

MATH 2270: Written Assignment 5 Due: Wednesday, November 14, 2018

Show all appropriate work.

1. Problems from the book: (Again, a scan of the problems are attached to the end of this pdf.)
 - (a) Section 3.2: 18, 28, 31.
 - (b) Section 3.3: 2, 10, 12, 19.
 - (c) Section 3.4: 1, 6, 10, 11, 16, 24.
 - (d) Section 3.6: 1, 3, 9, 11, 23, 24.
2. Write MATLAB code that solves $A\mathbf{x} = \mathbf{b}$, for A an $n \times n$ invertible matrix using the LU factorization with forward and backward substitution.

3.2 B Find the special solutions and describe the *complete solution* to $Ax = \mathbf{0}$ for

$$A_1 = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad A_2 = \begin{bmatrix} 3 & 6 \\ 1 & 2 \end{bmatrix} \quad A_3 = [A_2 \quad A_2]$$

Which are the pivot columns? Which are the free variables? What is R in each case?

Solution $A_1x = \mathbf{0}$ has four special solutions. They are the columns s_1, s_2, s_3, s_4 of the 4 by 4 identity matrix. The nullspace is all of \mathbf{R}^4 . The complete solution to $A_1x = \mathbf{0}$ is any $x = c_1s_1 + c_2s_2 + c_3s_3 + c_4s_4$ in \mathbf{R}^4 . There are no pivot columns; all variables are free; the reduced R is the same zero matrix as A_1 .

$A_2x = \mathbf{0}$ has only one special solution $s = (-2, 1)$. The multiples $x = cs$ give the complete solution. The first column of A_2 is its pivot column, and x_2 is the free variable. The row reduced matrices R_2 for A_2 and R_3 for $A_3 = [A_2 \quad A_2]$ have 1's in the pivot:

$$A_2 = \begin{bmatrix} 3 & 6 \\ 1 & 2 \end{bmatrix} \rightarrow R_2 = \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \quad [A_2 \quad A_2] \rightarrow R_3 = \begin{bmatrix} 1 & 2 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Notice that R_3 has only one pivot column (the first column). All the variables x_2, x_3, x_4 are free. There are three special solutions to $A_3x = \mathbf{0}$ (and also $R_3x = \mathbf{0}$):

$$s_1 = (-2, 1, 0, 0) \quad s_2 = (-1, 0, 1, 0) \quad s_3 = (-2, 0, 0, 1) \quad \text{Complete } x = c_1s_1 + c_2s_2 + c_3s_3.$$

With r pivots, A has $n - r$ free variables. $Ax = \mathbf{0}$ has $n - r$ special solutions.

Problem Set 3.2

Questions 1–4 and 5–8 are about the matrices in Problems 1 and 5.

1 Reduce these matrices to their ordinary echelon forms U :

$$(a) A = \begin{bmatrix} 1 & 2 & 2 & 4 & 6 \\ 1 & 2 & 3 & 6 & 9 \\ 0 & 0 & 1 & 2 & 3 \end{bmatrix} \quad (b) B = \begin{bmatrix} 2 & 4 & 2 \\ 0 & 4 & 4 \\ 0 & 8 & 8 \end{bmatrix}$$

Which are the free variables and which are the pivot variables?

- For the matrices in Problem 1, find a special solution for each free variable. (Set the free variable to 1. Set the other free variables to zero.)
- By combining the special solutions in Problem 2, describe every solution to $Ax = \mathbf{0}$ and $Bx = \mathbf{0}$. The nullspace contains only $x = \mathbf{0}$ when there are no _____.
- By further row operations on each U in Problem 1, find the reduced echelon form R . *True or false:* The nullspace of R equals the nullspace of U .
- By row operations reduce each matrix to its echelon form U . Write down a 2 by 2 lower triangular L such that $B = LU$.

$$(a) A = \begin{bmatrix} -1 & 3 & 5 \\ -2 & 6 & 10 \end{bmatrix} \quad (b) B = \begin{bmatrix} -1 & 3 & 5 \\ -2 & 6 & 7 \end{bmatrix}.$$

- 6 For the same A and B , find the special solutions to $Ax = 0$ and $Bx = 0$. For an m by n matrix, the number of pivot variables plus the number of free variables is _____.
- 7 In Problem 5, describe the nullspaces of A and B in two ways. Give the equations for the plane or the line, and give all vectors x that satisfy those equations as combinations of the special solutions.
- 8 Reduce the echelon forms U in Problem 5 to R . For each R draw a box around the identity matrix that is in the pivot rows and pivot columns.

Questions 9–17 are about free variables and pivot variables.

- 9 True or false (with reason if true or example to show it is false):
- A square matrix has no free variables.
 - An invertible matrix has no free variables.
 - An m by n matrix has no more than n pivot variables.
 - An m by n matrix has no more than m pivot variables.
- 10 Construct 3 by 3 matrices A to satisfy these requirements (if possible):
- A has no zero entries but $U = I$.
 - A has no zero entries but $R = I$.
 - A has no zero entries but $R = U$.
 - $A = U = 2R$.
- 11 Put as many 1's as possible in a 4 by 7 echelon matrix U whose pivot columns are
- 2, 4, 5
 - 1, 3, 6, 7
 - 4 and 6.
- 12 Put as many 1's as possible in a 4 by 8 *reduced* echelon matrix R so that the free columns are
- 2, 4, 5, 6
 - 1, 3, 6, 7, 8.
- 13 Suppose column 4 of a 3 by 5 matrix is all zero. Then x_4 is certainly a _____ variable. The special solution for this variable is the vector $x =$ _____.
- 14 Suppose the first and last columns of a 3 by 5 matrix are the same (not zero). Then _____ is a free variable. Find the special solution for this variable.

- 15 Suppose an m by n matrix has r pivots. The number of special solutions is _____. The nullspace contains only $\mathbf{x} = \mathbf{0}$ when $r =$ _____. The column space is all of \mathbf{R}^m when $r =$ _____.
- 16 The nullspace of a 5 by 5 matrix contains only $\mathbf{x} = \mathbf{0}$ when the matrix has _____ pivots. The column space is \mathbf{R}^5 when there are _____ pivots. Explain why.
- 17 The equation $x - 3y - z = 0$ determines a plane in \mathbf{R}^3 . What is the matrix A in this equation? Which are the free variables? The special solutions are $(3, 1, 0)$ and _____.
- 18 (Recommended) The plane $x - 3y - z = 12$ is parallel to the plane $x - 3y - z = 0$ in Problem 17. One particular point on this plane is $(12, 0, 0)$. All points on the plane have the form (fill in the first components)

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} + y \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + z \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}.$$

- 19 Prove that U and $A = LU$ have the same nullspace when L is invertible:

If $U\mathbf{x} = \mathbf{0}$ then $LU\mathbf{x} = \mathbf{0}$. If $LU\mathbf{x} = \mathbf{0}$, how do you know $U\mathbf{x} = \mathbf{0}$?

- 20 Suppose column 1 + column 3 + column 5 = $\mathbf{0}$ in a 4 by 5 matrix with four pivots. Which column is sure to have no pivot (and which variable is free)? What is the special solution? What is the nullspace?

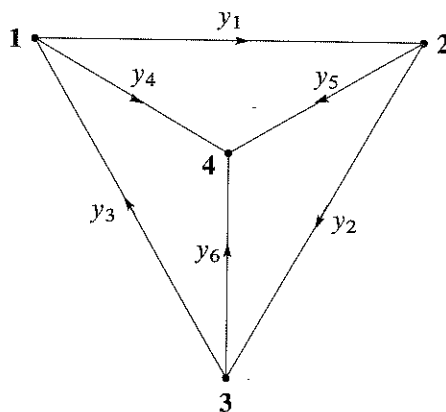
Questions 21–28 ask for matrices (if possible) with specific properties.

- 21 Construct a matrix whose nullspace consists of all combinations of $(2, 2, 1, 0)$ and $(3, 1, 0, 1)$.
- 22 Construct a matrix whose nullspace consists of all multiples of $(4, 3, 2, 1)$.
- 23 Construct a matrix whose column space contains $(1, 1, 5)$ and $(0, 3, 1)$ and whose nullspace contains $(1, 1, 2)$.
- 24 Construct a matrix whose column space contains $(1, 1, 0)$ and $(0, 1, 1)$ and whose nullspace contains $(1, 0, 1)$ and $(0, 0, 1)$.
- 25 Construct a matrix whose column space contains $(1, 1, 1)$ and whose nullspace is the line of multiples of $(1, 1, 1, 1)$.
- 26 Construct a 2 by 2 matrix whose nullspace equals its column space. This is possible.
- 27 Why does no 3 by 3 matrix have a nullspace that equals its column space?
- 28 If $AB = 0$ then the column space of B is contained in the _____ of A . Give an example of A and B .

- 29 The reduced form R of a 3 by 3 matrix with randomly chosen entries is almost sure to be _____. What R is virtually certain if the random A is 4 by 3?
- 30 Show by example that these three statements are generally *false*:
- A and A^T have the same nullspace.
 - A and A^T have the same free variables.
 - If R is the reduced form $\text{rref}(A)$ then R^T is $\text{rref}(A^T)$.
- 31 If the nullspace of A consists of all multiples of $x = (2, 1, 0, 1)$, how many pivots appear in U ? What is R ?
- 32 If the special solutions to $Rx = 0$ are in the columns of these N , go backward to find the nonzero rows of the reduced matrices R :
- $$N = \begin{bmatrix} 2 & 3 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \quad \text{and} \quad N = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \quad \text{and} \quad N = \begin{bmatrix} \\ \\ \end{bmatrix} \quad (\text{empty 3 by 1}).$$
- 33
- What are the five 2 by 2 reduced echelon matrices R whose entries are all 0's and 1's?
 - What are the eight 1 by 3 matrices containing only 0's and 1's? Are all eight of them reduced echelon matrices R ?
- 34 Explain why A and $-A$ always have the same reduced echelon form R .

Challenge Problems

- 35 If A is 4 by 4 and invertible, describe all vectors in the nullspace of the 4 by 8 matrix $B = [A \ A]$.
- 36 How is the nullspace $N(C)$ related to the spaces $N(A)$ and $N(B)$, if $C = \begin{bmatrix} A \\ B \end{bmatrix}$?
- 37 Kirchoff's Law says that *current in* = *current out* at every node. This network has six currents y_1, \dots, y_6 (the arrows show the positive direction, each y_i could be positive or negative). Find the four equations $Ay = 0$ for Kirchoff's Law at the four nodes. Find three special solutions in the nullspace of A .



3.3 C Find the row reduced form R and the rank r of A and B (those depend on c). Which are the pivot columns of A ? What are the special solutions and the matrix N ?

Find special solutions $A = \begin{bmatrix} 1 & 2 & 1 \\ 3 & 6 & 3 \\ 4 & 8 & c \end{bmatrix}$ and $B = \begin{bmatrix} c & c \\ c & c \end{bmatrix}$.

Solution The matrix A has rank $r = 2$ *except if* $c = 4$. The pivots are in columns 1 and 3. The second variable x_2 is free. Notice the form of R :

$$c \neq 4 \quad R = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \quad c = 4 \quad R = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

Two pivots leave one free variable x_2 . But when $c = 4$, the only pivot is in column 1 (rank one). The second and third variables are free, producing two special solutions:

$$c \neq 4 \quad \text{Special solution with } x_2 = 1 \text{ goes into } N = \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}.$$

$$c = 4 \quad \text{Another special solution goes into } N = \begin{bmatrix} -2 & -1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

The 2 by 2 matrix $\begin{bmatrix} c & c \\ c & c \end{bmatrix}$ has rank $r = 1$ *except if* $c = 0$, when the rank is zero!

$$c \neq 0 \quad R = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \quad \text{and} \quad N = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \quad \text{Nullspace} = \text{line}$$

The matrix has *no pivot columns* if $c = 0$. Then both variables are free:

$$c = 0 \quad R = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \quad \text{and} \quad N = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad \text{Nullspace} = \mathbf{R}^2.$$

Problem Set 3.3

- Which of these rules gives a correct definition of the *rank* of A ?
 - The number of nonzero rows in R .
 - The number of columns minus the total number of rows.
 - The number of columns minus the number of free columns.
 - The number of 1's in the matrix R .

- 2 Find the reduced row echelon forms R and the rank of these matrices:

(a) The 3 by 4 matrix with all entries equal to 4.

(b) The 3 by 4 matrix with $a_{ij} = i + j - 1$.

(c) The 3 by 4 matrix with $a_{ij} = (-1)^j$.

- 3 Find the reduced R for each of these (block) matrices:

$$A = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 3 \\ 2 & 4 & 6 \end{bmatrix} \quad B = [A \quad A] \quad C = \begin{bmatrix} A & A \\ A & 0 \end{bmatrix}$$

- 4 Suppose all the pivot variables come *last* instead of first. Describe all four blocks in the reduced echelon form (the block B should be r by r):

$$R = \begin{bmatrix} A & B \\ C & D \end{bmatrix}.$$

What is the nullspace matrix N containing the special solutions?

- 5 (Silly problem) Describe all 2 by 3 matrices A_1 and A_2 , with row echelon forms R_1 and R_2 , such that $R_1 + R_2$ is the row echelon form of $A_1 + A_2$. Is it true that $R_1 = A_1$ and $R_2 = A_2$ in this case? Does $R_1 - R_2$ equal $\text{rref}(A_1 - A_2)$?

- 6 If A has r pivot columns, how do you know that A^T has r pivot columns? Give a 3 by 3 example with different column numbers in *pivcol* for A and A^T .

- 7 What are the special solutions to $Rx = 0$ and $y^T R = 0$ for these R ?

$$R = \begin{bmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & 4 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad R = \begin{bmatrix} 0 & 1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Problems 8–11 are about matrices of rank $r = 1$.

- 8 Fill out these matrices so that they have rank 1:

$$A = \begin{bmatrix} 1 & 2 & 4 \\ 2 \\ 4 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} & 9 \\ 1 & & \\ 2 & 6 & -3 \end{bmatrix} \quad \text{and} \quad M = \begin{bmatrix} a & b \\ c \end{bmatrix}.$$

- 9 If A is an m by n matrix with $r = 1$, its columns are multiples of one column and its rows are multiples of one row. The column space is a _____ in \mathbf{R}^m . The nullspace is a _____ in \mathbf{R}^n . The nullspace matrix N has shape _____.

- 10 Choose vectors u and v so that $A = uv^T = \text{column times row}$:

$$A = \begin{bmatrix} 3 & 6 & 6 \\ 1 & 2 & 2 \\ 4 & 8 & 8 \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} 2 & 2 & 6 & 4 \\ -1 & -1 & -3 & -2 \end{bmatrix}.$$

$A = uv^T$ is the natural form for every matrix that has rank $r = 1$.

- 11 If A is a rank one matrix, the second row of U is _____. Do an example.

- $\begin{bmatrix} 1 & 2 & 4 \end{bmatrix}$ $\begin{bmatrix} 2 & 4 & 6 \end{bmatrix}$ $\begin{bmatrix} 0 & 0 & 1 \end{bmatrix}$
- 13 Suppose P contains only the r pivot columns of an m by n matrix. Explain why this m by r submatrix P has rank r .
- 14 Transpose P in problem 13. Then find the r pivot columns of P^T . Transposing back, **this produces an r by r invertible submatrix S inside P and A :**

For $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 2 & 4 & 7 \end{bmatrix}$ find P (3 by 2) and then the invertible S (2 by 2).

Problems 15–20 show that $\text{rank}(AB)$ is not greater than $\text{rank}(A)$ or $\text{rank}(B)$.

- 15 Find the ranks of AB and AC (rank one matrix times rank one matrix):

$$A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 2 & 1 & 4 \\ 3 & 1.5 & 6 \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} 1 & b \\ c & bc \end{bmatrix}.$$

- 16 The rank one matrix uv^T times the rank one matrix wz^T is uz^T times the number _____. This product $uv^T wz^T$ also has rank one unless _____ = 0.
- 17 (a) Suppose column j of B is a combination of previous columns of B . Show that column j of AB is the same combination of previous columns of AB . Then AB cannot have new pivot columns, so **$\text{rank}(AB) \leq \text{rank}(B)$** .
- (b) Find A_1 and A_2 so that $\text{rank}(A_1 B) = 1$ and $\text{rank}(A_2 B) = 0$ for $B = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$.
- 18 Problem 17 proved that $\text{rank}(AB) \leq \text{rank}(B)$. Then the same reasoning gives **$\text{rank}(B^T A^T) \leq \text{rank}(A^T)$** . How do you deduce that **$\text{rank}(AB) \leq \text{rank} A$** ?
- 19 (*Important*) Suppose A and B are n by n matrices, and $AB = I$. Prove from $\text{rank}(AB) \leq \text{rank}(A)$ that the rank of A is n . So A is invertible and B must be its two-sided inverse (Section 2.5). Therefore $BA = I$ (*which is not so obvious!*).
- 20 If A is 2 by 3 and B is 3 by 2 and $AB = I$, show from its rank that $BA \neq I$. Give an example of A and B with $AB = I$. For $m < n$, a right inverse is not a left inverse.
- 21 Suppose A and B have the *same* reduced row echelon form R .
- (a) Show that A and B have the same nullspace and the same row space.

(b) We know $E_1A = R$ and $E_2B = R$. So A equals an _____ matrix times B .

- 22 Express A and then B as the sum of two rank one matrices:

$$\text{rank} = 2 \quad A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 4 \\ 1 & 1 & 8 \end{bmatrix} \quad B = \begin{bmatrix} 2 & 2 \\ 2 & 3 \end{bmatrix}.$$

- 23 Answer the same questions as in Worked Example 3.3 C for

$$A = \begin{bmatrix} 1 & 1 & 2 & 2 \\ 2 & 2 & 4 & 4 \\ 1 & c & 2 & 2 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 1-c & 2 \\ 0 & 2-c \end{bmatrix}.$$

- 24 What is the nullspace matrix N (containing the special solutions) for A, B, C ?

$$A = [I \ I] \quad \text{and} \quad B = \begin{bmatrix} I & I \\ 0 & 0 \end{bmatrix} \quad \text{and} \quad C = [I \ I \ I].$$

- 25 *Neat fact* Every m by n matrix of rank r reduces to $(m$ by $r)$ times $(r$ by $n)$:

$$A = (\text{pivot columns of } A) (\text{first } r \text{ rows of } R) = (\text{COL})(\text{ROW}).$$

Write the 3 by 4 matrix A in equation (1) at the start of this section as the product of the 3 by 2 matrix from the pivot columns and the 2 by 4 matrix from R .

Challenge Problems

- 26 Suppose A is an m by n matrix of rank r . Its reduced echelon form is R . Describe exactly the matrix Z (its shape and all its entries) that comes from *transposing the reduced row echelon form of R'* (prime means transpose):

$$R = \text{rref}(A) \quad \text{and} \quad Z = (\text{rref}(R'))'.$$

- 27 Suppose R is m by n of rank r , with pivot columns first:

$$R = \begin{bmatrix} I & F \\ 0 & 0 \end{bmatrix}.$$

- What are the shapes of those four blocks?
- Find a *right-inverse* B with $RB = I$ if $r = m$.
- Find a *left-inverse* C with $CR = I$ if $r = n$.
- What is the reduced row echelon form of R^T (with shapes)?
- What is the reduced row echelon form of $R^T R$ (with shapes)?

Prove that $R^T R$ has the same nullspace as R . Later we show that $A^T A$ always has the same nullspace as A (a valuable fact).

- 28 Suppose you allow elementary *column* operations on A as well as elementary row operations (which get to R). What is the “row-and-column reduced form” for an m by n matrix of rank r ?

Problem Set 3.4

- 1 (Recommended) Execute the six steps of Worked Example 3.4 A to describe the column space and nullspace of A and the complete solution to $Ax = b$:

$$A = \begin{bmatrix} 2 & 4 & 6 & 4 \\ 2 & 5 & 7 & 6 \\ 2 & 3 & 5 & 2 \end{bmatrix} \quad b = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix}$$

- 2 Carry out the same six steps for this matrix A with rank one. You will find *two* conditions on b_1, b_2, b_3 for $Ax = b$ to be solvable. Together these two conditions put b into the _____ space (two planes give a line):

$$A = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix} [2 \ 1 \ 3] = \begin{bmatrix} 2 & 1 & 3 \\ 6 & 3 & 9 \\ 4 & 2 & 6 \end{bmatrix} \quad b = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \begin{bmatrix} 10 \\ 30 \\ 20 \end{bmatrix}$$

Questions 3–15 are about the solution of $Ax = b$. Follow the steps in the text to x_p and x_n . Use the augmented matrix with last column b .

- 3 Write the complete solution as x_p plus any multiple of s in the nullspace:

$$\begin{aligned} x + 3y + 3z &= 1 \\ 2x + 6y + 9z &= 5 \\ -x - 3y + 3z &= 5. \end{aligned}$$

- 4 Find the complete solution (also called the *general solution*) to

$$\begin{bmatrix} 1 & 3 & 1 & 2 \\ 2 & 6 & 4 & 8 \\ 0 & 0 & 2 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ t \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}.$$

- 5 Under what condition on b_1, b_2, b_3 is this system solvable? Include b as a fourth column in elimination. Find all solutions when that condition holds:

$$\begin{aligned} x + 2y - 2z &= b_1 \\ 2x + 5y - 4z &= b_2 \\ 4x + 9y - 8z &= b_3. \end{aligned}$$

- 6 What conditions on b_1, b_2, b_3, b_4 make each system solvable? Find x in that case:

$$\begin{bmatrix} 1 & 2 \\ 2 & 4 \\ 2 & 5 \\ 3 & 9 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} \quad \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 2 & 5 & 7 \\ 3 & 9 & 12 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix}.$$

- 7 Show by elimination that (b_1, b_2, b_3) is in the column space if $b_3 - 2b_2 + 4b_1 = 0$.

$$A = \begin{bmatrix} 1 & 3 & 1 \\ 3 & 8 & 2 \\ 2 & 4 & 0 \end{bmatrix}.$$

What combination of the rows of A gives the zero row?

- 8 Which vectors (b_1, b_2, b_3) are in the column space of A ? Which combinations of the rows of A give zero?

(a) $A = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 6 & 3 \\ 0 & 2 & 5 \end{bmatrix}$

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

- 9 (a) The Worked Example 3.4 A reached $[U \ c]$ from $[A \ b]$. Put the multipliers into L and verify that LU equals A and Lc equals b .
 (b) Combine the pivot columns of A with the numbers -9 and 3 in the particular solution x_p . What is that linear combination and why?
- 10 Construct a 2 by 3 system $Ax = b$ with particular solution $x_p = (2, 4, 0)$ and homogeneous solution $x_n =$ any multiple of $(1, 1, 1)$.
- 11 Why can't a 1 by 3 system have $x_p = (2, 4, 0)$ and $x_n =$ any multiple of $(1, 1, 1)$?
- 12 (a) If $Ax = b$ has two solutions x_1 and x_2 , find two solutions to $Ax = 0$.
 (b) Then find another solution to $Ax = 0$ and another solution to $Ax = b$.
- 13 Explain why these are all false:
 (a) The complete solution is any linear combination of x_p and x_n .
 (b) A system $Ax = b$ has at most one particular solution.
 (c) The solution x_p with all free variables zero is the shortest solution (minimum length $\|x\|$). Find a 2 by 2 counterexample.
 (d) If A is invertible there is no solution x_n in the nullspace.
- 14 Suppose column 5 of U has no pivot. Then x_5 is a _____ variable. The zero vector (is) (is not) the only solution to $Ax = 0$. If $Ax = b$ has a solution, then it has _____ solutions.
- 15 Suppose row 3 of U has no pivot. Then that row is _____. The equation $Ux = c$ is only solvable provided _____. The equation $Ax = b$ (is) (is not) (might not be) solvable.

Questions 16–20 are about matrices of “full rank” $r = m$ or $r = n$.

- 16 The largest possible rank of a 3 by 5 matrix is _____. Then there is a pivot in every _____ of U and R . The solution to $Ax = b$ (always exists) (is unique). The column space of A is _____. An example is $A =$ _____.

17 The largest possible rank of a 6 by 4 matrix is _____. Then there is a pivot in every _____ of U and R . The solution to $Ax = b$ (*always exists*) (*is unique*). The nullspace of A is _____. An example is $A =$ _____.

18 Find by elimination the rank of A and also the rank of A^T :

$$A = \begin{bmatrix} 1 & 4 & 0 \\ 2 & 11 & 5 \\ -1 & 2 & 10 \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 2 \\ 1 & 1 & q \end{bmatrix} \quad (\text{rank depends on } q).$$

19 Find the rank of A and also of $A^T A$ and also of AA^T :

$$A = \begin{bmatrix} 1 & 1 & 5 \\ 1 & 0 & 1 \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} 2 & 0 \\ 1 & 1 \\ 1 & 2 \end{bmatrix}.$$

20 Reduce A to its echelon form U . Then find a triangular L so that $A = LU$.

$$A = \begin{bmatrix} 3 & 4 & 1 & 0 \\ 6 & 5 & 2 & 1 \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 2 & 2 & 0 & 3 \\ 0 & 6 & 5 & 4 \end{bmatrix}.$$

21 Find the complete solution in the form $x_p + x_n$ to these full rank systems:

$$(a) \quad x + y + z = 4 \qquad (b) \quad \begin{array}{l} x + y + z = 4 \\ x - y + z = 4. \end{array}$$

22 If $Ax = b$ has infinitely many solutions, why is it impossible for $Ax = B$ (new right side) to have only one solution? Could $Ax = B$ have no solution?

23 Choose the number q so that (if possible) the ranks are (a) 1, (b) 2, (c) 3:

$$A = \begin{bmatrix} 6 & 4 & 2 \\ -3 & -2 & -1 \\ 9 & 6 & q \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 3 & 1 & 3 \\ q & 2 & q \end{bmatrix}.$$

24 Give examples of matrices A for which the number of solutions to $Ax = b$ is

- (a) 0 or 1, depending on b
- (b) ∞ , regardless of b
- (c) 0 or ∞ , depending on b
- (d) 1, regardless of b .

25 Write down all known relations between r and m and n if $Ax = b$ has

- (a) no solution for some b

- (b) infinitely many solutions for every b
 (c) exactly one solution for some b , no solution for other b
 (d) exactly one solution for every b .

Questions 26–33 are about Gauss-Jordan elimination (upwards as well as downwards) and the reduced echelon matrix R .

- 26 Continue elimination from U to R . Divide rows by pivots so the new pivots are all 1. Then produce zeros *above* those pivots to reach R :

$$U = \begin{bmatrix} 2 & 4 & 4 \\ 0 & 3 & 6 \\ 0 & 0 & 0 \end{bmatrix} \quad \text{and} \quad U = \begin{bmatrix} 2 & 4 & 4 \\ 0 & 3 & 6 \\ 0 & 0 & 5 \end{bmatrix}.$$

- 27 Suppose U is square with n pivots (an invertible matrix). Explain why $R = I$.

- 28 Apply Gauss-Jordan elimination to $Ux = 0$ and $Ux = c$. Reach $Rx = 0$ and $Rx = d$:

$$[U \ 0] = \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & 4 & 0 \end{bmatrix} \quad \text{and} \quad [U \ c] = \begin{bmatrix} 1 & 2 & 3 & 5 \\ 0 & 0 & 4 & 8 \end{bmatrix}.$$

Solve $Rx = 0$ to find x_n (its free variable is $x_2 = 1$). Solve $Rx = d$ to find x_p (its free variable is $x_2 = 0$).

- 29 Apply Gauss-Jordan elimination to reduce to $Rx = 0$ and $Rx = d$:

$$[U \ 0] = \begin{bmatrix} 3 & 0 & 6 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \text{and} \quad [U \ c] = \begin{bmatrix} 3 & 0 & 6 & 9 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 5 \end{bmatrix}.$$

Solve $Ux = 0$ or $Rx = 0$ to find x_n (free variable = 1). What are the solutions to $Rx = d$?

- 30 Reduce to $Ux = c$ (Gaussian elimination) and then $Rx = d$ (Gauss-Jordan):

$$Ax = \begin{bmatrix} 1 & 0 & 2 & 3 \\ 1 & 3 & 2 & 0 \\ 2 & 0 & 4 & 9 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \\ 10 \end{bmatrix} = b.$$

Find a particular solution x_p and all homogeneous solutions x_n .

- 31 Find matrices A and B with the given property or explain why you can't:

(a) The only solution of $Ax = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ is $x = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$.

(b) The only solution of $Bx = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ is $x = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$.

- 32 Find the LU factorization of A and the complete solution to $Ax = b$:

$$A = \begin{bmatrix} 1 & 3 & 1 \\ 1 & 2 & 3 \\ 2 & 4 & 6 \\ 1 & 1 & 5 \end{bmatrix} \quad \text{and} \quad b = \begin{bmatrix} 1 \\ 3 \\ 6 \\ 5 \end{bmatrix} \quad \text{and then} \quad b = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

- 33 The complete solution to $Ax = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ is $x = \begin{bmatrix} 1 \\ 0 \end{bmatrix} + c \begin{bmatrix} 0 \\ 1 \end{bmatrix}$. Find A .

Challenge Problems

- 34 Suppose you know that the 3 by 4 matrix A has the vector $s = (2, 3, 1, 0)$ as the only special solution to $Ax = 0$.
- What is the *rank* of A and the complete solution to $Ax = 0$?
 - What is the exact row reduced echelon form R of A ?
 - How do you know that $Ax = b$ can be solved for all b ?
- 35 Suppose K is the 9 by 9 second difference matrix (2's on the diagonal, -1 's on the diagonal above and also below). Solve the equation $Kx = b = (10, \dots, 10)$. If you graph x_1, \dots, x_9 above the points $1, \dots, 9$ on the x axis, I think the nine points fall on a parabola.
- 36 Suppose $Ax = b$ and $Cx = b$ have the same (complete) solutions for every b . Is it true that $A = C$?

■ WORKED EXAMPLES ■

3.6 A Find bases and dimensions for all four fundamental subspaces if you know that

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 & 0 & 5 \\ 0 & 0 & 1 & 6 \\ 0 & 0 & 0 & 0 \end{bmatrix} = LU = E^{-1}R.$$

By changing only *one* number in R , change the dimensions of all four subspaces.

Solution This matrix has pivots in columns 1 and 3. Its rank is $r = 2$.

Row space	Basis (1, 3, 0, 5) and (0, 0, 1, 6) from R . Dimension 2.
Column space	Basis (1, 2, 5) and (0, 1, 0) from E^{-1} (and A). Dimension 2.
Nullspace	Basis (-3, 1, 0, 0) and (-5, 0, -6, 1) from R . Dimension 2.
Nullspace of A^T	Basis (-5, 0, 1) from row 3 of E . Dimension $3 - 2 = 1$.

We need to comment on that left nullspace $N(A^T)$. $EA = R$ says that the last row of E combines the three rows of A into the zero row of R . So that last row of E is a basis vector for the left nullspace. If R had *two* zero rows, then the last *two* rows of E would be a basis. (Just like elimination, $y^T A = \mathbf{0}^T$ combines rows of A to give zero rows in R .)

To change all these dimensions we need to change the rank r . One way to do that is to change an entry (*any entry*) in the zero row of R .

3.6 B Put four 1's into a 5 by 6 matrix of zeros, keeping the dimension of its *row space* as small as possible. Describe all the ways to make the dimension of its *column space* as small as possible. Describe all the ways to make the dimension of its *nullspace* as small as possible. How to make the *sum of the dimensions of all four subspaces small*?

Solution The rank is 1 if the four 1's go into the same row, or into the same column. They can also go into *two rows and two columns* (so $a_{ii} = a_{ij} = a_{ji} = a_{jj} = 1$). Since the column space and row space always have the same dimensions, this answers the first two questions: Dimension 1.

The nullspace has its smallest possible dimension $6 - 4 = 2$ when the rank is $r = 4$. To achieve rank 4, the 1's must go into four different rows and columns.

You can't do anything about the sum $r + (n - r) + r + (m - r) = n + m$. It will be $6 + 5 = 11$ no matter how the 1's are placed. The sum is 11 even if there aren't any 1's...

If all the other entries of A are 2's instead of 0's, how do these answers change?

Problem Set 3.6

- 1 (a) If a 7 by 9 matrix has rank 5, what are the dimensions of the four subspaces? What is the sum of all four dimensions?

(b) If a 3 by 4 matrix has rank 3, what are its column space and left nullspace?

- 2 Find bases and dimensions for the four subspaces associated with A and B :

$$A = \begin{bmatrix} 1 & 2 & 4 \\ 2 & 4 & 8 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 1 & 2 & 4 \\ 2 & 5 & 8 \end{bmatrix}.$$

- 3 Find a basis for each of the four subspaces associated with A :

$$A = \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 4 & 6 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

- 4 Construct a matrix with the required property or explain why this is impossible:

(a) Column space contains $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$, $\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$, row space contains $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 5 \end{bmatrix}$.

(b) Column space has basis $\begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix}$, nullspace has basis $\begin{bmatrix} 3 \\ 1 \\ 1 \end{bmatrix}$.

(c) Dimension of nullspace = 1 + dimension of left nullspace.

(d) Left nullspace contains $\begin{bmatrix} 1 \\ 3 \end{bmatrix}$, row space contains $\begin{bmatrix} 3 \\ 1 \end{bmatrix}$.

(e) Row space = column space, nullspace \neq left nullspace.

- 5 If \mathbf{V} is the subspace spanned by $(1, 1, 1)$ and $(2, 1, 0)$, find a matrix A that has \mathbf{V} as its row space. Find a matrix B that has \mathbf{V} as its nullspace.

- 6 Without elimination, find dimensions and bases for the four subspaces for

$$A = \begin{bmatrix} 0 & 3 & 3 & 3 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 1 \\ 4 \\ 5 \end{bmatrix}.$$

- 7 Suppose the 3 by 3 matrix A is invertible. Write down bases for the four subspaces for A , and also for the 3 by 6 matrix $B = [A \ A]$.

- 8 What are the dimensions of the four subspaces for A , B , and C , if I is the 3 by 3 identity matrix and 0 is the 3 by 2 zero matrix?

$$A = [I \ 0] \quad \text{and} \quad B = \begin{bmatrix} I & I \\ 0^T & 0^T \end{bmatrix} \quad \text{and} \quad C = [0].$$

- 9 Which subspaces are the same for these matrices of different sizes?

(a) $[A]$ and $\begin{bmatrix} A \\ A \end{bmatrix}$ (b) $\begin{bmatrix} A \\ A \end{bmatrix}$ and $\begin{bmatrix} A & A \\ A & A \end{bmatrix}$.

Prove that all three of those matrices have the same rank r .

- 10 If the entries of a 3 by 3 matrix are chosen randomly between 0 and 1, what are the most likely dimensions of the four subspaces? What if the matrix is 3 by 5?
- 11 (Important) A is an m by n matrix of rank r . Suppose there are right sides \mathbf{b} for which $A\mathbf{x} = \mathbf{b}$ has *no solution*.
- What are all inequalities ($<$ or \leq) that must be true between m , n , and r ?
 - How do you know that $A^T\mathbf{y} = \mathbf{0}$ has solutions other than $\mathbf{y} = \mathbf{0}$?
- 12 Construct a matrix with $(1, 0, 1)$ and $(1, 2, 0)$ as a basis for its row space and its column space. Why can't this be a basis for the row space and nullspace?
- 13 True or false (with a reason or a counterexample):
- If $m = n$ then the row space of A equals the column space.
 - The matrices A and $-A$ share the same four subspaces.
 - If A and B share the same four subspaces then A is a multiple of B .
- 14 Without computing A , find bases for its four fundamental subspaces:

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 6 & 1 & 0 \\ 9 & 8 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 2 \end{bmatrix}.$$

- 15 If you exchange the first two rows of A , which of the four subspaces stay the same? If $\mathbf{v} = (1, 2, 3, 4)$ is in the left nullspace of A , write down a vector in the left nullspace of the new matrix.
- 16 Explain why $\mathbf{v} = (1, 0, -1)$ *cannot be a row of A and also in the nullspace*.
- 17 Describe the four subspaces of \mathbf{R}^3 associated with

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \quad \text{and} \quad I + A = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}.$$

- 18 (Left nullspace) Add the extra column \mathbf{b} and reduce A to echelon form:

$$[A \ \mathbf{b}] = \begin{bmatrix} 1 & 2 & 3 & b_1 \\ 4 & 5 & 6 & b_2 \\ 7 & 8 & 9 & b_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 3 & b_1 \\ 0 & -3 & -6 & b_2 - 4b_1 \\ 0 & 0 & 0 & b_3 - 2b_2 + b_1 \end{bmatrix}.$$

A combination of the rows of A has produced the zero row. What combination is it? (Look at $b_3 - 2b_2 + b_1$ on the right side.) Which vectors are in the nullspace of A^T and which are in the nullspace of A ?

- 19 Following the method of Problem 18, reduce A to echelon form and look at zero rows. The b column tells which combinations you have taken of the rows:

$$(a) \begin{bmatrix} 1 & 2 & b_1 \\ 3 & 4 & b_2 \\ 4 & 6 & b_3 \end{bmatrix} \quad (b) \begin{bmatrix} 1 & 2 & b_1 \\ 2 & 3 & b_2 \\ 2 & 4 & b_3 \\ 2 & 5 & b_4 \end{bmatrix}$$

From the b column after elimination, read off $m-r$ basis vectors in the left nullspace. Those y 's are combinations of rows that give zero rows.

- 20 (a) Check that the solutions to $Ax = \mathbf{0}$ are perpendicular to the rows:

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 4 & 1 \end{bmatrix} \begin{bmatrix} 4 & 2 & 0 & 1 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix} = ER.$$

- (b) How many independent solutions to $A^T y = \mathbf{0}$? Why is y^T the last row of E^{-1} ?

- 21 Suppose A is the sum of two matrices of rank one: $A = uv^T + wz^T$.

- (a) Which vectors span the column space of A ?
 (b) Which vectors span the row space of A ?
 (c) The rank is less than 2 if _____ or if _____.
 (d) Compute A and its rank if $u = z = (1, 0, 0)$ and $v = w = (0, 0, 1)$.

- 22 Construct $A = uv^T + wz^T$ whose column space has basis $(1, 2, 4), (2, 2, 1)$ and whose row space has basis $(1, 0), (1, 1)$. Write A as (3 by 2) times (2 by 2).

- 23 Without multiplying matrices, find bases for the row and column spaces of A :

$$A = \begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} 3 & 0 & 3 \\ 1 & 1 & 2 \end{bmatrix}.$$

How do you know from these shapes that A cannot be invertible?

- 24 (Important) $A^T y = d$ is solvable when d is in which of the four subspaces? The solution y is unique when the _____ contains only the zero vector.

- 25 True or false (with a reason or a counterexample):

- (a) A and A^T have the same number of pivots.
 (b) A and A^T have the same left nullspace.
 (c) If the row space equals the column space then $A^T = A$.
 (d) If $A^T = -A$ then the row space of A equals the column space.

- 26 (**Rank of AB**) If $AB = C$, the rows of C are combinations of the rows of _____. So the rank of C is not greater than the rank of _____. Since $B^T A^T = C^T$, the rank of C is also not greater than the rank of _____.
- 27 If a, b, c are given with $a \neq 0$, how would you choose d so that $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$ has rank 1? Find a basis for the row space and nullspace. Show they are perpendicular!
- 28 Find the ranks of the 8 by 8 checkerboard matrix B and the chess matrix C :

$$B = \begin{bmatrix} 1 & 0 & 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 & 0 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 1 \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} r & n & b & q & k & b & n & r \\ p & p & p & p & p & p & p & p \\ \text{four zero rows} \\ p & p & p & p & p & p & p & p \\ r & n & b & q & k & b & n & r \end{bmatrix}$$

The numbers r, n, b, q, k, p are all different. Find bases for the row space and left nullspace of B and C . Challenge problem: Find a basis for the nullspace of C .

- 29 Can tic-tac-toe be completed (5 ones and 4 zeros in A) so that $\text{rank}(A) = 2$ but neither side passed up a winning move?

Challenge Problems

- 30 If $A = uv^T$ is a 2 by 2 matrix of rank 1, redraw Figure 3.5 to show clearly the Four Fundamental Subspaces. If B produces those same four subspaces, what is the exact relation of B to A ?
- 31 \mathbf{M} is the space of 3 by 3 matrices. Multiply every matrix X in \mathbf{M} by

$$A = \begin{bmatrix} 1 & 0 & -1 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix}. \quad \text{Notice: } A \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}.$$

- (a) Which matrices X lead to $AX = \text{zero matrix}$?
 (b) Which matrices have the form AX for some matrix X ?

(a) finds the “nullspace” of that operation AX and (b) finds the “column space”. What are the dimensions of those two subspaces of \mathbf{M} ? Why do the dimensions add to $(n-r) + r = 9$?

- 32 Suppose the m by n matrices A and B have the same four subspaces. If they are both in row reduced echelon form, prove that F must equal G :

$$A = \begin{bmatrix} I & F \\ 0 & 0 \end{bmatrix} \quad B = \begin{bmatrix} I & G \\ 0 & 0 \end{bmatrix}.$$