

MA2007B: LINEAR ALGEBRA I

Midterm1/October 24, 2019

Please show all your work clearly for full credit!

- (1) (15 pts) State the Cauchy-Schwarz-Buniakowsky inequality for vectors in \mathbb{R}^n and then use the Cauchy-Schwarz-Buniakowsky inequality to prove the triangle inequality,

$$\|v + w\| \leq \|v\| + \|w\|, \quad \forall v, w \in \mathbb{R}^n.$$

Solution:

(i). Cauchy-Schwarz-Buniakowsky inequality: Let $v, w \in \mathbb{R}^n$. Then $|v \cdot w| \leq \|v\| \|w\|$.

(ii). **Proof:** For any $v, w \in \mathbb{R}^n$, we have

$$\begin{aligned} \|v + w\|^2 &= (v + w) \cdot (v + w) \\ &= v \cdot v + v \cdot w + w \cdot v + w \cdot w \\ &= v \cdot v + 2v \cdot w + w \cdot w \\ &= \|v\|^2 + 2v \cdot w + \|w\|^2. \end{aligned}$$

By the Cauchy-Schwarz-Buniakowsky inequality, we have

$$\begin{aligned} \|v + w\|^2 &\leq \|v\|^2 + 2\|v\| \|w\| + \|w\|^2 \\ &= (\|v\| + \|w\|)^2. \end{aligned}$$

Therefore, we obtain $\|v + w\| \leq \|v\| + \|w\|$. \square

- (2) (10 pts) Let v and w be two nonzero vectors in \mathbb{R}^2 and $v \neq \alpha w, \forall \alpha \in \mathbb{R}$. Let θ be the angle between v and w . Show that $0 < \theta < (\pi/2)$ if and only if $\|v\|^2 + \|w\|^2 > \|v - w\|^2$.

Proof: First, we note that

$$(v - w) \cdot (v - w) = v \cdot v - 2v \cdot w + w \cdot w.$$

By the cosine formula, we have

$$\|v - w\|^2 = \|v\|^2 - 2\|v\| \|w\| \cos \theta + \|w\|^2. \quad (\star)$$

(\Rightarrow): If $0 < \theta < (\pi/2)$, then $\cos \theta > 0$. By (\star), we have $\|v - w\|^2 < \|v\|^2 + \|w\|^2$

(\Leftarrow): If $\|v - w\|^2 < \|v\|^2 + \|w\|^2$, by (\star), we obtain $\cos \theta > 0$. Therefore, $0 < \theta < (\pi/2)$. \square

- (3) (10 pts) Can four vectors u_1, u_2, u_3, u_4 in \mathbb{R}^2 have $u_i \cdot u_j < 0$ for all $i \neq j$?

Solution:

No, it is impossible!

Suppose that there are four vectors u_1, u_2, u_3, u_4 in \mathbb{R}^2 distributed in counterclockwise such that $u_i \cdot u_j < 0$ for all $i \neq j$, then $\angle u_1 u_2 > \pi/2, \angle u_2 u_3 > \pi/2, \angle u_3 u_4 > \pi/2$, and $\angle u_4 u_1 > \pi/2$.

\therefore The total angle $> 4 \times \pi/2 = 2\pi$. This is a contradiction!

\therefore It is impossible that there are four vectors u_1, u_2, u_3, u_4 in \mathbb{R}^2 such that $u_i \cdot u_j < 0$ for all $i \neq j$.

- (4) (15 pts) Any real-valued function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is called a norm on \mathbb{R}^n if it satisfies the following three conditions: (i) $f(\mathbf{v}) \geq 0$, $\forall \mathbf{v} \in \mathbb{R}^n$; $f(\mathbf{v}) = 0$ if and only if $\mathbf{v} = \mathbf{0}$; (ii) $f(\alpha\mathbf{v}) = |\alpha|f(\mathbf{v})$, $\forall \mathbf{v} \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$; (iii) $f(\mathbf{v} + \mathbf{w}) \leq f(\mathbf{v}) + f(\mathbf{w})$, $\forall \mathbf{v}, \mathbf{w} \in \mathbb{R}^n$.

Define

$$f(\mathbf{v}) := \|\mathbf{v}\|_1 := |v_1| + |v_2| + \cdots + |v_n|, \quad \mathbf{v} = (v_1, v_2, \dots, v_n) \in \mathbb{R}^n$$

and

$$f(\mathbf{v}) := \|\mathbf{v}\|_\infty := \max\{|v_1|, |v_2|, \dots, |v_n|\}, \quad \mathbf{v} = (v_1, v_2, \dots, v_n) \in \mathbb{R}^n.$$

Show that both $\|\cdot\|_1$ and $\|\cdot\|_\infty$ are norms on \mathbb{R}^n .

Proof:

- Claim: $\|\cdot\|_1$ is a norm on \mathbb{R}^n :

(i) $\forall \mathbf{v} \in \mathbb{R}^n$, we have $\|\mathbf{v}\|_1 = |v_1| + |v_2| + \cdots + |v_n| \geq 0$, since $|v_i| \geq 0 \forall i$.

$\|\mathbf{v}\|_1 = |v_1| + |v_2| + \cdots + |v_n| = 0$ if and only if $|v_i| = 0, 1 \leq i \leq n$, if and only if $\mathbf{v} = \mathbf{0}$.

(ii) Let $\mathbf{v} = (v_1, v_2, \dots, v_n) \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$. Then $\alpha\mathbf{v} = (\alpha v_1, \alpha v_2, \dots, \alpha v_n)$ and

$$\begin{aligned} \|\alpha\mathbf{v}\|_1 &= |\alpha v_1| + |\alpha v_2| + \cdots + |\alpha v_n| \\ &= |\alpha|(|v_1| + |v_2| + \cdots + |v_n|) = |\alpha|\|\mathbf{v}\|_1. \end{aligned}$$

(iii) Let $\mathbf{v} = (v_1, v_2, \dots, v_n), \mathbf{w} = (w_1, w_2, \dots, w_n) \in \mathbb{R}^n$. Then

$$\begin{aligned} \|\mathbf{v} + \mathbf{w}\|_1 &= \|(v_1, v_2, \dots, v_n) + (w_1, w_2, \dots, w_n)\|_1 \\ &= \|(v_1 + w_1, v_2 + w_2, \dots, v_n + w_n)\|_1 \\ &= |v_1 + w_1| + |v_2 + w_2| + \cdots + |v_n + w_n| \\ &\leq |v_1| + |w_1| + |v_2| + |w_2| + \cdots + |v_n| + |w_n| \\ &= (|v_1| + |v_2| + \cdots + |v_n|) + (|w_1| + |w_2| + \cdots + |w_n|) \\ &= \|\mathbf{v}\|_1 + \|\mathbf{w}\|_1. \end{aligned}$$

- Claim: $\|\cdot\|_\infty$ is a norm on \mathbb{R}^n :

(i) $\forall \mathbf{v} \in \mathbb{R}^n$, we have $\|\mathbf{v}\|_\infty = \max\{|v_1|, |v_2|, \dots, |v_n|\} \geq 0$, since $|v_i| \geq 0 \forall i$.

$\|\mathbf{v}\|_\infty = \max\{|v_1|, |v_2|, \dots, |v_n|\} = 0$ if and only if $|v_i| = 0, 1 \leq i \leq n$, if and only if $\mathbf{v} = \mathbf{0}$.

(ii) Let $\mathbf{v} = (v_1, v_2, \dots, v_n) \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$. Then $\alpha\mathbf{v} = (\alpha v_1, \alpha v_2, \dots, \alpha v_n)$ and

$$\begin{aligned} \|\alpha\mathbf{v}\|_\infty &= \max\{|\alpha v_1|, |\alpha v_2|, \dots, |\alpha v_n|\} \\ &= \max\{|\alpha||v_1|, |\alpha||v_2|, \dots, |\alpha||v_n|\} \\ &= |\alpha| \max\{|v_1|, |v_2|, \dots, |v_n|\} = |\alpha|\|\mathbf{v}\|_\infty. \end{aligned}$$

(iii) Let $\mathbf{v} = (v_1, v_2, \dots, v_n), \mathbf{w} = (w_1, w_2, \dots, w_n) \in \mathbb{R}^n$. Then

$$\begin{aligned} \|\mathbf{v} + \mathbf{w}\|_\infty &= \|(v_1, v_2, \dots, v_n) + (w_1, w_2, \dots, w_n)\|_\infty \\ &= \|(v_1 + w_1, v_2 + w_2, \dots, v_n + w_n)\|_\infty \\ &= \max\{|v_1 + w_1|, |v_2 + w_2|, \dots, |v_n + w_n|\} \\ &\leq \max\{|v_1| + |w_1|, |v_2| + |w_2|, \dots, |v_n| + |w_n|\} \quad (\text{since } |v_i + w_i| \leq |v_i| + |w_i| \forall i) \\ &\leq \max\{|v_1|, |v_2|, \dots, |v_n|\} + \max\{|w_1|, |w_2|, \dots, |w_n|\} \\ &= \|\mathbf{v}\|_\infty + \|\mathbf{w}\|_\infty. \quad \square \end{aligned}$$

- (5) (10 pts) Is the following matrix C invertible? Please give your reason without using Gaussian elimination or determinant.

$$C = \begin{bmatrix} 2 & -1 & 0 & -1 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ -1 & 0 & -1 & 2 \end{bmatrix}.$$

Consider the linear system $Cx = b$. Find a condition on b such that the linear system has no solution.

Solution: No! C is not invertible. Because there exists a nonzero vector $x^* = (1, 1, \dots, 1) \in \mathbb{R}^n$ such that $Cx^* = 0$:

$$Cx^* = \begin{bmatrix} 2 & -1 & 0 & -1 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ -1 & 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

If C is invertible, then $x^* = C^{-1}(Cx^*) = C^{-1}0 = 0$. This is a contradiction!

Consider the linear system $Cx = b$. Adding all rows of the linear system, we have

$$0 = b_1 + b_2 + b_3 + b_4.$$

Therefore, if $b_1 + b_2 + b_3 + b_4 \neq 0$, then the linear system $Cx = b$ has no solution.

- (6) (15 pts) Let A and B be two $n \times n$ matrices. Prove that if the product $C = AB$ is invertible, then A and B are invertible. Find a formula for A^{-1} that involves C^{-1} and B .

Proof:

(i) If the product $C = AB$ is invertible, then $CC^{-1} = (AB)C^{-1}$.

$$\therefore I = CC^{-1} = (AB)C^{-1} = A(BC^{-1})$$

$$\therefore A(BC^{-1}) = I$$

$\therefore A$ is invertible, i.e., A^{-1} exists.

$$\therefore A^{-1} = A^{-1}I = A^{-1}A(BC^{-1}) = I(BC^{-1}) = BC^{-1}$$

(ii) Claim: B is invertible.

$\therefore A$ is invertible

$\therefore A^{-1}$ is invertible

$\therefore C = AB$

$$\therefore A^{-1}C = A^{-1}(AB) = (A^{-1}A)B = IB = B$$

$\therefore B = A^{-1}C$, a product of two invertible matrices A^{-1} and C

$\therefore B$ is invertible \square

- (7) (10 pts) Consider the 4×4 matrix,

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

What three elimination matrices E_{21}, E_{32}, E_{43} put A into upper triangular form $E_{43}E_{32}E_{21}A = U$. Multiply by E_{43}^{-1}, E_{32}^{-1} and E_{21}^{-1} to factor A into LU .

Solution:

$$\begin{aligned} \begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} &\xrightarrow{\ell_{21} = -\frac{1}{2}} \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \xrightarrow{\ell_{32} = -\frac{2}{3}} \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \\ &\xrightarrow{\ell_{43} = -\frac{3}{4}} \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix} := \mathbf{U}. \end{aligned}$$

Therefore, we have the following three elimination matrices:

$$\mathbf{E}_{21} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ \frac{1}{2} & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad \mathbf{E}_{32} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & \frac{2}{3} & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad \mathbf{E}_{43} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & \frac{3}{4} & 1 \end{bmatrix},$$

and $\mathbf{E}_{43}\mathbf{E}_{32}\mathbf{E}_{21}\mathbf{A} = \mathbf{U}$. The three inverses of $\mathbf{E}_{21}, \mathbf{E}_{32}, \mathbf{E}_{43}$ are, respectively,

$$\mathbf{E}_{21}^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad \mathbf{E}_{32}^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & -\frac{2}{3} & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad \mathbf{E}_{43}^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -\frac{3}{4} & 1 \end{bmatrix},$$

and

$$\mathbf{E}_{21}^{-1}\mathbf{E}_{32}^{-1}\mathbf{E}_{43}^{-1}(\mathbf{E}_{43}\mathbf{E}_{32}\mathbf{E}_{21}\mathbf{A}) = \mathbf{E}_{21}^{-1}\mathbf{E}_{32}^{-1}\mathbf{E}_{43}^{-1}\mathbf{U}.$$

Therefore,

$$\mathbf{A} = \underbrace{\mathbf{E}_{21}^{-1}\mathbf{E}_{32}^{-1}\mathbf{E}_{43}^{-1}}_{\equiv \mathbf{L}} \mathbf{U} = \mathbf{LU} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 \\ 0 & -\frac{2}{3} & 1 & 0 \\ 0 & 0 & -\frac{3}{4} & 1 \end{bmatrix} \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix}.$$

- (8) (15 pts) Find the solution of the following linear system by solving two triangular systems, one with the lower triangular matrix \mathbf{L} and the other with the upper triangular matrix \mathbf{U} , both derived in problem (7):

$$\begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{bmatrix}.$$

Solution: From problem (7), we have

$$\mathbf{L} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 \\ 0 & -\frac{2}{3} & 1 & 0 \\ 0 & 0 & -\frac{3}{4} & 1 \end{bmatrix}, \quad \mathbf{U} = \begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix}.$$

Since $\mathbf{A} = \mathbf{LU}$, where \mathbf{L} is a lower triangular matrix and \mathbf{U} is an upper triangular matrix, we solve first

$$\mathbf{Lc} = \mathbf{b} := \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{bmatrix},$$

and then solve

$$Ux = c.$$

• $Lc = b$: Let

$$c = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix}.$$

Then we solve

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 \\ 0 & -\frac{2}{3} & 1 & 0 \\ 0 & 0 & -\frac{3}{4} & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{bmatrix}.$$

By forward substitution, we have

$$c_1 = 1 \implies c_2 = \frac{1}{2}c_1 = \frac{1}{2} \implies c_3 = \frac{2}{3}c_2 = \frac{1}{3} \implies c_4 = 1 + \frac{3}{4}c_3 = \frac{5}{4}.$$

• $Ux = c$:

$$\begin{bmatrix} 2 & -1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & 0 \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & 0 & \frac{5}{4} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 1/2 \\ 1/3 \\ 5/4 \end{bmatrix}$$

By backward substitution, we have

$$x_4 = 1 \implies x_3 = 1 \implies x_2 = 1 \implies x_1 = 1.$$