# 18.06 Problem Set 3 Solution <br> Due Wednesday, 25 February 2009 at 4 pm in 2-106. 

Total: 160 points.

Problem 1: Consider the matrix

$$
A=\left(\begin{array}{ccccc}
1 & 2 & 1 & 4 & 1 \\
2 & 6 & 3 & 11 & 1 \\
1 & 4 & 2 & 7 & 0
\end{array}\right)
$$

(a) Reduce $A$ to echelon form $U$, find a special solution for each free variable, and hence describe all solutions to $A x=0$.
(b) By further row operations on $U$, find the reduced echelon form $R$.
(c) True or false: $N(R)=N(U)$ ?
(d) True or false: $C(A)=C(U)$ ?

Solution ( 25 points $=10+5+5+5$ )
(a) Use Gaussian elimination.

$$
A=\left(\begin{array}{ccccc}
1 & 2 & 1 & 4 & 1 \\
2 & 6 & 3 & 11 & 1 \\
1 & 4 & 2 & 7 & 0
\end{array}\right) \leadsto\left(\begin{array}{ccccc}
1 & 2 & 1 & 4 & 1 \\
0 & 2 & 1 & 3 & -1 \\
0 & 2 & 1 & 3 & -1
\end{array}\right) \leadsto\left(\begin{array}{ccccc}
1 & 2 & 1 & 4 & 1 \\
0 & 2 & 1 & 3 & -1 \\
0 & 0 & 0 & 0 & 0
\end{array}\right)=U
$$

Free variables are $x_{3}, x_{4}, x_{5}$. When $x_{3}=1, x_{4}=0, x_{5}=0$ we get a special solution

$$
\left(\begin{array}{c}
0 \\
-1 / 2 \\
1 \\
0 \\
0
\end{array}\right)
$$

When $x_{3}=0, x_{4}=1, x_{5}=0$ we get a special solution

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

When $x_{3}=0, x_{4}=0, x_{5}=1$ we get a special solution

$$
\left(\begin{array}{c}
-2 \\
1 / 2 \\
0 \\
0 \\
1
\end{array}\right) .
$$

Hence the solution to $A x=0$ is

$$
x=x_{3}\left(\begin{array}{c}
0 \\
-1 / 2 \\
1 \\
0 \\
0
\end{array}\right)+x_{4}\left(\begin{array}{c}
-1 \\
-3 / 2 \\
0 \\
1 \\
0
\end{array}\right)+x_{5}\left(\begin{array}{c}
-2 \\
1 / 2 \\
0 \\
0 \\
1
\end{array}\right) \quad \text { for } x_{3}, x_{4}, x_{5} \in \mathbb{R}
$$

(b) Continue using row operations, we have

$$
U=\left(\begin{array}{ccccc}
1 & 2 & 1 & 4 & 1 \\
0 & 2 & 1 & 3 & -1 \\
0 & 0 & 0 & 0 & 0
\end{array}\right) \leadsto\left(\begin{array}{ccccc}
1 & 0 & 0 & 1 & 2 \\
0 & 2 & 1 & 3 & -1 \\
0 & 0 & 0 & 0 & 0
\end{array}\right) \leadsto\left(\begin{array}{ccccc}
1 & 0 & 0 & 1 & 2 \\
0 & 1 & 1 / 2 & 3 / 2 & -1 / 2 \\
0 & 0 & 0 & 0 & 0
\end{array}\right)
$$

(c) Since $U$ is obtained from $R$ by row operations, they have the same null-space.
(d) No. For example, $\left(\begin{array}{l}1 \\ 2 \\ 1\end{array}\right)$ lies in $C(A)$, but any elements in $C(U)$ has its third coordinates zero.

REMARK: In general, null-space $N(A)$ is invariant under invertible row operations. In contrast, column vector space $C(A)$ is invariant under invertible column operations. (Non-invertible operations in general may not preserve the spaces.)

Problem 2: If you do column elimination steps (instead of row eliminations) on a matrix $A$ to get some other matrix $U$ (like in problem 6 of pset 1), does $N(A)=$ $N(U)$ ? Come up with a counter-example if false, or give an explanation why this should always hold if true.

Solution (10 points)

No. We can give a counter-example as follows.

$$
A=\left(\begin{array}{ll}
1 & 1 \\
2 & 2
\end{array}\right), \quad U=\left(\begin{array}{ll}
1 & 0 \\
2 & 0
\end{array}\right)
$$

Then, the null-space $N(A)$ of $A$ is spanned by $\binom{1}{-1}$; in contrast, the null-space $N(U)$ of $U$ is spanned by $\binom{0}{1}$. They are very different.

For invariance under row or column operations, please see the remark in previous problem.

Problem 3: Suppose that column 3 of a $4 \times 6$ matrix is all zero. Then $x_{3}$ must be a $\qquad$ variable. Give one special solution for this matrix.

## Solution (5 points)

The variable $x_{3}$ is a free variable. A special solution for this variable can be taken to be

$$
\left(\begin{array}{l}
0 \\
0 \\
1 \\
0 \\
0 \\
0
\end{array}\right) .
$$

Problem 4: Fill in the missing numbers to make the matrix $A$ rank 1, rank 2, and rank 3. (i.e. your solution should be three matrices).

$$
A=\left(\begin{array}{ccc} 
& -3 & \\
1 & 3 & -1 \\
& 9 & -3
\end{array}\right)
$$

Solution (15 points $=5+5+5$ )
If we want $A$ to have rank 1 , we need to make the first and the third rows to be multiples of the second. This forces $A$ to be

$$
A_{1}=\left(\begin{array}{ccc}
-1 & -3 & 1 \\
1 & 3 & -1 \\
3 & 9 & -3
\end{array}\right)
$$

If we want $A$ to have rank 2 , we can, for example, make the first rows to be a multiple of the second, but not the third. For example, we may take

$$
A_{2}=\left(\begin{array}{ccc}
-1 & -3 & 1 \\
1 & 3 & -1 \\
2 & 9 & -3
\end{array}\right)
$$

In other words, we change the lower-left entry of $A_{1}$ from 3 to 2 .
For a randomly chosen $A$, it is very likely to be of rank 3 (full rank). We randomly use some 0's or 1's as the missing numbers, for example,

$$
A_{3}=\left(\begin{array}{ccc}
0 & -3 & 0 \\
1 & 3 & -1 \\
1 & 9 & -3
\end{array}\right)
$$

Use Gaussian elimination, we have

$$
\left(\begin{array}{ccc}
0 & -3 & 0 \\
1 & 3 & -1 \\
1 & 9 & -3
\end{array}\right) \leadsto\left(\begin{array}{ccc}
1 & 3 & -1 \\
0 & -3 & 0 \\
1 & 9 & -3
\end{array}\right) \leadsto\left(\begin{array}{ccc}
1 & 3 & -1 \\
0 & -3 & 0 \\
0 & 6 & -2
\end{array}\right) \leadsto\left(\begin{array}{ccc}
1 & 3 & -1 \\
0 & -3 & 0 \\
0 & 0 & -2
\end{array}\right)
$$

Hence, it has rank 3.

Problem 5: Suppose $A$ and $B$ have the same reduced echelon form $R$. Therefore $A$ equals a/an $\qquad$ matrix multiplying $B$ on the $\qquad$ (left or right).

## Solution (5 points)

The matrix $A$ equals to an invertible matrix multiplying $B$ on the left. This is because the process of reducing to echelon form can be thought as multiplying row operation matrices on the left. So if two matrices $A, B$ have the same echelon form, they can be written as $A=M R$ and $B=N R$, with $M, N$ invertible. Hence $R=N^{-1} B$ and $A=M N^{-1} B$.

Problem 6: Write the complete solution (i.e. a particular solution plus all nullspace vectors) to the system:

$$
\left(\begin{array}{llll}
1 & 3 & 1 & 2 \\
2 & 6 & 4 & 8 \\
0 & 0 & 2 & 4
\end{array}\right) x=\left(\begin{array}{l}
1 \\
3 \\
1
\end{array}\right) .
$$

## Solution (10 points)

First step is to find the echelon form using Gaussian elimination
$\left(\begin{array}{lllll}1 & 3 & 1 & 2 & 1 \\ 2 & 6 & 4 & 8 & 3 \\ 0 & 0 & 2 & 4 & 1\end{array}\right) \leadsto\left(\begin{array}{lllll}1 & 3 & 1 & 2 & 1 \\ 0 & 0 & 2 & 4 & 1 \\ 0 & 0 & 2 & 4 & 1\end{array}\right) \leadsto\left(\begin{array}{lllll}1 & 3 & 1 & 2 & 1 \\ 0 & 0 & 2 & 4 & 1 \\ 0 & 0 & 0 & 0 & 0\end{array}\right) \leadsto\left(\begin{array}{llllc}1 & 3 & 0 & 0 & 1 / 2 \\ 0 & 0 & 1 & 2 & 1 / 2 \\ 0 & 0 & 0 & 0 & 0\end{array}\right)$
Free variables are $x_{2}$ and $x_{4}$. A particular solution for this system is $\left(\begin{array}{c}1 / 2 \\ 0 \\ 1 / 2 \\ 0\end{array}\right)$. The null-space is spanned by $\left(\begin{array}{c}-3 \\ 1 \\ 0 \\ 0\end{array}\right)$ and $\left(\begin{array}{c}0 \\ 0 \\ -2 \\ 1\end{array}\right)$. So the solution to the system is

$$
x=\left(\begin{array}{c}
1 / 2 \\
0 \\
1 / 2 \\
0
\end{array}\right)+x_{2} \cdot\left(\begin{array}{c}
-3 \\
1 \\
0 \\
0
\end{array}\right)+x_{4} \cdot\left(\begin{array}{c}
0 \\
0 \\
-2 \\
1
\end{array}\right), \text { for } x_{2}, x_{4} \in \mathbb{R}
$$

Problem 7: Explain why these statements are all false by giving a counter-example for each:
(a) A system $A x=b$ has at most one particular solution.
(b) A system $A x=b$ has at least one particular solution.
(c) If there is only one special solution $x_{n}$ in the nullspace and there exists some particular solution $x_{p}$, then the complete solution to $A x=b$ is any linear combination of $x_{p}$ and $x_{n}$.
(d) If $A$ is invertible then there is no solution $x_{n}$ the nullspace.
(e) The solution $x_{p}$ with all free variables set to zero is the "shortest" solution (minimizing $\|x\|$ ).

Solution ( 25 points $=5+5+5+5+5$ )
(a) This is wrong because if we add any solution $x_{n}$ in the null-space with any particular solution $x_{p}$, we will get a particular solution $x_{p}+x_{n}$ to the system. For example,

$$
A=\left(\begin{array}{ll}
1 & 1 \\
2 & 2
\end{array}\right), b=\binom{3}{6}
$$

We may take $x_{p}$ to be $\binom{1}{2}$, or $\binom{2}{1}$, or more generally, $\binom{3}{0}+x_{2}\binom{-1}{1}$ for any $x_{2} \in \mathbb{R}$.
(b) There could be no solution to the system at all. For example,

$$
A=\left(\begin{array}{ll}
1 & 1 \\
0 & 0
\end{array}\right), b=\binom{0}{1} .
$$

(c) This is false because "any linear combination" would include $x_{p}$ multiplied by any constant, but only the nullspace vector $x_{n}$ can be multiplied by any constant. For example, consider the matrix $A$ from part (b) with a right-hand side $b=\binom{1}{0}$. In this case, a particular solution is $x_{p}=\binom{1}{0}$ and the nullspace is spanned by the special solution $x_{n}=\binom{-1}{1}$. The general solution is $x=\binom{1}{0}+c\binom{-1}{1}$, where $c$ is any constant. If we took all linear combinations of $x_{p}$ and $x_{n}$, however, that would be $d\binom{1}{0}+c\binom{-1}{1}$ for any constants $c$ and $d$, which is obviously not always a solution (for example, consider $c=d=0$ ).
(d) There is always one solution $x_{n}=0$ in the null-space.
(e) When the free variables are set to be zero has nothing to do with the length of $\|x\|$. For example,

$$
A=\left(\begin{array}{ll}
1 & 1 \\
2 & 2
\end{array}\right), b=\binom{3}{6}
$$

We have

$$
x=\binom{3}{0}+x_{2}\binom{-1}{1}
$$

When setting $x_{2}$ to zero, we have $x_{p}=\binom{3}{0}$ with $\left\|x_{p}\right\|=3$; when setting $x_{2}=1$, we have $x_{p}^{\prime}=\binom{2}{1}$ with $\left\|x_{p}^{\prime}\right\|=\sqrt{5}<3$.

Problem 8: If $A$ is a $3 \times 7$ matrix, its largest possible rank is $\qquad$ In this case, there is a pivot in every $\qquad$ of $U$ and $R$, the solution to $A x=b$
$\qquad$ (always exists or is unique), and the column space of $A$ is $\qquad$ Construct an example of such a matrix $A$.

## Solution (10 points)

3 ; row; always exists; $\mathbb{R}^{3}$.
Since the rank of $A$ is smaller than the number of rows and the number of columns, $\operatorname{rank} A \leq 3$. In this case, when we reduce it using Gaussian elimination, we will have 3 pivots and hence there is one on each row. The solution to $A x=b$ would always exist and the column space is exactly $\mathbb{R}^{3}$. For example,

$$
A=\left(\begin{array}{ccccccc}
1 & 0 & 0 & 1 & 2 & 3 & 4 \\
0 & 1 & 0 & 5 & 6 & 7 & 8 \\
0 & 0 & 1 & 9 & 10 & 11 & 12
\end{array}\right)
$$

REMARK: This is the full row rank case discussed in class.

Problem 9: If $A$ is a $6 \times 3$ matrix, its largest possible rank is $\qquad$ In this case, there is a pivot in every $\qquad$ of $U$ and $R$, the solution to $A x=b$
$\qquad$ (always exists or is unique), and the nullspace of $A$ is $\qquad$ . Construct an example of such a matrix $A$.

Solution (10 points)
3 ; column; is unique (if exists); $\{0\}$.
Since the rank of $A$ is smaller than the number of rows and the number of columns, $\operatorname{rank} A \leq 3$. In this case, when we reduce it using column Gaussian elimination, we will have 3 pivots and hence there is one on each column. The solution to $A x=b$ would be unique if it exists and the null space is $\{0\}$. For example,

$$
A=\left(\begin{array}{lll}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1 \\
1 & 2 & 3 \\
4 & 5 & 6 \\
7 & 8 & 9
\end{array}\right)
$$

REMARK: This is the full column rank case discussed in class.

Problem 10: Find the rank of $A, A^{\mathrm{T}} A$, and $A A^{\mathrm{T}}$, for $A=\left(\begin{array}{cc}1 & 1 \\ 0 & 2 \\ -1 & 2\end{array}\right)$.
Solution (15 points $=5+5+5$ )
Use Gaussian elimination to determine the rank.

$$
\begin{gathered}
A=\left(\begin{array}{cc}
1 & 1 \\
0 & 2 \\
-1 & 2
\end{array}\right)
\end{gathered} \leadsto\left(\begin{array}{ll}
1 & 1 \\
0 & 2 \\
0 & 3
\end{array}\right) \leadsto\left(\begin{array}{ll}
1 & 1 \\
0 & 2 \\
0 & 0
\end{array}\right) \Rightarrow \operatorname{rank} A=2 . ~\left(\begin{array}{cc}
1 & 1 \\
0 & 2 \\
-1 & 2
\end{array}\right)=\left(\begin{array}{cc}
2 & -1 \\
-1 & 9
\end{array}\right) \leadsto\left(\begin{array}{cc}
2 & -1 \\
0 & 17 / 2
\end{array}\right) \Rightarrow \operatorname{rank}\left(A^{\mathrm{T}} A\right)=2 . .
$$

REMARK: It can be shown that $\operatorname{rank} A=\operatorname{rank}\left(A^{\mathrm{T}} A\right)=\operatorname{rank}\left(A A^{\mathrm{T}}\right)$ for any (not necessarily square) matrix $A$. But it is more subtle than the analyses we have done so far. We will return to this topic in a later lecture, since $A^{\mathrm{T}} A$ is a very important matrix for least-square problems.

Problem 11: Choose three independent columns of $A=\left(\begin{array}{cccc}2 & 3 & 4 & 1 \\ 4 & 12 & 15 & 2 \\ 0 & 0 & 0 & 9 \\ 0 & 6 & 7 & 0\end{array}\right)$. Then choose a different three independent columns. Explain whether either of these choices forms a basis for $C(A)$.

Solution (10 points)
Method 1: We first need to figure out the dimension of $C(A)$; we can do Gaussian elimination.

$$
\left(\begin{array}{cccc}
2 & 3 & 4 & 1 \\
4 & 12 & 15 & 2 \\
0 & 0 & 0 & 9 \\
0 & 6 & 7 & 0
\end{array}\right) \leadsto\left(\begin{array}{llll}
2 & 3 & 4 & 1 \\
0 & 6 & 7 & 0 \\
0 & 0 & 0 & 9 \\
0 & 6 & 7 & 0
\end{array}\right) \leadsto\left(\begin{array}{llll}
2 & 3 & 4 & 1 \\
0 & 6 & 7 & 0 \\
0 & 0 & 0 & 9 \\
0 & 0 & 0 & 0
\end{array}\right)
$$

So, there are three pivots and hence $\operatorname{dim} C(A)=3$.
We choose column 1, 2, 4 and put them together as

$$
\left(\begin{array}{ccc}
2 & 3 & 1 \\
4 & 12 & 2 \\
0 & 0 & 9 \\
0 & 6 & 0
\end{array}\right) \leadsto\left(\begin{array}{lll}
2 & 3 & 1 \\
0 & 6 & 0 \\
0 & 0 & 9 \\
0 & 6 & 0
\end{array}\right) \leadsto\left(\begin{array}{lll}
2 & 3 & 1 \\
0 & 6 & 0 \\
0 & 0 & 9 \\
0 & 0 & 0
\end{array}\right)
$$

The rank of this matrix is 3 and hence the column space of this matrix is of 3 dimentional. It as to be all of $C(A)$. Hence, columns $1,2,4$ form a basis of $C(A)$.

We may also choose column $1,3,4$ and put them together similar as above.

$$
\left(\begin{array}{ccc}
2 & 4 & 1 \\
4 & 15 & 2 \\
0 & 0 & 9 \\
0 & 7 & 0
\end{array}\right) \leadsto\left(\begin{array}{lll}
2 & 4 & 1 \\
0 & 7 & 0 \\
0 & 0 & 9 \\
0 & 7 & 0
\end{array}\right) \leadsto\left(\begin{array}{lll}
2 & 4 & 1 \\
0 & 7 & 0 \\
0 & 0 & 9 \\
0 & 0 & 0
\end{array}\right)
$$

Same argument as above shows that these three column form a basis of $C(A)$.
Method 2: We first use row operation to turn $A$ into its echelon form.

$$
\left.\begin{array}{rl}
\left(\begin{array}{cccc}
2 & 3 & 4 & 1 \\
4 & 12 & 15 & 2 \\
0 & 0 & 0 & 9 \\
0 & 6 & 7 & 0
\end{array}\right) & \leadsto\left(\begin{array}{llll}
2 & 3 & 4 & 1 \\
0 & 6 & 7 & 0 \\
0 & 0 & 0 & 9 \\
0 & 6 & 7 & 0
\end{array}\right)
\end{array}\right) \leadsto\left(\begin{array}{llll}
2 & 3 & 4 & 1 \\
0 & 6 & 7 & 0 \\
0 & 0 & 0 & 9 \\
0 & 0 & 0 & 0
\end{array}\right) .
$$

of the columns. Let $v_{i}$ denote the column $i$. Then the special solution $x_{n}$ gives a relation $-\frac{1}{4} v_{1}-\frac{7}{6} v_{2}+v_{3}=0$. If we take any two columns from the first three columns and the column 4 , they will span a three dimensional space since there will be no relation among them. Hence, they form a basis of $C(A)$.

Problem 12: Find a basis for the space of $2 \times 3$ matrices whose nullspace contains $(1,2,0)$.

## Solution (10 points)

Method 1: A $2 \times 3$ matrix looks like $A=\left(\begin{array}{lll}a & b & c \\ d & e & f\end{array}\right)$. Since the null-space $N(A)$ contains $(1,2,0)$, we have $a+2 b=0$ and $d+2 e=0$. Thus the space of $2 \times 3$ matrices with the prescribed condition is a subspace of all $2 \times 3$ matrices subject to the two equations above. In terms of matrix,

$$
\left(\begin{array}{llllll}
1 & 2 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 2 & 0
\end{array}\right) \cdot\left(\begin{array}{l}
a \\
b \\
c \\
d \\
e \\
f
\end{array}\right)=\binom{0}{0} .
$$

The free variables are $b, c, e, f$. We can easily get a basis from special solutions to this new system. Writing in terms of matrix, the basis consists of

$$
\left(\begin{array}{ccc}
-2 & 1 & 0 \\
0 & 0 & 0
\end{array}\right),\left(\begin{array}{lll}
0 & 0 & 1 \\
0 & 0 & 0
\end{array}\right),\left(\begin{array}{ccc}
0 & 0 & 0 \\
-2 & 1 & 0
\end{array}\right),\left(\begin{array}{lll}
0 & 0 & 0 \\
0 & 0 & 1
\end{array}\right) .
$$

Method 2: The nullspace contains $(1,2,0)$, so the first column should be -2 times the second, and the third column should be anything, hence the matrix should look like $\left(\begin{array}{lll}-2 a & a & b \\ -2 c & c & d\end{array}\right)$. There are thus four degrees of freedom $(a, b, c, d)$, thus we expect the space to be four dimensional and the basis to contain four matrices, one for each degree of freedom. For example, $\left(\begin{array}{ccc}-2 & 1 & 0 \\ 0 & 0 & 0\end{array}\right)$ by setting $a=1$ and the others to zero; $\left(\begin{array}{ccc}0 & 0 & 1 \\ 0 & 0 & 0\end{array}\right)$ by setting $b=1,\left(\begin{array}{ccc}0 & 0 & 0 \\ -2 & 1 & 0\end{array}\right)$ by setting $c=1$, and $\left(\begin{array}{lll}0 & 0 & 0 \\ 0 & 0 & 1\end{array}\right)$ by setting $d=1$.

Problem 13: Make the matrix $A=\left(\begin{array}{ll}2 & 1 \\ 6 & 3\end{array}\right)$ in Matlab by the command:
$\gg A=\left[\begin{array}{llll}2 & 1 ; & 6 & 3\end{array}\right]$
Then compute $b=A x$ for 100 random $x$ vectors by the command:
>> br = A * rand (2, 100);
Plot these $b$ vectors as black dots by the commands:
>> plot (br (1,:), br (2,:), 'k.')
What is the pattern, and why?
Solution (10 points)

```
>> A = [2 1; 6 3]
A =
    2 1
    6
>> br = A * rand(2, 100);
>> plot(br(1,:), br(2,:), 'k.')
```



Multiplying a vector $x$ on the right means to take the linear combination of the two columns of the matrix $A$, which gives the column space. We know the column space is the span of the columns, but the first column is twice the first ( $A$ has rank 1 ), so the column space is just the line parallel to $(1,3)$. What we are plotting is random points in the column space, so they all fall along this line.

REMARK: Moreover, one may notice that the density of dot between $x=1$ and $x=2$ is more than away from that. This reflects the absolute value of the two columns. This can be explained by simple probability. Indeed, the probability for $x=x_{0}$ is the proportional to the length of the interval by slicing the rectangular $0 \leq u \leq 1,0 \leq v \leq 2$ using $u+v=x_{0}$. That length achieve its maximal when $1 \leq x \leq 2$.

Students who are interested in this problem are encouraged to discuss with your recitation instructors.

