1. Let
$$\vec{a} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$
, $\vec{b} = \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}$, $\vec{c} = \begin{bmatrix} d \\ 1 \\ 1 \end{bmatrix}$, and $\vec{w} = \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix}$ be vectors where $d, w_1, w_2, w_3 \in \mathbb{R}$ are

(a) For what values of d is $\{\vec{a}, \vec{b}, \vec{c}\}$ linearly independent? For which values of d is $\{\vec{a}, \vec{b}, \vec{c}\}$ linearly dependent?

We begin with row reduction.

$$\left[\begin{array}{cc|cc|c} \vec{a} & \vec{b} & \vec{c} & \vec{w} \end{array} \right] = \left[\begin{array}{cc|cc|c} 1 & 4 & d & w_1 \\ 2 & 5 & 1 & w_2 \\ 3 & 6 & 1 & w_3 \end{array} \right] \sim \left[\begin{array}{cc|cc|c} 1 & 4 & d & w_1 \\ 0 & -3 & 1 - 2d & w_2 - 2w_1 \\ 0 & -6 & 1 - 3d & w_3 - 3w_1 \end{array} \right].$$

Continuing gives

$$\sim \begin{bmatrix} 1 & 4 & d & w_1 \\ 0 & -3 & 1 - 2d & w_2 - 2w_1 \\ 0 & 0 & (1 - 3d) - 2(1 - 2d) & w_3 - 3w_1 - 2(w_2 - 2w_1) \end{bmatrix}.$$

This is thus equal to

$$\begin{bmatrix} 1 & 4 & d & w_1 \\ 0 & -3 & 1 - 2d & w_2 - 2w_1 \\ 0 & 0 & d - 1 & w_1 - 2w_2 + w_3 \end{bmatrix}.$$

Therefore, based on the above row-equivalent matrix to the augmented matrix, we have that $\vec{a}, \vec{b}, \vec{c}$ are independent if and only if the first three columns are all pivot columns. That means $d-1 \neq 0$ or $d \neq 1$. Vice versa, $\vec{a}, \vec{b}, \vec{c}$ are dependent if and only if d=1.

(b) Write down the system of equations coming from the rows of the vector equation

$$x\vec{a} + y\vec{b} + z\vec{c} = \vec{w}.$$

$$\begin{cases} x + 4y + d_z &= w_1 \\ 2x + 5y + z &= w_2 \\ 3x + 6y + z &= w_3. \end{cases}$$

(c) Give three numeric examples of different vectors \vec{w} such that the above system is consistent no matter what d is. Explain.

For the system to be consistent no matter what d is, $w_1 - 2w_2 + w_3 = 0$. Therefore, pick

$$\vec{w} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \text{ or } \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \text{ or } \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}.$$

(d) Give a numeric example of a vector \vec{w} such that the above system is only consistent for some d. Explain.

When d=1, the system is consistent only if $w_1-2w_2+w_3=0$. Hence if $w_1-2w_2+w_3\neq 0$, then the system is consistent only when $d\neq 1$. We can pick

$$\vec{w} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

for this situation to happen.

2. (a) Use an augmented matrix to solve

$$x + y = 7$$
$$2x - 3y = 13.$$

Are there any values you could replace the right hand side of the equations with such that there would be no solution? Explain both *geometrically* (using vectors, span, etc.) and *algebraically* (using systems, consistency, etc.) using technical linear algebra terms.

We begin with row reduction.

$$\left[\begin{array}{cc|cc|c} 1 & 1 & 7 \\ 2 & -3 & -13 \end{array}\right] \sim \left[\begin{array}{cc|cc|c} 1 & 1 & 7 \\ 0 & -5 & -1 \end{array}\right] \sim \left[\begin{array}{cc|cc|c} 1 & 0 & 34/5 \\ 0 & 1 & 1/5 \end{array}\right].$$

Thus, the solution is

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 34/5 \\ 1/5 \end{bmatrix}.$$

There are no values we could replace the right hand side of the equations with such that there would be no solution because:

(a) Geometrically, the column vectors of the coefficient matrix

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

are linearly independent. Hence any vector in \mathbb{R}^2 can be written as their linear combination.

(b) Algebraically,

$$\operatorname{rref} \left[\begin{array}{cc} 1 & 1 \\ 2 & -3 \end{array} \right] = \begin{array}{cc} 1 & 0 \\ 0 & 1 \end{array}$$

has all non-zero rows. Hence the system

$$\left[\begin{array}{cc} 1 & 1 \\ 2 & -3 \end{array}\right] \left[\begin{matrix} x \\ y \end{matrix}\right] = \left[\begin{matrix} a \\ b \end{matrix}\right]$$

is consistent for all $a, b \in \mathbb{R}$.

(b) Consider the system given by the augmented matrix

and call the variables in this system x_1, x_2, x_3, x_4, x_5 . Write all solutions to this system in vector form. How many free variables are there?

Observe that this matrix corresponds to the following systems of equations

$$\begin{cases} x_1 + x_3 + 2x_4 &= -1 \\ x_2 + x_3 &= 3 \\ x_5 &= 4 \end{cases} \iff \begin{cases} x_1 &= -x_3 - 2x_4 - 1 \\ x_2 &= -x_3 + 3 \\ x_5 &= 4 \end{cases}.$$

Therefore, the solutions given in vector form are

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = x_3 \begin{bmatrix} -1 \\ -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -2 \\ 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} + \begin{bmatrix} -1 \\ 3 \\ 0 \\ 0 \\ 4 \end{bmatrix}$$

with $x_3, x_4 \in \mathbb{R}$. Thus, there are two free variables in this system of equations.

(c) There are 10 ways to pick two things from the set $\{x_1, x_2, x_3, x_4, x_5\}$. For each of the ten ways, determine whether that pair is a valid choice of free variables for C.

Valid choices are: $(x_1, x_2), (x_1, x_3), (x_1, x_4), (x_2, x_4), \text{ and } (x_3, x_4).$

(d) Write down all solutions to the homogeneous system corresponding to C (i.e., when the right-hand side is replaced with all zeros). How does this set of solutions compare to the set of solutions of C?

Solutions to the homogeneous system corresponding to C satisfy

$$\begin{cases} x_1 + x_3 + 2x_4 &= 0 \\ x_2 + x_3 &= 0 \\ x_5 &= 0 \end{cases} \iff \begin{cases} x_1 &= -x_3 - 2x_4 \\ x_2 &= -x_3 \\ x_5 &= 0 \end{cases}.$$

Therefore, we have that the set of solutions to the homogeneous system given in vector form is

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

The solution set of the homogeneous system is the solution set of the original system translated by the vector

$$\begin{bmatrix} -1\\3\\0\\0\\4 \end{bmatrix}.$$

3. Let
$$M = \begin{bmatrix} 3 & 2 & 3 \\ 0 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix}$$
 and $\vec{w} = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}$.

(a) Find solutions \vec{v}_1 , \vec{v}_2 , and \vec{v}_3 to the three matrix equations

$$M\vec{v}_1 = \vec{e}_1 \qquad M\vec{v}_2 = \vec{e}_2 \qquad M\vec{v}_3 = \vec{e}_3.$$

We begin with row reduction, first with $M\vec{v}_1 = \vec{e}_1$.

$$\left[\begin{array}{ccc|c} 3 & 2 & 3 & 1 \\ 0 & 0 & 1 & 0 \\ 2 & 1 & 0 & 0 \end{array}\right] \sim \left[\begin{array}{ccc|c} 3 & 2 & 3 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & -1 & -6 & -2 \end{array}\right] \sim \left[\begin{array}{ccc|c} 3 & 0 & -9 & -3 \\ 0 & 1 & 6 & 2 \\ 0 & 0 & 1 & 0 \end{array}\right] \sim \left[\begin{array}{ccc|c} 1 & 0 & 0 & -1 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 1 & 0 \end{array}\right].$$

Thus, we find that

$$\vec{v}_1 = \begin{bmatrix} -1\\2\\0 \end{bmatrix}.$$

We compute v_2 and v_3 similarly, and find that

$$\vec{v}_2 = \begin{bmatrix} 3 \\ -6 \\ 1 \end{bmatrix}$$
 and $\vec{v}_3 = \begin{bmatrix} 2 \\ -3 \\ 0 \end{bmatrix}$.

(b) Compute $M(a\vec{v}_1)$ and $M(a\vec{v}_1+b\vec{v}_2)$ (where \vec{v}_i are from above) where $a,b\in\mathbb{R}$ are unknown scalars. Was what happened a surprise?

We compute.

$$M(a\vec{v}_1) = \begin{bmatrix} 3 & 2 & 3 \\ 0 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} -a \\ 2a \\ 0 \end{bmatrix} = \begin{bmatrix} a \\ 0 \\ 0 \end{bmatrix} = a \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = a\vec{e}_1.$$

Further,

$$M(a\vec{v}_1 + b\vec{v}_2) = \begin{bmatrix} 3 & 2 & 3 \\ 0 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} -a + 3b \\ 2a - 6b \\ b \end{bmatrix} = \begin{bmatrix} a \\ b \\ 0 \end{bmatrix} = a\vec{e}_1 + b\vec{v}_2.$$

(c) Express the solution to the matrix equation $M\vec{x} = \vec{w}$ as a linear combination of \vec{v}_1 , \vec{v}_2 , and \vec{v}_3 . (Recall, \vec{w} is defined at the beginning of the problem.)

We row reduce

$$\left[\begin{array}{cc|cc|c} 3 & 2 & 3 & 1 \\ 0 & 0 & 1 & 2 \\ 2 & 1 & 0 & -1 \end{array}\right] \sim \left[\begin{array}{cc|cc|c} 1 & 0 & 0 & 3 \\ 0 & 1 & 1 & -7 \\ 0 & 0 & 1 & 2 \end{array}\right].$$

Therefore, we find that a solution is

$$\vec{x} = \begin{bmatrix} 3 \\ -7 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \end{bmatrix} + 2 \begin{bmatrix} 3 \\ -6 \\ 1 \end{bmatrix} - \begin{bmatrix} 2 \\ -3 \\ 0 \end{bmatrix},$$

so then $\vec{x} = \vec{v}_1 + 2\vec{v}_2 - \vec{v}_3$.

(d) Let $V = [\vec{v}_1 | \vec{v}_2 | \vec{v}_3]$ be the matrix whose columns are \vec{v}_1 , \vec{v}_2 , and \vec{v}_3 . Compute the matrix product MV. Explain why you got the result you did.

We compute MV.

$$MV = \begin{bmatrix} 3 & 2 & 3 \\ 0 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} -1 & 3 & 2 \\ 2 & -6 & -3 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

We get that MV = I because $MV = M \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \vec{v}_3 \end{bmatrix} = \begin{bmatrix} M\vec{v}_1 & M\vec{v}_2 & M\vec{v}_3 \end{bmatrix} = \begin{bmatrix} \vec{e}_1 & \vec{e}_2 & \vec{e}_3 \end{bmatrix}$.

(e) Can you use V to help you solve the system

$$M\vec{x} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}?$$

If so, explain how and do so.

As we computed, $MV = I = \begin{bmatrix} \vec{e}_1 & \vec{e}_2 & \vec{e}_3 \end{bmatrix}$. Hence,

$$M(V \begin{bmatrix} a \\ b \\ c \end{bmatrix}) = (MV) \begin{bmatrix} a \\ b \\ c \end{bmatrix} = I \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}.$$

Therefore,

$$\vec{x} = V \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

is a solution to the equation

$$M\vec{x} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}.$$

This is a unique solution since all columns of rref(M) are pivot columns.

(f) Compute the matrix product VM. Can you explain why you got what you did? (Hint: you might have to think about linear transformations for this one.)

$$VM = \begin{bmatrix} -1 & 3 & 2 \\ 2 & -6 & -3 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 3 & 2 & 3 \\ 0 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

Then, consider the equation from part (e):

$$M\vec{x} = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \implies VM\vec{x} = V \begin{bmatrix} a \\ b \\ c \end{bmatrix}.$$

Then, from part (e), we know that

$$\vec{x} = V \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

is a solution for the above equation. This implies that

$$VM\vec{x} = \vec{x} \quad \left(\vec{x} = V \begin{bmatrix} a \\ b \\ c \end{bmatrix}\right).$$

Because V is invertible, for any vector $\vec{x} \in \mathbb{R}^3$, \vec{x} can be written as

$$\vec{x} = V \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

for some $a, b, c \in \mathbb{R}$. Therefore, $VM\vec{x} = \vec{x}$ for all $\vec{x} \in \mathbb{R}^3$, so then VM is the identity transformation on \mathbb{R}^3 . In other words, VM = I.

4. Consider the transformations $A: \mathbb{R}^2 \to \mathbb{R}^2$ and $B: \mathbb{R}^2 \to \mathbb{R}^2$ given by the formulas

$$A(x,y) = (x - y, x + y)$$
 and $B(x,y) = (x^2, y^2)$.

(a) Compute $A(\vec{e}_1), A(\vec{e}_2), A(\vec{e}_1 + \vec{e}_2), B(\vec{e}_1), B(\vec{e}_2), \text{ and } B(\vec{e}_1 + \vec{e}_2).$

$$A(\vec{e}_1) = A(1,0) = (1-0,1+0) = (1,1)$$

$$A(\vec{e}_2) = A(0,1) = (0-1,0+1) = (-1,1)$$

$$A(\vec{e}_1 + \vec{e}_2) = A(1,1) = (1-1,1+1) = (0,2)$$

$$B(\vec{e}_1) = B(1,0) = (1^2,0^2) = (1,0)$$

$$B(\vec{e}_2) = B(0,1) = (0^2,1^2) = (0,1)$$

$$B(\vec{e}_1 + \vec{e}_2) = B(1,1) = (1^2,1^2) = (1,1).$$

(b) Find a matrix M_A so that A is given by matrix multiplication, or explain why it is impossible.

Let

$$M_A = \left[\begin{array}{cc} a & b \\ c & d \end{array} \right].$$

Then

$$\left[\begin{array}{cc} a & b \\ c & d \end{array}\right] \left[\begin{matrix} x \\ y \end{matrix}\right] = \left[\begin{matrix} x - y \\ x + y \end{matrix}\right]$$

for all $x, y \in \mathbb{R}$. Equivalently, for all $x, y \in \mathbb{R}$, we have that

$$\begin{cases} ax + by = x - y \\ cx + dy = x + y \end{cases} \iff \begin{cases} a = 1 \\ b = -1 \\ c = 1 \\ d = -1 \end{cases} \implies M_A = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}.$$

(c) Find a matrix M_B so that B is given by matrix multiplication, or explain why it is impossible.

Let

$$M_B = \left[\begin{array}{cc} a & b \\ c & d \end{array} \right].$$

Then for all $x, y \in \mathbb{R}$,

$$\left[\begin{array}{cc} a & b \\ c & d \end{array}\right] \left[\begin{matrix} x \\ y \end{matrix}\right] = \left[\begin{matrix} x^2 \\ y^2 \end{matrix}\right].$$

Equivalently

$$\begin{cases} ax + by = x^2 \\ cx + dy = y^2 \end{cases}.$$

However, it is impossible to find a, b so that $ax + by = x^2$ for all $x \in \mathbb{R}$ because the right hand side has the term x^2 while the left hand side does not have this term. Similarly, it is impossible to find c, d.

- (d) A function $X: \mathbb{R}^n \to \mathbb{R}^m$ is called *linear* if it satisfies:
 - i. $X(\alpha \vec{v}) = \alpha X(\vec{v})$ for all $\vec{v} \in \mathbb{R}^n$ and all $\alpha \in \mathbb{R}$ and
 - ii. $X(\vec{v} + \vec{w}) = X(\vec{v}) + X(\vec{w})$ for all $\vec{v}, \vec{w} \in \mathbb{R}^n$.

For each of A and B, determine whether or not it is a linear function. Prove your answers.

Proof. We will prove that A is a linear function. For all

$$\vec{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \in \mathbb{R}^2 \text{ and } \vec{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \in \mathbb{R}^2$$

and $\alpha \in \mathbb{R}$, we have that

$$A(\alpha \vec{v}) = A \begin{bmatrix} \alpha v_1 \\ \alpha v_2 \end{bmatrix} = \begin{bmatrix} \alpha v_1 - \alpha v_2 \\ \alpha v_1 + \alpha v_2 \end{bmatrix} = \alpha \begin{bmatrix} v_1 - v_2 \\ v_1 + v_2 \end{bmatrix} = \alpha (A\vec{v}).$$

Further, we have that

$$A(\vec{v}+\vec{w}) = A \begin{bmatrix} v_1 + w + 1 \\ v_2 + w_2 \end{bmatrix} = \begin{bmatrix} v_1 - v_2 + w_1 - w_2 \\ v_1 + v_2 + w_1 + w_2 \end{bmatrix} = \begin{bmatrix} v_1 - v_2 \\ v_1 + v_2 \end{bmatrix} + \begin{bmatrix} w_1 - w_2 \\ w_1 + w_2 \end{bmatrix} = A\vec{v} + A\vec{w}.$$

Thus, A is a linear function, since it satisfies both requirements.

Proof. We will prove that B is not a linear function. Consider

$$B\begin{bmatrix}1\\1\end{bmatrix} = \begin{bmatrix}1^2\\1^2\end{bmatrix} = \begin{bmatrix}1\\1\end{bmatrix}.$$

Further consider

$$B \begin{bmatrix} 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 2^2 \\ 2^2 \end{bmatrix} = \begin{bmatrix} 4 \\ 4 \end{bmatrix}.$$

Thus, we have that

$$B\begin{bmatrix}2\\2\end{bmatrix}\neq 2B\begin{bmatrix}1\\1\end{bmatrix}$$

so B fails property i, and cannot be a linear function.

5. (a) Let $\vec{v} \in \mathbb{R}^n$ and define the function $d_{\vec{v}} : \mathbb{R}^n \to \mathbb{R}$ by $d_{\vec{v}}(\vec{w}) = \vec{v} \cdot \vec{w}$. Prove that $d_{\vec{v}}$ is linear. (*Hint: you should be having flashbacks to homework 1.*)

Proof. For any vectors $\vec{u}, \vec{w} \in \mathbb{R}^n$, and scalar $\alpha \in \mathbb{R}$, we have that

- (i) $d_{\vec{v}}(\alpha \vec{u}) = \vec{v} \cdot (\alpha \vec{w}) = \alpha(\vec{v} \cdot \vec{w}) = \alpha d_{\vec{v}}(\vec{u})$
- (ii) $d_{\vec{v}}(\vec{u} + \vec{w}) = \vec{v} \cdot (\vec{u} + \vec{w}) = \vec{v} \cdot \vec{u} + \vec{v} \cdot \vec{w} = d_{\vec{v}}(\vec{u}) + d_{\vec{v}}(\vec{w}).$

Therefore, $d_{\vec{v}}$ is linear.

(b) For a 2×2 matrix M, let $f_M : \mathbb{R}^2 \to \mathbb{R}^2$ be defined by $f_M(\vec{v}) = M\vec{v}$, where \vec{v} is a column vector. Prove that f_M is a linear transformation.

Proof. Assume that

$$M = \left[\begin{array}{cc} a & b \\ c & d \end{array} \right]$$

and let

$$\vec{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$
 and $\vec{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$

be arbitrary vectors in \mathbb{R}^2 . Further, let $\alpha \in \mathbb{R}$ be an arbitrary scalar. Then

- (ii) $M(\vec{v}+\vec{w}) = \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a(v_1+w_1) + b(v_2+w_2) \\ c(v_1+w_1) + d(v_2+w_2) \end{bmatrix} = \begin{bmatrix} av_1 + bv_2 \\ cv_1 + dv_2 \end{bmatrix} + \begin{bmatrix} aw_1 + bw_2 \\ cw_1 + dw_2 \end{bmatrix} = M\vec{v} + M\vec{w}.$

Therefore, f_M is linear.

(c) Make a conjecture about functions that can be computed using matrix multiplication and their linearity.

Functions from $\mathbb{R}^n \to \mathbb{R}^m$ that can be computed using matrix multiplication are linear functions.