

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 θ 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 θ 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 α be the angle between vector \mathbf{U} and the x -axis, then $\mathbf{U} = [\cos \alpha, \sin \alpha]^\top$.

Let β 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) $\because \frac{\mathbf{v}}{\|\mathbf{v}\|}$ 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 θ 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) $f(\mathbf{v} + \mathbf{w}) \leq f(\mathbf{v}) + f(\mathbf{w})$, $\forall \mathbf{v}, \mathbf{w} \in \mathbb{R}^n$. (called the triangle inequality)

(2b) (i) $\forall \mathbf{v} \in \mathbb{R}^n$, we have $\|\mathbf{v}\|_\infty = \max\{|v_1|, |v_2|, \dots, |v_n|\} \geq 0$, since $|v_i| \geq 0 \forall i$.
 $\|\mathbf{v}\|_\infty = \max\{|v_1|, |v_2|, \dots, |v_n|\} = 0 \iff |v_i| = 0, 1 \leq i \leq n, \iff \mathbf{v} = \mathbf{0}$

(ii) Let $\mathbf{v} = (v_1, v_2, \dots, v_n) \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$. Then $\alpha\mathbf{v} = (\alpha v_1, \alpha v_2, \dots, \alpha v_n)$ and

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

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

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

(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 $\mathbf{A}\mathbf{x} = \mathbf{b}$, where matrix \mathbf{A} is the 4×4 Pascal matrix,

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

(3a) (5 pts) Apply the Gaussian elimination method to factor \mathbf{A} into \mathbf{LU} , i.e., $\mathbf{A} = \mathbf{LU}$, where \mathbf{L} is a lower triangular matrix and \mathbf{U} is an upper triangular matrix.

(3b) (5 pts) What are the pivots p_i and the multipliers ℓ_{ij} in (3a)?

(3c) (10 pts) Let $\mathbf{b} = [4 \ 10 \ 20 \ 35]^\top$. Find the solution $\mathbf{x} = [x_1 \ x_2 \ x_3 \ x_4]^\top$ of $\mathbf{A}\mathbf{x} = \mathbf{b}$ by solving two triangular systems, one with the lower triangular matrix \mathbf{L} and the other with the upper triangular matrix \mathbf{U} , both derived in problem (3a).

Solution:

(3a)

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

Then we have

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

(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, $x_4 = 1 \implies x_3 = 4 - 3x_4 = 1 \implies x_2 = 6 - 2x_3 - 3x_4 = 1 \implies x_1 = 4 - x_2 - x_3 - x_4 = 1$.

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

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

Proof:

$\therefore ABC$ is invertible

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

$\therefore A(BCD) = (ABC)D = I$

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

$\therefore A^{-1}A = I$

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

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

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

$\therefore BC$ is invertible

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

$\therefore B(CE) = (BC)E = I$

$\therefore B$ is invertible

(5) (10 pts) Use the permutation and elimination to find a factorization of A ,

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

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

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

$\because P$ is a permutation matrix and $PP^\top = I$

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

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

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

(6) (10 pts) Find the symmetric factorization $A = LDL^\top$ 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

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

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

Therefore,

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

(7) (10 pts) Is the 5×5 matrix \mathbf{A} invertible? Give your complete reason.

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

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

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

Suppose that \mathbf{A} is invertible.

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

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

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

$\therefore \mathbf{Ix} = \mathbf{0}$

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

$\therefore \mathbf{A}$ is not invertible