

TEST #2 - SPRING 2013

TIME: 75 min.

Answer all 6 questions. NO CALCULATORS or CELL PHONES ARE ALLOWED. Show all working and provide all reasoning where required. An unjustified answer will receive little or no credit.

Let E = the standard basis of \mathbb{R}^2 , $G = [\underline{u}_1, \underline{u}_2]$, and $H = [\underline{v}_1, \underline{v}_2]$ where $\underline{u}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$, $\underline{u}_2 = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$ and $\underline{v}_1 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$, $\underline{v}_2 = \begin{bmatrix} -1 \\ 3 \end{bmatrix}$.

- (15) 1(a) Find the transition matrix, ${}_E(I)_G$, from the basis G to the basis E ; and the transition matrix, ${}_H(I)_E$, from E to H .
 (b) Find the transition matrix, ${}_H(I)_G$, from the basis G to the basis H ; and the transition matrix, ${}_G(I)_H$, from H to G .

Also let $A = \begin{bmatrix} 1 & 2 & -1 & 3 \\ 1 & 2 & 0 & 1 \\ -1 & -2 & -1 & 1 \end{bmatrix}$ and $B = \begin{bmatrix} 1 & -2 & 2 \\ -2 & 4 & -4 \\ 1 & -2 & 3 \\ -1 & 2 & 0 \end{bmatrix}$.

- (20) 2(a) Find bases for the row space & null space of the matrix A .
 (b) If C is the matrix with the basis of $\text{RowSp}(A)$ as its rows and D is the matrix with the basis of $\text{Null}(A)$ as its columns, check that $CD = 0$.
- (20) 3(a) Find bases for the co-null space & column space of the matrix B .
 (b) If F is the matrix with the basis of $\text{CoNull}(B)$ as its rows and K is the matrix with the basis of $\text{ColSp}(B)$ as its columns, check that $FK = 0$.

- (15) 4. Find the best least squares fit by a linear function $c_0 + c_1 \cdot x$ to the data below and then check how close your answers are to $y(x)$.

| | | | |
|--------|----|---|---|
| x | 0 | 1 | 2 |
| $y(x)$ | -2 | 0 | 1 |

| | | | |
|---------------------|---|---|---|
| x | 0 | 1 | 2 |
| $c_0 + c_1 \cdot x$ | ? | ? | ? |

- (15) 5(a) Define what is an *orthonormal basis* of \mathbb{R}^n .
 (b) Using the Gram-Schmidt process, find an orthonormal basis C from the basis $B = [\underline{u}_1, \underline{u}_2, \underline{u}_3]$ where $\underline{u}_1 = \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}$, $\underline{u}_2 = \begin{bmatrix} 4 \\ 3 \\ 2 \end{bmatrix}$, $\underline{u}_3 = \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$.
- (15) 6(a) Define what is a *linear transformation* from the vector space V to the vector space W .
 (b) If L is a linear transformation from V to W and S is a subspace of V , prove that $L[S]$ is a subspace of W .

Solutions to Test #2

Spring 2013.

$$1(a)(i) \quad E(I)_G = [u_1 \ u_2] = \begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix} \checkmark \quad G(I)_E = [E(I)_G]^{-1} = \begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix}^{-1} = \begin{bmatrix} -5 & 3 \\ 2 & -1 \end{bmatrix}$$

$$(ii) \quad H(I)_E = [E(I)_H]^{-1} = \begin{bmatrix} -1 & -1 \\ 2 & 3 \end{bmatrix}^{-1} = \frac{1}{-3+2} \begin{bmatrix} 3 & 1 \\ 2 & -1 \end{bmatrix} = \begin{bmatrix} -3 & -1 \\ 2 & 1 \end{bmatrix} \checkmark$$

$$(b)(i) \quad H(I)_G = H(I)_E E(I)_G = \begin{bmatrix} -3 & -1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix} = \begin{bmatrix} -5 & -14 \\ 4 & 11 \end{bmatrix} \checkmark$$

$$(ii) \quad G(I)_H = G(I)_E E(I)_H = \begin{bmatrix} -5 & 3 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} -1 & -1 \\ 2 & 3 \end{bmatrix} = \begin{bmatrix} 11 & 14 \\ -4 & -5 \end{bmatrix} \checkmark$$

Check: $G(I)_H = [H(I)_G]^{-1} = \begin{bmatrix} -5 & -14 \\ 4 & 11 \end{bmatrix}^{-1} = \frac{1}{56-55} \begin{bmatrix} 11 & 14 \\ -4 & -5 \end{bmatrix} = \begin{bmatrix} 11 & 14 \\ -4 & -5 \end{bmatrix} \checkmark$

$$2(a) \quad \begin{bmatrix} 1 & 2 & -1 & 3 \\ 1 & 2 & 0 & 1 \\ -1 & -2 & -1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & -2 & 4 \end{bmatrix} \quad \begin{array}{l} R2 := R2 - R1 \\ R3 := R3 + R1 \end{array}$$

$$\underbrace{\hspace{10em}}_{=A} \sim \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \leftarrow \begin{array}{l} R1 := R1 + R2 \\ R3 = R3 + 2R2 \end{array}$$

reduced row echelon form = $A_R = \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

(i) A basis of row space (A) = $\{(1, 2, 0, 1), (0, 0, 1, -2)\} \checkmark$

(ii) To find a basis of Null(A) we can solve the system $A_R x = 0$

$$\therefore \begin{cases} x_1 + 2x_2 + x_4 = 0 \\ x_3 - 2x_4 = 0 \end{cases} \Rightarrow \begin{array}{l} x_4 = t, \quad x_3 = 2t \\ x_2 = s, \quad x_1 = -2s - t \end{array}$$

$$\therefore \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} -2s - t \\ s \\ 2t \\ t \end{pmatrix} = s \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ 2 \\ 1 \end{pmatrix}; \quad s, t \in \mathbb{R}$$

\(\therefore\) a basis of Null(A) = $\left\{ \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 2 \\ 1 \end{pmatrix} \right\} \checkmark$

$$2(b) \quad BC = \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 0 & 1 & -2 \end{bmatrix} \begin{bmatrix} -2 & -1 \\ 1 & 0 \\ 0 & 2 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \checkmark$$

$$3(a) \left[\begin{array}{ccc|ccc} 1 & -2 & 2 & 1 & 0 & 0 & 0 \\ -2 & 4 & -4 & 0 & 1 & 0 & 0 \\ 1 & -2 & 3 & 0 & 0 & 1 & 0 \\ -1 & 2 & 0 & 0 & 0 & 0 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & -2 & 2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 1 & -1 & 0 & 1 & 0 \\ 0 & 0 & 2 & 1 & 0 & 0 & 1 \end{array} \right] \begin{array}{l} R2 := R2 + 2R1 \\ R3 := R3 - R1 \\ R4 := R4 + R1 \end{array}$$

$$\begin{array}{c} \uparrow \\ = B \end{array} \quad \begin{array}{c} \uparrow \\ \text{row echelon form} \end{array} \quad \begin{array}{c} \sim \\ B_E = \left[\begin{array}{ccc|ccc} 1 & -2 & 2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 & -2 & 1 \end{array} \right] \begin{array}{l} R2 := R3 \\ R3 := R2 \\ R4 := R4 - 2R3 \end{array} \end{array}$$

(i) A basis of $\text{co-null}(B) = \{(2, 1, 0, 0), (3, 0, -2, 1)\} \checkmark$

(ii) Since the pivot entries of the row echelon form of B_E of B are in the 1st & 3rd columns of B , a basis of $\text{ColSp}(B)$ will consist of the 1st & 3rd columns of B , i.e., $\left\{ \begin{pmatrix} 1 \\ -2 \\ 1 \\ -1 \end{pmatrix}, \begin{pmatrix} 2 \\ -4 \\ 3 \\ 0 \end{pmatrix} \right\} \checkmark$

$$3(b) \text{ So } FK = \begin{bmatrix} 2 & 1 & 0 & 0 \\ 3 & 0 & -2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ -2 & -4 \\ 1 & 3 \\ -1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \checkmark$$

4(i) If we assume $y(x) = c_0 + c_1 x$, this leads us to the 3 equations on the right.

$$\begin{cases} c_0 + c_1 \cdot 0 = -2 \\ c_0 + c_1 \cdot 1 = 0 \\ c_0 + c_1 \cdot 2 = 1 \end{cases}$$

But the equations are inconsistent, so we have to find the best least squares solution to the system, $\hat{c}_0 + \hat{c}_1 x$

$$\therefore \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} \hat{c}_0 \\ \hat{c}_1 \end{bmatrix} = \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} \leftarrow \underline{b}$$

Normal Eq. is $A^T A \hat{c} = A^T \underline{b}$

$$\text{So } \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} \hat{c}_0 \\ \hat{c}_1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix}$$

$$\therefore \begin{bmatrix} 3 & 3 \\ 3 & 5 \end{bmatrix} \begin{bmatrix} \hat{c}_0 \\ \hat{c}_1 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \end{bmatrix} \quad \text{So } \begin{bmatrix} \hat{c}_0 \\ \hat{c}_1 \end{bmatrix} = \begin{bmatrix} 3 & 3 \\ 3 & 5 \end{bmatrix}^{-1} \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} 5 & -3 \\ -3 & 3 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

(ii) Check: $\therefore \hat{c}_0 = -11/6, \hat{c}_1 = 3/2 \checkmark = \frac{1}{6} \begin{bmatrix} -11 \\ 9 \end{bmatrix} = \begin{bmatrix} -11/6 \\ 3/2 \end{bmatrix}$

| | | | | | | | | |
|---------------------------|-------|-----|-----|---------------|-----|----|---|---|
| x | 0 | 1 | 2 | This is close | x | 0 | 1 | 2 |
| $\hat{c}_0 + \hat{c}_1 x$ | -11/6 | 1/3 | 7/6 | enough to: | y | -2 | 0 | 1 |

5(a) $\{\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n\}$ is an orthonormal basis of \mathbb{R}^n if $\|\underline{v}_i\| = 1$ for each $i=1, \dots, n$ and $\underline{v}_i \cdot \underline{v}_j = 0$ for all $i \neq j$.

$$(b) \underline{v}_1 = \frac{\underline{u}_1}{\|\underline{u}_1\|} = \frac{1}{\sqrt{9+0+0}} \begin{pmatrix} 0 \\ 0 \\ 3 \end{pmatrix} = \frac{1}{3} \begin{pmatrix} 0 \\ 0 \\ 3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \checkmark$$

$$\underline{p}_2 = (\underline{u}_2 \cdot \underline{v}_1) \underline{v}_1 = \left[\begin{pmatrix} 4 \\ 3 \\ 2 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right] \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = 2 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 2 \end{pmatrix}$$

$$\underline{v}_2 = \frac{[\underline{u}_2 - \underline{p}_2]}{\|\underline{u}_2 - \underline{p}_2\|} = \frac{1}{\|\underline{u}_2 - \underline{p}_2\|} \left[\begin{pmatrix} 4 \\ 3 \\ 2 \end{pmatrix} - \begin{pmatrix} 0 \\ 0 \\ 2 \end{pmatrix} \right] = \frac{1}{\sqrt{4^2+3^2+0^2}} \begin{pmatrix} 4 \\ 3 \\ 0 \end{pmatrix} = \begin{pmatrix} 4/5 \\ 3/5 \\ 0 \end{pmatrix} \checkmark.$$

$$\underline{p}_3 = [\underline{u}_3 \cdot \underline{v}_1] \underline{v}_1 + [\underline{u}_3 \cdot \underline{v}_2] \underline{v}_2 = \left[\begin{pmatrix} 1 \\ 2 \\ 4 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right] \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + \left[\begin{pmatrix} 1 \\ 2 \\ 4 \end{pmatrix} \cdot \begin{pmatrix} 4/5 \\ 3/5 \\ 0 \end{pmatrix} \right] \begin{pmatrix} 4/5 \\ 3/5 \\ 0 \end{pmatrix}$$

$$= 4 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + 2 \begin{pmatrix} 4/5 \\ 3/5 \\ 0 \end{pmatrix} = \begin{pmatrix} 8/5 \\ 6/5 \\ 4 \end{pmatrix}$$

$$\underline{v}_3 = \frac{[\underline{u}_3 - \underline{p}_3]}{\|\underline{u}_3 - \underline{p}_3\|} = \frac{1}{\|\underline{u}_3 - \underline{p}_3\|} \left[\begin{pmatrix} 1 \\ 2 \\ 4 \end{pmatrix} - \begin{pmatrix} 8/5 \\ 6/5 \\ 4 \end{pmatrix} \right] = \frac{1}{\sqrt{\frac{9}{25} + \frac{16}{25} + 0}} \begin{pmatrix} -3/5 \\ 4/5 \\ 0 \end{pmatrix} = \begin{pmatrix} -3/5 \\ 4/5 \\ 0 \end{pmatrix} \checkmark.$$

\therefore the orthonormal basis = $\left\{ \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 4/5 \\ 3/5 \\ 0 \end{pmatrix}, \begin{pmatrix} -3/5 \\ 4/5 \\ 0 \end{pmatrix} \right\}$.

6(a) A linear transformation from V to W is a function $L: V \rightarrow W$ such that $L(\underline{x} + \underline{y}) = L(\underline{x}) + L(\underline{y})$ & $L(\alpha \underline{x}) = \alpha L(\underline{x})$ for all $\underline{x}, \underline{y} \in V$ & $\alpha \in \mathbb{R}$.

(b) We know that $L[S] = \{L(\underline{x}) : \underline{x} \in S\}$. Since S is a subspace of V , $S \neq \emptyset$, so we can find a vector $\underline{x}_0 \in S$. Then $L(\underline{x}_0) \in L[S]$, so $L[S] \neq \emptyset$ ✓

Now suppose that \underline{w}_1 and \underline{w}_2 are in $L[S]$. Then we can find $\underline{x}_1, \underline{x}_2 \in S$ such that $\underline{w}_1 = L(\underline{x}_1)$ and $\underline{w}_2 = L(\underline{x}_2)$. Since S is a subspace, $\underline{x}_1 + \underline{x}_2 \in S$.

So $\underline{w}_1 + \underline{w}_2 = L(\underline{x}_1) + L(\underline{x}_2) = L(\underline{x}_1 + \underline{x}_2) \in L[S]$ ✓

Finally suppose $\underline{w} \in L[S]$ and $\alpha \in \mathbb{R}$. Then we can find an \underline{x} in S such that $\underline{w} = L(\underline{x})$. Since S is a subspace, $\alpha \underline{x} \in S$. So $\alpha \underline{w} = \alpha L(\underline{x}) = L(\alpha \underline{x}) \in L[S]$ ✓
Hence $L[S]$ is a subspace of W .

ALTERNATIVE SOLUTIONS (not for the faint of heart)

2(a)(ii) We found the reduced row echelon form A_R of A on the first page of the solutions. We can get a basis of $\text{Null}(A)$ by inserting rows of zeros between the non-zero rows of A_R to get a square matrix A_S with the leading 1's in the diagonal position, as follows.

$$A_S = \begin{bmatrix} \underline{1} & 2 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & \underline{1} & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}}_I - \underbrace{\begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix}}_{A_S} = \begin{bmatrix} 0 & -2 & 0 & -1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 2 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

\uparrow basis \uparrow

The non-zero columns of $I - A_S$ will give us a basis of $\mathcal{N}(A)$ which is the same as the one found by solving $A_R \underline{x} = \underline{0}$.

3(b)(ii) We can find a basis of $\text{Co-null}(B)$ by finding a basis of B^T and then transposing the column vectors in your basis to get row vectors.

$$B^T = \begin{bmatrix} 1 & -2 & 1 & -1 \\ -2 & 4 & -2 & 2 \\ 2 & -4 & 3 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & 1 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 2 \end{bmatrix} \quad \begin{array}{l} R2 := R2 + 2R1 \\ R3 := R3 - 2R1 \end{array}$$

$$\sim \begin{bmatrix} \underline{1} & -2 & 0 & -3 \\ 0 & 0 & \underline{1} & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \begin{array}{l} R1 := R1 - R3 \\ R2 := R3 \\ R3 := R2 \end{array}$$

$$(B^T)_S = \begin{bmatrix} \underline{1} & -2 & 0 & -3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & \underline{1} & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}}_I - \underbrace{\begin{bmatrix} 1 & -2 & 0 & -3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}}_{A_S} = \begin{bmatrix} 0 & 2 & 0 & 3 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -2 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

\uparrow basis \uparrow

So a basis of $\text{Co-Null}(B) = \{(2, 1, 0, 0), (3, 0, -2, 1)\}$.

$\{(1, -2, 0, -3)^T, (0, 0, 1, 2)^T\}$ is also another basis for $\text{ColSp}(B)$.