INTRODUCTION TO LINEAR ALGEBRA

Sixth Edition

SOLUTIONS TO PROBLEM SETS

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Problem Set 1.1, page 6

- **1** $c = ma$ and $d = mb$ lead to $ad = amb = bc$. With no zeros, $ad = bc$ is the equation for a 2×2 matrix to have rank 1.
- **2** The three edges going around the triangle are $u = (5, 0), v = (-5, 12), w = (0, -12)$. Their sum is $u + v + w = (0, 0)$. Their lengths are $||u|| = 5$, $||v|| = 13$, $||w|| = 12$. This is a $5 - 12 - 13$ right triangle with $5^2 + 12^2 = 25 + 144 = 169 = 13^2$ —the best numbers after the $3 - 4 - 5$ right triangle if we don't count $6 - 8 - 10$.
- **3** The combinations give (a) a line in \mathbb{R}^3 (b) a plane in \mathbb{R}^3 (c) all of \mathbb{R}^3 .
- **4** $v + w = (2, 3)$ and $v w = (6, -1)$ will be the diagonals of the parallelogram with v and w as two sides going out from $(0, 0)$.

5 This problem gives the diagonals $v + w = (5, 1)$ and $v - w = (1, 5)$ of the parallelogram and asks for the sides v and w : The opposite of Problem 4. In this example $v = (3, 3)$ and $w = (2, -2)$. Those come from $v = \frac{1}{2}(v + w) + \frac{1}{2}(v - w)$ and $\boldsymbol{w} = \frac{1}{2}(\boldsymbol{v} + \boldsymbol{w}) - \frac{1}{2}(\boldsymbol{v} - \boldsymbol{w}).$

- **6** 3 $v + w = (7, 5)$ and $cv + dw = (2c + d, c + 2d)$.
- **7** $u+v = (-2, 3, 1)$ and $u+v+w = (0, 0, 0)$ and $2u+2v+w = ($ add first answers) = $(-2, 3, 1)$. The vectors u, v, w are in the same plane because a combination $u+v+w$ gives (0, 0, 0). Stated another way : $u = -v - w$ is in the plane of v and w.
- **8** The components of every $cv+dw$ add to zero because the components of $v = (1, -2, 1)$ and of $w = (0, 1, -1)$ add to zero. $c = 3$ and $d = 9$ give $3v + 9w = (3, 3, -6)$. There is no solution to $cv + dw = (3, 3, 6)$ because $3 + 3 + 6$ is not zero.
- **9** The nine combinations $c(2, 1) + d(0, 1)$ with $c = 0, 1, 2$ and $d = 0, 1, 2$ will lie on a lattice. If we took all whole numbers c and d , the lattice would lie over the whole plane.

10 The question is whether (a, b, c) is a combination $x_1u + x_2v$. Can we solve

Certainly x_1 has to be a. Certainly x_2 has to be c. So the middle components give the **requirement** $a + c = b$.

- **11** The fourth corner can be $(4, 4)$ or $(4, 0)$ or $(-2, 2)$. Draw 3 possible parallelograms !
- **12** Four more corners $(1, 1, 0), (1, 0, 1), (0, 1, 1), (1, 1, 1)$. The center point is $\left(\frac{1}{2}, \frac{1}{2}, \frac{1}{2}\right)$. Centers of 6 faces : $(\frac{1}{2}, \frac{1}{2}, 0), (\frac{1}{2}, \frac{1}{2}, 1) \& (0, \frac{1}{2}, \frac{1}{2}), (1, \frac{1}{2}, \frac{1}{2}) \& (\frac{1}{2}, 0, \frac{1}{2}), (\frac{1}{2}, 1, \frac{1}{2})$. 12 edges.
- **13** The combinations of $\mathbf{i} = (1, 0, 0)$ and $\mathbf{i} + \mathbf{j} = (1, 1, 0)$ fill the xy plane in xyz space.
- **14** (a) Sum = zero vector. (b) Sum = $-2:00$ vector = $8:00$ vector.
	- (c) 2:00 is 30° from horizontal = $(\cos \frac{\pi}{6}, \sin \frac{\pi}{6}) = (\sqrt{3}/2, 1/2)$.
- **15** Moving the origin to 6:00 adds $\mathbf{j} = (0, 1)$ to every vector. So the sum of twelve vectors changes from 0 to $12j = (0, 12)$.
- **16** First part : u, v, w are all in the same direction.

Second part: Some combination of u, v, w gives the zero vector but those 3 vectors are not on a line. Then their combinations fill a plane in 3D.

- **17** The two equations are $c + 3d = 14$ and $2c + d = 8$. The solution is $c = 2$ and $d = 4$.
- **18** The point $\frac{3}{4}v + \frac{1}{4}$ $\frac{1}{4}w$ is three-fourths of the way to v starting from w. The vector 1 $\frac{1}{4}v + \frac{1}{4}$ $\frac{1}{4}$ **w** is halfway to $u = \frac{1}{2}$ $\frac{1}{2}v + \frac{1}{2}$ $\frac{1}{2}w$. The vector $v + w$ is 2u (the far corner of the parallelogram).
- **19** The combinations $cv + dw$ with $0 \le c \le 1$ and $0 \le d \le 1$ *fill the parallelogram* with sides v and w. For example, if $v = (1, 0)$ and $w = (0, 1)$ then $cv + dw$ fills the unit square. In a special case like $v = (a, 0)$ and $w = (b, 0)$ these combinations only fill a segment of a line.

With $c \ge 0$ and $d \ge 0$ we get the infinite "cone" or "wedge" between v and w. For example, if $v = (1, 0)$ and $w = (0, 1)$, then the cone is the whole first quadrant $x \geq 0, y \geq 0$. *Question*: What if $w = -v$? The cone opens to a half-space. But the combinations of $v = (1, 0)$ and $w = (-1, 0)$ only fill a line.

- **20** (a) $\frac{1}{3}u + \frac{1}{3}v + \frac{1}{3}w$ is the center of the triangle between u, v and w; $\frac{1}{2}u + \frac{1}{2}w$ lies halfway between u and w (b) To fill the triangle keep $c \ge 0$, $d \ge 0$, $e \ge 0$, and $c + d + e = 1.$
- **21** The sum is $(v u) + (w v) + (u w) =$ **zero vector**. Those three sides of a triangle are in the same plane !
- **22** The vector $\frac{1}{2}(u+v+w)$ is *outside* the pyramid because $c+d+e=\frac{1}{2}+\frac{1}{2}+\frac{1}{2}>1$.
- **23** *All* vectors in 3D are combinations of u, v, w as drawn (not in the same plane). Start by seeing that $cu+dv$ fills a plane, then adding all the vectors ew fills all of ${\bf R}^3.$ Different answer when u, v, w are in the same plane.
- **24** A four-dimensional cube has $2^4 = 16$ corners and $2 \cdot 4 = 8$ three-dimensional faces and 24 two-dimensional faces and 32 edges.
- **25** Fact: For any three vectors u, v, w in the plane, some combination $cu + dv + ew$ is the zero vector (beyond the obvious $c = d = e = 0$). So if there is one combination $Cu + Dv + Ew$ that produces b, there will be many more—just add c, d, e or 2c, 2d, 2e to the particular solution C, D, E .

The example has $3u - 2v + w = 3(1, 3) - 2(2, 7) + 1(1, 5) = (0, 0)$. It also has $-2u + 1v + 0w = b = (0, 1)$. Adding gives $u - v + w = (0, 1)$. In this case c, d, e equal 3, -2 , 1 and $C, D, E = -2, 1, 0$.

Could another example have u, v, w that could NOT combine to produce b ? Yes. The vectors $(1, 1), (2, 2), (3, 3)$ are on a line and no combination produces b. We can easily solve $cu + dv + ew = 0$ but not $Cu + Dv + Ew = b$.

- **26** The combinations of v and w fill the plane *unless* v *and* w *lie on the same line through* $(0, 0)$. Four vectors whose combinations fill 4-dimensional space: one example is the "standard basis" $(1, 0, 0, 0), (0, 1, 0, 0), (0, 0, 1, 0)$, and $(0, 0, 0, 1)$.
- **27** The equations $cu + dv + ew = b$ are

Problem Set 1.2, page 15

- **1** $u \cdot v = -2.4 + 2.4 = 0, u \cdot w = -0.6 + 1.6 = 1, u \cdot (v + w) = u \cdot v + u \cdot w =$ $0 + 1, w \cdot v = 4 + 6 = 10 = v \cdot w.$
- **2** The lengths are $||u|| = 1$ and $||v|| = 5$ and $||w|| = \sqrt{5}$. Then $|u \cdot v| = 0 < (1)(5)$ and $|\boldsymbol{v} \cdot \boldsymbol{w}| = 10 < 5\sqrt{5}$, confirming the Schwarz inequality.
- **3** Unit vectors $v/||v|| = (\frac{4}{5}, \frac{3}{5}) = (0.8, 0.6)$ and $w/||w|| = (1/\sqrt{5}, 2/\sqrt{5})$. The vectors w , (2, -1), and $-w$ make 0°, 90°, 180° angles with w. The cosine of θ is $\frac{v}{\|\theta\|}$. $\frac{w}{\|w\|} = 10/5\sqrt{5} = 2/\sqrt{5}.$
- **4** For unit vectors u, v, w : (a) $v \cdot (-v) = -1$ (b) $(v + w) \cdot (v w) = v \cdot v +$ $\mathbf{w} \cdot \mathbf{v} - \mathbf{v} \cdot \mathbf{w} - \mathbf{w} \cdot \mathbf{w} = 1 + (\quad) - (\quad) - 1 = \mathbf{0}$ so $\theta = 90^{\circ}$ (notice $\mathbf{v} \cdot \mathbf{w} = \mathbf{w} \cdot \mathbf{v}$) (c) $(v - 2w) \cdot (v + 2w) = v \cdot v - 4w \cdot w = 1 - 4 = -3.$
- **5** $u_1 = v/||v|| = (1, 3)/\sqrt{10}$ and $u_2 = w/||w|| = (2, 1, 2)/3$. $U_1 = (3, -1)/\sqrt{10}$ is perpendicular to u_1 (and so is $(-3, 1)/\sqrt{10}$). U_2 could be $(1, -2, 0)/\sqrt{5}$: There is a whole plane of vectors perpendicular to u_2 , and a whole circle of unit vectors in that plane.
- **6** All vectors $w = (c, 2c)$ are perpendicular to $v = (2, -1)$. They lie on a line. All vectors (x, y, z) with $x + y + z = 0$ lie on a *plane*. All vectors perpendicular to both $(1, 1, 1)$ and $(1, 2, 3)$ lie on a *line* in 3-dimensional space.
- **7** (a) $\cos \theta = \mathbf{v} \cdot \mathbf{w}/\|\mathbf{v}\| \|\mathbf{w}\| = 1/(2)(1)$ so $\theta = 60^\circ$ or $\pi/3$ radians (b) $\cos \theta =$ 0 so $\theta = 90^\circ$ or $\pi/2$ radians (c) $\cos \theta = 2/(2)(2) = 1/2$ so $\theta = 60^\circ$ or $\pi/3$ (d) $\cos \theta = -\frac{5}{\sqrt{10}} \sqrt{5} = -\frac{1}{\sqrt{2}} \text{ so } \theta = 135^{\circ} \text{ or } 3\pi/4 \text{ radians.}$
- **8** (a) False: v and w are any vectors in the plane perpendicular to u (b) True: $u \cdot (v + 2w) = u \cdot v + 2u \cdot w = 0$ (c) True, $||u - v||^2 = (u - v) \cdot (u - v)$ splits into $u \cdot u + v \cdot v = 2$ when $u \cdot v = v \cdot u = 0$.
- **9** If $v_2w_2/v_1w_1 = -1$ then $v_2w_2 = -v_1w_1$ or $v_1w_1+v_2w_2 = v \cdot w = 0$: perpendicular! The vectors $(1, 4)$ and $(1, -\frac{1}{4})$ are perpendicular because $1 - 1 = 0$.
- **10** Slopes 2/1 and $-1/2$ multiply to give -1 . Then $v \cdot w = 0$ and the two vectors (the arrow directions) are perpendicular.
- **11** $v \cdot w < 0$ means angle > 90°; these w's fill half of 3-dimensional space. Draw a picture to show v and the w 's.
- **12** (1, 1) is perpendicular to $(1, 5) c(1, 1)$ if $(1, 1) \cdot (1, 5) c(1, 1) \cdot (1, 1) = 6 2c = 0$ (then $c = 3$). $v \cdot (w - cv) = 0$ if $c = v \cdot w/v \cdot v$. Subtracting cv is the key to constructing a perpendicular vector $w - cv$.
- **13** One possibility among many: $u = (1, -1, 0, 0), v = (0, 0, 1, -1), w = (1, 1, -1, -1)$ and $(1, 1, 1, 1)$ are perpendicular to each other. "We can rotate those u, v, w in their 3D hyperplane and they will stay perpendicular."
- **14** $\frac{1}{2}(x+y) = (2+8)/2 = 5$ and $5 > 4$; $\cos \theta = 2\sqrt{16}/\sqrt{10}\sqrt{10} = 8/10$.
- **15** $||v||^2 = 1 + 1 + \cdots + 1 = 9$ so $||v|| = 3$; $u = v/3 = (\frac{1}{3}, \dots, \frac{1}{3})$ is a unit vector in 9D; $\mathbf{w} = (1, -1, 0, \dots, 0) / \sqrt{2}$ is a unit vector in the 8D hyperplane perpendicular to \mathbf{v} .
- **16** $\cos \alpha = 1/\sqrt{2}$, $\cos \beta = 0$, $\cos \gamma = -1/\sqrt{2}$. For any vector $\mathbf{v} = (\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3)$ the cosines with the 3 axes are $\cos^2 \alpha + \cos^2 \beta + \cos^2 \gamma = (v_1^2 + v_2^2 + v_3^2)/||v||^2 = 1$.
- **17** $||v||^2 = 4^2 + 2^2 = 20$ and $||w||^2 = (-1)^2 + 2^2 = 5$. Pythagoras is $||(3, 4)||^2 = 25 =$ $20 + 5$ for the length of the hypotenuse $v + w = (3, 4)$.
- **18** $||v + w||^2 = (v + w) \cdot (v + w) = v \cdot (v + w) + w \cdot (v + w)$. This expands to $\bm{v} \bm{\cdot} \bm{v} + 2 \bm{v} \bm{\cdot} \bm{w} + \bm{w} \bm{\cdot} \bm{w} = ||\bm{v}||^2 + 2||\bm{v}|| \, ||\bm{w}|| \cos \theta + ||\bm{w}||^2.$
- **19** We know that $(v w) \cdot (v w) = v \cdot v 2v \cdot w + w \cdot w$. The Law of Cosines writes $||v|| ||w|| \cos \theta$ for $v \cdot w$. Here θ is the angle between v and w. When $\theta < 90^{\circ}$ this $v \cdot w$ is positive, so in this case $v \cdot v + w \cdot w$ is larger than $\|v - w\|^2$.

Pythagoras changes from equality $a^2+b^2=c^2$ to *inequality* when $\theta < 90^{\circ}$ or $\theta > 90^{\circ}$.

- **20** $2\bm{v}\cdot\bm{w}\leq 2\|\bm{v}\|\|\bm{w}\|$ leads to $\|\bm{v}+\bm{w}\|^2 = \bm{v}\cdot\bm{v}+2\bm{v}\cdot\bm{w}+\bm{w}\cdot\bm{w}\leq \|\bm{v}\|^2+2\|\bm{v}\|\|\bm{w}\|+2\|\bm{v}\|\|\bm{w}\|$ $\|\boldsymbol{w}\|^2$. This is $(\|\boldsymbol{v}\| + \|\boldsymbol{w}\|)^2$. Taking square roots gives $\|\boldsymbol{v} + \boldsymbol{w}\| \le \|\boldsymbol{v}\| + \|\boldsymbol{w}\|$.
- **21** $v_1^2 w_1^2 + 2v_1 w_1 v_2 w_2 + v_2^2 w_2^2 \le v_1^2 w_1^2 + v_1^2 w_2^2 + v_2^2 w_1^2 + v_2^2 w_2^2$ is true (cancel 4 terms) because the difference is $v_1^2 w_2^2 + v_2^2 w_1^2 - 2v_1 w_1 v_2 w_2$ which is $(v_1 w_2 - v_2 w_1)^2 \ge 0$.

Solutions to Problem Sets 7

- **22** Example 6 gives $|u_1||U_1| \leq \frac{1}{2}(u_1^2 + U_1^2)$ and $|u_2||U_2| \leq \frac{1}{2}(u_2^2 + U_2^2)$. The whole line becomes $.96 \le (0.6)(0.8) + (0.8)(0.6) \le \frac{1}{2}(0.6^2 + 0.8^2) + \frac{1}{2}(0.8^2 + 0.6^2) = 1$. True: $.96 < 1$.
- **23** The cosine of θ is $x/\sqrt{x^2 + y^2}$, near side over hypotenuse. Then $|\cos \theta|^2$ is not greater than $1: x^2/(x^2+y^2) \leq 1$.
- **24** These two lines add to $2||v||^2 + 2||w||^2$:

$$
||v+w||^2 = (v+w) \cdot (v+w) = v \cdot v + v \cdot w + w \cdot v + w \cdot w
$$

$$
||v-w||^2 = (v-w) \cdot (v-w) = v \cdot v - v \cdot w - w \cdot v + w \cdot w
$$

- **25** The length $\|v w\|$ is between 2 and 8 (triangle inequality when $\|v\| = 5$ and $\|w\| = 5$ 3). The dot product $v \cdot w$ is between -15 and 15 by the Schwarz inequality.
- **26** Three vectors in the plane could make angles greater than 90[°] with each other: for example $(1,0), (-1,4), (-1,-4)$. Four vectors could *not* do this $(360° \text{ total angle})$. How many can can be perpendicular to each other in \mathbb{R}^3 or \mathbb{R}^n ? Ben Harris and Greg Marks showed me that the answer is $n + 1$. The vectors from the center of a regular simplex in \mathbb{R}^n to its $n+1$ vertices all have negative dot products. If $n+2$ vectors in \mathbb{R}^n had negative dot products, project them onto the plane orthogonal to the last one. Now you have $n + 1$ vectors in \mathbb{R}^{n-1} with negative dot products. Keep going to 4 vectors in ${\bf R}^2$: no way!
- **27** The columns of the 4 by 4 "Hadamard matrix" (times $\frac{1}{2}$) are perpendicular unit vectors:

1 $\frac{1}{2}H = \frac{1}{2}$ 2 $\sqrt{ }$ $\begin{array}{c} \begin{array}{c} \begin{array}{c} \end{array} \\ \begin{array}{c} \end{array} \end{array} \end{array}$ 1 1 1 1 1 −1 1 −1 1 1 −1 −1 1 −1 −1 1 1 The columns have $\frac{1}{4} + \frac{1}{4} + \frac{1}{4} + \frac{1}{4} = 1.$ Their dot products are all zero.

.

28 The commands $V = \text{randn}(3, 30); D = \text{sqrt}(\text{diag}(V' * V)); U = V \ D;$ will give 30 random unit vectors in the columns of U. Then $u' * U$ is a row matrix of 30 dot products whose average absolute value should be close to $2/\pi$.

29 The four vectors v_1, v_2, v_3, v_4 must add to zero. Then the four corners of the quadrilateral could be 0 and v_1 and $v_1 + v_2$ and $v_1 + v_2 + v_3$. We are allowing the side vectors v to cross each other—can you answer if that is not allowed ?

Problem Set 1.3, page 24

- **1** The column space $C(A_1)$ is a plane in \mathbb{R}^3 : the two columns of A_1 are independent The column space $C(A_2)$ is all of \mathbb{R}^3 The column space $C(A_3)$ is a line in \mathbb{R}^3
- **2** The combination $Ax = \text{column } 1 2 \text{ (column } 2) + \text{column } 3 \text{ is zero for both matrices.}$ This leaves 2 independent columns. So $C(A)$ is a (2-dimensional) plane in \mathbb{R}^3 .
- **3** B has 2 independent columns so its column space is a plane. The matrix C has the same 2 independent columns and the same column space as B.

$$
4 Ax = \begin{bmatrix} 14 \\ 28 \\ 2 \end{bmatrix} \text{ Typical dot product is}
$$

\n
$$
By = \begin{bmatrix} 4 \\ 8 \\ 8 \end{bmatrix} \quad Iz = z = \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix}
$$

\n
$$
5 Ax = 1 \begin{bmatrix} 2 \\ 4 \\ 0 \end{bmatrix} + 2 \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} + 5 \begin{bmatrix} 2 \\ 4 \\ 0 \end{bmatrix} = \begin{bmatrix} 14 \\ 28 \\ 2 \end{bmatrix}
$$

\n
$$
By = 4 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + 4 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} + 10 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ 8 \\ 18 \end{bmatrix}
$$

\n
$$
Iz = z_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + z_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + z_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix}
$$

6 A has 2 independent columns, B has 3, and $A + B$ has 3. These are the ranks of A and B and $A + B$. The rule is that $rank(A + B) \le rank(A) + rank(B)$. \overline{a}

$$
\mathbf{7} \text{ (a) } A = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix} \qquad B = \begin{bmatrix} 3 & 1 \\ 4 & 2 \end{bmatrix} \qquad A + B = \begin{bmatrix} 4 & 4 \\ 6 & 6 \end{bmatrix} = \text{rank } 1
$$
\n
$$
\text{(b) } A = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix} \qquad B = \begin{bmatrix} -1 & -3 \\ -2 & -4 \end{bmatrix} \qquad A + B = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = \text{rank } 0
$$

(c)
$$
A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}
$$
 $B = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ $A + B = I = \text{rank } 4$

8 The column space of A is all of \mathbb{R}^3 . The column space of B is a line in \mathbb{R}^3 . The column space of C is a 2-dimensional plane in \mathbb{R}^3 . If C had an additional row of zeros, its column space would be a 2-dimensional plane **in R**⁴.

9
$$
A = \begin{bmatrix} 1 & 1 & 2 \\ 1 & 1 & 1 \\ 1 & 2 & 1 \end{bmatrix}
$$
 Seven ones is the maximum for
rank 3. With eight ones, two
columns will be equal
10 $A = \begin{bmatrix} 3 & 9 \\ 5 & 15 \end{bmatrix}$ has rank 1 : 1 independent column,
1 independent row
 $B = \begin{bmatrix} 1 & 2 & -5 \\ 4 & 8 & -20 \end{bmatrix}$ has 1 independent column in \mathbb{R}^2 ,
1 independent row in \mathbb{R}^3

- **11** (a) If B has an extra zero column, A and B have the **same** column space. Different row spaces because of different row lengths !
	- (b) If column $3 =$ column $2 -$ column 1, A and B have the same column spaces.

(c) If the new column 3 in B is $(1, 1, 1)$, then the column space is not changed or changed depending whether $(1, 1, 1)$ was already in $C(A)$.

12 If b is in the column space of A, then b is a combination of the columns of A and *the numbers in that combination* give a solution x to $Ax = b$. The examples are solved by $(x_1, x_2) = (1, 1)$ and $(1, -1)$ and $\left(-\frac{1}{2}, \frac{1}{2}\right)$.

13
$$
A = \begin{bmatrix} 1 & 0 \\ -1 & 1 \\ 0 & -1 \end{bmatrix}
$$
 $B = \begin{bmatrix} 1 & 0 \\ 0 & 2 \\ -1 & -2 \end{bmatrix}$ $A + B = \begin{bmatrix} 2 & 0 \\ -1 & 3 \\ -1 & -3 \end{bmatrix}$ has the

same column space as A and B (other examples could have a smaller column space : for example if $B = -A$ in which case $A + B =$ zero matrix).

 \mathbf{r}

14
$$
A = \begin{bmatrix} 1 & 0 & 2 \\ 3 & 1 & 9 \\ 5 & 0 & 10 \end{bmatrix}
$$
 has column 3 = 2 (column 1) + 3 (column 2)

$$
A = \begin{bmatrix} 1 & 4 & 7 \\ 2 & 5 & 8 \\ 3 & 6 & 9 \end{bmatrix}
$$
 has column 3 = -1 (column 1) + 2 (column 2)

$$
A = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 2 & 4 \\ 0 & 0 & q \end{bmatrix}
$$
 has 2 independent columns if $q \neq 0$

- **15** If $Ax = b$ then the extra column b in $\begin{bmatrix} A & b \end{bmatrix}$ is a combination of the first columns, so the column space and the rank are not changed by including the b column.
- **16** (a) *False* : *B* could be $-A$, then $A + B$ has rank zero.

(b) *True* : If the *n* columns of *A* are independent, they could not be in a space \mathbb{R}^m with $m < n.$ Therefore $m \geq n.$

(c) *True*: If the entries are random and the matrix has $m = n$ (or $m \ge n$), then the columns are almost surely independent.

17 rank 2 :
$$
\begin{bmatrix} 1 & 0 \ 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 \ 0 & 1 \end{bmatrix}
$$
 rank 1 : $\begin{bmatrix} 1 & 0 \ 0 & 0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \ 0 & 0 \end{bmatrix}$
\nrank 0 : $\begin{bmatrix} 1 & 0 \ 0 & 0 \end{bmatrix} - \begin{bmatrix} 1 & 0 \ 0 & 0 \end{bmatrix}$
\n**18** 3 $\begin{bmatrix} 1 \ 1 \ 1 \end{bmatrix} + 4 \begin{bmatrix} 0 \ 1 \ 1 \end{bmatrix} + 5 \begin{bmatrix} 0 \ 0 \ 1 \end{bmatrix} = \begin{bmatrix} 3 \ 7 \ 12 \end{bmatrix} = Sx = b$
\n $S = \begin{bmatrix} 1 & 0 & 0 \ 1 & 1 & 0 \ 1 & 1 & 1 \end{bmatrix}$ and the 3 dot products in Sx are 3, 7, 12

1 $\overline{1}$ **19** Suppose $a = mc$ and $b = md$ (all nonzero). Then $amd = bmc$. Then $a/b = c/d$. If those ratios are M, then $(a, c) = M(b, d)$.

$$
20 \quad Sy = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix}
$$
 is solved by $y = \begin{bmatrix} c_1 \\ c_2 - c_1 \\ c_3 - c_2 \end{bmatrix}$. This is

$$
y = S^{-1}c = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix}
$$
. *S* is square with independent columns. So *S*
has an inverse with $SS^{-1} = S^{-1}S = I$.

21 To solve $Ax = 0$ we can simplify the 3 equations (this is the subject of Chapter 2).

$$
x_1 + 2x_2 + 3x_3 = 0
$$

\nStart from $Ax = 0$ $3x_1 + 5x_2 + 6x_3 = 0$
\n
$$
4x_1 + 7x_2 + 9x_3 = 0
$$

\nRow 3 - 4(row 1)
\n
$$
x_1 + 2x_2 + 3x_3 = 0
$$

\n
$$
-x_2 - 3x_3 = 0
$$

\n
$$
-x_2 - 3x_3 = 0
$$

\n
$$
-x_2 - 3x_3 = 0
$$

If $x_3 = 1$ then $x_2 = -3$ and $x_1 = 3$. Any answer $x = (3c, -3c, c)$ is correct. \mathbf{r} \mathbf{z}

$$
\textbf{22} \begin{bmatrix} 1 & 1 & 0 \\ 3 & 2 & 1 \\ 7 & 4 & c = 3 \end{bmatrix} \begin{bmatrix} 1 & 0 & c = -1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 2 & 1 & 5 \\ 3 & 3 & 6 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 4 & 2 \\ -2 & 1 \\ 4 & -2 \end{bmatrix} \begin{matrix} \text{have} \\ \text{dependent} \\ \text{columns} \end{matrix}
$$

23 The equation $Ax = 0$ says that x is perpendicular to each row of A (three dot products are zero). So x is perpendicular to all combinations of those rows. In other words, x is perpendicular to the row space (here a plane).

An important fact for linear algebra: Every x in the nullspace of A (meaning $Ax = 0$) is perpendicular to every vector in the row space.

Problem Set 1.4, page 35

5 A has 7 columns and 4 rows. Those columns are vectors in 4-dimensional space. We cannot have 5 independent column vectors because we cannot have 5 independent vectors in 4-dimensional space. (This is really just a restatement of the problem. The proof comes in Section 3.2: Every m by n matrix C, with $m < n$ has a nonzero solution to $Cx = 0$. Here $m = 4$ and $n = 5$ and 5 columns of C cannot be independent.)

$$
6 A = \begin{bmatrix} 2 & -2 & 1 & 6 & 0 \\ 1 & -1 & 0 & 2 & 0 \\ 3 & -3 & 0 & 6 & 1 \end{bmatrix} \qquad C = \begin{bmatrix} 2 & 1 & 0 \\ 1 & 0 & 0 \\ 3 & 0 & 1 \end{bmatrix}
$$

$$
7 C R = \begin{bmatrix} 2 & 1 & 0 \\ 1 & 0 & 0 \\ 3 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 & 0 & 2 & 0 \\ 0 & 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} = A \text{ in Problem 6.}
$$

$$
8 A = \begin{bmatrix} 2 & 2 & 2 \\ 0 & 4 & 4 \\ 0 & 0 & 6 \end{bmatrix} = \begin{bmatrix} 2 & 2 & 2 \\ 0 & 4 & 4 \\ 0 & 0 & 6 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = AI \text{ and } R = I
$$

$$
B = \begin{bmatrix} 2 & 2 & 2 \\ 0 & 0 & 4 \\ 0 & 0 & 6 \end{bmatrix} = \begin{bmatrix} 2 & 2 \\ 0 & 4 \\ 0 & 6 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = CR
$$

- **9** A random 4 by 4 matrix has independent columns ($C = A$ and $R = I$) with probability 1. (We could be choosing the 16 entries of A between 0 and 1 with uniform probability by $A = \text{rand}(4, 4)$. We could be choosing those 16 entries of A from a "bell-shaped" normal distribution by $A = \text{rand}(4, 4)$. If we were choosing those 16 entries from a finite list of numbers, then there is a nonzero probability that the columns of A are *dependent*. In fact a nonzero probability that all 16 numbers are the same.)
- **10** If A is a random 4 by 5 matrix, then (using **rand** or **randn** as above) with probability 1 the first 4 columns are independent and go into C . With probability zero (this does not mean it can't happen !) the first 4 columns will be dependent and C will be different (*C* will have *r* columns with $r \leq 4$).

$$
11 A = \begin{bmatrix} 1 & 0 & a & c \\ 0 & 1 & b & d \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & a & c \\ 0 & 1 & b & d \\ 0 & 0 & 0 \end{bmatrix} = CR.
$$
 Many other possibilities !

Solutions to Problem Sets 15

$$
12 \quad A_1 = \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} \qquad A_2 = \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 2 \end{bmatrix}
$$
\n
$$
A_3 = \begin{bmatrix} 2 \\ 6 \end{bmatrix} \begin{bmatrix} 1 & 0.5 & 1.5 \\ 1 & 0.5 & 1.5 \end{bmatrix} \qquad A_4 = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 4 \\ 0 & 1 & 1 & 0 \end{bmatrix}
$$
\n
$$
13 \quad C = \begin{bmatrix} 1 \\ 3 \end{bmatrix} \text{ and } R = \begin{bmatrix} 2 & 4 \\ 3 & 4 \end{bmatrix} \text{ have } CR = \begin{bmatrix} 2 & 4 \\ 6 & 12 \end{bmatrix} \text{ and } RC = \begin{bmatrix} 14 \\ 14 \end{bmatrix}
$$
\n
$$
\text{and } CRC = \begin{bmatrix} 14 \\ 42 \end{bmatrix} \text{ and } RCR = \begin{bmatrix} 28 & 56 \end{bmatrix}.
$$

Here is an interesting fact when A is m by n and B is n by m . The m numbers on the main diagonal of AB have the same total as the n numbers on the main diagonal of BA. Example :

$$
A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \quad B = \begin{bmatrix} 0 & 3 \\ 1 & 4 \\ 2 & 5 \end{bmatrix} \quad AB = \begin{bmatrix} 8 & 26 \\ 17 & 62 \end{bmatrix} \quad BA = \begin{bmatrix} 12 & 15 & 18 \\ 17 & 22 & 27 \\ 22 & 29 & 36 \end{bmatrix}
$$

 $8 + 62 = 12 + 22 + 36$

14
$$
\begin{bmatrix} 3 & 6 \ 5 & 10 \end{bmatrix}
$$

$$
\begin{bmatrix} 6 & -7 \ 7 & 6 \end{bmatrix}
$$

$$
\begin{bmatrix} 2 & 0 \ 3 & 6 \end{bmatrix}
$$

$$
\begin{bmatrix} 3 & 4 \ -2 & -3 \end{bmatrix}
$$
 rank one orthogonal columns rank 2
$$
A^2 = I
$$

- **15** 1. Column j of A equals the matrix C times column j of R. This is a combination of the **columns** of C.
	- 2. Row i of A is row i of C times the matrix R . This is a combination of the **rows** of R.
	- 3. (row *i* of C) \cdot (column *j* of R) gives A_{ij}

That dot product requires the number of columns of C to equal the number of rows of R.

1 $\overline{1}$

- 4. C has r columns so R has r rows (to multiply CR). Those columns of C are independent (by construction). Those rows of R are independent (because R contains the r by r identity matrix).
- **16** (a) The vector ABx is the matrix A times the vector Bx . So it is a combination of the columns of A. Therefore $C(AB) \subseteq C(A)$.

(b)
$$
A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}
$$
 $B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$ give $AB =$ zero matrix and $C(AB) =$ zero vectors.

17 (a) If A and B have rank 1, then AB has rank 1 or 0. $A = uv^{\mathrm{T}}$ and $B = xy^{\mathrm{T}}$ give $AB = \boldsymbol{u}(\boldsymbol{v}^{\mathrm{T}}\boldsymbol{x})\boldsymbol{y}^{\mathrm{T}}$ so $AB =$ zero matrix if the dot product $\boldsymbol{v}^{\mathrm{T}}\boldsymbol{x}$ happens to be zero.

(b) If A and B are 3 by 3 matrices of rank 3, then it is **true** that AB has rank 3. *One approach*: If $ABx = 0$ then $Bx = 0$ because A has 3 independent columns. But $Bx = 0$ only when $x = 0$, because B has 3 independent columns.

(c) Suppose
$$
AB = BA
$$
 for all 2 by 2 matrices B . Choose $B = \begin{bmatrix} 1 & 0 \ 0 & 0 \end{bmatrix}$ so that
\n
$$
AB = \begin{bmatrix} c & d \ e & f \end{bmatrix} \begin{bmatrix} 1 & 0 \ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \ 0 & 0 \end{bmatrix} \begin{bmatrix} c & d \ e & f \end{bmatrix}.
$$
\nThis tells us that $\begin{bmatrix} c & 0 \ e & 0 \end{bmatrix} = \begin{bmatrix} c & d \ 0 & 0 \end{bmatrix}$
\nand therefore $d = e = 0$. Now choose $B = \begin{bmatrix} 0 & 1 \ 0 & 0 \end{bmatrix}$ so that $AB = \begin{bmatrix} c & 0 \ 0 & f \end{bmatrix} \begin{bmatrix} 0 & 1 \ 0 & 0 \end{bmatrix}$
\n
$$
= \begin{bmatrix} 0 & 1 \ 0 & 0 \end{bmatrix} \begin{bmatrix} c & 0 \ 0 & f \end{bmatrix}.
$$
\nThis tells us that $\begin{bmatrix} 0 & c \ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & f \ 0 & 0 \end{bmatrix}$ and $c = f$ and $A = cI$.
\n**18** (a) $AB = \begin{bmatrix} 3 & 4 \ 1 & 2 \end{bmatrix}$ and $BC = \begin{bmatrix} 2 & 1 \ 4 & 3 \end{bmatrix}$.
\n(b) $(AB)C =$ column exchange of $AB = \begin{bmatrix} 4 & 3 \ 2 & 1 \end{bmatrix}$ = same result ABC .
\n**19**

$$
19\ AB = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \begin{bmatrix} 0 & 1 & 1 \\ 1 & 1 & 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{bmatrix}
$$

$$
BA = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 & 2 & 1 \\ 2 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix}
$$

20 $AB = (4 \times 3) (3 \times 2)$ needs $mnp = (4) (3) (2) = 24$ multiples.

Then $(AB)C = (4 \times 2) (2 \times 1)$ needs $(4) (2) (1) = 8$ more: TOTAL 32.

 $BC = (3 \times 2) (2 \times 1)$ needs $mnp = (3) (2) (1) = 6$ multiplies.

Then $A(BC) = (4 \times 3) (3 \times 1)$ needs $(4) (3) (1) = 12$ more: TOTAL 18.

Best to start with C = vector. Multiply by B to get the vector BC , and then the vector $A(BC)$. Vectors need less computing time than matrices !