

# MA2007B: LINEAR ALGEBRA I

Midterm1/October 29, 2020

Please show all your work clearly for full credit!

(1) In this problem, we consider the vectors in  $\mathbb{R}^2$ .

(1a) (10 pts) Let  $\mathbf{u}$  and  $\mathbf{U}$  be two unit vectors in  $\mathbb{R}^2$  and  $\theta$  be the angle between  $\mathbf{u}$  and  $\mathbf{U}$ . Show that  $\mathbf{u} \cdot \mathbf{U} = \cos \theta$ .

(1b) (5 pts) Let  $\mathbf{v}$  and  $\mathbf{w}$  be two nonzero vectors in  $\mathbb{R}^2$ . Show that  $\mathbf{v} \cdot \mathbf{w} = \|\mathbf{v}\| \|\mathbf{w}\| \cos \theta$ , where  $\theta$  is the angle between  $\mathbf{v}$  and  $\mathbf{w}$ .

(1c) (5 pts) Let  $\mathbf{v}$  and  $\mathbf{w}$  be two vectors in  $\mathbb{R}^2$ . Show that  $\|\mathbf{v} + \mathbf{w}\| \leq \|\mathbf{v}\| + \|\mathbf{w}\|$ .

**Solution:**

(1a) Let  $\alpha$  be the angle between vector  $\mathbf{U}$  and the  $x$ -axis, then  $\mathbf{U} = [\cos \alpha, \sin \alpha]^\top$ .

Let  $\beta$  be the angle between vector  $\mathbf{u}$  and the  $x$ -axis, then  $\mathbf{u} = [\cos \beta, \sin \beta]^\top$ .

Assume that  $\beta > \alpha$ . Then  $\theta := \beta - \alpha$  is the angle between  $\mathbf{u}$  and  $\mathbf{U}$ .

$$\therefore \mathbf{u} \cdot \mathbf{U} = \cos \beta \cos \alpha + \sin \beta \sin \alpha = \cos(\beta - \alpha) = \cos \theta$$

(1b)  $\therefore \frac{\mathbf{v}}{\|\mathbf{v}\|}$  and  $\frac{\mathbf{w}}{\|\mathbf{w}\|}$  are two unit vectors

By (1a), we have  $\frac{\mathbf{v}}{\|\mathbf{v}\|} \cdot \frac{\mathbf{w}}{\|\mathbf{w}\|} = \cos \theta$ , where  $\theta$  is the angle between  $\mathbf{v}$  and  $\mathbf{w}$ .

$$\therefore \mathbf{v} \cdot \mathbf{w} = \|\mathbf{v}\| \|\mathbf{w}\| \cos \theta$$

(1c) Let  $\mathbf{v}$  and  $\mathbf{w}$  be two vectors in  $\mathbb{R}^2$ . Then

$$\begin{aligned} \|\mathbf{v} + \mathbf{w}\|^2 &= (\mathbf{v} + \mathbf{w}) \cdot (\mathbf{v} + \mathbf{w}) \\ &= \mathbf{v} \cdot \mathbf{v} + 2\mathbf{v} \cdot \mathbf{w} + \mathbf{w} \cdot \mathbf{w} \\ &= \|\mathbf{v}\|^2 + 2\mathbf{v} \cdot \mathbf{w} + \|\mathbf{w}\|^2 \\ &= \|\mathbf{v}\|^2 + 2\|\mathbf{v}\| \|\mathbf{w}\| \cos \theta + \|\mathbf{w}\|^2 \\ &\leq \|\mathbf{v}\|^2 + 2\|\mathbf{v}\| \|\mathbf{w}\| + \|\mathbf{w}\|^2 \\ &= (\|\mathbf{v}\| + \|\mathbf{w}\|)^2. \end{aligned}$$

$$\therefore \|\mathbf{v} + \mathbf{w}\| \leq \|\mathbf{v}\| + \|\mathbf{w}\|$$

(2) A norm on  $\mathbb{R}^n$  is a real-valued function  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  that satisfies three conditions.

(2a) (5 pts) What are the three conditions for a norm?

(2b) (10 pts) Define a function  $f(\cdot) := \|\cdot\|_\infty$  on  $\mathbb{R}^n$  by

$$f(\mathbf{v}) := \|\mathbf{v}\|_\infty := \max\{|v_1|, |v_2|, \dots, |v_n|\}, \quad \forall \mathbf{v} = (v_1, v_2, \dots, v_n) \in \mathbb{R}^n.$$

Show that  $\|\cdot\|_\infty$  is a norm on  $\mathbb{R}^n$ .

(2c) (5 pts) Please draw the three unit circles in  $\mathbb{R}^2$ :

$$C_1 := \{\mathbf{v} \in \mathbb{R}^2 : \|\mathbf{v}\|_1 = 1\}, \quad C_2 := \{\mathbf{v} \in \mathbb{R}^2 : \|\mathbf{v}\| = 1\}, \quad C_3 := \{\mathbf{v} \in \mathbb{R}^2 : \|\mathbf{v}\|_\infty = 1\}.$$

**Solution:**

(2a) The three conditions are

(i)  $f(\mathbf{v}) \geq 0, \forall \mathbf{v} \in \mathbb{R}^n$  and  $f(\mathbf{v}) = 0 \Leftrightarrow \mathbf{v} = \mathbf{0}$ .

(ii)  $f(\alpha \mathbf{v}) = |\alpha| f(\mathbf{v}), \forall \mathbf{v} \in \mathbb{R}^n$  and  $\alpha \in \mathbb{R}$ .

- (iii)  $f(v + w) \leq f(v) + f(w), \forall v, w \in \mathbb{R}^n$ . (called the triangle inequality)
- (2b) (i)  $\forall v \in \mathbb{R}^n$ , we have  $\|v\|_\infty = \max\{|v_1|, |v_2|, \dots, |v_n|\} \geq 0$ , since  $|v_i| \geq 0 \forall i$ .  
 $\|v\|_\infty = \max\{|v_1|, |v_2|, \dots, |v_n|\} = 0 \iff |v_i| = 0, 1 \leq i \leq n, \iff v = \mathbf{0}$
- (ii) Let  $v = (v_1, v_2, \dots, v_n) \in \mathbb{R}^n$  and  $\alpha \in \mathbb{R}$ . Then  $\alpha v = (\alpha v_1, \alpha v_2, \dots, \alpha v_n)$  and

$$\begin{aligned}\|\alpha v\|_\infty &= \max\{|\alpha v_1|, |\alpha v_2|, \dots, |\alpha v_n|\} \\ &= \max\{|\alpha| |v_1|, |\alpha| |v_2|, \dots, |\alpha| |v_n|\} \\ &= |\alpha| \max\{|v_1|, |v_2|, \dots, |v_n|\} = |\alpha| \|v\|_\infty.\end{aligned}$$

- (iii) Let  $v = (v_1, v_2, \dots, v_n), w = (w_1, w_2, \dots, w_n) \in \mathbb{R}^n$ . Then

$$\begin{aligned}\|v + w\|_\infty &= \|(v_1, v_2, \dots, v_n) + (w_1, w_2, \dots, w_n)\|_\infty \\ &= \|(v_1 + w_1, v_2 + w_2, \dots, v_n + w_n)\|_\infty \\ &= \max\{|v_1 + w_1|, |v_2 + w_2|, \dots, |v_n + w_n|\} \\ &\leq \max\{|v_1| + |w_1|, |v_2| + |w_2|, \dots, |v_n| + |w_n|\} \quad (\text{since } |v_i + w_i| \leq |v_i| + |w_i| \forall i) \\ &\leq \max\{|v_1|, |v_2|, \dots, |v_n|\} + \max\{|w_1|, |w_2|, \dots, |w_n|\} \\ &= \|v\|_\infty + \|w\|_\infty. \quad \square\end{aligned}$$

- (2c)  $C_1$  is a diamond;  $C_2$  is a usual circle;  $C_3$  is a square!  
(We omit the graphs)

- (3) Consider the linear system  $Ax = b$ , where matrix  $A$  is the  $4 \times 4$  Pascal matrix,

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \\ 1 & 3 & 6 & 10 \\ 1 & 4 & 10 & 20 \end{bmatrix}.$$

- (3a) (5 pts) Apply the Gaussian elimination method to factor  $A$  into  $LU$ , i.e.,  $A = LU$ , where  $L$  is a lower triangular matrix and  $U$  is an upper triangular matrix.
- (3b) (5 pts) What are the pivots  $p_i$  and the multipliers  $\ell_{ij}$  in (3a)?
- (3c) (10 pts) Let  $b = [4 \ 10 \ 20 \ 35]^\top$ . Find the solution  $x = [x_1 \ x_2 \ x_3 \ x_4]^\top$  of  $Ax = b$  by solving two triangular systems, one with the lower triangular matrix  $L$  and the other with the upper triangular matrix  $U$ , both derived in problem (3a).

**Solution:**

- (3a)

$$\begin{aligned}A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \\ 1 & 3 & 6 & 10 \\ 1 & 4 & 10 & 20 \end{bmatrix} &\xrightarrow{\ell_{21}=\ell_{31}=\ell_{41}=\frac{1}{1}} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 2 & 5 & 9 \\ 0 & 3 & 9 & 19 \end{bmatrix} \xrightarrow{\ell_{32}=\frac{2}{1}, \ell_{42}=\frac{3}{1}} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 3 & 10 \end{bmatrix} \\ &\xrightarrow{\ell_{43}=\frac{3}{1}} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 1 \end{bmatrix} := U.\end{aligned}$$

Then we have

$$A = LU = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 3 & 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

(3b) Pivots:  $p_1 = p_2 = p_3 = p_4 = 1$ ;

Multipliers:  $\ell_{21} = \ell_{31} = \ell_{41} = 1, \ell_{32} = 2, \ell_{42} = 3, \ell_{43} = 3$ .

(3c)  $\mathbf{Ax} = \mathbf{b} = [4 \ 10 \ 20 \ 35]^\top \implies \mathbf{LUx} = [4 \ 10 \ 20 \ 35]^\top$

Let  $\mathbf{Ux} = \mathbf{c}$ . Then we first solve  $\mathbf{Lc} = [4 \ 10 \ 20 \ 35]^\top$ . That is,

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 3 & 3 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} = \begin{bmatrix} 4 \\ 10 \\ 20 \\ 35 \end{bmatrix}.$$

Therefore,  $c_1 = 4 \implies c_2 = 10 - c_1 = 6 \implies c_3 = 20 - c_1 - 2c_2 = 4$

$\implies c_4 = 35 - c_1 - 3c_2 - 3c_3 = 1$ .

We then solve  $\mathbf{Ux} = \mathbf{c}$ , that is

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 4 \\ 6 \\ 4 \\ 1 \end{bmatrix}.$$

Therefore,  $x_4 = 1 \implies x_3 = 4 - 3x_4 = 1 \implies x_2 = 6 - 2x_3 - 3x_4 = 1$

$\implies x_1 = 4 - x_2 - x_3 - x_4 = 1$ .

$\therefore$  the solution is  $\mathbf{x} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$

(4) (10 pts) Let  $\mathbf{A}, \mathbf{B}$ , and  $\mathbf{C}$  be three  $n \times n$  matrices. Prove that if  $\mathbf{ABC}$  is invertible, then  $\mathbf{B}$  is invertible.

**Proof:**

$\because \mathbf{ABC}$  is invertible

$\therefore \exists n \times n$  matrix  $\mathbf{D}$  such that  $\mathbf{D(ABC)} = (\mathbf{ABC})\mathbf{D} = \mathbf{I}$

$\because \mathbf{A(BCD)} = (\mathbf{ABC})\mathbf{D} = \mathbf{I}$

$\therefore \mathbf{A}$  is invertible and  $\mathbf{A}^{-1} = \mathbf{BCD}$

$\because \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$

$\therefore \mathbf{A}^{-1}$  is invertible

$\because \mathbf{ABC}$  and  $\mathbf{A}^{-1}$  are invertible

$\therefore \mathbf{A}^{-1}(\mathbf{ABC}) = \mathbf{IBC} = \mathbf{BC}$  is invertible

$\because \mathbf{BC}$  is invertible

$\therefore \exists n \times n$  matrix  $\mathbf{E}$  such that  $\mathbf{E(BC)} = (\mathbf{BC})\mathbf{E} = \mathbf{I}$

$\because \mathbf{B(CE)} = (\mathbf{BC})\mathbf{E} = \mathbf{I}$

$\therefore \mathbf{B}$  is invertible

(5) (10 pts) Use the permutation and elimination to find a factorization of  $\mathbf{A}$ ,

$$\mathbf{A} = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 2 & 3 & 4 \end{bmatrix} = \mathbf{BU},$$

where  $\mathbf{U}$  is the upper triangular matrix

$$\mathbf{U} = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{bmatrix}.$$

Please express matrix  $B$  explicitly as a product of permutation and elimination matrices.

**Solution:**

Let  $P = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$  be a permutation matrix. Then we have

$$PA = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 2 & 3 & 4 \end{bmatrix} \xrightarrow{\ell_{31}=\frac{2}{1}} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 3 & 2 \end{bmatrix} \xrightarrow{\ell_{32}=\frac{3}{1}} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{bmatrix} := U$$

Therefore, we have  $E_{32}E_{31}PA = U$ , which implies that

$$PA = E_{31}^{-1}E_{32}^{-1}U = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 3 & 1 \end{bmatrix}}_{:=L} \underbrace{\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{bmatrix}}_U = LU$$

$\therefore P$  is a permutation matrix and  $PP^T = I$

$$\therefore P^{-1} = P^T = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\therefore A = P^T E_{31}^{-1} E_{32}^{-1} U = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{bmatrix} := BU,$$

$$\text{where } B := \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 3 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 3 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 2 & 3 & 1 \end{bmatrix}.$$

(6) (10 pts) Find the symmetric factorization  $A = LDL^T$  for the matrix  $A$ ,

$$A = \begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix}.$$

**Solution:**

$$\begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \xrightarrow{\ell_{21}=\frac{-1}{2}} \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \xrightarrow{\ell_{32}=\frac{-2}{3}} \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \\ \xrightarrow{\ell_{43}=\frac{-3}{4}} \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix} := U.$$

We have

$$A = LU = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 \\ 0 & -\frac{2}{3} & 1 & 0 \\ 0 & 0 & -\frac{3}{4} & 1 \end{bmatrix} \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix},$$

$$U = \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix} = \underbrace{\begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & \frac{3}{2} & 0 & 0 \\ 0 & 0 & \frac{4}{3} & 0 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix}}_{:=D} \underbrace{\begin{bmatrix} 1 & -\frac{1}{2} & 0 & 0 \\ 0 & 1 & -\frac{2}{3} & 0 \\ 0 & 0 & 1 & -\frac{3}{4} \\ 0 & 0 & 0 & 1 \end{bmatrix}}_{L^\top}.$$

Therefore,

$$A = LDL^\top = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 \\ 0 & -\frac{2}{3} & 1 & 0 \\ 0 & 0 & -\frac{3}{4} & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & \frac{3}{2} & 0 & 0 \\ 0 & 0 & \frac{4}{3} & 0 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix} \begin{bmatrix} 1 & -\frac{1}{2} & 0 & 0 \\ 0 & 1 & -\frac{2}{3} & 0 \\ 0 & 0 & 1 & -\frac{3}{4} \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

(7) (10 pts) Is the  $5 \times 5$  matrix  $A$  invertible? Give your complete reason.

$$A = \begin{bmatrix} 1 & -1 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & -1 & 1 \end{bmatrix}.$$

**Solution:** No!  $A$  is not invertible.  $\because x = [1, 1, 1, 1, 1]^\top \neq \mathbf{0}$  but  $Ax = \mathbf{0}$ .

*Claim:* If  $\exists x \neq \mathbf{0}$  such that  $Ax = \mathbf{0}$ , then  $A$  is not invertible.

Suppose that  $A$  is invertible.

Then  $\exists A^{-1} \in \mathbb{R}^{n \times n}$  such that  $AA^{-1} = A^{-1}A = I$ .

$\because \exists x \neq \mathbf{0}$  such that  $Ax = \mathbf{0}$

$\therefore A^{-1}Ax = A^{-1}\mathbf{0}$

$\therefore Ix = \mathbf{0}$

$\therefore x = \mathbf{0}$ . This is a contradiction!

$\therefore A$  is not invertible