### Midterm Review

#### Review Lecture 1

#### Zhang Ce

Department of Electrical and Electronic Engineering Southern University of Science and Technology

2022.10.23

#### Table of Contents

1 What We Have Learnt...

2 Most Important: High-Frequency Problems

3 Other Useful Knowledge in Exam

#### Table of Contents

1 What We Have Learnt...

Most Important: High-Frequency Problems

3 Other Useful Knowledge in Exam

#### We Have Learnt...

#### Chapter 1:

- 1.1 Introduction
- 1.2 The Geometry of Linear Equation
- 1.3 Gaussian Elimination
- 1.4 Matrix Notation and Matrix Multiplication
- 1.5 Triangular Factors and Row Exchanges
- 1.6 Inverses

**A Summary:** Section 1.3 and 1.4 are fundamentals of this subject, 1.5 and 1.6 are the important sections, and they will take nearly 30 marks in your midterm exam.

#### We Have Learnt...

#### Chapter 2:

- 2.1 Vector Spaces and Subspaces
- 2.2 Solving Ax=0 and Ax=b
- 2.3 Linear Independence, Basis, Dimension
- 2.4 The Four Fundamental Subspaces
- 2.6 Linear Transformations

**A Summary:** Chapter 2 is the most important chapter in linear algebra, and it is also the most important chapter in your exam (even final exam). Section 2.1 and 2.3 are the basics, you should try your best to review section 2.2, 2.4 and 2.6, they will take nearly 50 marks in midterm exam.

#### Table of Contents

What We Have Learnt...

Most Important: High-Frequency Problems

3 Other Useful Knowledge in Exam

# $LU, LDU, LDL^T$ Factorization

This type of problems come from section 1.5.

I give 2 examples here, make sure you can solve it accurately and independently!

Find the 
$$LU$$
 factorization of the matrix  $A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix}$ .

Find the 
$$LDL^T$$
 factorization of the matrix  $A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix}$ .

Recall elimination matrix E and how it can make the lower triangular matrix L.

# $LU, LDU, LDL^T$ Factorization: Regular Method

Firstly, do Gaussian elimination:

$$\begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix} \rightarrow \begin{bmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 1 & 1 & 3 \end{bmatrix} \rightarrow \begin{bmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 0 & 2/3 & 8/3 \end{bmatrix} \rightarrow \begin{bmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 0 & 0 & 5/2 \end{bmatrix}$$

Then, write the elimination matrices for each step:

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1/4 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1/3 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ -1/3 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix} = \begin{bmatrix} 3 & 1 & 1 \\ 0 & \frac{8}{3} & \frac{2}{3} \\ 0 & 0 & \frac{5}{2} \end{bmatrix}$$

$$E_{32}E_{31}E_{21}A = U$$

And we want to find the lower triangular L, which can be represented by

$$L = E_{21}^{-1} E_{31}^{-1} E_{32}^{-1}$$

# $LU, LDU, LDL^T$ Factorization: Regular Method

Substitute our elimination matrices in:

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 1/3 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1/3 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1/4 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1/3 & 1 & 0 \\ 1/3 & 1/4 & 1 \end{bmatrix}$$

The Final Answer:

$$\begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1/3 & 1 & 0 \\ 1/3 & 1/4 & 1 \end{bmatrix} \begin{bmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 0 & 0 & 5/2 \end{bmatrix}$$

For  $LDL^T$  factorization, we extract the pivots out:

$$\begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1/3 & 1 & 0 \\ 1/3 & 1/4 & 1 \end{bmatrix} \begin{bmatrix} 3 & 0 & 0 \\ 0 & 8/3 & 0 \\ 0 & 0 & 5/2 \end{bmatrix} \begin{bmatrix} 1 & 1/3 & 1/3 \\ 0 & 1 & 1/4 \\ 0 & 0 & 1 \end{bmatrix}$$

# LU, LDU, LDL<sup>T</sup> Factorization: Advanced Method

Do Gaussian elimination and write the entries of L simultaneously:

$$\begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix} \xrightarrow{I_{21}=1/3} \begin{bmatrix} 3 & 1 & 1 \\ 0 & \frac{8}{3} & \frac{2}{3} \\ 1 & 1 & 3 \end{bmatrix} \xrightarrow{I_{31}=1/3} \begin{bmatrix} 3 & 1 & 1 \\ 0 & \frac{8}{3} & \frac{2}{3} \\ 0 & \frac{2}{3} & \frac{8}{3} \end{bmatrix} \xrightarrow{I_{32}=1/4} \begin{bmatrix} 3 & 1 & 1 \\ 0 & \frac{8}{3} & \frac{2}{3} \\ 0 & 0 & \frac{5}{2} \end{bmatrix}$$

The logic is here: subtract how many times of other row from this row, we write that value in the corresponding position of L.

The Final Answer:

$$\begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1/3 & 1 & 0 \\ 1/3 & 1/4 & 1 \end{bmatrix} \begin{bmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 0 & 0 & 5/2 \end{bmatrix}$$

Verification!!! Calculating a matrix multiplication is not difficult!

### Find the Inverse of Given Matrix

This type of problems come from section 1.6.

The method we used here is Gauss-Jordan method, it goes like:

$$\begin{bmatrix} A & I \end{bmatrix} \xrightarrow{\text{series of row operations}} \begin{bmatrix} I & A^{-1} \end{bmatrix}$$

Consider the following matrix A:

$$A = \begin{bmatrix} 1 & 2 & 2 \\ 1 & 3 & 4 \\ 1 & 3 & 5 \end{bmatrix}$$

Try to find the inverse of *A*.

### Find the Inverse of Given Matrix

Adopt Gauss-Jordan method.

$$\begin{bmatrix} 1 & 2 & 2 & 1 & 0 & 0 \\ 1 & 3 & 4 & 0 & 1 & 0 \\ 1 & 3 & 5 & 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 2 & 1 & 0 & 0 \\ 0 & 1 & 2 & -1 & 1 & 0 \\ 0 & 1 & 3 & -1 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 2 & 1 & 0 & 0 \\ 0 & 1 & 2 & -1 & 1 & 0 \\ 0 & 0 & 1 & 0 & -1 & 1 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 2 & 0 & 1 & 2 & -2 \\ 0 & 1 & 0 & -1 & 3 & -2 \\ 0 & 0 & 1 & 0 & -1 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 & 3 & -4 & 2 \\ 0 & 1 & 0 & -1 & 3 & -2 \\ 0 & 0 & 1 & 0 & -1 & 1 \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} 3 & -4 & 2 \\ -1 & 3 & -2 \\ 0 & -1 & 1 \end{bmatrix}$$

Again, verification!!! Can they multiply to identity matrix?

Finding the inverse is computational expensive, you can do any row operations to simplify your calculation. (Row 1) =  $(Row 1) \times 3 + (Row 2) \times 2$  is also acceptable.

#### Additional: Block Method to Find the Inverse

### Example

Find the inverse of this matrix, given that A, B, C are all invertible matrices. Please express the result in matrix form.

$$L = \begin{bmatrix} A & 0 \\ B & C \end{bmatrix}, M = \begin{bmatrix} 0 & A \\ B & 0 \end{bmatrix}$$

#### Solution:

Core idea: Treat all block matrices as a single entry.

$$\begin{bmatrix} A & 0 & I & 0 \\ B & C & 0 & I \end{bmatrix} \rightarrow \begin{bmatrix} A & 0 & I & 0 \\ 0 & C & -BA^{-1} & I \end{bmatrix} \rightarrow \begin{bmatrix} I & 0 & A^{-1} & 0 \\ 0 & I & -C^{-1}BA^{-1} & C^{-1} \end{bmatrix}$$

$$L^{-1} = \begin{bmatrix} A^{-1} & 0 \\ -C^{-1}BA^{-1} & C^{-1} \end{bmatrix}$$

### Solving Ax=0 & Ax=b

This type of problems come from section 2.2.

#### Example

$$A = \begin{bmatrix} 1 & 3 & 3 & 3 \\ 2 & 6 & 8 & 10 \\ 3 & 9 & 11 & 13 \end{bmatrix}$$

Find the complete solution to Ax = 0.

The solutions have how many components?

Without simplification, why this system must have solutions?

If I tell you the rank of the matrix is 2, what is the dimension of N(A)?

### Solving Ax=0 & Ax=b

Do Gauss elimination to simplify the matrix to echelon form U.

$$A = \begin{bmatrix} 1 & 3 & 3 & 3 \\ 2 & 6 & 8 & 10 \\ 3 & 9 & 11 & 13 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 3 & 3 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 2 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 3 & 3 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} = U$$

To solve the system, that is to find the nullspace vectors, you can choose one method from this two.

- Back-Substitution
- Nullspace Matrix

Any method is welcome, as long as you can make your answer correct.

# Solving Ax=0: Back-Substitution

$$A = \begin{bmatrix} 1 & 3 & 3 & 3 \\ 2 & 6 & 8 & 10 \\ 3 & 9 & 11 & 13 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 3 & 3 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 2 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 3 & 3 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} = U$$

To solve the system, that is to find the nullspace vectors, you can choose one method from this two.

$$\begin{cases} x_1 + 3x_2 + 3x_3 + 3x_4 = 0 \\ 2x_3 + 4x_4 = 0 \\ 0 = 0 \end{cases}$$

The pivot variables are  $x_1 \& x_3$ , the free variables are  $x_2 \& x_4$ . Use the free variables to represent the pivot variables:

$$\begin{cases} x_1 = -3x_2 + 3x_4 \\ x_3 = -2x_4 \end{cases}$$



# Solving Ax=0: Back-Substitution

$$\begin{cases} x_1 = -3x_2 + 3x_4 \\ x_3 = -2x_4 \end{cases}$$

Write them in a single column solution x:

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

That is the complete solution to Ax = 0, we can conclude the nullspace of A is 2-dimensional, which is the same with the number of free columns, n - r.

# Solving Ax=0: Nullspace Matrix

$$U = \begin{bmatrix} 1 & 3 & 3 & 3 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 0 & -3 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 0 & -3 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} = R$$

We only do row operations,  $Ax = 0 \Leftrightarrow Ux = 0 \Leftrightarrow Rx = 0$ .

What we have done:

- Eliminate entries on the top of pivots.
- Make the pivots all 1.

Then we get the RREF (row reduced echelon form) matrix R.

# Solving Ax=0: Nullspace Matrix

We define nullspace matrix N contains all particular solutions in columns.

$$Rx = 0 \Leftrightarrow RN = 0$$

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

$$\begin{bmatrix} I & F \\ 0 & 0 \end{bmatrix} \begin{bmatrix} -F \\ I \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

The solution is the linear combination of the columns of nullspace matrix N. The columns of nullspace matrix are called special solutions, which makes one free variable 1, the others 0.

# Solving Ax=0 & Ax=b

### Example

$$A = \begin{bmatrix} 1 & 3 & 3 & 3 \\ 2 & 6 & 8 & 10 \\ 3 & 9 & 11 & 13 \end{bmatrix}$$

Find the complete solution to  $Ax = \begin{bmatrix} 1 \\ 6 \\ 7 \end{bmatrix}$ .

If you do Gauss elimination, you will get this simplified augmented matrix:

$$\begin{bmatrix} 1 & 3 & 3 & 3 & 1 \\ 0 & 0 & 2 & 4 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

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

### Solving Ax=b: Zero Free Variables or Observation

$$\begin{bmatrix} 1 & 3 & 3 & 3 & 1 \\ 0 & 0 & 2 & 4 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

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

The first method is: Set all free variables 0.

$$\begin{cases} x_1 + 3x_3 = 1 \\ 2x_3 = 4 \end{cases}$$

So, a particular solution is  $x_{particular} = \begin{bmatrix} -5 & 0 & 2 & 0 \end{bmatrix}^T$ .

The second method is: Observation.

Suppose the right-hand side is (Col 3), then a particular solution is  $x_{particular} = \begin{bmatrix} 0 & 0 & 1 & 0 \end{bmatrix}^T$ .

The final complete solution is  $x_{complete} = x_{particular} + x_{nullspace}$ .

#### Example

Consider matrix A:

$$\begin{bmatrix} 1 & 3 & 4 & 2 \\ 2 & 7 & 9 & 4 \\ 0 & 1 & 1 & 0 \end{bmatrix}$$

Find the dimension and a basis for C(A), N(A),  $C(A^T)$ ,  $N(A^T)$ .

$$\begin{bmatrix} 1 & 3 & 4 & 2 \\ 2 & 7 & 9 & 4 \\ 0 & 1 & 1 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 4 & 2 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 4 & 2 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

The dimensions are 2, 2, 2, 1.



- One basis of C(A): Pivot columns before elimination.
- One basis of  $C(A^T)$ : Nonzero rows of U (or R).
- One basis of N(A): Special solutions to Ax = 0.
- One basis of  $N(A^T)$ : Special solutions to  $A^Tx = 0$ .

$$C(A): \begin{bmatrix} 1\\2\\0 \end{bmatrix}, \begin{bmatrix} 3\\7\\1 \end{bmatrix} N(A): \begin{bmatrix} -1\\-1\\1\\0 \end{bmatrix}, \begin{bmatrix} -2\\0\\0\\1 \end{bmatrix} C(A^T): \begin{bmatrix} 1\\0\\1\\2 \end{bmatrix}, \begin{bmatrix} 0\\1\\1\\0 \end{bmatrix}$$

Here we also provide 2 methods for basis of  $N(A^T)$ .

- Find the solutions of  $A^Tx = 0$ .
- Trace the row operations which lead to zero rows.



Firstly, we need to transpose the matrix, and find the RREF form.

$$A^{T} = \begin{bmatrix} 1 & 2 & 0 \\ 3 & 7 & 1 \\ 4 & 9 & 1 \\ 2 & 4 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = R$$

For  $A^Tx = 0$ , the special solution is  $\begin{bmatrix} 2 & -1 & 1 \end{bmatrix}^T$  (no matter you use which method). That is the basis of  $N(A^T)$ .

We look for which combination of rows makes the zero rows. The method is: trace the operations of rows, represent it by matrix E.

Which matrix E makes EA = R?

$$\begin{bmatrix} A & I \end{bmatrix} \xrightarrow{row \ operations} \begin{bmatrix} R & E \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 & 4 & 2 & 1 & 0 & 0 \\ 2 & 7 & 9 & 4 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 4 & 2 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & -2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 2 & -1 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 2 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 & 4 & 2 \\ 2 & 7 & 9 & 4 \\ 0 & 1 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 3 & 4 & 2 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

A basis:  $\begin{bmatrix} 2 & -1 & 1 \end{bmatrix}^T$ . This combination of rows lead to zero row.

#### Table of Contents

What We Have Learnt...

2 Most Important: High-Frequency Problems

3 Other Useful Knowledge in Exam

### The Properties of A, B and AB, BA, A + B

Here gives a summary:

- If matrix A, B are diagonal, matrix AB, BA, A + B are diagonal.
- If matrix A, B are triangular, matrix AB, BA, A + B are triangular.
- If matrix A, B are invertible, matrix AB, BA are invertible, matrix A + B not always invertible.
- If matrix A, B are symmetric, matrix AB, BA not always symmetric, matrix A + B is symmetric.
- $(AB)^T = B^T A^T$ ,  $(A + B)^T = A^T + B^T$
- $(AB)^{-1} = B^{-1}A^{-1}$ ,  $(A+B)^{-1} \neq A^{-1} + B^{-1}$
- $rank(AB) \leqslant rank(A)$  or rank(B)
- $\operatorname{rank}(A+B) \leqslant \operatorname{rank}(A) + \operatorname{rank}(B)$

Important: AB is the linear combinations of columns of A, and also the linear combinations of rows of B.

### m, n, r and Related Situations for Ax = 0 & Ax = b

- Ax = 0 has only zero solution if columns of A are linearly independent, n = r. That will lead to no free columns and 0-dimensional nullspace.
- Ax = 0 has infinitely many solutions if columns of A are linearly dependent, n > r. That will lead to k free columns and k-dimensional nullspace, a basis of nullspace will have k vectors.
- Ax = b is solvable if and only if b is in the column space of A. If m = r, any b in  $\mathbb{R}^m$  will give Ax = b solutions; if m > r, we cannot guarantee any b gives a solution.
- If Ax = b is solvable, the number of solutions depends on Ax = 0. It has exactly one solution if n = r (Ax = 0 has only zero solution), while it has infinitely many solutions if n > r (Ax = 0 has infinitely many solutions).

### Ax = 0, Orthogonality with Linear Independence

Vectors  $v_1, v_2, ...$  are independent if no combination of them gives zero vector (except the zero combination  $c_i = 0$ ).

$$c_1v_1 + c_2v_2 + ... \neq 0$$

If we write the vectors in columns of A:

- They are independent if and only if the nullspace has only the zero vector, no free columns appear and n = r.
- They are dependent if and only if the nullspace has not only the zero vector, has free columns appear and n > r.

Another important statement in Chapter 3: orthogonal vector set (every 2 vectors are orthogonal) are linearly independent.