Matrix Methods In Data Analysis, Signal Processing, And Machine Learning: 18.065

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Problem Set 1

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Problem 1-1.

Give an example where a combination of three nonzero vectors in \mathbb{R}^4 is the zero vector. Then write your example in the form Ax = 0. What are the shapes of A and x and x?

Solution:

$$A = \begin{bmatrix} 2 & 1 & 3 & 6 \\ 4 & 3 & 1 & 8 \\ 3 & 4 & 4 & 11 \\ 7 & 5 & 2 & 14 \end{bmatrix}, x = \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}$$

The above example satisfies Ax = 0, where A has shape 4×4 and x has shape 4×1 and 0 has shape 4×1 .

Problem 1-2.

Suppose A is the 3 by 3 matrix **ones**(3,3) of all ones. Find two independent vectors x and y that solve Ax = 0 and Ay = 0. Write that first equation Ax = 0 (with numbers)as a combination of the columns of A. Why don't I ask for a third independent vector with Az = 0?

Solution:

Let's say
$$x = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$
, $y = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$, then $Ax = 1 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + 0 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - 1 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$.

Because the solution space is \mathbb{R}^2 , so z is in the plane spanned by x and y, which makes it a **dependent** vector.

Problem 1-3.

Suppose the column space of an m by n matrix is all of \mathbb{R}^3 . What can you say about m? What can you say about n? what can you say about t?

Solution:

If the column space is the whole \mathbb{R}^3 , then the dimension of the column space or the rank r is 3, i.e., r=3. To span a \mathbb{R}^3 space, $n\geq 3$, which means there are at least three vectors left for selection for three independent vectors, and m=3 so that the spanned space is the whole \mathbb{R}^3 .

Problem 1-4.

If A=CR, what are the CR factors of the matrix $\begin{bmatrix} 0 & A \\ 0 & A \end{bmatrix}$?

Solution: The idea is to think of matrix multiplication as the combination of columns!

$$\begin{bmatrix} 0 & A \\ 0 & A \end{bmatrix} = \begin{bmatrix} C \\ C \end{bmatrix} \begin{bmatrix} 0 & R \end{bmatrix}$$