

CSci 2033, S'18

Homework # 4

Due Date: 04/25/2018

- Find the volume of the paralleliped with one vertex at the origin and adjacent vertices  $(1, 3, 0)$ ,  $(-2, 0, 2)$  and  $(-1, 3, -1)$ .
- (a) Determine the range (column space) and null space of the following matrix:

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

- Does the vector  $v = [1; 0; 1; 2]$  (matlab notation) belong to the null space of  $A$ ?
  - Does the vector  $v = [1; 2; -1; 1]$  (matlab notation) belong to the range of  $A$ ?
  - Does the vector  $v = [1; 1; 1; 1]$  (matlab notation) belong to the range of  $A$ ? [Hint: See practice exercise 1 preceding set 2.8 of exercises in text. P. 152 of 5th edition. You can use the standard or reduced echelon forms which you can compute 'by hand'].
- Is it true that the column space of  $AB$  is contained in the column space of  $A$  (justify your answer)? Give an example where the column spaces of  $AB$  and  $A$  are different.
  - Let  $H = \text{span}\{v_1, v_2, v_3\}$  with

$$v_1 = \begin{pmatrix} -1 \\ 1 \\ -1 \end{pmatrix}; \quad v_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}; \quad v_3 = \begin{pmatrix} 1 \\ 3 \\ -1 \end{pmatrix};$$

Show that  $v_3$  is a linear combination of the first 2 vectors and then find a basis of  $H$ .

- Find bases for  $\text{Col}(A)$  and for  $\text{Nul}(A)$  when  $A$  is the following matrix:

$$\begin{bmatrix} 1 & -2 & 3 & -5 & 7 \\ 0 & 0 & 2 & -3 & 4 \\ -1 & 2 & -1 & 2 & -3 \\ 1 & -2 & 5 & -8 & 11 \end{bmatrix}$$

[Hint: You may use Matlab to extract the RREF form of the matrix] What is the rank of  $A$ ?

6. Find the rank of  $A$  and also the rank of  $A^T$  [note that for the second matrix the rank depends on the parameter  $q$ ] –

$$A = \begin{pmatrix} 1 & 4 & 0 \\ 2 & 11 & 5 \\ -1 & 2 & 10 \end{pmatrix} \quad A = \begin{pmatrix} 1 & 0 & 1 \\ 1 & 1 & 2 \\ 1 & 1 & q \end{pmatrix}$$

7. Find the least-squares solution to the system  $\min \|b - Ax\|$  where

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

Find the QR factorization of the matrix  $A$ . See the lecture notes and the text (theorem 15 in Section 6.5) to find out how to solve least-squares systems using the QR factorization. Find the solution to the least squares problem using this approach. [Note: as it turns out, because of rounding errors, this approach is numerically more reliable than the one based on normal equations.]

8. The logistic law of populations states that a given population (e.g. world population, or population of a given country, or state) evolves like  $p(t) = ap_0/[bp_0 + (a - bp_0)e^{-a(t-t_0)}]$  where  $p_0 = p(t_0)$  is the initial population at time  $t_0$ . Note that the inverse of  $p$  is a constant plus a scalar\*exponential.

Based on this, we will seek to estimate the **inverse** of the US population by the formula:

$$q(t) = a_1 e^{-0.016*(t-t_n)} + a_2 e^{-0.020*(t-t_n)} + a_3 e^{-0.024*(t-t_n)}$$

Here,  $t$  represents time (in years),  $t_n$  represents the last year available (in our case  $t_n = 2010$ ),  $a_1, a_2, a_3$ , are 3 scalars to be found, and  $q(t)$  is an estimate of the inverse of  $p(t)$ .

Calculate  $a_1, a_2, a_3$  by least-squares. The population data for every year the census is conducted (from year 1800) is posted in the class web-site. Give the corresponding estimate for  $q(t)$  and then for  $p(t) = 1/q(t)$  the population for the year March 30, 2018. (a 1/4 of one year into 2018, i.e.,  $y = 2018.25$ ) Compare with the census estimate located here: <https://www.census.gov/en.html>

What is your estimate of the US population for year 2050?

9. Consider the matrix

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

- (a) Find the eigenvalues and associated eigenvectors of  $A$  ;
  - (b) Is  $A$  a diagonalizable matrix? If so find a matrix  $M$  such that  $M^{-1}AM$  is diagonal. Is  $M$  unique? Explain.
  - (c) Find the eigenvalues and associated eigenvectors of  $A^2$ .
  - (d) Show that  $A + I$  is invertible and find the eigenvalues and associated eigenvectors of  $(A + I)^{-1}$ .
  - (e) Let  $B = A/3$ . Determine  $9B^{213}$  and  $9B^{214}$  (computing the results with matlab in a brute force manner will be discarded as incorrect)
10. Let  $A = \frac{1}{2} \begin{pmatrix} 1 & 2 \\ 1 & 0 \end{pmatrix}$ . Compute  $A^{16}$  by successive squaring (i.e., set  $B = A^2$ , then apply the recurrence  $B := B^2$  a few times to get  $A^{16}$ ). Then compute  $A^{16}$  by using the eigenvalue decomposition of  $A$ . (hint: exploit the fact that  $(1/2)^{16}$  is very small).
11. **Note: this question is now treated as an extra-credit question [5 points of extra credit out of 100]. It will be necessary to do some reading of the text and notes on material that has not yet been covered.**

You will find in the matlab section of the course website a matrix called  $X$  and stored in a file called `X.mat` (load with the command `load('X')`). Using matlab compute the Singular Value Decomposition of the matrix  $X$ . What is the approximate rank  $r$  of the matrix?

Find the subspace of dimension  $r$  that represents the column space associated with this rank.