Math 2B: Applied Linear Algebra

True/False For the problems below, circle T if the answer is true and circle F is the answer is false.

1.	T	F	The non-pivot columns of a matrix are always linearly dependent on the other columns of that matrix.
2.	T	F	If matrices $A, B \in \mathbb{R}^{m \times n}$ are row equivalent, they have the same reduced echelon form.
3.	Т	F	By interchanging two rows of a matrix (i.e. by multiplying by transposition matrices), we can change the location of the pivot positions in the RREF form of the matrix.
4.	T	F	The equation $A\mathbf{x} = 0$ has only the trivial solution $\mathbf{x} = 0$ if and only if there are no free variables.
5.	T	F	An elementary matrix must be square and invertible.
6.	Т	F	The column index of the pivot columns of a matrix can be changed using row oper- ations on the matrix.
7.	T	F	Any $n \times n$ elementary matrix (dilation, shear, permutation) has at least n nonzero entries and at most $n + 1$ nonzero entries.
8.	Т	F	Sometimes the linear dependence relationships between columns of a matrix will be affected by elementary row operations on that matrix.
9.	T	F	Every matrix is row equivalent to a unique matrix in echelon form.
10.	T	F	Given a matrix $B \in \mathbb{R}^{m \times n}$ in echelon form, a basis for the $\operatorname{Col}(B)$ can be generated using the pivot columns of B (the columns with a single nonzero entry).
11.	T	F	If A is a 3×3 matrix with three pivot positions, there exist elementary matrices $E_1, E_2,, E_t$ such that $E_t \cdots E_2 E_1 A = I_3$.

12.	T	F	A free variable in a linear system corresponds to a non-pivot column in the coefficient matrix of the linear system.
13.	Т	F	The echelon form of a matrix is unique.
14.	T	F	A basic variable in a linear system corresponds to a pivot column in the coefficient matrix of the linear system.
15.	T	F	Solving linear systems using elementary row reductions is equivalent to changing a matrix equation using linear combinations on the rows of that matrix.
16.	Т	F	Suppose $A, B \in \mathbb{R}^{m \times n}$ for some $m, n \in \mathbb{N}$. If $A(i, :) = B(i, :)$ for some $i \in \{1, 2,, m\}$ then A must be row equivalent to B .
17.	Т	F	Performing row operations on matrix $A \in \mathbb{R}^{m \times n}$ via multiplication by a sequence of elementary matrices $E_1, E_2,, E_t \in \mathbb{R}^{m \times m}$ can change the linear dependence relationships between the columns of A .
18.	T	F	If $A \in \mathbb{R}^{m \times n}$ is row equivalent to a matrix $U \in \mathbb{R}^{m \times n}$ in echelon form, and if the matrix U has k nonzero rows, then the dimension of the solution space for $A\mathbf{x} = 0$ is $m - k$.
19.	T	\mathbf{F}	If two matrices are row equivalent, then they have the same number of rows.
20.	T	F	If the matrix equation $A\mathbf{x} = \mathbf{b}$ is transformed into matrix equation $C\mathbf{x} = \mathbf{d}$ via elementary row operations, then the solutions sets of both equations are identical.
21.	T	F	If $A \in \mathbb{R}^{m \times n}$ is row equivalent to $B \in \mathbb{R}^{m \times n}$ and the columns of A span \mathbb{R}^m then so do the columns of B .
22.	T	F	Every elementary row operation is reversible.
23.	Т	F	Two matrices are row equivalent if they have the same number of rows.

24.	Т	F	We only use row reduction techniques on augmented matrices associated with some linear system.
25.	T	F	Consider the linear systems problem
			$A\mathbf{x} = \mathbf{b}$
			where matrix $A \in \mathbb{R}^{m \times n}$ and vector $\mathbf{b} \in \mathbb{R}^m$ are given and vector $\mathbf{x} \in \mathbb{R}^n$ is unknown and desired. Suppose we apply elementary row operations on our linear system $A\mathbf{x} = \mathbf{b}$ to produce a new linear system $C\mathbf{x} = \mathbf{d}$. Then, the solution sets to these two linear systems are identical.
26.	Т	F	The row reduced echelon form of a matrix is not unique. In other words, in some cases, a matrix may be row reduced to more than one matrix in reduced row echelon form using a different sequence of row operations.
27.	T	F	There are two steps to reducing a matrix to reduced row echelon form including: Step 1: Forward Phase- the reduction of the matrix to row echelon form Step 2: Backward Phase- the reduction of the row echelon form of the matrix into reduced row echelon form.
28.	T	F	There are three conditions that every matrix in row echelon form must satisfy.
29.	Т	F	If B is an echelon form of A , then the pivot columns of B form a basis for the column space of A .
30.	T	\mathbf{F}	There are three types of elementary row reductions we will use to solve linear systems.
31.	Т	F	Every matrix is row equivalent to a unique matrix in row echelon form.
32.	T	\mathbf{F}	Every matrix is row equivalent to a unique matrix in reduced row-echelon form.
33.	Т	F	Suppose we are given $A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ 1 & 1 \end{bmatrix}, \qquad \mathbf{b} = \begin{bmatrix} 3 \\ 2 \\ -3 \end{bmatrix}$

Then, there exists an $\mathbf{x} \in \mathbb{R}^2$ such that $\|A \cdot \mathbf{x} - \mathbf{b}\|_2 = 0$

 $Multiple\ Choice\ \ {\rm For\ the\ problems\ below,\ circle\ the\ correct\ response\ for\ each\ question.}$

1. Let the matrix $A \in \mathbb{R}^{3 \times 5}$ be given by

$$A = \begin{bmatrix} 1 & -1 & 4 & 3 & 5 \\ 0 & 1 & -2 & -4 & 6 \\ 0 & 0 & 0 & 1 & -9 \end{bmatrix}.$$

Let $T(\mathbf{x}) = A\mathbf{x}$. Which of the following is true:

- A. The codomain of T is \mathbb{R}^5 .
- B. The range of T is the same as the codomain.
- C. T is one-to-one.
- D. T is a bijection.
- E. None of these.

For the next four problems, assume that the matrix $A \in \mathbb{R}^{4 \times 6}$ is given by

$$A = \begin{bmatrix} 1 & 2 & -5 & -2 & 6 & 14 \\ 0 & 0 & -2 & -2 & 7 & 12 \\ 2 & 4 & -5 & 1 & -5 & -1 \\ 0 & 0 & 4 & 4 & -14 & -24 \end{bmatrix}$$

2. Find $\operatorname{RREF}(A)$:

A.
$$\begin{bmatrix} 1 & 2 & -5 & -2 & 6 & 14 \\ 2 & 4 & -5 & 1 & -5 & -1 \\ 0 & 0 & -2 & -2 & 7 & 12 \\ 0 & 0 & 4 & 4 & -14 & -24 \end{bmatrix}$$
 B. $\begin{bmatrix} 1 & 0 & 0 & 2 & 3 & 7 \\ 0 & 1 & 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 & 0 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$
 C. $\begin{bmatrix} 1 & 2 & -2.5 & 0.5 & -2.5 & -0.5 \\ 0 & 0 & 1 & 1 & -3.5 & -6 \\ 0 & 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$

 D. $\begin{bmatrix} 1 & 2 & 0 & 3 & 0 & 7 \\ 0 & 0 & 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$
 E. $\begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$

3. Which of the following vectors in NOT a solution to $A\mathbf{x} = \mathbf{0}$?

A. $\begin{bmatrix} -2\\1\\0\\0\\0\\0\end{bmatrix}$ B. $\begin{bmatrix} 3\\0\\1\\-1\\0\\0\end{bmatrix}$	C. $\begin{bmatrix} 7\\0\\1\\0\\2\\-1 \end{bmatrix}$	D. $\begin{bmatrix} -4\\2\\0\\0\\0\\0\\0\end{bmatrix} + \begin{bmatrix} 9\\0\\3\\-3\\0\\0\\0\end{bmatrix}$	$\mathbf{E.} \begin{bmatrix} 6\\0\\2\\-2\\0\\0\end{bmatrix} + \begin{bmatrix} -7\\0\\-1\\0\\-2\\-1\end{bmatrix}$
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4. Which of the following sets of vectors are linearly dependent? Choose all that apply.

A. $\{A(:,1), A(:,3), A(:5)\}$ D. $\{A(:,1), A(:,4), A(:5)\}$ E. $\{A(:,2), A(:,3), A(:6)\}$ E. $\{A(:,2), A(:,4), A(:6)\}$

5. Find dim(Nul(A)) + dim(Nul(A^T)): A. 1 B. 2 C. 3 D. 4 E. 5 6. Which of the following must be true? Choose all that apply. A. rank (A^T) = 3 B. Col (A^T) $\subseteq \mathbb{R}^6$ C. $(AA^T)^{-1}$ exists

D. $(A^T A)^{-1}$ exists E. $\operatorname{Col}(A) = \mathbb{R}^3$

For the next three problems, assume that the matrix $A \in \mathbb{R}^{4 \times 7}$ is given by

$$A = \begin{bmatrix} 1 & 3 & -2 & 0 & 0 & 0 & 1 \\ 2 & 6 & -5 & -2 & -1 & -2 & 1 \\ 0 & 0 & 5 & 10 & 5 & 10 & 5 \\ 2 & 6 & 0 & 8 & 4 & 12 & 8 \end{bmatrix}$$

7. Find $\operatorname{RREF}(A)$:

A.	$\begin{bmatrix} 1\\0\\0\\0\end{bmatrix}$	$ \begin{array}{c} 3 \\ 0 \\ 0 \\ 0 \end{array} $	$\begin{array}{c} -2.5 \\ 1 \\ 0 \\ 0 \end{array}$	$\begin{array}{c} -1 \\ 2 \\ 0 \\ 0 \end{array}$	5 1 0 0	$\begin{array}{c} -1 \\ 2 \\ 1 \\ 0 \end{array}$	$\begin{array}{c} 0.5 \\ 1.0 \\ 0.5 \\ 0 \end{array}$	B.	$\begin{bmatrix} 1\\0\\0\\0\end{bmatrix}$	3 0 0 0	$egin{array}{c} 0 \\ 1 \\ 0 \\ 0 \end{array}$	$ \begin{array}{c} 4 \\ 2 \\ 0 \\ 0 \end{array} $	$2 \\ 1 \\ 0 \\ 0$	$egin{array}{c} 0 \\ 0 \\ 1 \\ 0 \end{array}$	1. 0. 0.	$egin{array}{c} 0 \\ 0 \\ 5 \\ 0 \end{array}$	C.	$\begin{bmatrix} 1\\0\\0\\0 \end{bmatrix}$	0 0 0 0	0 1 0 0	0 0 0 0	0 0 0 0	$\begin{array}{c} 0 \\ 0 \\ 1 \\ 0 \end{array}$	$\begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$
		D	$\cdot \begin{bmatrix} 1\\0\\0\\0 \end{bmatrix}$	$\begin{array}{c} -3\\ 0\\ 0\\ 0\\ 0 \end{array}$	$\begin{array}{cccc} 0 & 4 \\ 1 & -2 \\ 0 & 0 \\ 0 & 0 \end{array}$	4 2 2 1 0 0 0 0	0 - 0 1 0	$\begin{bmatrix} -1.0 \\ 0.0 \\ 0.5 \\ 0.0 \end{bmatrix}$		Ι	Ð.	$\begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$	$egin{array}{c} 0 \\ 1 \\ 0 \\ 0 \end{array}$	$\begin{array}{c} 0 \\ 0 \\ 1 \\ 0 \end{array}$	$ \begin{array}{c} 3 \\ 0 \\ 0 \\ 0 \end{array} $	$ \begin{array}{c} 4 \\ 2 \\ 0 \\ 0 \end{array} $	$2 \\ 1 \\ 0 \\ 0$	$\begin{array}{c} 1.0 \\ 0.0 \\ 0.5 \\ 0 \end{array}$						

8. How many linearly independent solutions are there to the homogeneous linear system $A\mathbf{x} = \mathbf{0}$:

A. 1 B. 3 C. 4 D. 5 E. 7

9. Which of the following is NOT a solution for the linear-systems problem $A\mathbf{x} = \mathbf{0}$?

	[-3]	Г	4]	$\left\lceil -2 \right\rceil$		2		1.0
	1		0	0		0		0.0
			2	-1		0		0.0
А.	0	B. –	-1 C.	0	D.	0	Е.	0.0
			0	1		0		0.0
	0		0	0		1		0.5
		L	0			[-2]		1.0

Free Response

- 1. Let $A \in \mathbb{R}^{m \times n}$. Recall the definition of the Nul(A) and Col(A).
- 2. Consider the following matrix:

$$A = \begin{bmatrix} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 2 & 6 & -5 & -2 & 4 & -3 & -1 \\ 0 & 0 & 5 & 10 & 0 & 15 & 5 \\ 2 & 6 & 0 & 8 & 4 & 18 & 6 \end{bmatrix}$$

- A. Transform A into U = RREF(A) using elementary row operations. Show your steps.
- B. Prove that the linearly dependence relations between the columns of U are identical to the linear dependence relations on the columns of A.
- C. Using information found in U, specifically identify the linearly independent columns of A.
- D. Using information found in U, specifically identify the linearly dependent columns of A. Then, for each linearly dependent column of A, write this column as a linear combination of the previous columns.

3. Transform the general linear-systems problem:

$$\underbrace{\begin{bmatrix} 1 & 3 & 1 & 3 & 3 & 5\\ 2 & 6 & 0 & 4 & 4 & 0\\ 1 & 3 & 3 & 5 & 5 & 15\\ 2 & 6 & 0 & 4 & 7 & 9 \end{bmatrix}}_{A} \cdot \underbrace{\begin{bmatrix} x_1\\ x_2\\ x_3\\ x_4\\ x_5 \end{bmatrix}}_{\mathbf{x}} = \underbrace{\begin{bmatrix} -3\\ -4\\ -5\\ -13 \end{bmatrix}}_{\mathbf{b}}$$

into an equivalent system $U \cdot \mathbf{x} = \mathbf{y}$ where U = RREF(A).

Solution: For our forward pass, let's transform our original system into REF. To this end consider:

$$\begin{aligned}
& \begin{bmatrix} 1 & 3 & 1 & 3 & 3 & 5 & 5 \\ 2 & 6 & 0 & 4 & 7 & 9 \\ 3 & 3 & 5 & 5 & 15 \\ 2 & 6 & 0 & 4 & 7 & 9 \\ \hline & x_3 \\ x_4 \\ x_5 \\ x_5 \\ x_6 \\$$

Solution: Notice, we now have an equivalent system in which the coefficient is in REF. We have finished our forward sweep. To begin our backward pass of this process is to transform all pivots into 1 and eliminate all nonpivot elements in each pivot column. Then, we eliminate all nonpivot elements in each pivot column. To this end consider:

Let $E = E_6 \cdot E_5 \cdot E_4 \cdot E_3 \cdot E_2 \cdot E_1$. Then, we have an equivalent system

$U\cdot \mathbf{x} = \mathbf{y}$

where $U = E \cdot A = \text{RREF}(A)$ and $\mathbf{y} = E \cdot \mathbf{b}$. Of course, we could have accomplished the transformations highlighted above using calculator.

4. What is our strategy to solve the general linear-systems problem? Compare and contrast this strategy with the technique we used to solve the square linear-systems problem.

Solution: Let's compare and contrast our approach in the nonsingular linear-systems problem versus the general linear systems problem.

Nonsingular linear-systems problem: Recall the nonsingular linear-systems problem

 $A \cdot \mathbf{x} = \mathbf{b}.$

where $A \in \mathbb{R}^{n \times n}$ is a nonsingular, regular matrix and $\mathbf{b} \in \mathbb{R}^n$ is known. To solve this problem, we transformed this system into an equivalent problem

$$U \cdot \mathbf{x} = \mathbf{y}$$

where $U \in \mathbb{R}^{n \times n}$ is an upper-triangular matrix with nonzero diagonal elements. To transform our original system into our desired form, we multiply both sides of our equation on the left by a sequence of $t \in \mathbb{N}$ elementary matrices

$$U = E_t \cdots E_2 \cdot E_1 \cdot A, \qquad \mathbf{y} = E_t \cdots E_2 \cdot E_1 \cdot \mathbf{b}$$

To find our solution, we apply Backward Substitution to solve the resulting system. In solving this problem, we reduce A into upper-triangular form. Our only requirement is that the pivots of U are nonzero. In other words, for solving the nonsingular linear-systems problem, we transform into REF. That is to say, the upper-triangular matrix U is a row echelon form of the matrix A. Since none of the columns of A are linearly dependent, we have a no nonzero solutions to $A\mathbf{x} = \mathbf{0}$. Thus, since we do not need to dissect the linear dependence relationships between the columns of A we need not do the backward pass to transform the REF into RREF. Instead, we focus only on producing the unique particular solution to the original linear-systems problem.

Solution: Let's move onto the general linear-systems problem.

General linear-systems problem: Recall the general linear-systems problem

$$A \cdot \mathbf{x} = \mathbf{b}.$$

where $A \in \mathbb{R}^{m \times n}$ is a general, rectangular matrix and $\mathbf{b} \in \mathbb{R}^m$ is known. To solve this problem, we transformed this system into an equivalent problem

$$U \cdot \mathbf{x} = \mathbf{y}$$

where $U \in \mathbb{R}^{m \times n}$ is the RREF version of matrix A. To transform our original system into our desired form, we multiply both sides of our equation on the left by a sequence of $t \in \mathbb{N}$ elementary matrices

 $U = E_t \cdots E_2 \cdot E_1 \cdot A, \qquad \mathbf{y} = E_t \cdots E_2 \cdot E_1 \cdot \mathbf{b}$

This sequence of transformation required both a forward pass to transform A into REF and and backward pass to transform the REF into the RREF. In the backward pass, we ensure each pivot has value 1 and we zero out all nonpivot entries in each pivot column. This extra processing is necessary because the solution set for a general linear-system problem is much larger than the solution set for a nonsingular linear-systems problem. Indeed, nonsingular linear-systems problems always have a unique answer (a solution set containing a single vector). However, with general linear systems problem, we need to find a particular solution (which we normally write as a unique linear combination of the pivot columns). We also need to find a list of d linearly independent solutions to the homogeneous linear-systems problem $A\mathbf{x} = \mathbf{0}$, where d is the number of nonpivot columns of A. This extra step is most easily accomplished when we further process the REF form to eliminate all nonpivot entries in each pivot row.

Both of these algorithms depend on transforming our system into a more convenient form via left multiplication by a sequence of elementary matrices. However, to solve the general linear-systems problem we must work much harder to process the matrix A in order to get the particular solution and all solutions that get sent to zero.