

Exam 3 KEY 2270-4

Definition: An *abstract* vector space V is a data set of packages called **vectors** together with operations of addition (+) and scalar multiplication (\cdot) satisfying the following eight (8) rules:

Closure: If \vec{x} and \vec{y} are in V , then $\vec{x} + \vec{y}$ is defined and in V .

- (1) $\vec{x} + \vec{y} = \vec{y} + \vec{x}$
- (2) $\vec{x} + (\vec{y} + \vec{z}) = (\vec{x} + \vec{y}) + \vec{z}$
- (3) There is a zero vector $\vec{0}$ in V with $\vec{x} + \vec{0} = \vec{x}$.
- (4) There is a vector $-\vec{x}$ in V with $\vec{x} + (-\vec{x}) = \vec{0}$.

Closure: If $c = \text{constant}$ and \vec{x} is in V , then $c \cdot \vec{x}$ is defined and in V .

- (5) $a(\vec{x} + \vec{y}) = a\vec{x} + a\vec{y}$
- (6) $(a + b) \cdot \vec{x} = a \cdot \vec{x} + b \cdot \vec{x}$
- (7) $(ab) \cdot \vec{x} = a \cdot (b \cdot \vec{x})$
- (8) $1 \cdot \vec{x} = \vec{x}$

Definition. If vectors $\vec{b}_1, \vec{b}_2, \dots, \vec{b}_n$ are a basis for subspace X of an *abstract* vector space V , and $\vec{x} = c_1\vec{b}_1 + c_2\vec{b}_2 + \dots + c_n\vec{b}_n$ is a given linear combination of these vectors, then the uniquely determined constants c_1, c_2, \dots, c_n are called the *coordinates of \vec{x} relative to the basis $\vec{b}_1, \vec{b}_2, \dots, \vec{b}_n$* and the *coordinate map* is the isomorphism

$$\vec{x} = c_1\vec{b}_1 + c_2\vec{b}_2 + \dots + c_n\vec{b}_n \rightarrow \begin{pmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{pmatrix}.$$

Definition: A subset S of a vector space V is a **subspace** of V provided

- (1) The zero vector is in S
- (2) If vectors \vec{x} and \vec{y} are in S , then $\vec{x} + \vec{y}$ is in S .
- (3) If vector \vec{x} is in S and c is any scalar, then $c\vec{x}$ is in S .

Definition: Vectors $\vec{v}_1, \dots, \vec{v}_p$ in an abstract vector space V are said to be **independent** in V provided solving the equation $c_1\vec{v}_1 + \dots + c_p\vec{v}_p = \vec{0}$ for scalars c_1, \dots, c_p has only the zero solution $c_1 = \dots = c_p = 0$.

Some problems have two solutions.

✓ **Problem 1.** (100 points) Let V be the vector space of all functions on $(-\infty, \infty)$. Define $W = \text{span}\{x, e^x\}$. Assume known that x, e^x are independent functions. Define subspace $S = \text{span}\{\vec{v}_1, \vec{v}_2\}$ where

$$\vec{v}_1: y = x + e^x, \quad \vec{v}_2: y = x - e^x.$$

(a) [20%] Explain why S is contained in W , that is, provide details for why linear combinations of vectors \vec{v}_1, \vec{v}_2 are in W .

A

Pf. Choose $\vec{v} \in S$ where $\vec{v} = c_1 \vec{v}_1 + c_2 \vec{v}_2$ for $c_1, c_2 \in \mathbb{R}$. We find

$$\begin{aligned} \vec{v}: y &= c_1(x + e^x) + c_2(x - e^x) \\ &= c_1x + c_1e^x + c_2x - c_2e^x \\ &= (c_1 + c_2)x + (c_1 - c_2)e^x \end{aligned}$$

Since $c_1 + c_2, c_1 - c_2 \in \mathbb{R}$, $\vec{v} \in W$. Therefore $S \subseteq W$. \square

(b) [40%] Prove that $W = S$. Therefore $\dim(S) = \dim(W) = 2$, which proves independence of vectors $\vec{v}_1: y = x + e^x$, $\vec{v}_2: y = x - e^x$.

A

Pf. Choose $\vec{w} \in W$ where $\vec{w}: y = c_1x + c_2e^x$ for $c_1, c_2 \in \mathbb{R}$. We show there exists $d_1, d_2 \in \mathbb{R}$ such that

$$\begin{cases} c_1 = d_1 + d_2 \\ c_2 = d_1 - d_2 \end{cases} \quad (1)$$

has a unique solution. We find

$$|A| = \begin{vmatrix} 1 & 1 \\ 1 & -1 \end{vmatrix} = -1 - 1 = -2 \neq 0$$

thus A^{-1} exists and the system (1) has

a unique solution by the Invertible Matrix

Theorem. Hence $\vec{w}: y = (d_1 + d_2)x + (d_1 - d_2)e^x$

$$\begin{aligned} &= d_1(x + e^x) + d_2(x - e^x) \\ &= d_1 \vec{v}_1 + d_2 \vec{v}_2 \end{aligned}$$

and $\vec{w} \in S$. Therefore $S \subseteq W$ and $W \subseteq S$, meaning $S = W$. It follows that $\dim S = \dim W = 2$, meaning \vec{v}_1 and \vec{v}_2 are independent. \square

Problem 1. (100 points) Let V be the vector space of all functions on $(-\infty, \infty)$. Define $W = \text{span}\{x, e^x\}$. Assume known that x, e^x are independent functions. Define subspace $S = \text{span}\{\vec{v}_1, \vec{v}_2\}$ where

$$\vec{v}_1: y = x + e^x, \quad \vec{v}_2: y = x - e^x.$$

A (a) [20%] Explain why S is contained in W , that is, provide details for why linear combinations of vectors \vec{v}_1, \vec{v}_2 are in W .

$$\text{Let } \vec{s} \in S. \quad \vec{s} = c_1(x + e^x) + c_2(x - e^x) = (c_1 + c_2)x + (c_1 - c_2)e^x$$

Since $W = \text{span}\{x, e^x\} = d_1x + d_2e^x$, if the constants of \vec{s} exist, $\vec{s} \in W \Rightarrow S \subseteq W$.

$$\begin{aligned} c_1 + c_2 &= d_1 \\ c_1 - c_2 &= d_2 \end{aligned}$$

A (b) [40%] Prove that $W = S$. Therefore $\dim(S) = \dim(W) = 2$, which proves independence of vectors $\vec{v}_1: y = x + e^x, \quad \vec{v}_2: y = x - e^x$.

Let $\vec{s} \in S$. From part (a), $\vec{s} \in W$.

$$\text{Let } \vec{s} \in W. \Rightarrow \vec{s} = d_1x + d_2e^x = c_1(x + e^x) + c_2(x - e^x) = (c_1 + c_2)x + (c_1 - c_2)e^x$$

$$\Rightarrow \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} d_1 \\ d_2 \end{bmatrix}$$

Since $\begin{vmatrix} 1 & 1 \\ 1 & -1 \end{vmatrix} = -2 \neq 0$, there are unique solutions for every

combination of d_1 & $d_2 \Rightarrow \vec{s} \in W$.

Since $\vec{s} \in W$ & $\vec{s} \in S \Rightarrow W = S$.

(c) [40%] Define vector \vec{v} in S by equation $y = 2x + 3e^x$. Show how to compute d_1, d_2 in the equation $\vec{v} = d_1\vec{v}_1 + d_2\vec{v}_2$, using coordinate map methods. The definitions are $\vec{v}_1: y = x + e^x, \vec{v}_2: y = x - e^x$.

$$\begin{bmatrix} x \\ e^x \end{bmatrix}$$

A/A-

Expected in (c): Calculations of d_1, d_2 are to be done using column vectors from \mathcal{R}^2 and 2×2 matrices, not functions from V . Zero credit for not using column vectors and coordinate maps.

$$\vec{v} = d_1\vec{v}_1 + d_2\vec{v}_2 = d_1(x + e^x) + d_2(x - e^x) = d_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + d_2 \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\vec{v} = 2x + 3e^x \Rightarrow \begin{matrix} c_1 = 2 \\ c_2 = 3 \end{matrix} \quad \text{Coordinate map user, but not explicitly.}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} d_1 \\ d_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \end{bmatrix} \Rightarrow \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 1 & -1 & 3 \end{array} \right] \sim \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & -2 & 1 \end{array} \right] \sim \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & -1 & -1/2 \end{array} \right]$$

$$\sim \begin{bmatrix} 1 & 0 & 5/2 \\ 0 & -1 & -1/2 \end{bmatrix} \sim \begin{cases} d_1 = 5/2 \\ d_2 = -1/2 \end{cases}$$

MISSING!

$T: c_1x + c_2e^x \rightarrow \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$
Apply T to eq. $\vec{v} = d_1\vec{v}_1 + d_2\vec{v}_2$

$$d_1 T(\vec{v}_1) + d_2 T(\vec{v}_2) = T(\vec{v})$$

$$\begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} d_1 \\ d_2 \end{pmatrix} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

Solve for $d_1 = 5/2, d_2 = -1/2$ as above

Definition: A subset S of a vector space V is a **subspace** of V provided

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- (2) If vectors \vec{x} and \vec{y} are in S , then $\vec{x} + \vec{y}$ is in S .
- (3) If vector \vec{x} is in S and c is any scalar, then $c\vec{x}$ is in S .

Problem 2. (100 points)

A (a) [60%] Let V be an *abstract* vector space. Let \vec{v}_1, \vec{v}_2 be two vectors in V . Define S to be the set of all linear combinations of $\vec{v}_1 + \vec{v}_2, \vec{v}_1 - \vec{v}_2$. Prove that S is a subspace of V , using only the definition of subspace.

Expected: A proof uses the symbols \vec{v}_1, \vec{v}_2 and the 8 rules of a vector space, plus theorems like $0\vec{v} = \vec{0}$. Symbols \vec{v}_1, \vec{v}_2 are not assumed to be column vectors.

(1):

Prove $0 \in S$.

$$S = \text{Span} \{ \vec{v}_1 + \vec{v}_2, \vec{v}_1 - \vec{v}_2 \} = c_1(\vec{v}_1 + \vec{v}_2) + c_2(\vec{v}_1 - \vec{v}_2)$$

$$\text{If } c_1 = c_2 = 0, \Rightarrow S = \vec{0} \quad \checkmark$$

(2) Prove $\vec{x} + \vec{y} \in S$.

$$\text{Let } \vec{x} \in S \quad \& \quad \vec{y} \in S \Rightarrow \vec{x} = c_1(\vec{v}_1 + \vec{v}_2) + c_2(\vec{v}_1 - \vec{v}_2)$$

$$\vec{y} = d_1(\vec{v}_1 + \vec{v}_2) + d_2(\vec{v}_1 - \vec{v}_2)$$

$$\vec{x} + \vec{y} = c_1(\vec{v}_1 + \vec{v}_2) + c_2(\vec{v}_1 - \vec{v}_2) + d_1(\vec{v}_1 + \vec{v}_2) + d_2(\vec{v}_1 - \vec{v}_2)$$

using (1) from rules of a vector space:

$$\vec{x} + \vec{y} = c_1(\vec{v}_1 + \vec{v}_2) + d_1(\vec{v}_1 + \vec{v}_2) + c_2(\vec{v}_1 - \vec{v}_2) + d_2(\vec{v}_1 - \vec{v}_2)$$

using (b) from rules of vector space:

$$\vec{x} + \vec{y} = (c_1 + d_1)(\vec{v}_1 + \vec{v}_2) + (c_2 + d_2)(\vec{v}_1 - \vec{v}_2) \Rightarrow \vec{x} + \vec{y} \in S. \quad \checkmark$$

3) Prove $a\vec{x} \in S$.

$$\text{Let } \vec{x} \in S. \Rightarrow \vec{x} = c_1(\vec{v}_1 + \vec{v}_2) + c_2(\vec{v}_1 - \vec{v}_2)$$

$$\text{Let } a \in \mathbb{R} \Rightarrow a\vec{x} = a[c_1(\vec{v}_1 + \vec{v}_2) + c_2(\vec{v}_1 - \vec{v}_2)]$$

using rule (5):

$$a\vec{x} = ac_1(\vec{v}_1 + \vec{v}_2) + ac_2(\vec{v}_1 - \vec{v}_2) \Rightarrow a\vec{x} \in S. \quad \checkmark$$

4

By definition of a subspace, S is a subspace of V .

Definition: A subset S of a vector space V is a **subspace** of V provided

- (1) The zero vector is in S
- (2) If vectors \vec{x} and \vec{y} are in S , then $\vec{x} + \vec{y}$ is in S .
- (3) If vector \vec{x} is in S and c is any scalar, then $c\vec{x}$ is in S .

(b) [40%] Let V be the vector space of all 2×2 matrices. Invent an example of a non-void subset S of V that satisfies (1) and (2) but fails the third item (3).

A

$$\text{Let } S = \begin{bmatrix} x & 0 \\ y & 0 \end{bmatrix} \text{ s.t. } x \geq 0 \text{ \& } y \geq 0.$$

(2) \Rightarrow if $a_1 \in S$ \& $a_2 \in S \Rightarrow a_1 + a_2 \in S$ since $x_1 + x_2 \geq 0$ \& $y_1 + y_2 \geq 0$

(1) Additionally, $0 \in S$ since x can equal 0 \& y can equal 0,
so $\vec{0} \in S$.

(3) However, if $c = -1$, $-\vec{x}$ is not in S , since $x \geq 0$ \& $y \geq 0$,
so it fails (3).

Problem 3. (100 points) Let A be a 4×3 matrix. Assume the determinant of $A^T A$ is zero. Prove that the nullspace of A contains a nonzero vector.

$|A^T A| = 0$ so $A^T A$ is not invertible. By the invertible Matrix theorem, an invertible matrix must have a non-zero determinant. So, $A^T A$ has dependent cols.

$A^T A \vec{x} = \vec{0}$ has nontrivial soln

$$x^T A^T A \vec{x} = x^T \vec{0} \Rightarrow (A\vec{x})^T A\vec{x} = \vec{0} \Rightarrow \|A\vec{x}\|^2 = 0 \Rightarrow \underbrace{A\vec{x} = \vec{0}}_{\text{has same relationship, has dependent cols b/c}}$$

Since $A\vec{x} = \vec{0}$ has sol where $\vec{x} \neq \vec{0}$, then $\left\{ \begin{array}{l} \text{has sol where} \\ \vec{x} \neq \vec{0} \end{array} \right.$ the Nullspace has a nonzero vector

Problem 4. (100 points)

(a) [40%] Define $\vec{y} = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$, $\vec{u} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$. Find the orthogonal projection vector \vec{v} (the shadow projection vector) of \vec{y} onto the direction of \vec{u} .

A

$$\text{Proj}_{\vec{u}} \vec{y} = \frac{\vec{u} \cdot \vec{y}}{\vec{u} \cdot \vec{u}} \vec{u} = \frac{0}{2} \vec{u} = \boxed{\vec{0}}$$

(b) [60%] Let $\vec{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$, $\vec{v}_2 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$, $\vec{x} = \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}$. Check that \vec{v}_1, \vec{v}_2 are orthogonal and then compute \vec{v} = the vector projection of \vec{x} onto the subspace $S = \text{span}\{\vec{v}_1, \vec{v}_2\}$.

Reminder: \vec{v} is the sum of two shadow projections.

$$\vec{v}_1 \cdot \vec{v}_2 = 1 + (-1) + 0 = \boxed{0} \quad \checkmark \text{ orthogonal}$$

$$\text{Proj}_{\vec{v}_1} \vec{x} = \frac{\vec{v}_1 \cdot \vec{x}}{\vec{v}_1 \cdot \vec{v}_1} \vec{v}_1 = \frac{1+1+0}{1+1+0} \vec{v}_1 = 1 \vec{v}_1 = \vec{v}_1$$

$$\text{Proj}_{\vec{v}_2} \vec{x} = \frac{\vec{v}_2 \cdot \vec{x}}{\vec{v}_2 \cdot \vec{v}_2} \vec{v}_2 = \frac{1+(-1)+2}{1+1+1} \vec{v}_2 = \frac{2}{3} \vec{v}_2$$

$$\vec{v} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 2/3 \\ -2/3 \\ 2/3 \end{pmatrix} = \boxed{\begin{pmatrix} 5/3 \\ 1/3 \\ 2/3 \end{pmatrix}}$$

Problem 5. (100 points) Let A be an $m \times n$ matrix and \vec{b} an $m \times 1$ vector. Let W be the column space of A . Linear equations $A^T A \vec{z} = A^T \vec{b}$ are the **normal equations** for the problem $A \vec{x} = \vec{b}$.

(a) [30%] Let $A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \\ 1 & 0 \end{pmatrix}$, $\vec{b} = \begin{pmatrix} 1 \\ -1 \\ -1 \end{pmatrix}$.

Display toolkit steps that verify $A \vec{x} = \vec{b}$ has no solution.

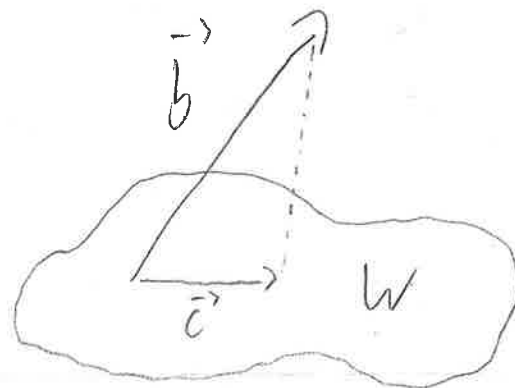
$A \vec{x} = \vec{b} \rightarrow$

$$A \left[\begin{array}{cc|c} 1 & 1 & 1 \\ 1 & 1 & -1 \\ 1 & 0 & -1 \end{array} \right] \xrightarrow{\text{comb}(1, 2, -1)} \left[\begin{array}{cc|c} 1 & 1 & 1 \\ 0 & 0 & -2 \\ 1 & 0 & -1 \end{array} \right]$$

$0x_1 + 0x_2 = -2$ is a signal equation
 $\Rightarrow A \vec{x} = \vec{b}$ has no solution

(b) [30%] Let $\vec{c} = A \vec{z}$ where \vec{z} is the unique theoretical solution of the normal equations. Explain with a figure: \vec{c} is the nearest point to \vec{b} in the column space W .

A



(c) [40%] Let $A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \\ 1 & 0 \end{pmatrix}$, $\vec{b} = \begin{pmatrix} 1 \\ -1 \\ -1 \end{pmatrix}$. Find vector \vec{z} in the normal equations.

Use $A^T A \vec{z} = A^T \vec{b}$ to create normal eq and solve for \vec{z}

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} \vec{z} = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}$$

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

$$3x_1 + 2x_2 = -1$$

$$2x_1 + 2x_2 = 0$$

Solve:

$$\left[\begin{array}{cc|c} 3 & 2 & -1 \\ 2 & 2 & 0 \end{array} \right] \approx$$

$$\left[\begin{array}{cc|c} 1 & 0 & -1 \\ 2 & 2 & 0 \end{array} \right] \approx$$

comb(2, 1, -1)

mult(2, 1/2)

$$\left[\begin{array}{cc|c} 1 & 0 & -1 \\ 1 & 1 & 0 \end{array} \right]$$

comb(1, 2, -1)

$$\left[\begin{array}{cc|c} 1 & 0 & -1 \\ 0 & 1 & 1 \end{array} \right] \Rightarrow$$

$$x_1 = -1$$

$$x_2 = 1$$

$$\vec{z} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

Problem 6. (100 points) The **Fundamental Theorem of Linear Algebra** contains this statement: The row space and the null space of a matrix are orthogonal. This means that $\vec{R} \cdot \vec{N} = 0$ for each vector \vec{R} in the row space and each vector \vec{N} in the null space.

The **four fundamental subspaces** in the Fundamental Theorem of Linear algebra are: (1) Nullspace of A , (2) Column Space of A , (3) Row space of A , 4) Nullspace of A^T .

(a) [30%] Define precisely the four fundamental subspaces. For example, the Nullspace of A is the set of all solutions \vec{x} to the matrix equation $A\vec{x} = \vec{0}$.

- A
- (1) The Nullspace of A is the set of all solutions to the homogeneous eq. $A\vec{x} = \vec{0}$.
 - (2) The Column Space of A is the set of all l.c. of the columns of A .
 - (3) The Row space of A is the set of all l.c. of the rows of A (equal to the col. space of A^T)
 - (4) The Nullspace of A^T is the set of all nonzero rows of A

(b) [30%] Assume A is 20×12 and has rank 10. Equivalently, matrix A has 10 pivots. Report the dimensions of the four fundamental subspaces.

A if $m=20$ $n=12$ $r=10$

$$\dim \text{Nullspace}(A) = n - r = 12 - 10 = \boxed{2}$$

$$\dim \text{Col}(A) = r = \boxed{10}$$

$$\dim \text{Row}(A) = r = \boxed{10}$$

$$\dim \text{Nullspace}(A^T) = \boxed{10}$$

if A has 10 pivot col
 A^T has 10 pivot rows
 A has 10
 non zero rows

(c) [40%] Let A be an $m \times n$ matrix. Let \vec{C} be a linear combination of the columns of A and let \vec{Y} belong to the nullspace of A^T . Prove that $\vec{C} \cdot \vec{Y} = 0$, that is, \vec{C} and \vec{Y} are orthogonal.

The Fundamental Theorem of Algebra states that

$$A \quad \text{Row}(A) \perp \text{Nullspace}(A)$$

Similarly, $\text{Row}(A^T) \perp \text{Nullspace}(A^T)$

\vec{C} = part of $\text{Col}(A)$ By definition

\vec{Y} = part of $\text{Null}(A^T)$ of A^T , $\text{Col}(A) = \text{Row}(A^T)$

Therefore, \vec{C} = part of $\text{Row}(A^T)$

and by Fund. Theorem of L.A.,

$$\vec{C} \cdot \vec{Y} = \vec{0} \text{ b/c } \text{Row}(A^T) \perp \text{Null}(A^T)$$

and \vec{C} and \vec{Y} are orthogonal.

(c) [40%] Let A be an $m \times n$ matrix. Let \vec{C} be a linear combination of the columns of A and let \vec{Y} belong to the nullspace of A^T . Prove that $\vec{C} \cdot \vec{Y} = 0$, that is, \vec{C} and \vec{Y} are orthogonal.

A. $\vec{C} \cdot \vec{Y} = A\vec{x} \cdot \vec{Y}$ (\vec{x} being the solution to $A\vec{x} = \vec{C}$, known to exist by the definition of linear combination)

$$A\vec{x} \cdot \vec{Y} = (A\vec{x})^T \vec{Y} = \vec{x}^T A^T \vec{Y}$$

$A^T \vec{Y} = \vec{0}$, by the definition of nullspace

$$\vec{x}^T A^T \vec{Y} = \vec{x}^T \vec{0} = 0$$

Thus, \vec{C} and \vec{Y} are orthogonal

Excellent