

## 18.06 Problem Set 3 - Solutions

Due Wednesday, Feb. 28, 2007 at 4:00 p.m. in 2-106

Each problem is worth 10 points. The date next to the problem number indicates the lecture in which the material is covered.

### Problem 1 Tuesday 2/20

For each of the following questions, please explain your answer.

(a) Let  $F = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} : x \geq y \geq z \geq 0 \right\}$ . Is  $F$  a subspace of  $\mathbb{R}^3$ ?

(b) The set of all real functions forms a vector space. Is the set of all functions of the form  $f(x) = ax^2$  (where  $a$  can take any real value) a subspace? How about the set of all functions of the form  $f(x) = x^2 + bx + c$  (where  $b$  and  $c$  can take any real value)?

(c) Let  $A$  be a fixed  $3 \times 2$  matrix. Let  $F$  be the set of all  $3 \times 3$  matrices  $B$  such that  $BA = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$ .

Is  $F$  a subspace of the space of all  $3 \times 3$  matrices?

### Solution 1

(a) No, since if we multiply a vector from  $F$  by a negative scalar, the result will not anymore be in  $F$ .

(b) For  $ax^2$  the answer is yes, since for any two functions  $f, g$  of the given form,  $f(x) = ax^2$  and  $g(x) = bx^2$  the sum  $(f + g)(x) = (a + b)x^2$  and the result of multiplying  $f$  by a scalar  $c$   $cf(x) = (ca)x^2$  are still of the form scalar times  $x^2$ .

For  $x^2 + bx + c$  the answer is no, since for two functions  $f, g$  of the given form,  $f(x) = x^2 + b_1x + c_1$  and  $g(x) = x^2 + b_2x + c_2$  the sum  $(f + g)(x) = 2x^2 + (b_1 + b_2)x + (c_1 + c_2)$  and here  $x^2$  has coefficient 2 as opposed to 1.

(c) Yes, it is a subspace since if  $B_1, B_2 \in F$ , then we have  $\begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} = B_1A + B_2A = (B_1 + B_2)A$  and

for any scalar  $c$  if  $BA = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$  then so is  $cBA = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$ .

### Problem 2 Tuesday 2/20

Do problem 22 of section 3.1 in your book.

### Solution 2

There are three systems in the problem. We can obviously solve the first system for any  $(b_1, b_2, b_3)$ . The second system can be solved provided  $b_3 = 0$  since the last equation read  $0x_1 + 0x_2 + 0x_3 = b_3$ . Finally, in the third system we must have  $b_2 = b_3$  since the second and third equations read  $x_3 = b_2$  and  $x_3 = b_3$ .

### Problem 3 Wednesday 2/21

Do problems 5, 6 and 7 of section 3.2 in your book.

### Solution 3

Problem 5. (a)  $A = \begin{bmatrix} -1 & 3 & 5 \\ -2 & 6 & 10 \end{bmatrix}$ . The corresponding  $U = \begin{bmatrix} -1 & 3 & 5 \\ 0 & 0 & 0 \end{bmatrix}$ .

(b)  $B = \begin{bmatrix} -1 & 3 & 5 \\ -2 & 6 & 7 \end{bmatrix}$ . The corresponding  $U = \begin{bmatrix} -1 & 3 & 5 \\ 0 & 0 & -3 \end{bmatrix}$  and  $L = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix}$ .

Problem 6. The free variables corresponding to  $A$  are  $x_2$  and  $x_3$ . Therefore, we have two special solutions:  $x_2 = 0, x_3 = 1, x_1 = 5$  and  $x_2 = 1, x_3 = 0, x_1 = 3$ .

There is only one free variable corresponding to  $B$ , namely  $x_2$ . Therefore, we have one special solution:  $x_2 = 1, x_3 = 0, x_1 = 3$ .

For an  $m$  by  $n$  matrix the number of pivot variables plus the number of free variables is  $n$ , the number of columns.

Problem 7.

$$N(A) = \left\{ c_1 \begin{bmatrix} 5 \\ 0 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 3 \\ 1 \\ 0 \end{bmatrix} : c_1, c_2 \text{ any scalars} \right\} = \left\{ \begin{bmatrix} 5c_1 + 3c_2 \\ c_2 \\ c_1 \end{bmatrix} : c_1, c_2 \text{ any scalars} \right\}$$

The equation describing  $N(A)$  is  $x = 3y + 5z$ .

$$N(B) = \left\{ c_1 \begin{bmatrix} 3 \\ 1 \\ 0 \end{bmatrix} : c_1 \text{ any scalar} \right\} = \left\{ \begin{bmatrix} 3c_1 \\ c_1 \\ 0 \end{bmatrix} : c_1 \text{ any scalar} \right\}$$

The equation describing  $N(B)$  is  $x = 3y$ .

#### Problem 4 Wednesday 2/21

Do problem 25 of section 3.2 in your book.

#### Solution 4

A possible answer is:  $\begin{bmatrix} 0 & 0 & -1 & 1 \\ 0 & -1 & 0 & 1 \\ -1 & 0 & 0 & 1 \end{bmatrix}$ . Since it has 3 pivots we know there is only one free variable, so the nullspace is exactly all the multiples of  $(1, 1, 1, 1)$  and nothing more.

#### Problem 5 Friday 2/23

Do problem 7 of section 3.4 in your book.

#### Solution 5

We have  $A = \begin{bmatrix} 1 & 3 & 1 \\ 3 & 8 & 2 \\ 2 & 4 & 0 \end{bmatrix}$  and then if we augment it by the vector  $(b_1, b_2, b_3)$  and do elimination we get the matrix  $\begin{bmatrix} 1 & 3 & 1 & b_1 \\ 0 & -1 & -1 & b_2 - 3b_1 \\ 0 & 0 & 0 & b_3 - 2b_2 + 4b_1 \end{bmatrix}$ . Since the system is then solvable exactly when  $b_3 - 2b_2 + 4b_1 = 0$  this implies that  $(b_1, b_2, b_3)$  is in the column space exactly when  $b_3 - 2b_2 + 4b_1 = 0$ . From this equation we also read of that  $r_3 - 2r_2 + 4r_1 = 0$ , where  $r_i$  denotes the  $i$ -th row.

#### Problem 6 Friday 2/23

Do problem 21 of section 3.4 in your book.

#### Solution 6

(a) In the system  $x + y + z = 4$  the free variables are  $y$  and  $z$ , therefore the particular solution is  $x_p = (4, 0, 0)$  and the two special solutions are  $(-1, 1, 0)$  and  $(-1, 0, 1)$ . Thus the complete solution is of the form  $\begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix} + c_1 \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$ .

(b) By Gaussian elimination the system reduces to  $x + y + z = 4$  and  $-2y = 0$  so the free variable is  $z$ . The particular solution is then  $x_p = (4, 0, 0)$  and the special solution is  $x_n = (-1, 0, 1)$  and the complete solution is  $\begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix} + c \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$ .

**Problem 7 Friday 2/23**

Let  $A = \begin{bmatrix} 1 & 2 & -2 & 1 & 0 \\ 2 & 4 & -3 & 3 & 0 \\ -3 & -6 & 5 & 4 & 2 \\ 5 & 10 & -9 & 6 & 0 \end{bmatrix}$ .

- (a) Transform  $A$  to (ordinary) echelon form.
- (b) What are the pivots? What are the free variables?
- (c) Now transform  $A$  to row reduced echelon form.
- (d) Give the special solutions. What is the nullspace  $N(A)$ ?
- (e) What is the rank of  $A$ ?

(f) Give the complete solution to  $Ax = b$ , where  $b = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix}$ .

**Solution 7**

(a) The echelon form is  $\begin{bmatrix} 1 & 2 & -2 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 8 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$

(b) The pivots are the (1, 1), (2, 3) and (3, 4) entries, and so the pivot variables are  $x_1, x_3$  and  $x_4$  leaving  $x_2, x_5$  as the free variables.

(c) We get  $\begin{bmatrix} 1 & 2 & 0, 0, -0.75 \\ 0 & 0 & 1, 0, -0.25 \\ 0 & 0 & 0, 1, 0.25 \\ 0 & 0 & 0, 0, 0 \end{bmatrix}$ .

(d) The special solutions are  $\begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$  and  $\begin{bmatrix} 0.75 \\ 0 \\ 0.25 \\ -0.25 \\ 1 \end{bmatrix}$ . Thus, the vectors in  $N(A)$  are of the form  $c_1 \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} +$

$c_2 \begin{bmatrix} 0.75 \\ 0 \\ 0.25 \\ -0.25 \\ 1 \end{bmatrix}$  for arbitrary scalars  $c_1$  and  $c_2$ .

(e) It is the number of pivots, 3.

(f) We already have the special solutions, and so we only need to find a particular solution, which we are already given, namely  $\begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix}$ . It is important to note that any particular solution works.

We could also get a particular solution by setting the free variables  $x_2$  and  $x_5$  to 0. In this case we can find the particular solution by inspection, since we know that  $A \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} = b$  and  $A \begin{bmatrix} 0.75 \\ 0 \\ 0.25 \\ -0.25 \\ 1 \end{bmatrix} = 0$ ,

thus  $A \left( \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} - \begin{bmatrix} 0.75 \\ 0 \\ 0.25 \\ -0.25 \\ 1 \end{bmatrix} \right) = b$  so a particular solution to the system is  $\begin{bmatrix} 0.25 \\ 0 \\ 0.75 \\ 0.25 \\ 0 \end{bmatrix}$ . Therefore the complete

solution is of the form 
$$\begin{bmatrix} 0.25 \\ 0 \\ 0.75 \\ 0.25 \\ 0 \end{bmatrix} + c_1 \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 0.75 \\ 0 \\ 0.25 \\ -0.25 \\ 1 \end{bmatrix}.$$

**Problem 8** Monday 2/26

Suppose the  $m \times n$  matrix  $R$  is in row reduced echelon form  $\begin{bmatrix} I & F \\ \mathbf{0} & \mathbf{0} \end{bmatrix}$ , with  $r$  nonzero rows and first  $r$  columns as pivot columns.

- (a) Describe the column space and the nullspace of  $R$ .
- (b) Do the same for the  $m \times 2n$  matrix  $B = [R \ R]$ .
- (c) Do the same for the  $2m \times n$  matrix  $C = \begin{bmatrix} R \\ R \end{bmatrix}$ .
- (d) Do the same for the  $2m \times 2n$  matrix  $D = \begin{bmatrix} R & R \\ R & R \end{bmatrix}$ .

**Solution 8**

(a) The column space of  $R$  consists of all  $m$ -dimensional vectors such that the last  $m - r$  coordinates are 0.

To get the nullspace, notice that there are exactly  $r$  pivot variables corresponding to the first  $r$  columns, and there are  $n - r$  free variables. We must find  $n - r$  special solutions by setting all but one of the free variables to 0 and one to 1. Then our nullspace is going to be the span of these special solutions.

(b) Clearly,  $C(B) = C(R)$ .

The only difference from  $A$  for the nullspace of  $B$  is that now we have  $r$  pivot variables corresponding to the first  $r$  columns, and there are  $2n - r$  free variables.

(c) The column space of  $C$  consists of all  $2m$ -dimensional vectors such that  $r + 1, r + 2, \dots, m$ th and the last  $m - r$  coordinates are 0.

The nullspace of  $C$  is the same as the nullspace of  $R$  since we only have the equations repeated here, which does not affect the solutions to the system.

(d) The column space of  $D$  consists of all  $2m$ -dimensional vectors such that the  $r + 1, r + 2, \dots, m$ th and the last  $m - r$  coordinates are 0.

The nullspace of  $C$  is the same as the nullspace of  $A$  since we only have the equations repeated here, which does not affect the solutions to the system.

**Problem 9** Monday 2/26

Do problem 17 of section 3.3 in your book.

**Solution 9**

(a) Call the  $i^{\text{th}}$  column of  $B$ ,  $B_i$ . Then the problem states that  $B_j = c_1 B_1 + \dots + c_{j-1} B_{j-1}$ . Let the columns of  $AB$  be denoted by  $(AB)_i$ . It is clear that  $(AB)_j = A \cdot B_j = A \cdot (c_1 B_1 + \dots + c_{j-1} B_{j-1}) = c_1 A \cdot B_1 + \dots + c_{j-1} A \cdot B_{j-1} = c_1 (AB)_1 + \dots + c_{j-1} (AB)_{j-1}$  which proves the claim.

(b) Take  $A_1$  to be the identity matrix and  $A_2$  to be the all zeros matrix.

**Problem 10** Monday 2/26

Suppose the  $m \times n$  matrix  $A$  ( $m < n$ ) has a *right inverse*  $B$ , that is, a matrix  $B$  such that  $AB = I$ , the identity.

- (a) What must the dimensions (the height and width) of  $B$  and of  $I$  be?
- (b) Try calculating  $B$  in MATLAB: let  $A = \begin{bmatrix} 4 & -3 & 1 \\ -2 & 0 & 2 \end{bmatrix}$  and use `A\I`. (This is the code in MATLAB for finding a matrix  $B$  such that  $AB = I$ . The  $k \times k$  identity matrix is `eye(k)` in MATLAB.)
- (c) Now try calculating  $B$  another way, with `rref([A I])`. (This is the reduced row echelon form, the result of Gauss-Jordan elimination.) What do you get? Use your result to state another, different,  $B$  with  $AB = I$ . Why is  $B$  not unique?
- (d) Why can't there be a left inverse  $CA = I$ ?

**Solution 10**

- (a)  $B$  is  $n$ -by- $m$ , and  $I$  is  $m$ -by- $m$ .
- (b) I get  $\begin{bmatrix} 0.2 & -0.1 \\ 0 & 0 \\ 0.2 & 0.4 \end{bmatrix}$  for  $B$ .
- (c) I get  $\begin{bmatrix} 1 & 0 & -1 & 0 & -0.5 \\ 0 & 1 & -1.6667 & -0.3333 & -0.6667 \end{bmatrix}$  for `rref([A I])`. The last two columns suggest to me that  $B = \begin{bmatrix} 0 & -0.5 \\ -0.3333 & -0.6667 \\ 0 & 0 \end{bmatrix}$ , and indeed  $AB = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ .

So  $B$  is not unique. Let  $b_1$  and  $b_2$  be the columns of  $B$ . Then looking for  $B$  is the same as solving  $Ab_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$  and  $Ab_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ . Since  $m < n$  we know then that  $r < n$  so there are free variables. This means that if there is a solution, this is not unique (because  $N(A)$  is not just 0).

(d)  $A$  has rank  $m$  (or less),  $C$  has rank  $m$  (or less), so  $CA$  has rank at most  $m$  also. So it can't equal  $I$ , which has full rank  $n$ .

Moral: only square matrices can have both left and right inverses. (And if both inverses exist, they're the same!)