

Week 14 Discussion

CAS CS 132: Geometric Algorithms

December 4, 2023

During discussion sections, we will go over three problems.

- The first will be a warm-up question, to help you verify your understanding of the material.
- The second will be a solution to a problem on the assignment of the previous week.
- The third will be a problem similar to one on the assignment of the following week.

The remainder of the time will be dedicated to open Q&A.

1 Basis of the column space (Warm up)

Consider the following matrices. Note that A' is an echelon form of A .

$$A = \begin{bmatrix} 1 & 1 & 2 & 0 & 2 \\ 3 & 4 & 9 & -2 & 5 \\ -2 & -3 & -7 & 2 & -2 \\ 2 & 2 & 4 & 0 & 5 \end{bmatrix} \quad A' = \begin{bmatrix} 1 & 0 & -1 & 2 & 0 \\ 0 & 1 & 3 & -2 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

- Use the echelon form above to find a basis of $\text{Col } A$ made up of columns of A .
- Write down a NumPy expression in terms of \mathbf{A} (a 2D NumPy array representing the matrix A above) for the matrix whose columns are the basis vectors you found in the previous part.
- Let A_i be the matrix whose columns are the first i columns of A . For example,

$$A_3 = \begin{bmatrix} 1 & 1 & 2 \\ 3 & 4 & 9 \\ -2 & -3 & -7 \\ 2 & 2 & 4 \end{bmatrix}$$

Find $\text{rank}(A_i)$ for each i using the echelon form above.

- Write down a NumPy expression for $\text{rank}(A_i)$ in terms of \mathbf{A} and i and the NumPy function `numpy.linalg.matrix_rank`, which returns the rank of its argument.
- Let B be an arbitrary $m \times 5$ matrix and let B_i be the matrix whose columns are the first i columns of B . Further suppose that $\text{rank}(B_1) = 1$, $\text{rank}(B_2) = 1$, $\text{rank}(B_3) = 2$, $\text{rank}(B_4) = 3$, and $\text{rank}(B_5) = 3$. Which columns of B form a basis of $\text{Col } B$?
- Use the previous parts to describe in an informal procedure you can use to find a basis for the column space of a small matrix using Python.

Solution.

2 Boundary Reflection without a Matrix

Suppose that A is a $n \times n$ matrix and \mathbf{z} is a vector in \mathbb{R}^n whose i th component is 1 if the i th column of A is $\mathbf{0}$, and 0 otherwise, e.g.,

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

For an arbitrary vector \mathbf{v} in \mathbb{R}^n , write down an expression in terms of A , \mathbf{z} and \mathbf{v} for the vector

$$A'\mathbf{v}$$

where A' is the same as A , but every all-zeros column of A is replaced with the vector $c\mathbf{1}$ for some scalar c , e.g., as it pertains to the example above,

$$A' = \begin{bmatrix} c & 1 & c \\ c & -3 & c \\ c & 2 & c \end{bmatrix}$$

Furthermore, write down a NumPy expression which computes this *without* using the function `numpy.ones`.

Solution.

3 Multiple Least Squares Solutions

$$A = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix} \quad \mathbf{b} = \begin{bmatrix} -3 \\ 1 \\ 0 \\ 2 \\ 5 \\ 1 \end{bmatrix}$$

- A. Find the orthogonal projection $\hat{\mathbf{b}}$ onto $\text{Col}A$. (*Hint.* Note that the columns of A are linearly dependent. It will be easier to do the computation if you take the last three columns of A to find the projection.)
- B. Find a general form solution for the homogeneous equation $A^T A \mathbf{x} = \mathbf{0}$. Then write this general form solution as a linear combination of vectors with free variables as weights.
- C. Find the normal equations for the system $A \mathbf{x} = \mathbf{b}$.
- D. Using the normal equations find a general form solution for the set of least squares solutions of $A \mathbf{x} = \mathbf{b}$. Then write this general form solution as a linear combination of vectors with free variables **and the scalar $\mathbf{1}$** as weights.

Solution.