore the components of r(x) in basis \mathcal{S} is

$$\mathbf{r}_{\mathcal{S}} = \begin{bmatrix} 2\\3\\-1 \end{bmatrix} \tag{1}$$

Question: 1.(b)

Answer: Given, $V = \mathbb{P}_2$ with the ordered basis $\mathcal{Q} = (q_0 = 1, q_1 = 1 - x, q_2 = x + x^2)$.

From the definition of the basis Q, we can rewrite it in terms of basis S as,

$$q_{0_{\mathcal{S}}} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \, q_{1_{\mathcal{S}}} = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \text{ and } q_{2_{\mathcal{S}}} = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \Rightarrow Q_{\mathcal{S}} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

And the given polynomial is $r(x) = 2 + 3x - x^2$.

$$\Rightarrow \mathbf{r}_{\mathcal{S}} = \begin{bmatrix} 2\\3\\-1 \end{bmatrix} \tag{1}$$

Now, we need to find numbers \tilde{r}_0 , \tilde{r}_1 and \tilde{r}_2 such that,

$$r_{S} = \tilde{r}_{0} q_{0_{S}} + \tilde{r}_{1} q_{1_{S}} + \tilde{r}_{2} q_{2_{S}}$$
(2)

$$\Rightarrow \begin{bmatrix} 2\\3\\-1 \end{bmatrix} = \tilde{r}_0 \begin{bmatrix} 1\\0\\0 \end{bmatrix} + \tilde{r}_1 \begin{bmatrix} 1\\-1\\0 \end{bmatrix} + \tilde{r}_2 \begin{bmatrix} 0\\1\\1 \end{bmatrix}$$
(3)

 Eq^n can be rewritten as

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \tilde{r}_0 \\ \tilde{r}_1 \\ \tilde{r}_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix}$$
 (4)

Applying the Gauss method,

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

 $R_2 \rightarrow (-1)R_2$

$$\begin{bmatrix}
1 & 1 & 0 & 2 \\
0 & 1 & -1 & -3 \\
0 & 0 & 1 & -1
\end{bmatrix}$$
(6)

$$R_1 \to R_1 + (-1)R_2$$

$$\begin{bmatrix}
1 & 0 & 1 & 5 \\
0 & 1 & -1 & -3 \\
0 & 0 & 1 & -1
\end{bmatrix}$$
(7)

$$R_2 \rightarrow R_2 + R_3$$

$$\begin{bmatrix}
1 & 0 & 1 & 5 \\
0 & 1 & 0 & -4 \\
0 & 0 & 1 & -1
\end{bmatrix}$$
(8)

$$R_1 \to R_1 + (-1)R_3$$

$$\begin{bmatrix}
1 & 0 & 0 & | & 6 \\
0 & 1 & 0 & | & -4 \\
0 & 0 & 1 & | & -1
\end{bmatrix}$$
(9)

Hence, the solution is,

$$\mathbf{r}_q = \begin{bmatrix} 6 \\ -4 \\ -1 \end{bmatrix} \tag{10}$$

Question: 2.

Answer: Given the matrix,

$$A_3 = \begin{bmatrix} 1 & 4 & 10 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \tag{1}$$

By definition, we know that, $\exists v \neq 0$ s.t. $Av = \lambda v \Rightarrow (\lambda I - A)v = 0 \Leftrightarrow det(\lambda I - A) = 0$

$$\Rightarrow \lambda I - A = \begin{bmatrix} \lambda - 1 & -4 & -10 \\ 0 & \lambda - 2 & 0 \\ 0 & 0 & \lambda - 3 \end{bmatrix}$$
 (2)

$$\Rightarrow det(\lambda I - A) = (\lambda - 1) \cdot (\lambda - 2) \cdot (\lambda - 3) = 0 \tag{3}$$

$$\therefore \lambda_1 = 1, \lambda_2 = 2, \lambda_3 = 3 \tag{4}$$

Now, we shall apply the known relation $Av^i = \lambda_i v^i \Rightarrow (A - \lambda_i I)v^i = 0$

$$\begin{bmatrix} 1 - \lambda_i & 4 & 10 \\ 0 & 2 - \lambda_i & 0 \\ 0 & 0 & 3 - \lambda_i \end{bmatrix} \begin{bmatrix} v_1^i \\ v_2^i \\ v_3^i \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$
 (5)

From Eq^n 5, substituting $\lambda_1 = 1$

$$\begin{bmatrix} 0 & 4 & 10 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix} \begin{bmatrix} v_1^1 \\ v_2^1 \\ v_3^1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{cases} 4v_2^1 + 10v_3^1 = 0 \\ v_2^1 = 0 \\ 2v_3^1 = 0 \end{cases} \Rightarrow \begin{cases} v_1^1 = \text{any value} \\ v_2^1 = 0 \\ v_3^1 = 0 \end{cases} \Rightarrow v^1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$
 (6)

From Eq^n 5, substituting $\lambda_2 = 2$

$$\begin{bmatrix} -1 & 4 & 10 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} v_1^2 \\ v_2^2 \\ v_3^2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{cases} -v_1^2 + 4v_2^2 + 10v_3^2 = 0 \\ 0 = 0 \\ v_3^2 = 0 \end{cases} \Rightarrow \begin{cases} v_1^2 = 4v_2^2 \\ v_2^2 = \text{any value} \end{cases} \Rightarrow v^2 = \begin{bmatrix} 4 \\ 1 \\ 0 \end{bmatrix}$$
 (7)

From Eq^n 5, substituting $\lambda_3 = 3$

$$\begin{bmatrix} -2 & 4 & 10 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1^3 \\ v_2^3 \\ v_3^3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} -2v_1^3 + 4v_2^3 + 10v_3^3 = 0 & v_1^3 = 5v_3^3 \\ -v_2^3 = 0 & \Rightarrow v_2^3 = 0 \\ 0 = 0 & v_3^3 = \text{any value} \end{bmatrix} \Rightarrow v^3 = \begin{bmatrix} 5 \\ 0 \\ 1 \end{bmatrix}$$
(8)

Now we shall verify that v^1 , v^2 and v^3 are Linearly Independent,

$$\alpha_1 v^1 + \alpha_2 v^2 + \alpha_3 v^3 = 0 (9)$$

$$\alpha_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \alpha_2 \begin{bmatrix} 4 \\ 1 \\ 0 \end{bmatrix} + \alpha_3 \begin{bmatrix} 5 \\ 0 \\ 1 \end{bmatrix} = 0 \tag{10}$$

$$\alpha_1 + 4\alpha_2 + 5\alpha_3 = 0 \tag{11}$$

$$\alpha_2 = 0 \tag{12}$$

$$\alpha_3 = 0 \tag{13}$$

Solving above system of equations gives us $\alpha_1 = 0$, $\alpha_2 = 0$ and $\alpha_3 = 0$. v^1 , v^2 and v^3 are Linearly Independent.

Question: 3. IS THE BASIS CORRECT? The basis is LD. So it is wrong

Answer: Given the matrix,

$$A_4 = \begin{bmatrix} 3 & 1 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{bmatrix} \tag{1}$$

By definition, we know that, $\exists v \neq 0$ s.t. $Av = \lambda v \Rightarrow (\lambda I - A)v = 0 \Leftrightarrow det(\lambda I - A) = 0$

$$\Rightarrow \lambda I - A = \begin{bmatrix} \lambda - 3 & -1 & 0 \\ 0 & \lambda - 3 & 0 \\ 0 & 0 & \lambda - 2 \end{bmatrix}$$
 (2)

$$\Rightarrow det(\lambda I - A) = (\lambda - 3) \cdot (\lambda - 3) \cdot (\lambda - 2) = 0 \tag{3}$$

$$\therefore \lambda_1 = 3, \lambda_2 = 2 \tag{4}$$

Now, we shall apply the known relation $Av^i = \lambda_i v^i \Rightarrow (A - \lambda_i I)v^i = 0$

$$\begin{bmatrix} 3 - \lambda_i & 1 & 0 \\ 0 & 3 - \lambda_i & 0 \\ 0 & 0 & 2 - \lambda_i \end{bmatrix} \begin{bmatrix} v_1^i \\ v_2^i \\ v_3^i \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$
 (5)

From Eq^n 5, substituting $\lambda_1 = 3$

$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} v_1^1 \\ v_2^1 \\ v_3^1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{array}{c} v_2^1 = 0 & v_1^1 = \text{any value} \\ 0 = 0 & \Rightarrow v_2^1 = 0 \\ -v_3^1 = 0 & v_3^1 = 0 \end{array} \Rightarrow v^1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$
 (6)

From Eq^n 5, substituting $\lambda_2 = 2$

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1^2 \\ v_2^2 \\ v_3^2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{array}{l} v_1^2 = 0 \\ v_2^2 = 0 \\ 0 = 0 \end{array} \Rightarrow \begin{array}{l} v_1^2 = 0 \\ v_2^2 = 0 \\ 0 = 0 \end{array} \Rightarrow v^2 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$
 (7)

Consider the set of eigenvectors $\mathcal{V} = \{v^1, v^2\}$. Firstly,

We know that any set of eigenvectors of a given matrix are Linearly Independent. So, v^1, v^2 are L.I.(8)

Secondly, consider a linear combination x such that,

$$\left\{x \in \mathbb{R} \mid \exists \alpha_1, \alpha_2 \in \mathbb{R}, v^1, v^2 \in \mathcal{V} ; \text{ s.t. } x = \alpha_1 v^1 + \alpha_2 v^2\right\}$$

$$(9)$$

By observing above Eq^n 9 we can see that it holds true for all cases.

 \therefore based on the Eq^n 8 and 9 we can say that \mathcal{V} forms a basis for \mathbb{R}^3 .

Question: 4.

Answer: We are given two similar square matrices A and B such that,

$$B = P^{-1}AP \tag{1}$$

Consider the characteristic relation of matrix B,

$$det(\lambda I - B) \tag{2}$$

Apply Eq^n 1 in Eq^n ??,

$$\Rightarrow \det(\lambda I - B) = \det(\lambda I - P^{-1}AP) \tag{3}$$

The identity matrix I can also be written as $P^{-1}IP$. Substituting in Eq^n 3,

$$\Rightarrow det(\lambda I - B) = det(\lambda P^{-1}IP - P^{-1}AP) \tag{4}$$

Now we shall take P^{-1} and P out common,

$$\Rightarrow \det(\lambda I - B) = \det(P^{-1}(\lambda I - A)P) \tag{5}$$

We know that for compatible square matrices A and B, det(AB) = det(A)det(B). So Eq^n 5 becomes,

$$\Rightarrow det(\lambda I - B) = det(P^{-1})det(\lambda I - A)det(P)$$
(6)

Cancelling out $det(P^{-1})$ by det(P)

$$\Rightarrow det(\lambda I - B) = det(\lambda I - A) \tag{7}$$

When the relation in Eq^n 8 is equated to zero, we prove that the two matrices have the same eigenvalues as well as the characteristic equations. I.E.,

$$\Rightarrow \det(\lambda I - B) = \det(\lambda I - A) = 0 \tag{8}$$

Q.E.D.

Question: 5.

Answer: Given a matrix A_3 such that,

$$A_3 = \begin{bmatrix} 1 & 4 & 10 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \tag{1}$$

From Question: 2. We found the eigenvalues to be $\lambda_1 = 1$, $\lambda_2 = 2$, $\lambda_3 = 3$.

Using these eigenvalues, we can create the diagonal martix, $\Lambda = diag(\lambda_1, \lambda_2, \lambda_3)$,

$$\Lambda = \begin{bmatrix}
1 & 0 & 0 \\
0 & 2 & 0 \\
0 & 0 & 3
\end{bmatrix}
\tag{2}$$

To show similarity between A and Λ , we need to find a matrix P such that $\Lambda = PAP^{-1}$ Consider a matrix $P = \begin{bmatrix} v^1 & v^2 & v^3 \end{bmatrix}$ where v^1, v^2 and v^3 are the eigenvectors of A.

$$P = \begin{bmatrix} 1 & 4 & 5 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \tag{3}$$

Testing for invertibility, det(P) = 1. As the determinant is non-zero, we can conclude that P is invertible.

In Question: 2. we already proved that v^1 , v^2 and v^3 are Linearly Independent.

As these two conditions are satisfied, we can therefore test for similarity,

$$A_3 = P\Lambda P^{-1} \tag{4}$$

$$A_{3} = \begin{bmatrix} 1 & 4 & 5 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 4 & 5 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}^{-1}$$
 (5)

$$= \begin{bmatrix} 1 & 4 & 5 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0.5 & 0 \\ 0 & 0 & 0.333 \end{bmatrix}$$
 (6)

$$= \begin{bmatrix} 1 & 8 & 15 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0.5 & 0 \\ 0 & 0 & 0.333 \end{bmatrix}$$
 (7)

$$= \begin{bmatrix} 1 & 4 & 10 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \tag{8}$$

\therefore LHS = RHS

Thus, we can say that matrix A is similar to a diagonal matrix Λ . Q.E.D.

Question: 6.(a)

Answer: Given, a vector space $(\mathcal{X}, \mathbb{R})$ where \mathcal{X} is a set of 2 x 2 matrices with real coefficients. An operation is defined $L: \mathcal{X} \to \mathcal{X}$ by

$$L(M) = \frac{1}{2}(M + M^T) \tag{1}$$

Where $M \in \mathcal{X}$ is a 2 x 2 real matrix

The operator L will be considered a $Linear\ Operator$ if,

$$\forall x, y \in \mathcal{X} , \alpha, \beta \in \mathbb{R} \mid L(\alpha x + \beta y) = \alpha L(x) + \beta L(y)$$
 (2)

Applying above Statement 2 to Eq^n 1,

$$L(\alpha x + \beta y) = \frac{1}{2}((\alpha x + \beta y) + (\alpha x + \beta y)^{T})$$
(3)

Applying the property of sum of transpose of two matrices (i.e. for two matrices A and $B \rightarrow (A + B)^T = A^T + B^T$)

$$L(\alpha x + \beta y) = \frac{1}{2}(\alpha x + \beta y + \alpha x^{T} + \beta y^{T})$$
(4)

$$= \frac{1}{2}(\alpha x + \alpha x^T + \beta y + \beta y^T) \tag{5}$$

$$= \alpha(\frac{1}{2}(x+x^{T})) + \beta(\frac{1}{2}(y+y^{T}))$$
 (6)

$$= \alpha L(x) + \beta L(y) \tag{7}$$

Thus, Eq^n 7 proves Statement 2. \therefore the given operator L is actually a *Linear Operator*. **Q.E.D.**

Question: 6.(b) RECHECK THIS ANSWER

Answer: Given a linear transformation $L: \mathcal{X} \to \mathcal{X}$ and a basis E given by

$$E^{11} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \, E^{12} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \, E^{21} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \, E^{22} = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \text{ used on both copies of } \mathcal{X}.$$

By the theorem, we know that $A_i = [L(u^i)]_v$. But in our case, u = v = E. So, we can rewrite it as $A_i = [L(E^{ij})]_E$ where $\forall i, j \in \mathbb{N} \mid 1 \leq i, j \leq 2$

But as it is given that $L: \mathcal{X} \to \mathcal{X} \Rightarrow L$ is the Identity Operation Id. Thus, $[L(E^{ij})]_E = [E^{ij}]_E$.

So, now we can form the columns of $A = \begin{bmatrix} A_1 & A_2 & A_3 & A_4 \end{bmatrix}$ to be as,

$$A = \begin{bmatrix} [E^{11}]_E & [E^{12}]_E & [E^{21}]_E & [E^{22}]_E \end{bmatrix}$$
 (1)

$$\therefore A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$
 (2)

Question: 7.(a) Let A be an $n \times n$ matrix with possible complex coefficients. Let $L : \mathbb{C}^n \to \mathbb{C}^n$ by L(x) = Ax. Note that the field is $\mathcal{F} = \mathbb{C}$. Compute the matrix representation of L when the natural basis is used in \mathbb{C}^n . Call your representation \hat{A} and find its relation to the original matrix A.

Answer: Given a linear operator $L: \mathbb{C}^n \to \mathbb{C}^n$ defined by L(x) = Ax with the natural basis $(u = \{u^1 \dots u^n\})$ applied on both, the domain and codomain.

Consider $x \in \mathbb{C}^n$, such that $x = \alpha_1 u^1 + \ldots + \alpha_n u^n$. It can be represented as,

$$[x]_u = \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix} \in \mathbb{C}^n \tag{1}$$

Now let us compute the matrix representation,

$$[L(x)]_u = [L(\alpha_1 u^1 + \ldots + \alpha_n u^n)]_u$$
(2)

$$[L(x)]_{u} = [L(\alpha_{1}u^{1}) + \dots + L(\alpha_{n}u^{n})]_{u}$$
 (3)

$$[L(x)]_{u} = [\alpha_{1}L(u^{1}) + \ldots + \alpha_{n}L(u^{n})]_{u}$$
 (4)

But from the theorem on matrix representation, we know that $[L(x)]_v = A[x]_u$. But in our case u = v. So, above equation can be rewritten as,

$$\hat{A}[x]_{u} = [\alpha_{1}L(u^{1}) + \ldots + \alpha_{n}L(u^{n})]_{u}$$
(5)

Where, \hat{A} is the Matrix Representation of L.

$$\hat{A}[x]_u = [\alpha_1 A u^1 + \ldots + \alpha_n A u^n]_u \tag{6}$$

$$\hat{A}[x]_u = \begin{bmatrix} Au^1 & \dots & Au^n \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix}$$
 (7)

We know that for the natural basis u, $A \times u = A$.

$$\hat{A}[x]_{u} = A[x]_{u} \tag{8}$$

 $\hat{A} = A.$ **Q.E.D.**

Question: 7.(b) Let A be an $n \times n$ matrix with possible complex coefficients. Let $L : \mathbb{C}^n \to \mathbb{C}^n$ by L(x) = Ax. Note that the field is $\mathcal{F} = \mathbb{C}$. Suppose that the eigenvalues for A are distinct. Compute the matrix representation L with respect to a basis constructed from the eigenvectors of A. Call your representation \hat{A} .

Answer: As an extension to the answer of Question: 7.(a),

$$\hat{A}[x]_u = [L(x)]_v \tag{1}$$

Where, $v = \{v^1 \dots v^n\}$ is the basis consisting of all the distinct eigenvectors of A.

$$\hat{A}[x]_u = [\alpha_1 A u^1 + \ldots + \alpha_n A u^n]_v \tag{2}$$

$$\hat{A}[x]_u = \alpha_1 [Au^1]_v + \ldots + \alpha_n [Au^n]_v$$
(3)