

Problem 1. Continued from HW3.1. Any linear system of m equations in n unknowns can be written in the form

$$A\vec{x} = \vec{b}$$

where A is an $m \times n$ matrix, \vec{x} is an $n \times 1$ column, and \vec{b} is an $m \times 1$ column. Use matrix algebra to give a short proof of the following statement: If a linear system has **two solutions** then it must have a **whole line of solutions**. [Hint: Let \vec{x} and \vec{y} be two solutions. Now consider the line $t\vec{x} + (1-t)\vec{y}$.]

Problem 2. Definition of Matrix Multiplication. Let A and B be matrices such that the number of columns in A equals the number of rows in B . Then the product matrix AB exists and has the following properties:

$$(i, j)^{\text{th}} \text{ entry of } AB = (i^{\text{th}} \text{ row of } A) (j^{\text{th}} \text{ column of } B)$$

$$i^{\text{th}} \text{ row of } AB = (i^{\text{th}} \text{ row of } A) B$$

$$j^{\text{th}} \text{ column of } AB = A (j^{\text{th}} \text{ column of } B) .$$

Now consider the matrix

$$A = \begin{pmatrix} 1 & -1 & 2 \\ 2 & 0 & -1 \\ 3 & 1 & 2 \end{pmatrix} .$$

- Compute the 2nd column of $A^2 = AA$ without computing the full matrix A^2 .
- Compute the 2nd column of $A^3 = AA^2$ without computing the full matrix A^3 .
- Compute the 2nd column of $A^4 = AA^3$ without computing the full matrix A^4 .

Problem 3. Rotation Matrices. The following matrix rotates the plane \mathbb{R}^2 counterclockwise by angle θ :

$$R_\theta := \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} .$$

- Find the matrices R_{30° , R_{45° , R_{60° and R_{90° .
- Give a geometric explanation why for all angles α and β we have

$$R_\alpha R_\beta = R_{\alpha+\beta} .$$

[Hint: Don't do any calculations.]

- Now use the result of part (b) to prove the trigonometric angle sum identities:

$$\begin{cases} \cos(\alpha + \beta) & = \cos \alpha \cos \beta - \sin \alpha \sin \beta \\ \sin(\alpha + \beta) & = \cos \alpha \sin \beta + \sin \alpha \cos \beta . \end{cases}$$

[Hint: Do a calculation.]

Problem 4. Projection Matrices. We say that P is a projection matrix if

- $P^T = P$ (i.e., P is “symmetric”), and
- $P^2 = P$ (i.e., P is “idempotent”).

- If P is a projection, show that $I - P$ is also a projection.
- Show that the projections P and $I - P$ satisfy $P(I - P) = 0$.

Problem 5. How to Compute an Inverse. Let A be a matrix and suppose that we have

$$A\vec{x}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad A\vec{x}_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \quad \text{and} \quad A\vec{x}_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}.$$

- (a) Explain why the matrix A has three rows.
- (b) Let $X = (\vec{x}_1 \ \vec{x}_2 \ \vec{x}_3)$ be the matrix with columns \vec{x}_1 , \vec{x}_2 , and \vec{x}_3 . Compute AX .

Problem 6. Actually Doing It. Now consider the matrix

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix}.$$

Solve the three linear systems from Problem 5 to find the vectors $\vec{x}_1, \vec{x}_2, \vec{x}_3$ and the matrix X . Then compute the products AX and XA to make sure that your answer is correct.