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Calculus and Linear Algebra for Graduate Students MDE-MET-01

Assignment Sheet 4. Released: November 4, 2024

Due: November 14, 2024

- [5 points] An $n \times n$ matrix is invertible, if and only if it has rank n . Explain why this is true.
- [5 points] If an $m \times n$ matrix has rank r , then it has an $r \times r$ submatrix S that is invertible. Remove $m - r$ rows and $n - r$ columns to find an invertible submatrix inside A , B and C .

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 2 & 4 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \end{pmatrix}, \quad C = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

- [5+5 points] Find the inverses of the given matrices, if they exist.

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

- [5 points] Find the orthogonal projection of the vector \mathbf{b} onto the line through \mathbf{a} where

$$\mathbf{b} = \begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix} \quad \text{and} \quad \mathbf{a} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}.$$

- [5 points] Project $\mathbf{b} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ onto the lines through $\mathbf{a}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $\mathbf{a}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$. Draw the projections \mathbf{p}_1 and \mathbf{p}_2 and add $\mathbf{p}_1 + \mathbf{p}_2$. Observe that the projections do not add to \mathbf{b} , because \mathbf{a}_1 and \mathbf{a}_2 are not orthogonal.

- [5 points] Find the vector \mathbf{x} that is the reflection of the vector \mathbf{y} about the line through \mathbf{a} .

$$\mathbf{y} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \text{and} \quad \mathbf{a} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}.$$

- [5 points] Check that the vectors

$$\mathbf{a}_1 = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix} \quad \text{and} \quad \mathbf{a}_2 = \begin{pmatrix} -1 \\ -2 \\ -5 \end{pmatrix}$$

are orthogonal and then find the projection of the vector $\mathbf{x} = (2, 2, 2)^T$ onto the plane spanned by \mathbf{a}_1 and \mathbf{a}_2 . Is it important for your method that \mathbf{a}_1 and \mathbf{a}_2 are orthogonal?

- [5 + 5 points]

(a) Gram-Schmidt: Find orthonormal vectors \mathbf{q}_1 and \mathbf{q}_2 in the plane spanned by

$$\mathbf{a} = \begin{pmatrix} 1 \\ 3 \\ 4 \\ 5 \\ 7 \end{pmatrix} \quad \text{and} \quad \mathbf{b} = \begin{pmatrix} -6 \\ 6 \\ 8 \\ 0 \\ 8 \end{pmatrix}.$$

(b) Which vector in this plane is closest to $\begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$?