

MA2007B: LINEAR ALGEBRA I

Midterm 2/December 10, 2020

Please show all your work clearly for full credit! total 110 points

- (1) Let $A \in \mathbb{R}^{n \times n}$ and $A = [a_1, a_2, \dots, a_n]$. Assume that a_1, a_2, \dots, a_n are a basis for \mathbb{R}^n .
- (a) (5 pts) Show that for any $v \in \mathbb{R}^n$ there is one and only one way to write v as a linear combination of a_1, a_2, \dots, a_n .
- (b) (10 pts) Show that A is invertible.

Proof:

- (a) Suppose that $v = \alpha_1 a_1 + \alpha_2 a_2 + \dots + \alpha_n a_n$ and $v = \beta_1 a_1 + \beta_2 a_2 + \dots + \beta_n a_n$.
Then we have $0 = v - v = (\alpha_1 - \beta_1)a_1 + (\alpha_2 - \beta_2)a_2 + \dots + (\alpha_n - \beta_n)a_n$.
 $\therefore a_1, a_2, \dots, a_n$ are a basis for \mathbb{R}^n
 $\therefore a_1, a_2, \dots, a_n$ are linearly independent
 $\therefore \alpha_1 - \beta_1 = 0, \alpha_2 - \beta_2 = 0, \dots, \alpha_n - \beta_n = 0$
 $\therefore \alpha_1 = \beta_1, \alpha_2 = \beta_2, \dots, \alpha_n = \beta_n$
That is, there is one and only one way to write v as a linear combination of a_1, a_2, \dots, a_n .
- (b) $\therefore a_1, a_2, \dots, a_n$ are a basis for \mathbb{R}^n
 \therefore for $i = 1, 2, \dots, n, \exists ! b_i \in \mathbb{R}^n$ such that $[a_1, a_2, \dots, a_n]b_i = e_i$ (by (1a))
Define $B := [b_1, b_2, \dots, b_n]$. Then
 $AB = [Ab_1, Ab_2, \dots, Ab_n] = [e_1, e_2, \dots, e_n] = I$.
 $\therefore B$ is the inverse of A

- (2) Let $A \in \mathbb{R}^{m \times n}$ and let r be the rank of A .
- (a) (10 pts) Show that the columns of A are linearly independent if and only if $r = n$.
- (b) (5 pts) Assume that $m = 5$ and $n = 7$. Do the columns of matrix A be linearly independent or linearly dependent?

Proof:

- (a) (\Rightarrow): Obviously $r \leq n$. Suppose that $r < n$. Then there are free columns of $R := rref(A)$.
 \therefore there are free variables of $Rx = 0$
 $\therefore \exists x \neq 0$ such that $Rx = 0$
 $\therefore Rx = 0 \Leftrightarrow Ax = 0$
 $\therefore \exists x \neq 0$ such that $Ax = 0$
 \therefore the columns of A are linearly dependent. This is a contradiction!
 $\therefore r = n$
- (\Leftarrow) Let $r = n$. Then we have $R := rref(A) = \begin{bmatrix} I \\ 0 \end{bmatrix}$.
 \therefore there are n pivots and no free variables.
 \therefore if $Rx = 0$ then $Ix = 0 \Rightarrow x = 0$
 $\therefore Rx = 0 \Leftrightarrow Ax = 0$
 \therefore if $Ax = 0$ then $x = 0$
 \therefore the columns of A are linearly independent

(b) $\because m = 5$ and $n = 7$

$\therefore r \leq 5$

$\therefore r < n = 7$

By (2a), the columns of A are linearly dependent.

- (3) (15 pts) Consider the linear system $Ax = b$, where $A = \begin{bmatrix} 1 & 3 & 0 & 2 \\ 0 & 0 & 1 & 4 \\ 1 & 3 & 1 & 6 \end{bmatrix}$ and $b = \begin{bmatrix} 1 \\ 3 \\ 4 \end{bmatrix}$. Find the complete solution to the linear system.

Solution:

$$[A|b] = \begin{bmatrix} 1 & 3 & 0 & 2 & 1 \\ 0 & 0 & 1 & 4 & 3 \\ 1 & 3 & 1 & 6 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 0 & 2 & 1 \\ 0 & 0 & 1 & 4 & 3 \\ 0 & 0 & 1 & 4 & 3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 0 & 2 & 1 \\ 0 & 0 & 1 & 4 & 3 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} := [R|d]$$

First and third are pivot columns, second and fourth are free columns.

Note that $Ax = 0 \Leftrightarrow Rx = 0$

Let $x_2 = s$ and $x_4 = t$. Then $x_3 = -4x_4 = -4t$ and $x_1 = -3x_2 - 2x_4 = -3s - 2t$.

\therefore The solutions to $Ax = 0$ are

$$x_n = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -3s \\ s \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} -2t \\ 0 \\ -4t \\ t \end{bmatrix} = s \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} -2 \\ 0 \\ -4 \\ 1 \end{bmatrix}, \forall s, t \in \mathbb{R}.$$

Let the free variables $x_2 = 0 = x_4$. A particular solution to $Ax = b (\Leftrightarrow Rx = d)$ is

$$x_p = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 3 \\ 0 \end{bmatrix}.$$

Therefore, the complete solution to $Ax = b$ is

$$x = x_p + x_n = \begin{bmatrix} 1 \\ 0 \\ 3 \\ 0 \end{bmatrix} + s \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} -2 \\ 0 \\ -4 \\ 1 \end{bmatrix}, \forall s, t \in \mathbb{R}.$$

- (4) (15 pts) Consider the 2×3 real matrix,

$$A = \begin{bmatrix} 1 & 2 & 4 \\ 2 & 4 & 8 \end{bmatrix}.$$

Find the bases and dimensions for the four subspaces: $C(A)$, $C(A^\top)$, $N(A)$, $N(A^\top)$.

Solution:

- $C(A)$: $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ is a basis, since $\begin{bmatrix} 2 \\ 4 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\begin{bmatrix} 4 \\ 8 \end{bmatrix} = 4 \begin{bmatrix} 1 \\ 2 \end{bmatrix} \therefore \dim C(A) = 1$

- $C(A^\top)$: $\begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$ is a basis, since $\begin{bmatrix} 2 \\ 4 \\ 8 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix} \therefore \dim C(A^\top) = 1$

- $N(A)$: $Ax = 0 \Leftrightarrow x_1 + 2x_2 + 4x_3 = 0$

One can check that $\begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$ and $\begin{bmatrix} -4 \\ 0 \\ 1 \end{bmatrix}$ are a basis for $N(A)$.

$\therefore \dim N(A) = 2$

- $N(A^\top)$: Note that $A^\top = \begin{bmatrix} 1 & 2 \\ 2 & 4 \\ 4 & 8 \end{bmatrix}$.

$$A^\top \mathbf{y} = \mathbf{0} \Leftrightarrow y_1 + 2y_2 = 0$$

One can check that $\begin{bmatrix} -2 \\ 1 \end{bmatrix}$ is a basis for $N(A^\top)$.

$$\therefore \dim N(A^\top) = 1$$

- (5) (10 pts) Let $A \in \mathbb{R}^{m \times n}$ and let r be the rank of A . State the Fundamental Theorem of Linear Algebra, Part I and Part II.

Solution:

- **Part I:**

$$\dim C(A^\top) = r \quad \text{and} \quad \dim N(A) = n - r.$$

$$\dim C(A) = r \quad \text{and} \quad \dim N(A^\top) = m - r.$$

- **Part II:**

$$C(A^\top)^\perp = N(A) \quad \text{and} \quad C(A)^\perp = N(A^\top).$$

- (6) (10 pts) Let V be a subspace of \mathbb{R}^n and $V^\perp := \{\mathbf{x} \in \mathbb{R}^n \mid \mathbf{x} \cdot \mathbf{v} = 0, \forall \mathbf{v} \in V\}$ be the orthogonal complement of V . Show that V^\perp is a subspace of \mathbb{R}^n and $V \cap V^\perp = \{\mathbf{0}\}$.

Proof:

- Claim: V^\perp is a subspace of \mathbb{R}^n

(i) Let $\mathbf{x}, \mathbf{y} \in V^\perp$. Then $\mathbf{x} \cdot \mathbf{v} = 0$ and $\mathbf{y} \cdot \mathbf{v} = 0, \forall \mathbf{v} \in V$.

$$\therefore (\mathbf{x} + \mathbf{y}) \cdot \mathbf{v} = \mathbf{x} \cdot \mathbf{v} + \mathbf{y} \cdot \mathbf{v} = 0, \forall \mathbf{v} \in V$$

$$\therefore \mathbf{x} + \mathbf{y} \in V^\perp$$

(ii) Let $\mathbf{x} \in V^\perp$ and $\alpha \in \mathbb{R}$. Then $\mathbf{x} \cdot \mathbf{v} = 0, \forall \mathbf{v} \in V$.

$$\therefore (\alpha \mathbf{x}) \cdot \mathbf{v} = \alpha(\mathbf{x} \cdot \mathbf{v}) = 0, \forall \mathbf{v} \in V$$

$$\therefore \alpha \mathbf{x} \in V^\perp$$

- Claim: $V \cap V^\perp = \{\mathbf{0}\}$

$\because V$ and V^\perp are subspaces of \mathbb{R}^n

$$\therefore \mathbf{0} \in V \text{ and } \mathbf{0} \in V^\perp$$

$$\therefore \mathbf{0} \in V \cap V^\perp$$

Suppose that $\exists \mathbf{x} \neq \mathbf{0}$ and $\mathbf{x} \in V \cap V^\perp$.

Then $\mathbf{x} \in V$ and $\mathbf{x} \in V^\perp$

$$\therefore \mathbf{x} \cdot \mathbf{x} = 0 \Rightarrow \|\mathbf{x}\|^2 = 0 \Rightarrow \|\mathbf{x}\| = 0 \Rightarrow \mathbf{x} = \mathbf{0}, \text{ a contradiction!}$$

$$\therefore V \cap V^\perp = \{\mathbf{0}\}$$

- (7) (10 pts) Let $A \in \mathbb{R}^{m \times n}$. Show that the nullspace $N(A)$ is the orthogonal complement of the row space $C(A^\top)$ in \mathbb{R}^n , i.e., $C(A^\top)^\perp = N(A)$.

Proof:

(\subseteq): Let $\mathbf{x} \in C(A^\top)^\perp$.

Then \mathbf{x} is orthogonal to every vectors in $C(A^\top)$.

$\therefore \mathbf{x}$ is orthogonal to every rows of A

$$\therefore A\mathbf{x} = \mathbf{0} \Rightarrow \mathbf{x} \in N(A)$$

(\supseteq): Let $\mathbf{x} \in N(A)$. then $A\mathbf{x} = \mathbf{0}$.

$\therefore \mathbf{x}$ is orthogonal to every rows of A

$\therefore \mathbf{x}$ is orthogonal to every columns of A^\top

$$\therefore \mathbf{x} \in C(A^\top)^\perp$$

(8) Assume that S and T are two subspaces of the finite-dimensional vector space (V, \mathbb{R}) .

- (a) (10 pts) Show that $S \cap T$ and $S + T := \{s + t \mid s \in S, t \in T\}$ are both subspaces of V .
- (b) (10 pts) Assume that $\{u_1, u_2, \dots, u_r\}$ is a basis for $S \cap T$, $\{u_1, \dots, u_r, v_1, \dots, v_s\}$ is a basis for S , and $\{u_1, \dots, u_r, w_1, \dots, w_t\}$ is a basis for T . Show that $\{u_1, \dots, u_r, v_1, \dots, v_s, w_1, \dots, w_t\}$ is a basis for $S + T$. Hence, $\dim(S + T) = \dim S + \dim T - \dim(S \cap T)$.

Proof:

- (a) • Claim: $S \cap T$ is a subspace of (V, \mathbb{R})
- (i) Let $x, y \in S \cap T$. Then $x, y \in S$ and $x, y \in T$.
 $\therefore S$ and T are two subspaces of V
 $\therefore x + y \in S$ and $x + y \in T$
 $\therefore x + y \in S \cap T$
- (ii) Let $x \in S \cap T$ and $\alpha \in \mathbb{R}$. Then $x \in S$ and $x \in T$.
 $\therefore S$ and T are two subspaces of V
 $\therefore \alpha x \in S$ and $\alpha x \in T$
 $\therefore \alpha x \in S \cap T$
- Claim: $S + T$ is a subspace of (V, \mathbb{R})
- (i) Let $x_1 + y_1, x_2 + y_2 \in S + T$, where $x_1, x_2 \in S$ and $y_1, y_2 \in T$.
 $\therefore S$ and T are two subspaces of V
 $\therefore x_1 + x_2 \in S$ and $y_1 + y_2 \in T$
 $\therefore (x_1 + y_1) + (x_2 + y_2) = (x_1 + x_2) + (y_1 + y_2) \in S + T$
- (ii) Let $x + y \in S + T$ and $\alpha \in \mathbb{R}$. Then $x \in S$ and $y \in T$.
 $\therefore S$ and T are two subspaces of V
 $\therefore \alpha x \in S$ and $\alpha y \in T$
 $\therefore \alpha(x + y) = \alpha x + \alpha y \in S + T$
- (b) • $\text{span}\{u_1, \dots, u_r, v_1, \dots, v_s, w_1, \dots, w_t\} = S + T$
 (\subseteq) : trivial!
 (\supseteq) : Let $x + y \in S + T$. Then $x \in S$ and $y \in T$.
 $\therefore \{u_1, \dots, u_r, v_1, \dots, v_s\}$ is a basis for S
 $\therefore \exists \alpha_1, \dots, \alpha_r, \beta_1, \dots, \beta_s \in \mathbb{R}$ s.t. $x = \alpha_1 u_1 + \dots + \alpha_r u_r + \beta_1 v_1 + \dots + \beta_s v_s$
 $\therefore \{u_1, \dots, u_r, w_1, \dots, w_t\}$ is a basis for T
 $\therefore \exists \gamma_1, \dots, \gamma_r, \delta_1, \dots, \delta_t \in \mathbb{R}$ s.t. $y = \gamma_1 u_1 + \dots + \gamma_r u_r + \delta_1 w_1 + \dots + \delta_t w_t$
 $\therefore x + y = \alpha_1 u_1 + \dots + \alpha_r u_r + \beta_1 v_1 + \dots + \beta_s v_s + \gamma_1 u_1 + \dots + \gamma_r u_r + \delta_1 w_1 + \dots + \delta_t w_t$
 $= (\alpha_1 + \gamma_1)u_1 + \dots + (\alpha_r + \gamma_r)u_r + \beta_1 v_1 + \dots + \beta_s v_s + \delta_1 w_1 + \dots + \delta_t w_t$
 $\in \text{span}\{u_1, \dots, u_r, v_1, \dots, v_s, w_1, \dots, w_t\}$
- $u_1, \dots, u_r, v_1, \dots, v_s, w_1, \dots, w_t$ are linearly independent
Let $\alpha_1 u_1 + \dots + \alpha_r u_r + \beta_1 v_1 + \dots + \beta_s v_s + \delta_1 w_1 + \dots + \delta_t w_t = \mathbf{0}$.
Then $\underbrace{\alpha_1 u_1 + \dots + \alpha_r u_r + \beta_1 v_1 + \dots + \beta_s v_s}_{:=x} = \underbrace{-\delta_1 w_1 - \dots - \delta_t w_t}_{:= -y}$
 $\therefore y = \delta_1 w_1 + \dots + \delta_t w_t = -x \in S$ and $y \in T$
 $\therefore y \in S \cap T$
 $\therefore \exists \gamma_1, \dots, \gamma_r \in \mathbb{R}$ s.t. $y = \gamma_1 u_1 + \dots + \gamma_r u_r$
 $\therefore (\alpha_1 - \gamma_1)u_1 + \dots + (\alpha_r - \gamma_r)u_r + \beta_1 v_1 + \dots + \beta_s v_s = \mathbf{0}$
 $\therefore u_1, \dots, u_r, v_1, \dots, v_s$ are linearly independent
 $\therefore \beta_1 = 0, \dots, \beta_s = 0$
Similarly, we can prove that $\delta_1 = 0, \dots, \delta_t = 0$.
 $\therefore \alpha_1 u_1 + \dots + \alpha_r u_r = \mathbf{0}$
 $\therefore \{u_1, u_2, \dots, u_r\}$ is a basis for $S \cap T$
 $\therefore u_1, u_2, \dots, u_r$ are linearly independent
 $\therefore \alpha_1 = 0, \dots, \alpha_r = 0$
 $\therefore u_1, \dots, u_r, v_1, \dots, v_s, w_1, \dots, w_t$ are linearly independent