

HW #3 Solutions:

1 (a) "IF" $A = E_1 E_2 \dots E_n \Rightarrow A^{-1} = \underline{E_n^{-1} E_{n-1}^{-1} \dots E_1^{-1}}$
"ONLY IF"

Assume we need m row ops to get RREF of $[A|I]$

1st row op: $E_1 [A|I] = [E_1 A | E_1 I] = [E_1 A | E_1]$

2nd row op: $E_2 [E_1 A | E_1] = [E_2 E_1 A | E_2 E_1]$

\vdots
 m -th row op: $E_m E_{m-1} E_{m-2} \dots E_1 A | E_m E_{m-1} E_{m-2} \dots E_1$

$$= [E_m E_{m-1} \dots E_1 A | E_m E_{m-1} \dots E_1]$$

$$= [I | E_m E_{m-1} \dots E_1]$$

① This means $E_m E_{m-1} \dots E_1 A = I$

$$\Rightarrow A^{-1} = E_m E_{m-1} \dots E_1$$

② $(E_m E_{m-1} \dots E_1)^{A^{-1}} (E_1^{-1} E_2^{-1} \dots E_{m-1}^{-1} E_m^{-1}) = I$
 A

The inverse of A^{-1} is also A , and inverse matrix is

unique $\Rightarrow A = E_1^{-1} E_2^{-1} \dots E_{m-1}^{-1} E_m^{-1}$.

1 (d)

Consider $\begin{pmatrix} 2 & 4 & -2 \\ 4 & 9 & -3 \\ -2 & -3 & 7 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 2 \\ 8 \\ 10 \end{pmatrix}$ as an example of $A\vec{x} = \vec{b}$

$A\vec{x} = \vec{b}$ has at least one sol if and only if $\vec{b} \in \text{Col}(A)$

Proof: "if" Assume $\vec{b} \in \text{Col}(A)$, then there is a set of coeffs $a_0, b_0, c_0 \in \mathbb{R}$ s.t.

$$\vec{b} = a_0 \begin{bmatrix} 2 \\ 4 \\ -2 \end{bmatrix} + b_0 \begin{bmatrix} 4 \\ 9 \\ -3 \end{bmatrix} + c_0 \begin{bmatrix} -2 \\ -3 \\ 7 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 2 & 4 & -2 \\ 4 & 9 & -3 \\ -2 & -3 & 7 \end{bmatrix} \begin{bmatrix} a_0 \\ b_0 \\ c_0 \end{bmatrix} = \vec{b}$$

$$\Rightarrow \begin{bmatrix} a_0 \\ b_0 \\ c_0 \end{bmatrix} \text{ is a sol.}$$

"only if" Assume $A\vec{x} = \vec{b}$ has one sol $\begin{bmatrix} x_0 \\ y_0 \\ z_0 \end{bmatrix}$

$$\Rightarrow \begin{pmatrix} 2 & 4 & -2 \\ 4 & 9 & -3 \\ -2 & -3 & 7 \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \\ z_0 \end{pmatrix} = \begin{pmatrix} 2 \\ 8 \\ 10 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 2 \\ 8 \\ 10 \end{pmatrix} = x_0 \begin{pmatrix} 2 \\ 4 \\ -2 \end{pmatrix} + y_0 \begin{pmatrix} 4 \\ 9 \\ -3 \end{pmatrix} + z_0 \begin{pmatrix} -2 \\ -3 \\ 7 \end{pmatrix}$$

$\Rightarrow \vec{b}$ is spanned by cols of A .

$\boxed{1(h)}$

① $A = \begin{pmatrix} 1 & 3 & 2 \\ 1 & 2 & 3 \\ 0 & 1 & -1 \end{pmatrix}$ $\text{Null}(A)$
 $= \{ \text{all sols to } A\vec{x} = \vec{0} \}$

$$\Rightarrow \text{Null}(A) = \text{Span} \left\{ \begin{bmatrix} -5 \\ 1 \\ 1 \end{bmatrix} \right\}$$

$$\begin{pmatrix} 1 & 3 & 2 \\ 1 & 2 & 3 \\ 0 & 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

② All sols to $A\vec{x} = \vec{b}$ for

$$\left(\begin{array}{ccc|c} 1 & 3 & 2 & 1 \\ 1 & 2 & 3 & 0 \\ 0 & 1 & -1 & 1 \end{array} \right)$$

RREF of $[A|\vec{b}]$ is

$$\left(\begin{array}{ccc|c} 1 & 0 & 5 & -2 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$$z = t \Rightarrow \begin{cases} y = 1 + z = 1 + t \\ x = -2 - 5z = -2 - 5t \end{cases}$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -2 - 5t \\ 1 + t \\ t \end{pmatrix} = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} -5t \\ t \\ t \end{pmatrix} = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} + t \underbrace{\begin{pmatrix} -5 \\ 1 \\ 1 \end{pmatrix}}_{\text{Null}(A)} \quad \forall t \in \mathbb{R}$$

The set of sols to $A\vec{x} = \vec{b}$ is equal to $\begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} + \text{Span}\left\{ \underbrace{\begin{pmatrix} -5 \\ 1 \\ 1 \end{pmatrix}}_{\text{Null}(A)} \right\}$

• Fact: ① If $\vec{b} \notin \text{Col}(A)$, $A\vec{x} = \vec{b}$ has no sols

② If $\vec{b} \in \text{Col}(A)$, then $A\vec{x} = \vec{b}$ has at one sol \vec{x}_p , and all sols to $A\vec{x} = \vec{b}$ can be written as

$$\vec{x}_p + \text{Null}(A)$$

4 & 5

$$A = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} \quad A^T = \begin{pmatrix} a & d & g \\ b & e & h \\ c & f & i \end{pmatrix}$$

Two formulae for transpose:

$$\textcircled{1} (AB)^T = B^T A^T$$

$$(ABC)^T = C^T B^T A^T$$

A, B, C do not have to be square matrices
it is valid as long as sizes match.

$$\textcircled{2} (A^T)^{-1} = (A^{-1})^T \text{ (if } A \text{ is invertible)}$$

Idea of Proof (Not Required):

A is invertible $\Rightarrow A = E_1 E_2 \dots E_n$

$\textcircled{1}$ Easily verify $(E^T)^{-1} = (E^{-1})^T$

$\textcircled{2} A^T = (E_1 \dots E_n)^T = E_n^T \dots E_1^T$
 $A^{-1} = E_n^{-1} \dots E_1^{-1} \quad (A^{-1})^T = (E_1^{-1})^T \dots (E_n^{-1})^T$

$$\boxed{3} \text{ (a)} \quad a \begin{pmatrix} 0 \\ -2 \\ -4 \end{pmatrix} + b \begin{pmatrix} 2 \\ 3 \\ 4 \end{pmatrix} + c \begin{pmatrix} 4 \\ 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$A \begin{pmatrix} 0 & 2 & 4 \\ -2 & 3 & 1 \\ -4 & 4 & 2 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\text{(b)} \quad a(0 \ 2 \ 4) + b(-2 \ 3 \ 1) + c(-4 \ 4 \ 2) = (0 \ 0 \ 0)$$

$$\underline{(a \ b \ c)} \begin{pmatrix} 0 & 2 & 4 \\ -2 & 3 & 1 \\ -4 & 4 & 2 \end{pmatrix} = (0 \ 0 \ 0)$$

If only zero sol, how do we know A^{-1} should exist?

$$\text{RREF}[A|\vec{0}] = \left[\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

$$\Rightarrow \underline{E_n \dots E_1} [A|\vec{0}] = [I|\vec{0}]$$

• Linear Independence: $\Rightarrow [E_n \dots E_1 A | E_n \dots E_1 \vec{0}]$

$$\Rightarrow \underline{E_n \dots E_1} A = I$$

① If some vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ are linearly dependent,

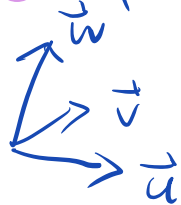
then there are coeffs a_1, \dots, a_n (at least one is not 0)

$$\text{s.t. } a_1 \vec{v}_1 + a_2 \vec{v}_2 + \dots + a_n \vec{v}_n = \vec{0}$$

$$\text{If } a_1 \neq 0, \text{ then } \vec{v}_1 = -\frac{a_2}{a_1} \vec{v}_2 - \dots - \frac{a_n}{a_1} \vec{v}_n.$$

Dependence \Rightarrow one vector can be spanned, the others

② In $V = \mathbb{R}^3$, three vectors $\vec{u}, \vec{v}, \vec{w}$ are independent if they are not on the same plane.



• A basis for a vector space V : some independent vectors which can span V .

Standard/Natural Basis:

$$\text{① } V = \mathbb{R}^3, \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\textcircled{2} V = \mathbb{R}^4, \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\textcircled{3} V = \mathbb{R}^{2 \times 2}, \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

$$\textcircled{4} V = P_2(\mathbb{R}), \{1, x, x^2\}$$

- There could be many different bases but they all have the same number of vectors.
↓
defined as the dimension of V .

Example: $V = \mathbb{R}^2$, any two vectors not on the same line form a basis.

- If $\dim(V) = d$, then

① a set of independent vectors in V can have at most d vectors.

② a set of vectors spanning V have at least d vectors.

③ More than d vectors in V are always dependent.

Example: $\begin{cases} -2x + 3y + z - w = 0 \\ -2x + 4y + 3z + w = 0 \end{cases}$ The sol set is
2-dimensional

$$\begin{pmatrix} -2 & 3 & 1 & -1 \\ -2 & 4 & 3 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\left(\begin{array}{cccc|c} -2 & 3 & 1 & -1 & 0 \\ -2 & 4 & 3 & 1 & 0 \end{array} \right)$$

RREF is

$$\left(\begin{array}{cccc|c} 1 & 0 & \frac{5}{2} & \frac{7}{2} & 0 \\ 0 & 1 & 2 & 2 & 0 \end{array} \right)$$

$$z = s, w = t$$

$$\begin{cases} y = -2s - 2t \\ x = -\frac{5}{2}s - \frac{7}{2}t \end{cases}$$

$$\begin{aligned} \Rightarrow \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} &= \begin{pmatrix} -\frac{5}{2}s - \frac{7}{2}t \\ -2s - 2t \\ s \\ t \end{pmatrix} = \begin{pmatrix} -\frac{5}{2}s \\ -2s \\ s \\ 0 \end{pmatrix} + \begin{pmatrix} -\frac{7}{2}t \\ -2t \\ 0 \\ t \end{pmatrix} \\ &= s \begin{pmatrix} -\frac{5}{2} \\ -2 \\ 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} -\frac{7}{2} \\ -2 \\ 0 \\ 1 \end{pmatrix}, \quad \forall s, t \in \mathbb{R} \end{aligned}$$

\Rightarrow Sol Set is $\text{Span} \left\{ \begin{bmatrix} -5/2 \\ -2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -7/2 \\ -2 \\ 0 \\ 1 \end{bmatrix} \right\} \subseteq \mathbb{R}^4$

① Span is a subspace

② This subspace has a basis $\left\{ \begin{bmatrix} -5/2 \\ -2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -7/2 \\ -2 \\ 0 \\ 1 \end{bmatrix} \right\}$ thus it's 2-dim.

• Theorem: If $S = \{\vec{v}_1, \dots, \vec{v}_n\}$ is a basis of V

then any $\vec{u} \in V$ can be written as

a unique linear combination of $\vec{v}_1, \dots, \vec{v}_n$

Example for \mathbb{R}^3 : ① $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$ is a basis of \mathbb{R}^3

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} = a \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + b \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

② $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}$ is a basis of \mathbb{R}^3

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} = x_0 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + y_0 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + z_0 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \\ z_0 \end{pmatrix} = \begin{pmatrix} a \\ b \\ c \end{pmatrix} \Rightarrow \text{unique sol } \begin{pmatrix} x_0 \\ y_0 \\ z_0 \end{pmatrix}$$

$$A = \begin{pmatrix} 1 & 3 & 5 \\ 2 & 4 & 6 \end{pmatrix}$$

$\text{Col}(A) \subseteq \mathbb{R}^2$

$\text{Row}(A) \subseteq \mathbb{R}^{1 \times 3}$

Def For $A \in \mathbb{R}^{m \times n}$,

- ① $\dim(\text{Col}(A))$ is called col rank of A .
- ② $\dim(\text{Row}(A))$ is called row rank of A .
- ③ $\dim(\text{Null}(A))$ is called nullity of A .

Theorem: ① Number of pivots in $\text{RREF}(A)$
or $\text{RREF}([A | \vec{0}])$
is equal to col rank of A

② Number of pivots in $\text{RREF}(A)$
or $\text{RREF}([A | \vec{0}])$
is equal to row rank of A

Def The rank of A is defined as
number of pivots in $\text{RREF}(A)$.

Justification on an Example:

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

The RREF of $[A | \vec{0}]$:

$$\left(\begin{array}{ccc|c} 1 & 3 & 2 & 0 \\ 1 & 2 & 3 & 0 \\ 0 & 1 & -1 & 0 \end{array} \right)$$

$$E_1 = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$(r_2 - r_1 \rightarrow r_1) \begin{pmatrix} 1 & 3 & 2 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 1 & -1 & 0 \end{pmatrix}$$

$$E_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$(-r_2 \rightarrow r_2) \begin{pmatrix} 1 & 3 & 2 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & -1 & 0 \end{pmatrix}$$

$$E_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix}$$

$$(r_3 - r_2 \rightarrow r_3) \begin{pmatrix} 1 & 3 & 2 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$E_4 = \begin{pmatrix} 1 & -3 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$(r_1 - 3r_2 \rightarrow r_1) \begin{pmatrix} 1 & 0 & 5 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\Rightarrow E_4 E_3 E_2 E_1 \begin{pmatrix} 1 & 3 & 2 \\ 1 & 2 & 3 \\ 0 & 1 & -1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 5 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

\Downarrow

$$\underbrace{\begin{pmatrix} 1 & 3 & 2 \\ 1 & 2 & 3 \\ 0 & 1 & -1 \end{pmatrix}}_A = \underbrace{E_1^{-1} E_2^{-1} E_3^{-1} E_4^{-1}}_B \begin{pmatrix} 1 & 0 & 5 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}_{\text{RREF}}$$

$$\Rightarrow \begin{pmatrix} 1 & 3 & 2 \\ 1 & 2 & 3 \\ 0 & 1 & -1 \end{pmatrix} = \begin{pmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{pmatrix} \begin{pmatrix} 1 & 0 & 5 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

\Rightarrow each row in the left hand side is a linear combination of $[1 \ 0 \ 5]$, $[0 \ 1 \ -1]$ and $[0 \ 0 \ 0]$.

$$\Rightarrow \text{Row}(A) = \text{Span}\{[1 \ 0 \ 5], [0 \ 1 \ -1]\}$$

Col Rank: RREF $[A \ | \ \vec{0}]$

$$= \left(\begin{array}{ccc|c} 1 & 0 & 5 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$\Rightarrow A\vec{x} = \vec{0}$ has nonzero sols.

\Rightarrow Cols of A are dependent. $a \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + b \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix} + c \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$

$$\underbrace{E_4 E_3 E_2 E_1}_{C} \left(\underbrace{\begin{pmatrix} 1 & 3 & 2 \\ 1 & 2 & 3 \\ 0 & 1 & -1 \end{pmatrix}}_A \right) = \begin{pmatrix} 1 & 0 & 5 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix} \begin{bmatrix} 1 & 3 & 2 & | & 0 \\ 0 & 1 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$a \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + b \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow E_4 E_3 E_2 E_1 \begin{pmatrix} 1 & 3 \\ 1 & 2 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{bmatrix} 1 & 3 & | & 0 \\ 0 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$a \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + b \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{pmatrix} 1 & 3 \\ 0 & 2 \\ 0 & 1 \end{pmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow E_4 E_3 E_2 E_1 \begin{pmatrix} 1 & 3 \\ 0 & 2 \\ 0 & 1 \end{pmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = E_4 E_3 E_2 E_1 \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$