Applied Linear Algebra in Data Analysis

Tutorial

Sivakumar Balasubramanian

CONTENTS

1 CONCEPTS IN VECTOR SPACES

1. Which of the following sets forms a vector space?
   a) $\{a_1 x_1 + a_2 x_2 = 0 \,|\, x_1, x_2 \in \mathbb{R}\}$, where $a_1, a_2 \in \mathbb{R}$ are fixed constants.
   b) $\left\{\mathbf{a}^\top \mathbf{x} = b \,|\, \mathbf{x} \in \mathbb{R}^n\right\}$, where $\mathbf{a} \in \mathbb{R}^n$ and $b \in \mathbb{R}$ are fixed constants.
   c) $\left\{\mathbf{x}^\top \mathbf{x} = 1 \,|\, \mathbf{x} \in \mathbb{R}^n\right\}$.
   d) $\left\{a_0 + a_1 x + a_2 x^2 \,|\, a_0, a_1, a_2 \in \mathbb{R}\right\}$, where $x \in [0, 1]$.

      (The set of all polynomials of degree 2 or less.)
   e) $\{(x[0], x[1], x[2], \ldots x[N-1]) \,|\, x[i] \in \mathbb{R}, 0 \leqslant i < N\}$.

      (The set of all real-valued time-domain signals of length N. $x[i]$ is the value of the signal at time instant i.)

2. Consider the vector space of polynomials of order n or less.

$$\mathcal{P} = \left\{ \sum_{k=0}^{n} a_k x^k \,\middle|\, a_k \in \mathbb{R} \right\}, \text{ where, } x \in [0, 1]$$

   Show that polynomails of order strictly lower than n form subspaces of $\mathcal{P}$.

3. Is the following function a valid norm of the vector space $\mathcal{P}$?

$$\|\mathbf{p}(x)\| = \sqrt{\sum_{k=0}^{n} a_k^2}, \; \mathbf{p} = \sum_{k=0}^{n} a_k x^k \in \mathcal{P}$$

4. Consider the following function, which is often called the *zero-norm* of a vector $\mathbf{x} \in \mathbb{R}^n$.

$$\|\mathbf{x}\|_0 = \sum_{i=1}^{n} \mathbb{I}(x_i \neq 0), \text{ where, } \mathbb{I}(A) = \begin{cases} 1 & A \text{is true.} \\ 0 & A \text{is false.} \end{cases}$$

   Is the *zero-norm*, which is often used for quantifying the *sparsity* of a vector, a proper norm?

5. Is the following set of vectors linear independent?

$$\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 0 \\ -1 \end{bmatrix} \right\}$$

   What is the span of this set? Does this set form the basis for its span? Does it form an orthonormal basis?

2 MATRICES

1. Show that the matrix product $\mathbf{ABC}$ can be written as a weighted sum of the outer products of the columns of $\mathbf{A}$ and rows of $\mathbf{C}$, with the weights coming from the matrix $\mathbf{B}$.

2. Prove the following for the matrices $\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \ldots \mathbf{A}_n$.
$$(\mathbf{A}_1, \mathbf{A}_2\mathbf{A}_3 \ldots \mathbf{A}_n)^\top = \mathbf{A}_n^\top \mathbf{A}_{n-1}^\top \ldots \mathbf{A}_2^\top \mathbf{A}_1^\top$$

3. Show that two polynomial functions of a square matrix $\mathbf{A}$ commutate.

4. **Nilpotent matrices**. Show that a strictly triangular matrix $\mathbf{A} \in \mathbb{R}^{n\times n}$, $\mathbf{A}^n = \mathbf{0}$.

5. **Matrix Inversion Lemma**. Consider an invertible matrix $\mathbf{A}$. The matrix $\mathbf{A} + \mathbf{u}\mathbf{v}^\top$ is invertible if and only if the two vectors $\mathbf{u}, \mathbf{v} \neq \mathbf{0}$, and $\mathbf{v}^\top\mathbf{A}^{-1}\mathbf{u} \neq -1$. Then, the inverse is given by,
$$\left(\mathbf{A} + \mathbf{u}\mathbf{v}^\top\right)^{-1} = \mathbf{A}^{-1} - \frac{\mathbf{A}^{-1}\mathbf{u}\mathbf{v}^\top\mathbf{A}^{-1}}{1 + \mathbf{v}^\top\mathbf{A}^{-1}\mathbf{u}}$$

6. Prove that $\mathrm{tr}\,(\mathbf{AB}) = \mathrm{tr}\,(\mathbf{BA})$, where $\mathbf{A} \in \mathbb{R}^{n\times d}$ and $\mathbf{B} \in \mathbb{R}^{d\times n}$.

7. Effect of matrix operation on matrix rank. Let $\mathbf{A} \in \mathbb{R}^{n\times d}$ and $\mathbf{B} \in \mathbb{R}^{d\times n}$, with ranks a and b respectively. What is the rank of the following matrices?
   a) $\mathbf{A} + \mathbf{B}$
   b) $\mathbf{AB}$

8. Show that the $\mathrm{rank}\,(\mathbf{AB}) = \mathrm{rank}\,(\mathbf{A})$, when $\mathbf{B}$ is square and full rank.

9. Let $\mathbf{A}, \mathbf{B} \in \mathbb{R}^{n\times n}$, $\mathbf{AB}$ is non-singular if and only if both $\mathbf{A}$ and $\mathbf{B}$ are non-singular.

10. Let $\mathbf{A}$ is a full rank matrix. Show that the *Gram matrix* of the column space, $\mathbf{A}^\top\mathbf{A}$ is invertible.

3 SOLUTION TO LINEAR EQUATIONS

1.

4 ORTHOGONALITY

1. If $\mathbf{A}$ is an orthogonal matrix, show that $\mathbf{A}^{-1} = \mathbf{A}^\top$.

2. If $\mathbf{P}_\mathcal{S}$ is the orthogonal projection matrix onto the subspace $\mathcal{S}$, then what is the corresponding orthogonal projection matrix onto $\mathcal{S}^\perp$ – the orthogonal complement of $\mathcal{S}$?

3. Let $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$. Let $\{\mathbf{u}_1, \mathbf{u}_2, \ldots \mathbf{u}_n\}$ be an orthonormal basis for $\mathbb{R}^n$. Show that the following holds,
$$\mathbf{x}^\top \mathbf{y} = \sum_{i=1}^{n} \left(\mathbf{x}^\top \mathbf{u_i}\right) \cdot \left(\mathbf{u_i}^\top \mathbf{y}\right)$$

4. Consider the following set of vectors, $\mathcal{S} = \{\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3, \ldots \mathbf{a}_n\}$, where $\mathbf{a}_i \in \mathbb{R}^n$. The set $\mathcal{S}$ is linearly indepndent. Find the orthogonal components of a vector $\mathbf{b} \in \mathbb{R}^n$ in the subspace spanned by the sets of vectors $\mathcal{S}_1 = \{\mathbf{a}_i\}_{i=1}^m$ and $\mathcal{S}_1^\perp$.

5. Show that the set of orthogonal matrices $\left\{\mathbf{Q} \,\middle|\, \mathbf{Q} \in \mathbb{R}^{n \times n}, \mathbf{Q}^\top\mathbf{Q} = \mathbf{Q}\mathbf{Q}^\top = \mathbf{I}_n\right\}$ is closed under matrx multiplication.

6. Consider the linear map, $\mathbf{y} = \mathbf{A}\mathbf{x}$, such that $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$ and $\mathbf{A} \in \mathbb{R}^{n \times n}$. Let us assume that $\mathbf{A}$ is full rank. What conditions must $\mathbf{A}$ satisfy for the following statements to be true,
   a) $\|\mathbf{y}\|_2 = \|\mathbf{x}\|_2$, for all $\mathbf{x}, \mathbf{y}$ such that $\mathbf{y} = \mathbf{A}\mathbf{x}$.
   b) $\mathbf{y}_1^\top \mathbf{y}_2 = \mathbf{x}_1^\top \mathbf{x}_2$, for all $\mathbf{x}_1, \mathbf{x}_2, \mathbf{y}_1, \mathbf{y}_2$ such that $\mathbf{y}_1 = \mathbf{A}\mathbf{x}_1$ and $\mathbf{y}_2 = \mathbf{A}\mathbf{x}_2$.

   Note: A linear map $\mathbf{A}$ with the aforementioned properties preserves lengths and angle between vectors. Such maps are encountered in rigid body mechanics.

5 MATRIX INVERSES

1. Find a left inverse for the matrix $\mathbf{A} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \\ 0 & 1 \end{bmatrix}$. Find the set of all possible left inverses.

2. Show that if the product of two square $d \times d$ matrices $\mathbf{A}$ and $\mathbf{B}$ is the identity matrix $\mathbf{I}$, then $\mathbf{BA} = \mathbf{I}$.

3. Consider an upper triangular matrix $\mathbf{R} \in \mathbb{R}^{n \times n}$. We are interested in solving the following set of n linear equations,

$$\mathbf{Rx} = \mathbf{e}_i$$

   $\mathbf{x} = \begin{bmatrix} x_1 & x_2 & x_3 & \dots & x_n \end{bmatrix}^\top$ is the solution to the above equation. Show that $x_{i+1} = x_{i+2} = \dots = x_n = 0$.

   Show that the solution to this equation is equal to the i^{th} column of the inverse of $\mathbf{R}$.

4. Find the