

In-Class Test 1 Solutions

(1). Is the vector \mathbf{v}_3 in $\text{span}\{\mathbf{v}_1, \mathbf{v}_2\}$, where

$$\mathbf{v}_1 = \begin{pmatrix} -1 \\ 0 \\ 2 \\ 4 \end{pmatrix}, \quad \mathbf{v}_2 = \begin{pmatrix} 2 \\ 1 \\ 0 \\ -1 \end{pmatrix}, \quad \mathbf{v}_3 = \begin{pmatrix} 3 \\ 2 \\ 1 \\ 2 \end{pmatrix} \quad ?$$

Solution. Combine the three columns into a single matrix A : then we do the row-reductions to look for a nontrivial solution to $A\mathbf{x} = \mathbf{0}$:

$$\begin{pmatrix} -1 & 2 & 3 \\ 0 & 1 & 2 \\ 2 & 0 & 1 \\ 4 & -1 & 2 \end{pmatrix} \mapsto \begin{pmatrix} -1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 4 & 7 \\ 0 & 7 & 14 \end{pmatrix} \mapsto \begin{pmatrix} -1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

This shows that there are as many pivots as rows, therefore only the unique trivial solution: so $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ are linearly independent, and $\mathbf{v}_3 \notin \text{span}\{\mathbf{v}_1, \mathbf{v}_2\}$.

(2). Explain how you know that the matrix

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

is invertible, and find A^{-1} .

Solution. Since A^T has a pivot in every row, it is invertible, and therefore so is A . It is easy to check that the elementary row operations bringing A into reduced row-echelon form (as the Identity matrix) are expressed by

multiplication on the left by $A^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 1/2 & 1/2 & 0 \\ -1/3 & 0 & 1/3 \end{pmatrix}$.

(3). Consider the linear transformation $T: \mathbf{R}^3 \rightarrow \mathbf{R}^3$ which maps

$$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \mapsto \begin{pmatrix} -1 \\ 4 \\ 5 \end{pmatrix}, \quad \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \mapsto \begin{pmatrix} 0 \\ 2 \\ 2 \end{pmatrix}, \quad \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \mapsto \begin{pmatrix} 1 \\ 5 \\ 8 \end{pmatrix}$$

Find the standard matrix representation of T .

Solution. Clearly

$$\mathbf{e}_1 \mapsto \begin{pmatrix} -1 \\ 4 \\ 5 \end{pmatrix}, \mathbf{e}_2 \mapsto \begin{pmatrix} 0 \\ 2 \\ 2 \end{pmatrix} - \begin{pmatrix} -1 \\ 4 \\ 5 \end{pmatrix} = \begin{pmatrix} 1 \\ -2 \\ -3 \end{pmatrix}, \mathbf{e}_3 \mapsto \begin{pmatrix} 1 \\ 5 \\ 8 \end{pmatrix} - \begin{pmatrix} 0 \\ 2 \\ 2 \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \\ 6 \end{pmatrix}$$

so the answer is: $\begin{pmatrix} -1 & 1 & 1 \\ 4 & -2 & 3 \\ 5 & -3 & 6 \end{pmatrix}$.

(4). Is the linear transformation $S : \mathbf{R}^3 \rightarrow \mathbf{R}^3$ with standard matrix $\begin{pmatrix} 1 & 0 & 1 \\ -1 & 2 & 3 \\ 3 & 5 & 10 \end{pmatrix}$ onto? Is it one-to-one? Justify your answers.

Solution. Simple row-reductions show that this matrix has a pivot in every row. Therefore it is invertible, which for square matrix means the associated transformation is both one-to-one and onto.

(5). Suppose that a company makes three different products A, B, and C out of three raw materials U, V, and W, and that a single unit of A, B, or C can be produced from amounts of U, V, and W given in the respective columns of the following matrix.

One unit of	A	B	C	
requires	3	6	2	units of U
and	6	4	8	units of V
and	9	2	4	units of W

(a) How many units of U, V, and W would it take to make 3 units of A plus 4 units of B plus 5 units of C?

(b) How many units of A, B, and C altogether could the company make with exactly 20 units of U, 20 units of V, and 20 units of W (with no raw material left over)?

Solution. (a) Denote the matrix by A . The answer here is $A \begin{pmatrix} 3 \\ 4 \\ 5 \end{pmatrix} =$

$\begin{pmatrix} 43 \\ 74 \\ 55 \end{pmatrix}$. (b). Now we are solving the system $A\mathbf{x} = (20, 20, 20)^T$: the unique solution is $x_1 = 5/3, x_2 = 5/2, x_3 = 0$.

(6). (a) In a set of 4 vectors in \mathbf{R}^3 , at least one can be expressed as a linear combination of the others. **Always true.** *Must be linearly dependent.*

(b) A rectangular 10×6 matrix can be brought into reduced row-echelon form by a series of elementary row operations. **Always true.**

(c) A square matrix has exactly as many linearly independent columns as pivots. **Always true.** *This assertion is like the MATLAB problem we did on HW2: when you select a matrix from a subset of columns containing pivots, you have linearly independent vectors, because the homogeneous system defined by the selected matrix has only the unique (trivial) solution.*

(d) For $n \times k$ matrix A and fixed vector $\mathbf{b} \in \mathbf{R}^n$, the linear system $A\mathbf{x} = \mathbf{b}$ has the same number of solutions \mathbf{x} (0, 1, or ∞) as the homogeneous equation $A\mathbf{x} = \mathbf{0}$. **Sometimes true.** *If A is onto, the number of solutions is the same, because the general solution is the general solution vector of the homogeneous equation plus any particular solution vector for the inhomogeneous equation.*

In-Class Test 2 Solutions

(1). If $A = \begin{pmatrix} 1 & 0 & 2 & 0 \\ -1 & 1 & 0 & 0 \\ 0 & 2 & -3 & 0 \\ 0 & -4 & 0 & -1 \end{pmatrix}$, then find the (3,2) element of the inverse of A by means of determinants.

Solution. The formula from Cramer's rule is $(-1)^{3+2}$ times the determinant of the 3×3 matrix obtained by removing the 2nd row and 3rd column, divided by $\det(A)$, or

$$-\det \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & -4 & -1 \end{pmatrix} / \left\{ 1(-1) \det \begin{pmatrix} 1 & 0 & 2 \\ -1 & 1 & 0 \\ 0 & 2 & -3 \end{pmatrix} \right\} = \frac{-2}{-3(1) + 2(-2)} = \frac{2}{7}$$

(2). Suppose that B is a 4×7 matrix such that

$$\text{row - echelon form of } \mathbf{B} = \begin{pmatrix} 1 & 3 & 0 & -1 & 0 & 0 & 5 \\ 0 & 1 & 2 & -3 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

Determine each of the following explicitly if that is possible: otherwise explain why the given information is insufficient.

(a) A basis for $\text{col}(B)$. *Insufficient information: we would need to see the columns of B themselves. The point is that the elementary row operations change the columns (and the space they span) completely.*

(b) A basis for $\text{col}(B^T)$. *Sol'n. The first three rows of the row-echelon form give a basis for the row-space: elementary row operations do not change the space spanned by the rows.*

(c) A basis for $\text{Nul}(B)$. *Sol'n. This is a subspace of \mathbf{R}^7 , obtained as the set of $(x_1, \dots, x_7)^T$ solving $\text{rref}(B)\mathbf{x} = \mathbf{0}$. Note that the given row-echelon form is not the **reduced** row-echelon form, which we must first calculate (displayed below). The non-pivot variables x_3, x_4, x_6, x_7 are free, and a basis of $\text{Nul}(B)$ is given by the columns of the displayed matrix N .*

$$\text{rref}(B) = \begin{pmatrix} 1 & 0 & -6 & 8 & 0 & 3 & -4 \\ 0 & 1 & 2 & -3 & 0 & -1 & 3 \\ 0 & 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}, \quad N = \begin{pmatrix} 6 & -8 & -3 & 4 \\ -2 & 3 & 1 & -3 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & 2 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

(d) $\text{rank}(B)$. *Sol'n. This is 3, the number of pivots, equal to the row-space and the column-space dimensions.*

(3). A vector space V has a basis $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_7\}$. In addition, it contains vectors \mathbf{w}_j , $j = 1, \dots, 5$. If the vectors $\mathbf{v}_1, \dots, \mathbf{v}_5$ all lie in $\text{span}(\{\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3, \mathbf{w}_4, \mathbf{w}_5\})$, then explain clearly, with specific reference to results from the course, why $\{\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3, \mathbf{w}_4, \mathbf{w}_5, \mathbf{v}_6, \mathbf{v}_7\}$ is also a basis of V .

Solution. The given conditions show that any vector \mathbf{x} of V has the form $\sum_{j=1}^7 c_j \mathbf{v}_j$, since the \mathbf{v}_j form a basis, and each \mathbf{v}_j for $j \leq 5$ has the

form $\sum_{k=1}^5 a_{jk} \mathbf{w}_k$. Thus $\mathbf{x} = \sum_{j=1}^5 \sum_{k=1}^5 c_j a_{jk} \mathbf{w}_k + c_6 \mathbf{v}_6 + c_7 \mathbf{v}_7$, so $\text{span}(\{\mathbf{w}_j, 1 \leq j \leq 5, \mathbf{v}_j, j = 6, 7\}) = V$. But since V has a basis with 7 elements, any set of 7 spanning vectors must also be linearly independent, i.e. a basis, since there could not be a smaller spanning set.

(4). Consider the basis \mathcal{A} of \mathbf{R}^3 given by

$$\mathbf{a}_1 = \begin{pmatrix} 3 \\ -1 \\ 1 \end{pmatrix}, \quad \mathbf{a}_2 = \begin{pmatrix} -4 \\ 2 \\ 0 \end{pmatrix}, \quad \mathbf{a}_3 = \begin{pmatrix} 0 \\ 4 \\ -2 \end{pmatrix}$$

(a) What vector $\mathbf{w} \in \mathbf{R}^3$ has coordinates $[\mathbf{w}]_{\mathcal{A}} = \begin{pmatrix} -1 \\ 1 \\ -1 \end{pmatrix}$ with respect

to the basis \mathcal{A} ?

Solution. $(-1)\mathbf{a}_1 + (1)\mathbf{a}_2 + (-1)\mathbf{a}_3 = (-7, -1, 1)^T$.

(b) Express the vectors

$$\mathbf{b}_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \quad \mathbf{b}_2 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \quad \mathbf{b}_3 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$$

in terms of coordinates with respect to \mathcal{A} .

Solution. Let B be the matrix with columns \mathbf{b}_j and A be the matrix with columns \mathbf{a}_j . The vectors \mathbf{b}_j are already expressed in coordinates with respect to the standard basis $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3$. The answer is the set of three columns of the matrix M solving $AM = B$, or

$$M = A^{-1}B = \begin{pmatrix} .2 & .4 & .8 \\ -.1 & .3 & .6 \\ .1 & .2 & -.1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix} = \begin{pmatrix} .6 & 1 & 1.2 \\ .2 & .5 & .9 \\ .3 & 0 & .1 \end{pmatrix}$$

(5). A Markov chain with 3 states A, B, and C has transition probabilities in unit time given as follows:

from state **A**, prob's of going to **A**, **B**, **C** are: 0.5, 0.4, 0.1

from state **B**, prob's of going to **A**, **B**, **C** are: 0.3, 0.3, 0.4

from state **C**, prob's of going to **A**, **B**, **C** are: 0, 0.1, 0.9

(a) Starting in state **B**, what is the probability of being in state **C** exactly 3 time-units later ?

Solution. The answer is the (3,2) element of P^3 or

$$(.1 \ .4 \ .9) \begin{pmatrix} .5 & .3 & 0 \\ .4 & .3 & .1 \\ .1 & .4 & .9 \end{pmatrix} \begin{pmatrix} .3 \\ .3 \\ .4 \end{pmatrix} = (.3 \ .51 \ .85) \begin{pmatrix} .3 \\ .3 \\ .4 \end{pmatrix} = .09 + .153 + .34 = .583$$

(b) What is the steady-state probability of being in state **B** ?

Solution. The answer is the second entry of the steady-state probability vector \mathbf{q} which solves $(P - I)\mathbf{q} = \mathbf{0}$, $q_1 + q_2 + q_3 = 1$. We solve by row-reduction, first finding a vector \mathbf{p} satisfying $(P - I)\mathbf{p} = \mathbf{0}$, then taking $\mathbf{q} = c\mathbf{p}$ for $c = 1/(p_1 + p_2 + p_3)$.

$$\begin{pmatrix} -.5 & .3 & 0 \\ .4 & -.7 & .1 \\ .1 & .4 & -.1 \end{pmatrix} \mapsto \begin{pmatrix} 1 & 4 & -1 \\ 4 & -7 & 1 \\ -5 & 3 & 0 \end{pmatrix} \mapsto \begin{pmatrix} 1 & 4 & -1 \\ 0 & -23 & 5 \\ 0 & 23 & -5 \end{pmatrix}$$

So p_3 is free, and $p_2 = 5p_3/23$, $p_1 = 3p_3/23$, so that, taking $c = 23/(31p_3)$ or equivalently $p_3 = 23/31$, we find steady-state probability vector $\mathbf{q} = (3, 5, 23)/31$. The long-term probability of being in state B is $5/23$.

In-Class Test 3 Solutions

(1). Suppose that the 5×5 matrix B has eigenvalues $2, -1, -1, -3, 4$, and corresponding non-zero eigenvectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_5$, with \mathbf{v}_3 not a multiple of \mathbf{v}_2 .

(a) Explain how you know that B can be diagonalized, what it means, and how to do it. You can use words, symbols, or MATLAB commands, but be as precise as possible.

(b) If \mathbf{I} denotes the 5×5 identity matrix, then what are the eigenvalues and eigenvectors of the 5×5 matrix $A = B^3 - \mathbf{I}$?

(c) Suppose that \mathbf{x} is fixed. How rapidly does the length of $B^k \mathbf{x}$ grow as a function of k when k is large ? What feature(s) of the vector \mathbf{x} does this rate of growth depend on ?

Solution. (a) If we define $P = (\mathbf{v}_1 | \mathbf{v}_2 | \dots | \mathbf{v}_5)$, then

$$AP = (2\mathbf{v}_1 | -\mathbf{v}_2 | -\mathbf{v}_3 | -3\mathbf{v}_4 | 4\mathbf{v}_5) = PD \quad , \quad D = \text{diag}(2, -1, -1, -3, 4)$$

then we have $A = PDP^{-1}$, which is what is meant by diagonalization. Note that P is invertible even though the eigenvectors of A are not distinct, because we have a linearly independent set of eigenvectors. (b) The eigenvectors are as before, \mathbf{v}_i , $i = 1, \dots, 5$, and in terms of the eigenvalues λ_i for A , the eigenvalues for B are $\lambda_i^3 - 1$, or $7, -2, -2, -28, 63$. (c) Note that $A^k \mathbf{x} = \sum_{i=1}^5 (P^{-1} \mathbf{x})_i \lambda_i^k \mathbf{v}_i$. So the rate of growth is $|\lambda_i|^k$, where $|\lambda_i|$ is the largest eigenvalue magnitude for which the corresponding coordinate $(P^{-1} \mathbf{x})_i$ for the eigenvector basis is non-zero, so is $|4|^k$ if $(P^{-1} \mathbf{x})_5 \neq 0$, 3^k if $(P^{-1} \mathbf{x})_5 = 0 \neq (P^{-1} \mathbf{x})_4$, etc.

(2). Let $\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3$ denote the columns of the matrix

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

(a) Give a basis for the space of all vectors in \mathbf{R}^4 orthogonal to all 3 vectors $\mathbf{a}_1, \mathbf{a}_2$, and \mathbf{a}_3 .

(b) Give an orthogonal basis for the space $\text{col}(A)$ of vectors in \mathbf{R}^4 .

(c) Do the two sets of vectors in (a), (b) together form a basis of \mathbf{R}^4 ? Why or why not?

Solution. (a) To find a basis for the null-space of A^T , row-reduce:

$$\begin{pmatrix} 1 & 2 & 2 & 1 \\ 0 & -1 & 1 & 0 \\ 1 & 1 & 3 & 1 \end{pmatrix} \mapsto \begin{pmatrix} 1 & 2 & 2 & 1 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \mapsto \begin{pmatrix} 1 & 0 & 4 & 1 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

which implies for homogeneous equation solution \mathbf{x} that x_3, x_4 are free, and null-space basis is $(-4, 1, 1, 0)^T, (-1, 0, 0, 1)^T$. (b) Since $\mathbf{a}_3 = \mathbf{a}_1 + \mathbf{a}_2$, and $\mathbf{a}_1 \perp \mathbf{a}_2$, the desired orthogonal basis is $\{\mathbf{a}_1, \mathbf{a}_2\}$. (c) In (a) we have a basis for $(\text{col}(A))^\perp$, and in (b) a basis for $\text{col}(A)$. The union of these bases is linearly independent, because the first basis is orthogonal to the second one; and the union spans \mathbf{R}^4 because all $\mathbf{x} \in \mathbf{R}^4$ can be written $w + z$ with $w \in \text{col}(A), z \perp \text{col}(A)$.

(3). Solve the differential equation in \mathbf{R}^3 for all $t \geq 0$:

$$\dot{\mathbf{x}}(t) = A \mathbf{x}(t) = \begin{pmatrix} 2 & 0 & 0 \\ -1 & 1 & -2 \\ 0 & -1 & 2 \end{pmatrix} \mathbf{x}(t) \quad , \quad \mathbf{x}(0) = \begin{pmatrix} 0 \\ 3 \\ 0 \end{pmatrix}$$

Note: the eigenvalues of the matrix A are 0, 2, 3.

Solution. We solve for three eigenvectors $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$:

$$\text{for e.v. } 2, \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix} \text{ since } \begin{pmatrix} 0 & 0 & 0 \\ -1 & -1 & -2 \\ 0 & -1 & 0 \end{pmatrix} \mathbf{x} = \mathbf{0} \implies \begin{matrix} x_2 = 0 \\ x_1 = -2x_3 \end{matrix}$$

$$\text{for e.v. } 0, \begin{pmatrix} 0 \\ 2 \\ 1 \end{pmatrix} \text{ since } \begin{pmatrix} 2 & 0 & 0 \\ -1 & 0 & -2 \\ 0 & -1 & 2 \end{pmatrix} \mathbf{x} = \mathbf{0} \implies \begin{matrix} x_1 = 0 \\ x_2 = 2x_3 \end{matrix}$$

$$\text{for e.v. } 3, \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \text{ since } \begin{pmatrix} -1 & 0 & 0 \\ -1 & -2 & -2 \\ 0 & -1 & -1 \end{pmatrix} \mathbf{x} = \mathbf{0} \implies \begin{matrix} x_1 = 0 \\ x_3 = -x_2 \end{matrix}$$

It follows that $\mathbf{x}(0) = \mathbf{v}_2 + \mathbf{v}_3$ and $\mathbf{x}(t) = \mathbf{v}_2 + e^{3t}\mathbf{v}_3 = (0, 2 + e^{3t}, 1 - e^{3t})^T$.

(4). A given 5×3 matrix C has the QR factorization:

$$C = QR = \begin{pmatrix} .5 & 0 & 0 \\ -.5 & .5 & .5 \\ .5 & .5 & .5 \\ 0 & .5 & -.5 \\ 0 & .5 & -.5 \end{pmatrix} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

(a) What is the relationship between the column-spaces $\text{col}(C)$, $\text{col}(Q)$? Justify your answer.

(b) Find the element $\hat{\mathbf{b}} \in \text{col}(C)$ which makes the length of the vector $\mathbf{b} - \hat{\mathbf{b}}$ as small as possible.

(c) Find the vector $\mathbf{x} \in \mathbf{R}^3$ such that $\mathbf{b} - C\mathbf{x}$ has length as small as possible.

Solution. (a) $\text{col}(Q) = \text{col}(C)$ since $C = QR$ implies $\text{col}(C) \subset \text{col}(Q)$, while $Q = R^{-1}C$ implies $\text{col}(Q) \subset \text{col}(C)$. (b) Using (a), the unique solution is the projection of \mathbf{b} onto $\text{col}(Q)$, or $\hat{\mathbf{b}} = QQ^T\mathbf{b}$. (c) We want \mathbf{x} such that $QR\mathbf{x} = C\mathbf{x} = QQ^T\mathbf{b}$, or equivalently $R\mathbf{x} = Q^T\mathbf{b}$ or $\mathbf{x} = R^{-1}Q^T\mathbf{b}$. The unique vector $\mathbf{x} \in \mathbf{R}^3$ minimizing $\|\mathbf{b} - C\mathbf{x}\|$ is

$$\frac{1}{2} \begin{pmatrix} 2 & 1 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 2 \end{pmatrix} Q^T = \frac{1}{2} \begin{pmatrix} 1 & -1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 & -1 \end{pmatrix} \mathbf{b}$$