# MA2001 Assignment 4

#### Xu Junheng Marcus

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# Problem 1

(a) (i) By Theorem 5.3.10,  $Ax = b \iff A^T Ax = A^T b$ . Then

$$\begin{pmatrix} 2 & -4 & 2 & 0 \\ -4 & 14 & -10 & 4 \\ 2 & -10 & 8 & -4 \end{pmatrix} \xrightarrow{rref} \begin{pmatrix} 1 & 0 & -1 & \frac{4}{3} \\ 0 & 1 & -1 & \frac{2}{3} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

The solution set is

$$\left\{ \begin{pmatrix} \frac{4}{3} \\ \frac{2}{3} \\ 0 \end{pmatrix} + t \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \middle| t \in \mathbb{R} \right\}$$

(ii) By above, the projection is

$$\boldsymbol{w} = \begin{pmatrix} 0 & 2 \\ 1 & -1 \\ -1 & 3 \end{pmatrix} \begin{pmatrix} \frac{4}{3} \\ \frac{2}{3} \end{pmatrix} = \begin{pmatrix} \frac{4}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{pmatrix}$$

(iii) By above,

$$egin{aligned} oldsymbol{A} \left( oldsymbol{x} - \left( egin{array}{c} rac{4}{3} \ rac{2}{3} \ 0 \end{array} 
ight) \end{aligned} = oldsymbol{0}$$

The solution set is

$$\left\{ \left( \begin{array}{c} \frac{4}{3} \\ \frac{2}{3} \\ 0 \end{array} \right) + t \left( \begin{array}{c} 1 \\ 1 \\ 1 \end{array} \right) \middle| t \in \mathbb{R} \right\}$$

(iv) 
$$\begin{pmatrix} 4 & 3 & -3 & | & \frac{4}{3} \\ 3 & 1 & -1 & | & \frac{2}{3} \\ 2 & -1 & 1 & | & 0 \end{pmatrix} \xrightarrow{rref} \begin{pmatrix} 1 & 0 & 0 & | & \frac{2}{15} \\ 0 & 1 & -1 & | & \frac{4}{15} \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

Therefore  $(\frac{4}{3}, \frac{2}{3}, 0)^T$  is a least squares solution of Ax = b that is in the column space of B.

(b) Since projections are least squares solutions,

$$\|f - (CD)v\| = \|f - C(Dv)\| \le \|f - Cx\| \le \|f - (CD)x\|$$

Therefore the projection of f onto the column space of CD is CDv.

## Problem 2

(a) (i) Using Gram-Schmidt,

$$\begin{aligned} & v_1 = a_1 = (1,1,2,1) \\ & v_2 = a_2 - \frac{a_2 \cdot v_1}{v_1 \cdot v_1} v_1 \\ & = (1,0,1,0) - \frac{3}{7} (1,1,2,1) \\ & = \frac{1}{7} (4,-3,1,-3) \\ & v_3 = a_3 - \frac{a_3 \cdot v_1}{v_1 \cdot v_1} v_1 - \frac{a_3 \cdot v_2}{v_2 \cdot v_2} v_2 \\ & = (1,2,1,1) - \frac{6}{7} (1,1,2,1) - \frac{-4/7}{35/49} \frac{1}{7} (4,-3,1,-3) \\ & = (1,2,1,1) - \frac{6}{7} (1,1,2,1) + \frac{4}{35} (4,-3,1,-3) \\ & = \frac{1}{5} (3,4,-3,-1) \\ & v_4 = a_4 - \frac{a_4 \cdot v_1}{v_1 \cdot v_1} v_1 - \frac{a_4 \cdot v_2}{v_2 \cdot v_2} v_2 - \frac{a_4 \cdot v_3}{v_3 \cdot v_3} v_3 \\ & = (0,1,0,1) - \frac{2}{7} (1,1,2,1) - \frac{-6/7}{35/49} \frac{1}{7} (4,-3,1,-3) - \frac{3/5}{35/25} \frac{1}{5} (3,4,-3,-1) \\ & = (0,1,0,1) - \frac{2}{7} (1,1,2,1) + \frac{6}{35} (4,-3,1,-3) - \frac{3}{35} (3,4,-3,-1) \\ & = \frac{1}{7} (1,-1,-1,2) \end{aligned}$$

Normalizing we have

$$T = \left\{ \frac{1}{\sqrt{7}} \begin{pmatrix} 1\\1\\2\\1 \end{pmatrix}, \frac{1}{7\sqrt{35}} \begin{pmatrix} 4\\-3\\1\\-3 \end{pmatrix}, \frac{1}{5\sqrt{35}} \begin{pmatrix} 3\\4\\-3\\-1 \end{pmatrix}, \frac{1}{7\sqrt{7}} \begin{pmatrix} 1\\-1\\-1\\2 \end{pmatrix} \right\}$$

(ii)

$$[\mathbf{a}_{1}]_{T} = \begin{pmatrix} \sqrt{7} \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$[\mathbf{a}_{2}]_{T} = \begin{pmatrix} \frac{3}{\sqrt{7}} \\ \sqrt{35} \\ 0 \\ 0 \end{pmatrix}$$

$$[\mathbf{a}_{3}]_{T} = \begin{pmatrix} \frac{6}{\sqrt{7}} \\ -\frac{4}{5}\sqrt{35} \\ \sqrt{35} \\ 0 \end{pmatrix}$$

$$[\mathbf{a}_{4}]_{T} = \begin{pmatrix} \frac{2}{\sqrt{7}} \\ -\frac{6}{5}\sqrt{35} \\ \frac{3}{7}\sqrt{35} \\ \sqrt{7} \end{pmatrix}$$

(iii) Using  $[\boldsymbol{a}_i]_T$  as coefficients for linear combinations of  $\boldsymbol{t}_j,$ 

$$\boldsymbol{A} = \begin{pmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \mathbf{a}_3 & \mathbf{a}_4 \end{pmatrix} = \begin{pmatrix} \mathbf{t}_1 & \mathbf{t}_2 & \mathbf{t}_3 & \mathbf{t}_4 \end{pmatrix} \begin{pmatrix} [\mathbf{a}_1]_T & [\mathbf{a}_2]_T & [\mathbf{a}_3]_T & [\mathbf{a}_4]_T \end{pmatrix}$$

$$\boldsymbol{A} = \begin{pmatrix} \frac{\sqrt{7}}{7} & \frac{4\sqrt{35}}{245} & \frac{3\sqrt{35}}{175} & \frac{\sqrt{7}}{49} \\ \frac{\sqrt{7}}{7} & -\frac{3\sqrt{35}}{245} & \frac{4\sqrt{35}}{175} & -\frac{\sqrt{7}}{49} \\ \frac{2\sqrt{7}}{7} & \frac{\sqrt{35}}{245} & -\frac{3\sqrt{35}}{175} & -\frac{\sqrt{7}}{49} \\ \frac{\sqrt{7}}{7} & -\frac{3\sqrt{35}}{245} & -\frac{\sqrt{35}}{175} & \frac{2\sqrt{7}}{49} \end{pmatrix} \begin{pmatrix} \sqrt{7} & \frac{3\sqrt{7}}{7} & \frac{6\sqrt{7}}{7} & \frac{2\sqrt{7}}{7} \\ 0 & \sqrt{35} & -\frac{4\sqrt{5}\sqrt{7}}{5} & -\frac{6\sqrt{5}\sqrt{7}}{5} \\ 0 & 0 & \sqrt{35} & \frac{3\sqrt{5}\sqrt{7}}{7} \\ 0 & 0 & 0 & \sqrt{7} \end{pmatrix}$$

(b) (i) Let  $\boldsymbol{A}$  be orthogonal and  $\lambda$  be its eigenvalue. Then

$$\lambda^2 \boldsymbol{x}^T \boldsymbol{x} = (\boldsymbol{A} \boldsymbol{x})^T \boldsymbol{A} \boldsymbol{x} = \boldsymbol{x}^T (\boldsymbol{A}^T \boldsymbol{A}) \boldsymbol{x} = \boldsymbol{x}^T \boldsymbol{x} \implies \lambda^2 = 1$$

Therefore the eigenvalues of an orthogonal matrix are  $\pm 1$ .

(ii) Since A is diagonalizable, there exists invertible P and diagonal D such that  $A = PDP^{-1}$ . By above,  $D^2 = I$ . Then

$$A^2 = (PDP^{-1})(PDP^{-1}) = PD^2P^{-1} = PP^{-1} = I$$

## Problem 3

(a) (i) Expanding, we have

$$\begin{pmatrix} a_n \\ a_{n+1} \\ a_{n+2} \end{pmatrix} = \begin{pmatrix} a_n \\ a_{n+1} \\ \frac{1}{2}a_n + \frac{1}{2}a_{n+1} \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & \frac{1}{2} & \frac{1}{2} \end{pmatrix} \begin{pmatrix} a_{n-1} \\ a_n \\ a_{n+1} \end{pmatrix}$$

where

$$\mathbf{A} = \left( \begin{array}{ccc} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & \frac{1}{2} & \frac{1}{2} \end{array} \right)$$

Then

$$\begin{pmatrix} a_5 \\ * \\ * \end{pmatrix} = \mathbf{A}^5 \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} 0 & \frac{3}{8} & \frac{5}{8} \\ 0 & \frac{5}{16} & \frac{11}{16} \\ 0 & \frac{11}{32} & \frac{21}{32} \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ \frac{1}{2} \end{pmatrix} = \begin{pmatrix} \frac{5}{16} \\ * \\ * \end{pmatrix}$$

$$a_5 = \frac{5}{16}$$

(ii) Using MATLAB,

ans =

$$[-2, x, 2*x + 1, x - 1]$$

$$\det(\mathbf{A} - x\mathbf{I}) = -2x(2x+1)(x-1)$$

The eigenvalues are  $\{0, \frac{-1}{2}, 1\}$ .

When x = 0,

$$\mathbf{A} - x\mathbf{I} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & \frac{1}{2} & \frac{1}{2} \end{pmatrix} \xrightarrow{rref} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

By inspection  $(1,0,0)^T$  is a corresponding eigenvector. When  $x = \frac{-1}{2}$ ,

$$\mathbf{A} - x\mathbf{I} = \begin{pmatrix} \frac{1}{2} & 1 & 0 \\ 0 & \frac{1}{2} & 1 \\ 0 & \frac{1}{2} & 1 \end{pmatrix} \xrightarrow{rref} \begin{pmatrix} 1 & 0 & -4 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$$

By inspection  $(-4, 2, -1)^T$  is a corresponding eigenvector. When x = 1,

$$\mathbf{A} - x\mathbf{I} = \begin{pmatrix} -1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & \frac{1}{2} & -\frac{1}{2} \end{pmatrix} \xrightarrow{rref} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

By inspection  $(1,1,1)^T$  is a corresponding eigenvector. Therefore

$$\mathbf{A} = \begin{pmatrix} 1 & -4 & 1 \\ 0 & 2 & 1 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & -4 & 1 \\ 0 & 2 & 1 \\ 0 & -1 & 1 \end{pmatrix}^{-1}$$

Then

$$\begin{pmatrix} a_n \\ * \\ * \end{pmatrix} = A^n \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & -4 & 1 \\ 0 & 2 & 1 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix}^n \begin{pmatrix} 1 & -4 & 1 \\ 0 & 2 & 1 \\ 0 & -1 & 1 \end{pmatrix}^{-1} \begin{pmatrix} 1 \\ 0 \\ \frac{1}{2} \end{pmatrix}$$

$$= \begin{pmatrix} 1 & -4 & 1 \\ 0 & 2 & 1 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & (-\frac{1}{2})^n & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & -2 \\ 0 & \frac{1}{3} & -\frac{1}{3} \\ 0 & \frac{1}{3} & \frac{2}{3} \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ \frac{1}{2} \end{pmatrix}$$

$$= \begin{pmatrix} 1 & -4 & 1 \\ 0 & 2 & 1 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & (-\frac{1}{2})^n & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ -\frac{1}{6} \\ \frac{1}{3} \end{pmatrix}$$

$$= \begin{pmatrix} 1 & -4 & 1 \\ 0 & 2 & 1 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ -\frac{1}{6} (-\frac{1}{2})^n \\ \frac{1}{3} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{2}{3} (-\frac{1}{2})^n + \frac{1}{3} \\ * \\ * \end{pmatrix}$$

Hence

$$a_n = \frac{2}{3} \left( -\frac{1}{2} \right)^n + \frac{1}{3}$$

(b) 
$$(\boldsymbol{I}+\boldsymbol{D}+\boldsymbol{D}^2+\dots)_{i,i}=\sum_{j=0}^{\infty}\lambda_i^j=\frac{1}{1-\lambda_i}$$

where D is a diagonal matrix with entries  $|\lambda_i| < 1$ .

Since  $I + D + D^2 + \dots$  is absolutely convergent,

$$I+A+A^2+\cdots=P(I+D+D^2+\cdots)P^{-1}=P\left(egin{array}{cccc} rac{1}{1-\lambda_1} & 0 & \dots & 0 \\ 0 & rac{1}{1-\lambda_2} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & rac{1}{1-\lambda_n} \end{array}
ight)P^{-1}$$

# Problem 4

(i) Using MATLAB,

$$\det(\mathbf{A} - x\mathbf{I}) = -(x-1)(2x-1)^2$$

The eigenvalues are  $\{1, \frac{1}{2}\}.$ 

When x = 1,

$$\mathbf{A} - x\mathbf{I} = \begin{pmatrix} -\frac{1}{3} & \frac{1}{6} & \frac{1}{6} \\ \frac{1}{6} & -\frac{1}{3} & \frac{1}{6} \\ \frac{1}{6} & \frac{1}{6} & -\frac{1}{3} \end{pmatrix} \xrightarrow{rref} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

By inspection  $(1,1,1)^T$  is a corresponding eigenvector. Then the orthonormal basis of  $E_1$  is

$$\left\{ \frac{1}{\sqrt{3}} \begin{pmatrix} 1\\1\\1 \end{pmatrix} \right\}$$

When  $x = \frac{1}{2}$ ,

$$\mathbf{A} - x\mathbf{I} = \begin{pmatrix} \frac{1}{6} & \frac{1}{6} & \frac{1}{6} \\ \frac{1}{6} & \frac{1}{6} & \frac{1}{6} \\ \frac{1}{6} & \frac{1}{6} & \frac{1}{6} \end{pmatrix} \xrightarrow{rref} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

By inspection  $(1,-1,0)^T$  and  $(1,0,-1)^T$  are corresponding eigenvectors. Using Gram-Schmidt,

$$\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix}$$

Then the orthonormal basis of  $E_{\frac{1}{2}}$  is

$$\left\{ \frac{1}{\sqrt{2}} \begin{pmatrix} 1\\ -1\\ 0 \end{pmatrix}, \frac{1}{\sqrt{6}} \begin{pmatrix} 1\\ 1\\ -2 \end{pmatrix} \right\}$$

Therefore,

$$m{P}^T m{A} m{P} = m{D} = \left( egin{array}{ccc} 1 & 0 & 0 \ 0 & rac{1}{2} & 0 \ 0 & 0 & rac{1}{2} \end{array} 
ight)$$

where

$$\mathbf{P} = \begin{pmatrix} \frac{\sqrt{3}}{3} & \frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{6} \\ \frac{\sqrt{3}}{3} & -\frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{6} \\ \frac{\sqrt{3}}{3} & 0 & -\frac{\sqrt{2}\sqrt{3}}{3} \end{pmatrix}$$

(ii) Using  $\mathbf{P}^T = \mathbf{P}^{-1}$ ,

$$\boldsymbol{A}^n = \boldsymbol{P}\boldsymbol{D}^n\boldsymbol{P}^T$$

Then

$$\lim_{n \to \infty} \mathbf{A}^{n} = \mathbf{P} \begin{pmatrix} \lim_{n \to \infty} \begin{pmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{2^{n}} & 0 \\ 0 & 0 & \frac{1}{2^{n}} \end{pmatrix} \end{pmatrix} \mathbf{P}^{T}$$

$$= \begin{pmatrix} \frac{\sqrt{3}}{3} & \frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{6} \\ \frac{\sqrt{3}}{3} & -\frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{6} \\ \frac{\sqrt{3}}{3} & 0 & -\frac{\sqrt{2}\sqrt{3}}{3} \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \frac{\sqrt{3}}{3} & \frac{\sqrt{3}}{3} & \frac{\sqrt{3}}{3} \\ \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} & 0 \\ \frac{\sqrt{6}}{6} & \frac{\sqrt{6}}{6} & -\frac{\sqrt{2}\sqrt{3}}{3} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{\sqrt{3}}{3} & \frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{6} \\ \frac{\sqrt{3}}{3} & -\frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{6} \\ \frac{\sqrt{3}}{3} & 0 & -\frac{\sqrt{2}\sqrt{3}}{3} \end{pmatrix} \begin{pmatrix} \frac{\sqrt{3}}{3} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$= \frac{1}{3} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

(iii) Yes. By inspection,

$$\lim_{n\to\infty} \mathbf{A}^n \mathbf{v} = \left(\lim_{n\to\infty} \mathbf{A}^n\right) \mathbf{v} \in \operatorname{ran}\left(\lim_{n\to\infty} \mathbf{A}^n\right) = E_1$$

## Problem 5

(i) Since B is a basis,  $\left(\begin{array}{cccc} m{u}_1 & m{u}_2 & m{u}_3 & m{u}_4 \end{array}
ight)$  is invertible. Then

$$oldsymbol{A} = \left(egin{array}{cccc} oldsymbol{u}_1 & oldsymbol{u}_1 & oldsymbol{u}_3 & oldsymbol{u}_1 & oldsymbol{u}_2 & oldsymbol{u}_3 & oldsymbol{u}_4 \end{array}
ight)^{-1}$$

(ii) By linearity,

$$T(u_1 + u_2) = u_1 + u_2$$
 $T(u_1 - u_2) = -(u_1 - u_2)$ 
 $T(u_3) = u_3$ 
 $T(u_4 - u_1 - u_2) = 0$ 

Since the union of their eigenspaces spans  $\mathbb{R}^4$  and distinct eigenvalues correspond to distinct eigenvectors (Remark 6.2.5.3), the eigenvalues of  $\boldsymbol{A}$  are  $\{1, -1, 0\}$  only.

- (iii) Since B is a basis,  $T(B) = \{ \mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_1 + \mathbf{u}_2 \}$  spans the range of T. By the linear independence of B its basis is  $\{ \mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3 \}$ .
- (iv) By above, span  $\{u_4 u_1 u_2\} \subseteq \ker T$ . By rank-nullity and above, dim  $\ker T = 1$ . By Definition 3.6.3 its basis is  $\{u_4 u_1 u_2\}$ .
- (v) By linearity,

$$T \circ S(\mathbf{v}) = T(v_1 \mathbf{u}_1 + v_2 \mathbf{u}_2 + v_3 \mathbf{u}_3 + v_4 \mathbf{u}_4)$$
  
=  $v_1 T(\mathbf{u}_1) + v_2 T(\mathbf{u}_2) + v_3 T(\mathbf{u}_3) + v_4 T(\mathbf{u}_4)$   
=  $(v_2 + v_4) \mathbf{u}_1 + (v_1 + v_4) \mathbf{u}_2 + v_3 \mathbf{u}_3$