

DUKE UNIVERSITY

MATH 218D-2

MATRICES AND VECTORS

Exam II

Name:

Unique ID:

[Solutions](#)

I have adhered to the Duke Community Standard in completing this exam.

Signature: _____

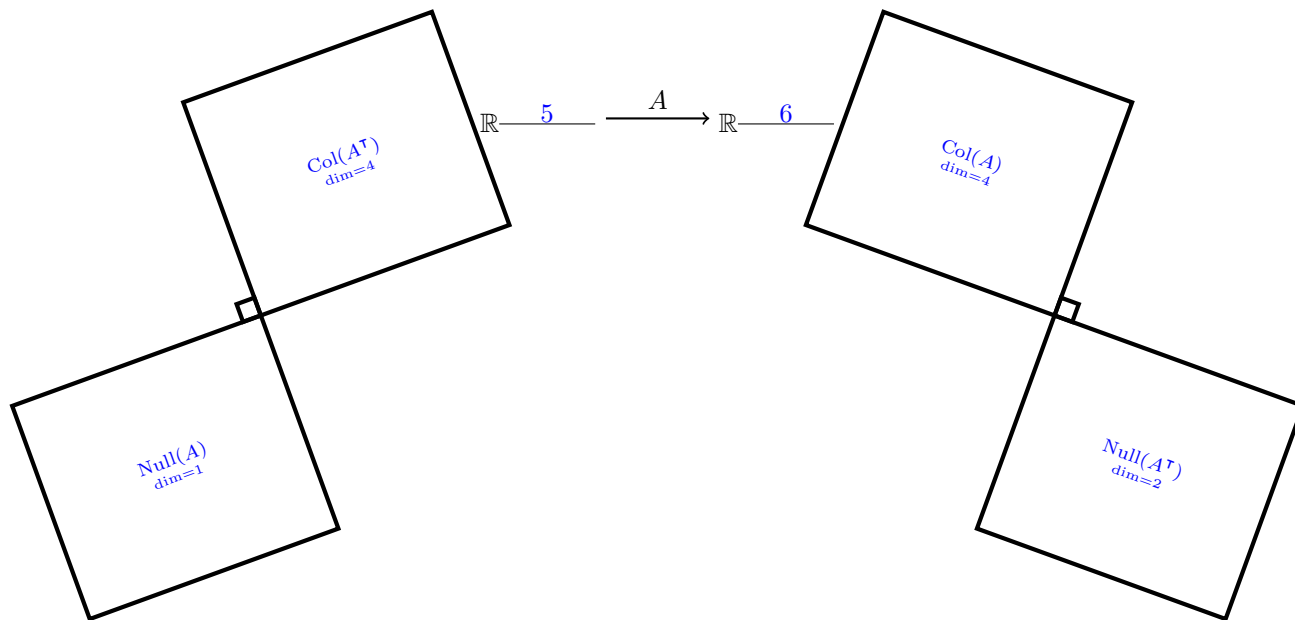
August 1, 2024

- There are 100 points and 11 problems on this 100-minute exam.
- Unless otherwise stated, your answers must be supported by clear and coherent work to receive credit.
- The back of each page of this exam is left blank and may be used for scratch work.
- Scratch work will not be graded unless it is clearly labeled and requested in the body of the original problem.

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Problem 1. Let A be a matrix satisfying $\text{rref}(A) = \begin{bmatrix} 1 & 0 & 0 & 4 & 0 \\ 0 & 1 & 0 & -3 & 0 \\ 0 & 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$ and $\text{rref}(A^T) = \begin{bmatrix} 1 & -3 & 0 & 3 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$.

(10 pts) (a) Fill in every missing label in the picture of the four fundamental subspaces of A below, including the dimension of each fundamental subspace.



(3 pts) (b) Which of the following is the most accurate geometric description of the *left null space* of A ?

- a plane in \mathbb{R}^6 a plane in \mathbb{R}^5 a line in \mathbb{R}^6 a line in \mathbb{R}^5 a point with six coordinates

(3 pts) (c) The projection matrix onto the *row space* of A has trace 4.

(3 pts) (d) Every vector in $\text{Null}(A)$ is guaranteed to be orthogonal to only one of the following vectors. Select this vector.

- $[1 \ 0 \ 0 \ 4 \ 0]^T$ $[5 \ -3 \ 3 \ 3 \ 0]^T$ $[4 \ -2 \ 3 \ -4 \ 0]^T$ $[4 \ -3 \ 4 \ 2 \ 0]^T$

(5 pts) (e) Select all of the following vectors belonging to the row space of A (1.25pts each).

- $[0 \ 1 \ 1 \ 0 \ 0]^T$ $[1 \ 0 \ 0 \ 0 \ 1]^T$ $[1 \ 0 \ 0 \ 0 \ 0]^T$ $[1 \ 1 \ 1 \ 4 \ 0]^T$

Solution. This is a question of whether or not each vector is orthogonal to $\text{Null}(A)$, which is reasonable to determine by hand because $\dim \text{Null}(A) = 1$. In the system $A\mathbf{x} = \mathbf{0}$, the free variable is $x_4 = c_1$ and the general solution is

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} -4c_1 \\ 3c_1 \\ -3c_1 \\ c_1 \\ 0 \end{bmatrix} = c_1 \begin{bmatrix} -4 \\ 3 \\ -3 \\ 1 \\ 0 \end{bmatrix}$$

Our basis vector of $\text{Null}(A)$ is $[-4 \ 3 \ -3 \ 1 \ 0]^T$. The correct options are the ones orthogonal to this vector.

(5 pts) **Problem 2.** Suppose that $\mathbf{v} \in \mathcal{E}_A(5)$ where A is $n \times n$ and let $M = 2A^2 - A + I_n$. Show that $\mathbf{v} \in \mathcal{E}_M(\lambda)$ and correctly fill in the blank: $\lambda = \underline{\quad 46 \quad}$.

Solution. We are told that $\mathbf{v} \in \mathcal{E}_A(5)$, which means that $A\mathbf{v} = 5 \cdot \mathbf{v}$. We wish to find the value of λ that validates the equation $M\mathbf{v} = \lambda \cdot \mathbf{v}$. To do so, note that

$$\begin{aligned} M\mathbf{v} &= (2A^2 - A + I_n)\mathbf{v} \\ &= 2AA\mathbf{v} - A\mathbf{v} + \mathbf{v} \\ &= 2A(5 \cdot \mathbf{v}) - 5 \cdot \mathbf{v} + \mathbf{v} \\ &= (2 \cdot 5) \cdot A\mathbf{v} - 5 \cdot \mathbf{v} + \mathbf{v} \\ &= 2 \cdot 5 \cdot 5 \cdot \mathbf{v} - 5 \cdot \mathbf{v} + \mathbf{v} \\ &= 50 \cdot \mathbf{v} - 5 \cdot \mathbf{v} + \mathbf{v} \\ &= 46 \cdot \mathbf{v} \end{aligned}$$

This demonstrates that $\mathbf{v} \in \mathcal{E}_M(46)$.

(6 pts) **Problem 3.** The only eigenvalue of $A = \begin{bmatrix} 31 & -29 & -19 & -4 \\ 35 & -33 & -23 & -5 \\ -20 & 20 & 15 & 3 \\ 52 & -52 & -33 & -5 \end{bmatrix}$ is $\lambda = 2$ and $\text{gm}_A(2) = 1$. Use this information to find a basis of $\mathcal{E}_A(2)$.

Solution. By definition, $\mathcal{E}_A(2) = \text{Null}(2 \cdot I_4 - A)$. We are told that $\text{gm}_A(2) = 1$, so we expect only one column relation in $2 \cdot I_4 - A$. Indeed, we find

$$\text{rref} \begin{bmatrix} -29 & 29 & 19 & 4 \\ -35 & 35 & 23 & 5 \\ 20 & -20 & -13 & -3 \\ -52 & 52 & 33 & 7 \end{bmatrix} \overset{2 \cdot I_4 - A}{=} \begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

We row-reduced $2 \cdot I_4 - A$ by noticing that the second column is the negation of the first. There are no other column relations because $\text{gm}_A(2) = 1$. The space $\mathcal{E}_A(2)$ has a single basis vector found by producing the general solution to $(2 \cdot I_4 - A)\mathbf{x} = \mathbf{0}$, which gives

$$\mathcal{E}_A(2) = \text{Span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\}$$

(6 pts) **Problem 4.** If possible, construct a matrix A with $[1 \ -3 \ 2]^\top$ in the row space of A and $[3 \ 2 \ 2]^\top$ in the null space of A .

Solution. This is asking for $[1 \ -3 \ 2]^\top \in \text{Col}(A^\top)$ and $[3 \ 2 \ 2]^\top \in \text{Null}(A)$. This is impossible because the inner product of these two vectors is

$$\langle [1 \ -3 \ 2]^\top, [3 \ 2 \ 2]^\top \rangle = 1 \neq 0$$

The vectors are not orthogonal. The existence of such a matrix A would violate the fact that $\text{Col}(A^\top) \perp \text{Null}(A)$.

(6 pts) **Problem 5.** Consider
$$\begin{array}{c} E \\ \begin{bmatrix} 2 & -1 & 2 & -1 & -3 \\ 1 & 0 & 2 & -3 & 1 \\ 1 & 0 & 3 & -4 & 0 \\ 1 & -1 & 0 & 2 & -3 \\ -1 & 0 & 1 & -1 & 0 \end{bmatrix} \end{array} \begin{array}{c} A \\ \begin{bmatrix} -1 & 0 & 2 & 1 & 1 & -5 \\ -6 & -3 & 3 & 7 & 5 & -27 \\ -5 & 0 & 10 & 4 & 5 & -22 \\ -4 & 0 & 8 & 3 & 4 & -17 \\ -1 & 1 & 5 & 0 & 1 & -3 \end{bmatrix} \end{array} = \begin{array}{c} R \\ \begin{bmatrix} 1 & 0 & -2 & 0 & 0 & -1 \\ 0 & 1 & 3 & 0 & 0 & -1 \\ 0 & 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 0 & 1 & -3 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \end{array}. \quad \text{Calculate the projection of } \mathbf{v} = [-3 \ 3 \ 3 \ -3 \ 3]^\top \text{ onto the left null space of } A.$$

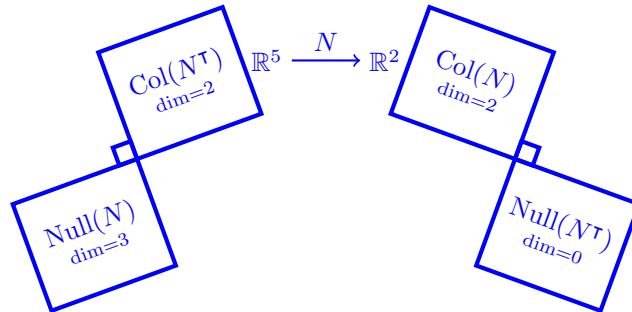
Solution. There is one row of zeros at the bottom of R , so the left null space of A is one-dimensional. We learned in class that the last row of E ($\mathbf{v}_1 = [-1 \ 0 \ 1 \ -1 \ 0]^\top$) is a basis vector of $\text{Null}(A)$ in this case. Appealing to the one-dimensional projection formula then gives our desired projection as

$$\frac{1}{\|\mathbf{v}_1\|^2} \mathbf{v}_1 \mathbf{v}_1^\top \mathbf{v} = \frac{1}{3} \begin{bmatrix} -1 \\ 0 \\ 1 \\ -1 \\ 0 \end{bmatrix} [-1 \ 0 \ 1 \ -1 \ 0] \begin{bmatrix} -3 \\ 3 \\ 3 \\ -3 \\ 3 \end{bmatrix} = \begin{bmatrix} -3 \\ 0 \\ 3 \\ -3 \\ 0 \end{bmatrix}$$

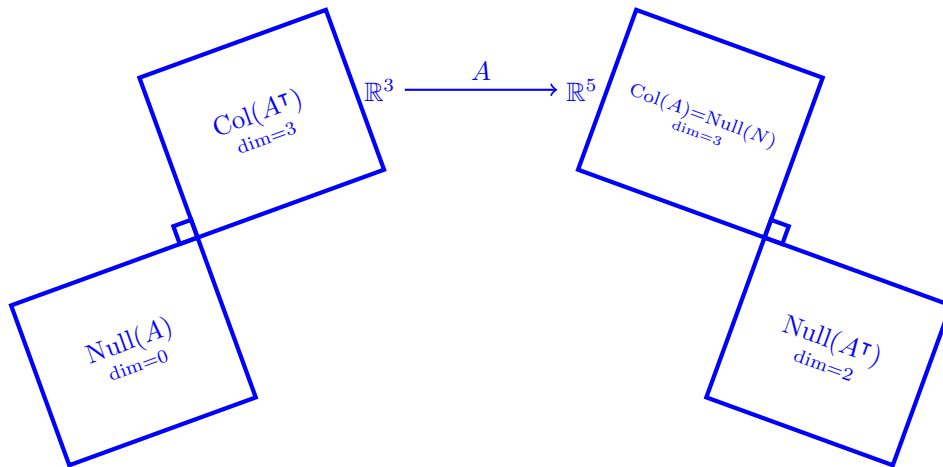
Problem 6. Let A be a matrix with independent columns satisfying $\text{Col}(A) = \text{Null}(N)$ where $N = \begin{bmatrix} 1 & 0 & 1 & 2 & 2 \\ 0 & 1 & 0 & -3 & 4 \end{bmatrix}$.

(6 pts) (a) A is $\underline{5} \times \underline{3}$ with $\text{rank}(A) = \underline{3}$. Clearly explain your reasoning below.

Solution. The most straightforward way to do this is to start with the picture of the four fundamental subspaces of N , noting that N is in reduced row echelon form.



The picture for A must then be



The right side of the picture is inherited from the left side of the picture of N . Since A has independent columns, we then fill in the left side of the picture by accounting for the fact that A must be *full column rank*.

(4 pts) (b) Let $\mathbf{b} = [0 \ 4 \ 2 \ 0 \ -1]^T$. Is the system $A\mathbf{x} = \mathbf{b}$ consistent? Clearly explain why or why not.

Solution. This is the same as asking if $\mathbf{b} \in \text{Col}(A)$. Since $\text{Col}(A) = \text{Null}(N)$, we can quickly resolve the issue by calculating $N\mathbf{b}$.

$$\begin{bmatrix} 1 & 0 & 1 & 2 & 2 \\ 0 & 1 & 0 & -3 & 4 \end{bmatrix} \begin{bmatrix} \mathbf{b} \\ 0 \\ 4 \\ 2 \\ 0 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Here we find that $N\mathbf{b} = \mathbf{0}$, so $\mathbf{b} \in \text{Null}(N) = \text{Col}(A)$. This means that $A\mathbf{x} = \mathbf{b}$ is, in fact, consistent.

Problem 7. Consider the matrix A and the vector \mathbf{b} given by

$$A = \begin{bmatrix} 1 & 4 & -4 \\ 1 & 0 & -2 \\ 2 & -1 & 1 \\ 2 & 1 & 0 \end{bmatrix} \quad \mathbf{b} = \begin{bmatrix} 1 \\ -3 \\ 2 \\ -1 \end{bmatrix}$$

The solution $\hat{\mathbf{x}}$ to the least squares problem associated to $A\mathbf{x} = \mathbf{b}$ is $\hat{\mathbf{x}} = [0 \ 1 \ 1]^\top$.

(4 pts) (a) Calculate the error E in using the least squares technique to approximate a solution to $A\mathbf{x} = \mathbf{b}$.

Solution. This is

$$E = \left\| \begin{bmatrix} \mathbf{b} \\ 1 \end{bmatrix} - \begin{bmatrix} 1 & 4 & -4 \\ 1 & 0 & -2 \\ 2 & -1 & 1 \\ 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} \hat{\mathbf{x}} \\ 0 \\ 1 \\ 1 \end{bmatrix} \right\|^2 = \left\| \begin{bmatrix} 1 \\ -3 \\ 2 \\ -1 \end{bmatrix} - \begin{bmatrix} 0 \\ -2 \\ 0 \\ 1 \end{bmatrix} \right\|^2 = \left\| \begin{bmatrix} 1 \\ -1 \\ 2 \\ -2 \end{bmatrix} \right\|^2 = 10$$

(5 pts) (b) Find the projection of \mathbf{b} onto $\text{Null}(A^\top)$.

Solution. The projection of \mathbf{b} onto $\text{Col}(A)$ is

$$\begin{bmatrix} 1 & 4 & -4 \\ 1 & 0 & -2 \\ 2 & -1 & 1 \\ 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} \hat{\mathbf{x}} \\ 0 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ -2 \\ 0 \\ 1 \end{bmatrix}$$

The orthogonality of $\text{Col}(A)$ and $\text{Null}(A^\top)$ then tells us that the projection of \mathbf{b} onto $\text{Null}(A^\top)$ is

$$\begin{bmatrix} \mathbf{b} \\ 1 \end{bmatrix} - \begin{bmatrix} 0 \\ -2 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 2 \\ -2 \end{bmatrix}$$

(6 pts) **Problem 8.** Suppose that Q_1 and Q_2 have orthonormal columns. Show that $Q = Q_1Q_2$ also has orthonormal columns.

Solution. We need only check $Q^TQ = I$, which follows from

$$Q^TQ = (Q_1Q_2)^T(Q_1Q_2) = Q_2^TQ_1^TQ_1Q_2 = Q_2^TIQ_2 = Q_2^TQ_2 = I$$

(6 pts) **Problem 9.** Suppose that an $n \times n$ matrix P is *symmetric* and *idempotent* and let $\mathbf{v} \in \mathbb{R}^n$. Show that the vectors $P\mathbf{v}$ and $(I - P)\mathbf{v}$ are orthogonal.

Solution. We are told that P is *symmetric* and *idempotent*, which means that $P^T = P$ and $P^2 = P$. We wish to demonstrate that $P\mathbf{v}$ and $(I - P)\mathbf{v}$ are orthogonal. To do so, note that

$$\begin{aligned}\langle P\mathbf{v}, (I_n - P)\mathbf{v} \rangle &= \langle \mathbf{v}, P^T(I_n - P)\mathbf{v} \rangle \\ &= \langle \mathbf{v}, P(I_n - P)\mathbf{v} \rangle \\ &= \langle \mathbf{v}, (P - P^2)\mathbf{v} \rangle \\ &= \langle \mathbf{v}, (P - P)\mathbf{v} \rangle \\ &= \langle \mathbf{v}, \mathbf{0}_n \mathbf{v} \rangle \\ &= 0\end{aligned}$$

Problem 10. Let A be the incidence matrix of a directed graph G such that $A = QR$ where

$$Q = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \\ -1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad R = \sqrt{2} \begin{bmatrix} 1 & 0 & 1 & 0 & -1 & 0 & -1 & -1 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \end{bmatrix}$$

Do not ignore the factor $1/\sqrt{2}$ used to define Q and the factor $\sqrt{2}$ used to define R !

(6 pts) (a) $\chi(G) = \underline{-2}$, $h_0(G) = \underline{3}$, and $h_1(G) = \underline{5}$

Solution. The $A = QR$ factorization tells us that A is 6×8 , which is why $\chi(G) = 6 - 8 = -2$. The number of columns of Q is the rank of A , which means that $\text{rank}(A) = 3$. It follows that $h_0(G) = \text{nullity}(A^T) = 6 - 3 = 3$ and $h_1(G) = \text{nullity}(A) = 8 - 3 = 5$.

(6 pts) (b) Is it possible to set weights on the arrows of G so that the net flow through the nodes of G is given by the vector $\mathbf{b} = [2 \ -2 \ 0 \ 0 \ 0 \ 0]^T$? Clearly explain why or why not.

Solution. This is the same thing as asking whether or not there is a weight vector \mathbf{w} satisfying $A\mathbf{w} = \mathbf{b}$, which is the same question of whether or not $\mathbf{b} \in \text{Col}(A)$.

Given our $A = QR$ factorization, the quickest way to sort out this issue is to see if \mathbf{b} is stable upon projection to $\text{Col}(A)$. Recall that $P_{\text{Col}(A)} = QQ^T$, so our question is resolved with the calculation

$$\frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \\ -1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 & -1 & 0 \\ 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ -2 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \\ -1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}$$

Here, we find $QQ^T\mathbf{b} \neq \mathbf{b}$, so $\mathbf{b} \notin \text{Col}(A)$. This means that it is *not possible* to set weights on the arrows of G so that the net flow is given by this vector \mathbf{b} .

(10 pts) **Problem 11.** Calculate $A = QR$ for $A = \begin{bmatrix} 0 & -1 & 2 \\ 2 & 4 & -8 \\ -1 & -1 & 2 \\ -2 & 0 & 0 \\ 0 & 0 & 3 \end{bmatrix}$.

Solution. We begin by applying the Gram-Schmidt procedure to the columns of A .

$$\mathbf{v}_1 = [0 \ 2 \ -1 \ -2 \ 0]^\top \quad \mathbf{v}_2 = [-1 \ 4 \ -1 \ 0 \ 0]^\top \quad \mathbf{v}_3 = [2 \ -8 \ 2 \ 0 \ 3]^\top$$

Of course $\mathbf{w}_1 = \mathbf{v}_1 = [0 \ 2 \ -1 \ -2 \ 0]^\top$ is the simplest. Next, \mathbf{w}_2 is

$$\mathbf{w}_2 = \mathbf{v}_2 - \text{proj}_{\mathbf{w}_1}(\mathbf{v}_2) = \mathbf{v}_2 - \frac{\langle \mathbf{w}_1, \mathbf{v}_2 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 = \begin{bmatrix} -1 \\ 4 \\ -1 \\ 0 \\ 0 \end{bmatrix} - \frac{9}{9} \begin{bmatrix} 0 \\ 2 \\ -1 \\ -2 \\ 0 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \\ 2 \\ 0 \end{bmatrix}$$

Then \mathbf{w}_3 is

$$\mathbf{w}_3 = \mathbf{v}_3 - \text{proj}_{\mathbf{w}_1}(\mathbf{v}_3) - \text{proj}_{\mathbf{w}_2}(\mathbf{v}_3) = \mathbf{v}_3 - \frac{\langle \mathbf{w}_1, \mathbf{v}_3 \rangle}{\langle \mathbf{w}_1, \mathbf{w}_1 \rangle} \mathbf{w}_1 - \frac{\langle \mathbf{w}_2, \mathbf{v}_3 \rangle}{\langle \mathbf{w}_2, \mathbf{w}_2 \rangle} \mathbf{w}_2 = \begin{bmatrix} 2 \\ -8 \\ 2 \\ 0 \\ 3 \end{bmatrix} - \frac{-18}{9} \begin{bmatrix} 0 \\ 2 \\ -1 \\ -2 \\ 0 \end{bmatrix} - \frac{-18}{9} \begin{bmatrix} -1 \\ 2 \\ 0 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 3 \end{bmatrix}$$

Normalizing $\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3$ gives $\mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3$ as

$$\mathbf{q}_1 = \frac{1}{\sqrt{9}} \begin{bmatrix} 0 \\ 2 \\ -1 \\ -2 \\ 0 \end{bmatrix} \quad \mathbf{q}_2 = \frac{1}{\sqrt{9}} \begin{bmatrix} -1 \\ 2 \\ 0 \\ 2 \\ 0 \end{bmatrix} \quad \mathbf{q}_3 = \frac{1}{\sqrt{9}} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 3 \end{bmatrix}$$

Our desired Q is then

$$Q = \frac{1}{3} \begin{bmatrix} 0 & -1 & 0 \\ 2 & 2 & 0 \\ -1 & 0 & 0 \\ -2 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

Our desired R is

$$R = \frac{1}{3} \begin{bmatrix} 0 & 2 & -1 & -2 & 0 \\ -1 & 2 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 3 \end{bmatrix} \begin{matrix} Q^\top \\ \\ \\ \\ A \end{matrix} \begin{bmatrix} 0 & -1 & 2 \\ 2 & 4 & -8 \\ -1 & -1 & 2 \\ -2 & 0 & 0 \\ 0 & 0 & 3 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 9 & 9 & -18 \\ 0 & 9 & -18 \\ 0 & 0 & 9 \end{bmatrix} = \begin{bmatrix} 3 & 3 & -6 \\ 0 & 3 & -6 \\ 0 & 0 & 3 \end{bmatrix}$$