

EX. 11th Oct 2013

[Sketch of the solution]

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(1) We use the echelon form reduction

$$A = \begin{bmatrix} 1 & -2 & 3 \\ 2 & -5 & 1 \\ 1 & -4 & -7 \end{bmatrix} \xrightarrow{\substack{R_2 \leftarrow R_2 - 2R_1 \\ R_3 \leftarrow R_3 - R_1}} \begin{bmatrix} 1 & -2 & 3 \\ 0 & -1 & -5 \\ 0 & -2 & -10 \end{bmatrix} \xrightarrow{R_3 - 2R_2} \begin{bmatrix} 1 & -2 & 3 \\ 0 & -1 & -5 \\ 0 & 0 & 0 \end{bmatrix}$$

Number of non zero rows = 2 $\Rightarrow \text{rank}(A) = 2$

$$B = \begin{bmatrix} 1 & 2 & -1 & 1 \\ 2 & 4 & -3 & 0 \\ 1 & 2 & 1 & \alpha \end{bmatrix} \xrightarrow{\substack{R_2 - 2R_1 \rightarrow R_2 \\ R_3 - R_1 \rightarrow R_3}} \begin{bmatrix} 1 & 2 & -1 & 1 \\ 0 & 0 & -1 & -2 \\ 0 & 0 & 2 & \alpha - 1 \end{bmatrix} \xrightarrow{R_3 + 2R_2 \rightarrow R_3} \begin{bmatrix} 1 & 2 & -1 & 1 \\ 0 & 0 & -1 & -2 \\ 0 & 0 & 0 & \alpha - 5 \end{bmatrix}$$

number of non zero rows = $\begin{cases} \alpha - 5 = 0 \Rightarrow \alpha = 5 \Rightarrow \text{rank}(B) = 2 \\ \alpha - 5 \neq 0 \Rightarrow \alpha \neq 5 \Rightarrow \text{rank}(B) = 3 \end{cases}$

(2) $h = 1$

(a) $A = \begin{bmatrix} 2 & -1 & 0 \\ 1 & 2 & 5 \\ -1 & 1 & 1 \end{bmatrix}$, we have to consider the homogeneous system $Ax = b \Rightarrow$ we use the echelon form

$$\begin{bmatrix} 2 & -1 & 0 \\ 1 & 2 & 5 \\ -1 & 1 & 1 \end{bmatrix} \xrightarrow{\substack{R_2 - \frac{1}{2}R_1 \\ R_3 + \frac{1}{2}R_1}} \begin{bmatrix} 2 & -1 & 0 \\ 0 & 5/2 & 5 \\ 0 & 1/2 & 1 \end{bmatrix} \xrightarrow{R_3 - 1/5R_2} \begin{bmatrix} 2 & -1 & 0 \\ 0 & 5/2 & 5 \\ 0 & 0 & 0 \end{bmatrix}$$

$\Rightarrow \infty$ -solution, 1 free variable $\Rightarrow \dim \{x : Ax = 0\} = 1$

$$(L) h = -1 \quad A = \begin{bmatrix} 2 & -1 & 0 \\ 1 & 2 & 5 \\ 1 & -1 & -1 \end{bmatrix} \xrightarrow{\substack{R_2 - \frac{1}{2}R_1 \\ R_3 - \frac{1}{2}R_1}} \begin{bmatrix} 2 & -1 & 0 \\ 0 & 5/2 & 5 \\ 0 & -1/2 & -1 \end{bmatrix} \xrightarrow{R_3 - \frac{1}{5}R_2} \begin{bmatrix} 2 & -1 & 0 \\ 0 & 5/2 & 5 \\ 0 & 0 & 0 \end{bmatrix}$$

$\text{rank}(A) = 2 \Rightarrow$ range of T is not \mathbb{R}^3 and is not one-to-one

$$(c) h \in \mathbb{R} \quad A = \begin{bmatrix} 2 & -1 & 0 \\ 1 & 2 & 5 \\ -h & h & h \end{bmatrix} \xrightarrow{\substack{R_2 - \frac{1}{2}R_1 \\ R_3 + \frac{h}{2}R_1}} \begin{bmatrix} 2 & -1 & 0 \\ 0 & 5/2 & 5 \\ 0 & h/2 & h \end{bmatrix} \xrightarrow{R_3 - \frac{h}{5}R_2} \begin{bmatrix} 2 & -1 & 0 \\ 0 & 5/2 & 5 \\ 0 & 0 & 0 \end{bmatrix}$$

$\Rightarrow \text{Rank}(A) = 2$

(3) $p=4, q=3$. In order to compute the matrix of L^2

the linear transformation:

$$T(e_1) = T\left(\begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} -3 \\ 1 \\ 2 \end{bmatrix} \quad T(e_2) = T\left(\begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 6 \\ -2 \\ -4 \end{bmatrix} \quad T(e_3) = T\left(\begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} -1 \\ 2 \\ 5 \end{bmatrix}$$

$$T(e_4) = T\left(\begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ 3 \\ 8 \end{bmatrix}$$

$$A = \begin{bmatrix} -3 & 6 & -1 & 1 \\ 1 & -2 & 2 & 3 \\ 2 & -4 & 5 & 8 \end{bmatrix}$$

The range of T is the space spanned by the columns of A . We check the columns that are linearly independent.

We use echelon form

$$A = \begin{bmatrix} -3 & 6 & -1 & 1 \\ 1 & -2 & 2 & 3 \\ 2 & -4 & 5 & 8 \end{bmatrix} \xrightarrow{\substack{R_2 + \frac{1}{3}R_1 \\ R_3 + \frac{2}{3}R_1}} \begin{bmatrix} -3 & 6 & -1 & 1 \\ 0 & 0 & 5/3 & 10/3 \\ 0 & 0 & 13/3 & 26/3 \end{bmatrix} \xrightarrow{R_3 - \frac{13}{5}R_2} \begin{bmatrix} -3 & 6 & -1 & 1 \\ 0 & 0 & 5/3 & 10/3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

↑ ↑
non-zero pivots
columns 1, 3

$\dim(\text{range}(T)) = 2$

basis = $\left\{ \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} -1 \\ 2 \\ 5 \end{bmatrix} \right\}$
 ↑ 1st column ↑ 3rd column

(4) $T(e_1) = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$; $T(e_2) = \begin{bmatrix} 3 \\ \alpha \\ 4 \end{bmatrix}$; $T(e_3) = \begin{bmatrix} \alpha \\ 0 \\ 2\alpha \end{bmatrix}$; $T(e_4) = \begin{bmatrix} 1 \\ \alpha \\ 0 \end{bmatrix}$

$A = \begin{bmatrix} 1 & 3 & \alpha & 1 \\ 2 & \alpha & 0 & \alpha \\ 1 & 4 & 2\alpha & 0 \end{bmatrix}$, we use the echelon form

$$\begin{bmatrix} 1 & 3 & \alpha & 1 \\ 2 & \alpha & 0 & \alpha \\ 1 & 4 & 2\alpha & 0 \end{bmatrix} \xrightarrow{\substack{R_2 - 2R_1 \\ R_3 - R_1}} \begin{bmatrix} 1 & 3 & \alpha & 1 \\ 0 & \alpha - 6 & -2\alpha & \alpha - 2 \\ 0 & 1 & \alpha & -1 \end{bmatrix} \xrightarrow{\text{swap}} \begin{bmatrix} 1 & 3 & \alpha & 1 \\ 0 & 1 & \alpha & -1 \\ 0 & \alpha - 6 & -2\alpha & \alpha - 2 \end{bmatrix}$$

$$\xrightarrow{R_3 + (6-\alpha)R_2} \begin{bmatrix} 1 & 3 & \alpha & 1 \\ 0 & 1 & \alpha & -1 \\ 0 & 0 & \alpha(4-\alpha) & 2(\alpha-4) \end{bmatrix} \quad \forall \alpha \text{ the first two rows are non zero.}$$

last row $\alpha=0$
 $[0 \ 0 \ 0 \ -8]$ is non zero

$\alpha=4 \Rightarrow [0 \ 0 \ 0 \ 0] \Rightarrow \text{rank}(A)=2$

$\alpha=0 \Rightarrow \text{rank}(A)=3 \Rightarrow$ three non zero rows, basis = $\{1^{\text{st}} \text{ column, } 2^{\text{nd}} \text{ column, } 4^{\text{th}} \text{ column}\}$

$\alpha=0$ basis = $\left\{ \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 3 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right\}$

$\alpha=4$ basis = $\left\{ \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ 4 \\ 4 \end{bmatrix} \right\}$

for $\alpha \neq 4 \Rightarrow \text{rank}(A)=3 \Rightarrow \text{range}(A) = \mathbb{R}^3 \Rightarrow v = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \in \text{range}(A)$

(5) matrix A with columns v_1, v_2, v_3, v_4 ; and echelon form

$$A = \begin{bmatrix} 1 & 2 & 2 & 3 \\ 2 & 5 & 4 & 8 \\ -1 & -3 & -2 & -5 \\ 0 & 2 & 0 & 4 \end{bmatrix} \xrightarrow[\underline{R_3 + R_1}]{\underline{R_2 - 2R_1}} \begin{bmatrix} 1 & 2 & 2 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & -1 & 0 & -2 \\ 0 & 2 & 0 & 4 \end{bmatrix} \xrightarrow[\underline{R_4 - 2R_2}]{\underline{R_3 + R_2}}$$

$$\begin{bmatrix} 1 & 2 & 2 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \Rightarrow 2 \text{ non zero rows} \Rightarrow 2 \text{ vectors are linearly independent}$$

$\Rightarrow \dim(\text{span}\{v_1, v_2, v_3, v_4\}) = 2$

(6) $P = \frac{X \cdot Y}{\|Y\|^2} Y$ $X \cdot Y = 1 + 2 + 2 = 5$ $P = \frac{5}{9} \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$
 $\|Y\|^2 = 1 + 4 + 4 = 9$

$X - P = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - \frac{5}{9} \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 4/9 \\ -1/9 \\ 0/9 \end{bmatrix} \Rightarrow (X-P) \cdot Y = \frac{4}{9} - \frac{2}{9} - \frac{2}{9} = 0 \Rightarrow (X-P) \perp Y$

⑦ $v_1 \cdot v_2 = 2 + 1 - 3 = 0$ $v_1 \cdot v_3 = 4 - 5 + 1 = 0$ $v_2 \cdot v_3 = 8 - 5 - 3 = 0$

[it is enough due to the symmetry of the dot product]

$\|v_1\| = \|v_2\| = \sqrt{3}$ $\|v_2\| = \sqrt{14}$ $\|v_3\| = \sqrt{42} \Rightarrow$

$\left\{ \bar{v}_1 = \frac{v_1}{\sqrt{3}} ; \bar{v}_2 = \frac{v_2}{\sqrt{14}} ; \bar{v}_3 = \frac{v_3}{\sqrt{42}} \right\}$ orthonormal basis of \mathbb{R}^3

⑧ $AA^T = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = A^T A$

$Ax = b = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \Rightarrow x = A^{-1}b = A^T b = \begin{bmatrix} 3/\sqrt{11} & 1/\sqrt{11} & 1/\sqrt{11} \\ -1/\sqrt{6} & 2/\sqrt{6} & 1/\sqrt{6} \\ -1/\sqrt{66} & -4/\sqrt{66} & 7/\sqrt{66} \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$
↑
 orthogonal matrix
 $= \begin{bmatrix} 5/\sqrt{11} \\ 2/\sqrt{6} \\ 2/\sqrt{66} \end{bmatrix}$

⑨ $Ax = b \Rightarrow$

$\begin{cases} x_1 = b_1 \\ 2x_1 - x_2 = b_2 \\ -x_1 + x_2 + 3x_3 = b_3 \end{cases} \Rightarrow \begin{cases} x_1 = b_1 \\ x_2 = 2b_1 - b_2 \\ x_3 = \frac{-b_1 + b_2 + b_3}{3} \end{cases} \Rightarrow A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & -1 & 0 \\ -1/3 & 1/3 & 1/3 \end{bmatrix}$