Exercises for Unit I

(Topics from linear algebra)

I.0: Background

This does not correspond to a section in the course notes, but as noted at the beginning of Unit I it contains some exercises which involve the prerequisites from linear algebra; most if not all of this material will be used later in the course.

Supplementary background readings.

Ryan: pp. 193 – 202

<u>General convention.</u> In most cases, the background readings for a section of the course will begin with a subheading on the initial page and will end just before a subheading on the final page.

Exercises to work.

- 1. Suppose that V is a vector space and that x and y are nonzero vectors in V. Prove that the set $\{x, y\}$ is linearly dependent if and only if x and y are nonzero multiples of each other.
- 2. Let **V** be a vector space, let $S = \{v_1, v_2, \dots, v_k\}$ be a set of linearly independent vectors in **V**, and let **W** be the subspace spanned by **S**. Suppose that **z** is a vector in **V** which does not lie in **W**. Prove that the set $S \cup \{z\}$ is linearly independent.
- 3. Let **V** be a vector space, let $\mathbf{S} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ be a set of linearly independent vectors in **V**, and let $\{c_1, c_2, \dots, c_k\}$ be a sequence of nonzero scalars. Prove that **S** is linearly independent if and only if the set $\{c_1\mathbf{v}_1, c_2\mathbf{v}_2, \dots, c_k\mathbf{v}_k\}$ is linearly independent.
- 4. Let **V** and **W** be vector spaces, let $T: V \to W$ be a linear transformation which is invertible, and let $S = \{v_1, v_2, \dots, v_k\}$ be a finite subset of vectors in **V**. Prove that **S** is linearly independent if and only if the set $T(S) = \{T(v_1), T(v_2), \dots, T(v_k)\}$ is.

I.1 : Dot products

Supplementary background readings.

Ryan: pp. 8 - 11, 14, 86 - 88

Exercises to work.

- 1. Compute the dot product $a \cdot b$, where a = (3, 4) and b = (2, -3).
- 2. Compute the dot product $a \cdot b$, where a = (2, -3, 4) and b = (0, 6, 5).
- 3. Compute the dot product $a \cdot b$, where a = (2, -1, 1) and b = (1, 0, -1).
- 4. Determine whether the vectors $\mathbf{a} = (4, 0)$ and $\mathbf{b} = (1, 1)$ are perpendicular, linearly dependent, or neither.
- 5. Determine whether the vectors $\mathbf{a} = (2, 18)$ and $\mathbf{b} = (9, -1)$ are perpendicular, linearly dependent, or neither.
- 6. Determine whether the vectors $\mathbf{a} = (2, -3, 1)$ and $\mathbf{b} = (-1, -1, -1)$ are perpendicular, linearly dependent, or neither.
- 7. Consider a regular tetrahedron **T** (a pyramid with triangular base, where all faces are equilateral triangles) whose vertices are (0, 0, 0), (k, k, 0), (k, 0, k), and (0, k, k) for some positive constant k. Find the degree measure of the angle $\angle x z y$, where z is the centroid of **T** whose coordinates are $(\frac{1}{2}k, \frac{1}{2}k, \frac{1}{2}k)$ and x and y are any two vertices.
- 8. Given the vectors $\mathbf{u}=(2,3)$ and $\mathbf{v}=(5,1)$, write $\mathbf{u}=\mathbf{u}_0+\mathbf{u}_1$, where \mathbf{u}_0 is a scalar multiple of \mathbf{v} and \mathbf{u}_1 is perpendicular to \mathbf{v} .
- 9. Given the vectors $\mathbf{u}=(2,1,2)$ and $\mathbf{v}=(0,3,4)$, write $\mathbf{u}=\mathbf{u}_0+\mathbf{u}_1$, where \mathbf{u}_0 is a scalar multiple of \mathbf{v} and \mathbf{u}_1 is perpendicular to \mathbf{v} .
- 10. Given the vectors $\mathbf{u} = (5, 6, 2)$ and $\mathbf{v} = (-1, 3, 4)$, write $\mathbf{u} = \mathbf{u}_0 + \mathbf{u}_1$, where \mathbf{u}_0 is a scalar multiple of \mathbf{v} and \mathbf{u}_1 is perpendicular to \mathbf{v} .
- 11. Given the vectors $\mathbf{u} = (-1, 1, 1)$ and $\mathbf{v} = (2, 1, -3)$, write $\mathbf{u} = \mathbf{u}_0 + \mathbf{u}_1$, where \mathbf{u}_0 is a scalar multiple of \mathbf{v} and \mathbf{u}_1 is perpendicular to \mathbf{v} .
- 12. Let \mathbf{u} , \mathbf{v} and \mathbf{w} be vectors in the real inner product space \mathbf{R}^n such that $\mathbf{u} \cdot \mathbf{v} = \mathbf{2}$, $\mathbf{v} \cdot \mathbf{w} = -\mathbf{3}$, $\mathbf{u} \cdot \mathbf{w} = \mathbf{5}$, $||\mathbf{u}|| = \mathbf{1}$, $||\mathbf{v}|| = \mathbf{2}$, and $||\mathbf{w}|| = \mathbf{7}$. Evaluate the following expressions:
 - (a) $(u + v) \cdot (v + w)$
 - (b) $(2v w) \cdot (3u + 2w)$
 - (c) $(u v 2w) \cdot (4u + v)$
 - (d) $\|u + v\|$
 - (e) ||2w v||
 - (f) ||u 2v + 4w||

- **13.** Apply the Gram–Schmidt orthogonalization process to the following vectors in \mathbf{R}^n with the standard scalar product:
 - (a) $v_1 = (1, 1, 0), v_2 = (0, 1, 1), v_3 = (1, 1, 1)$
 - (b) $v_1 = (1, 0, 0, 0), v_2 = (1, 1, 0, 1), v_3 = (1, 1, 1, 0), v_4 = (1, 1, 1, 1)$
 - (c) $v_1 = (1, 2, 1), v_2 = (2, 1, 0), v_3 = (-1, -1, 1)$
- 14. Let $\{v_1, v_2, ..., v_n\}$ be an orthonormal basis of the real inner product space V. Show that for every vector \mathbf{w} in V one has the identity

$$||\mathbf{w}||^2 = \langle \mathbf{w}, \mathbf{v}_1 \rangle^2 + \langle \mathbf{w}, \mathbf{v}_2 \rangle^2 + ... + \langle \mathbf{w}, \mathbf{v}_n \rangle^2$$
.

- 15. Let W be the subspace of \mathbb{R}^3 spanned by (1, 2, -1).
 - (a) Find an explicit formula for the orthogonal projection onto ${\bf W}$ (with respect to the standard scalar product).
 - **(b)** Find the matrix representation of this projection with respect to the standard basis of unit vectors.
- 16. Suppose that two nonzero vectors \mathbf{x} and \mathbf{y} in the inner product space \mathbf{V} are orthogonal and satisfy $||\mathbf{x}|| = ||\mathbf{y}||$. Show that $\mathbf{x} + \mathbf{y}$ and $\mathbf{x} \mathbf{y}$ are also orthogonal and their lengths are equal.

I.2: Cross products

Supplementary background readings.

Ryan: pp. 84 – 88, 136 – 138

Exercises to work.

- 1. Compute the cross product $\mathbf{a} \times \mathbf{b}$, where $\mathbf{a} = (2, -3, 1)$ and $\mathbf{b} = (1, -2, 1)$.
- 2. Compute the cross product $\mathbf{a} \times \mathbf{b}$, where $\mathbf{a} = (12, -3, 0)$ and $\mathbf{b} = (-2, 5, 0)$.
- 3. Compute the cross product $\mathbf{a} \times \mathbf{b}$, where $\mathbf{a} = (1, 1, 1)$ and $\mathbf{b} = (2, 1, -1)$.
- 4. Compute the box product [a, b, c], where a = (2, 0, 1), b = (0, 3, 0) and c = (0, 0, 1).

- 5. Compute the triple cross products $(\mathbf{a} \times \mathbf{b}) \times \mathbf{c}$ and $\mathbf{a} \times (\mathbf{b} \times \mathbf{c})$ for the vectors in the preceding exercise.
- 6. Compute the box product [a, b, c], where a = (1, 1, 0), b = (0, 1, 1) and c = (1, 0, 1).
- 7. Compute the triple cross products $(\mathbf{a} \times \mathbf{b}) \times \mathbf{c}$ and $\mathbf{a} \times (\mathbf{b} \times \mathbf{c})$ for the vectors in the preceding exercise.
- 8. Compute the box product [a, b, c], where a = (1, 3, 1), b = (0, 5, 5) and c = (4, 0, 4).
- 9. Compute the triple cross products $(\mathbf{a} \times \mathbf{b}) \times \mathbf{c}$ and $\mathbf{a} \times (\mathbf{b} \times \mathbf{c})$ for the vectors in the preceding exercise.
- 10. Suppose that \mathbf{a} and \mathbf{b} are linearly independent vectors in \mathbf{R}^3 , and that \mathbf{c} is a nonzero vector which is perpendicular to both \mathbf{a} and \mathbf{b} . Show that \mathbf{c} is a scalar multiple of the cross product $\mathbf{a} \times \mathbf{b}$.
- 11. Suppose that **c** is a vector in \mathbb{R}^3 , and define a mapping **D** from \mathbb{R}^3 to itself by the formula $\mathbf{D}\mathbf{v} = \mathbf{c} \times \mathbf{v}$. Verify that **D** is a linear transformation and that it satisfies the <u>Leibniz identity</u> $\mathbf{D}(\mathbf{a} \times \mathbf{b}) = \mathbf{D}\mathbf{a} \times \mathbf{b} + \mathbf{a} \times \mathbf{D}\mathbf{b}$. [<u>Hint:</u> Use the Jacobi identity.]

I. 3: Linear varieties

Supplementary background readings.

Ryan: pp. 11 – 18

Exercises to work.

1. Let **L** and **M** be the lines in \mathbb{R}^3 consisting of all points expressible in the form $\mathbf{p} = \mathbf{a} + t\mathbf{b}$, where

$$a = (2, 3, 1)$$
 and $b = (4, 0, -1)$ for the line L, and $a = (2, 3, 1)$ and $b = (2, 2, 1)$ for the line M.

Determine whether the lines ${\bf L}$ and ${\bf M}$ have a common point, and if so then find that point.

2. Let **L** and **M** be the lines in \mathbb{R}^3 consisting of all points expressible in the form $\mathbf{p} = \mathbf{a} + t\mathbf{b}$, where

$$a = (0, 2, -1)$$
 and $b = (3, -1, 1)$ for the line L, and $a = (1, -2, -3)$ and $b = (4, 1, -3)$ for the line M.

Determine whether the lines ${\bf L}$ and ${\bf M}$ have a common point, and if so then find that point.

3. Let **L** and **M** be the lines in \mathbb{R}^3 consisting of all points expressible in the form $\mathbf{p} = \mathbf{a} + t\mathbf{b}$, where

$$a = (3, -2, 1)$$
 and $b = (2, 5, -1)$ for the line L, and $a = (7, 8, -1)$ and $b = (-2, 1, 2)$ for the line M.

Determine whether the lines ${\bf L}$ and ${\bf M}$ have a common point, and if so then find that point.

- 4. Find the equation of the plane passing through the three points (0, 0, 0), (1, 2, 3) and (-2, 3, 3).
- 5. Find the equation of the plane passing through the three points (1, 2, 3), (3, 2, 1) and (-1, -2, 2).
- **6.** Find the equation of the plane which passes through the point (1, 2, 3) and is parallel to the xy plane.
- 7. Find the equation of the plane which contains the lines $\bf L$ and $\bf M$ given by all points expressible in the form

$$(1, 4, 0) + t(-2, 1, 1)$$
 for the line L, and $(2, 1, 2) + t(-3, 4, -1)$ for the line M.

- 8. Find the line determined by the intersections of the two planes whose equations are 5x 3y + z = 4 and x + 4y + 7z = 1.
- 9. Let **L** and **M** be lines in \mathbb{R}^2 defined respectively by the linear equations $\mathbf{a} \cdot \mathbf{x} = \mathbf{b}$ and $\mathbf{p} \cdot \mathbf{x} = \mathbf{q}$. Show that if **L** and **M** are parallel (no points in common), then the two vectors **a** and **p** are linearly dependent.
- **10.** Prove that the intersection of two linear varieties is a linear variety.
- 11. Let \mathbf{H} and \mathbf{K} be hyperplanes in \mathbf{R}^n , and assume that their intersection is nonempty. Prove that the intersection contains a line if \mathbf{n} is at least $\mathbf{3}$. Furthermore, if \mathbf{n} is at least $\mathbf{4}$ and \mathbf{L} is a line in the intersection, prove that the latter also contains a point not on \mathbf{L} . [Hint: The intersection is defined as the set of solutions of a system of two linear equations in \mathbf{n} unknowns. Look at the set of solutions to the corresponding reduced system of equations.]
- 12. Let **S** and **T** be linear varieties in \mathbb{R}^n which are defined by the systems of linear equations $\mathbf{a}_i \cdot \mathbf{x} = b_i$ and $\mathbf{c}_j \cdot \mathbf{x} = d_j$ respectively. Prove that their union $\mathbf{S} \cup \mathbf{T}$ is the set of all \mathbf{x} such that $(\mathbf{a}_i \cdot \mathbf{x} b_i) (\mathbf{c}_j \cdot \mathbf{x} d_j) = \mathbf{0}$ for all i and j. [Hint: If $u \cdot v = \mathbf{0}$ then either $u = \mathbf{0}$ or else $v = \mathbf{0}$. As usual, there are two inclusions to verify.]

I.4: Barycentric coordinates

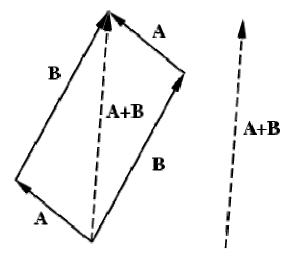
Supplementary background readings.

Ryan: pp. 58, 68

Exercises to work.

- 1. (Ryan, Exercise 26, p. 68) Let **a**, **b**, and **c** be the noncollinear points in \mathbb{R}^2 with coordinates given by (-1,0), (1,0), and (0,1) respectively. Find the barycentric coordinates for each of the following points with respect to **a**, **b**, and **c**.
 - (a) (0, 0)
 - (b) (1, 1)
 - (c) $(\operatorname{sqrt}(2), \operatorname{sqrt}(2))$
 - (d) (0,5)
 - (e) (2, -1)
 - (f) $(-\frac{1}{2}, -\frac{1}{3})$
- 2. Let V be a vector space over the real numbers. A subset $\{v_0, v_1, \ldots, v_n\}$ of V is said to be *affinely independent* if an arbitrary vector in V has *at most one* expansion as a linear combination $a_0v_0 + a_1v_1 + \ldots + a_nv_n$ such that $a_0 + a_1 + \ldots + a_n = 1$ (such expressions are often called *affine combinations*). Prove that $\{v_0, v_1, \ldots, v_n\}$ is affinely independent if and only if the set $\{v_1 v_0, \ldots, v_n v_0\}$ is linearly independent. Using the symmetry of the indices in the definition of affine independence, explain why the set $\{v_1 v_0, \ldots, v_n v_0\}$ is linearly independent if and only if for each j the set of all nonzero vectors of the form $v_i v_j$ (running over all i such that $i \neq j$) is linearly independent.
- 3. Suppose **a**, **b** and **d** are noncollinear points in \mathbb{R}^2 . Prove that there is a unique point **c** distinct from **a**, **b** and **d** such that the lines **ab** and **cd** are parallel and the lines **ad** and **bc** are also parallel, and show that this unique point is given by $\mathbf{b} + \mathbf{d} \mathbf{a}$. [Hint: If **c** is given as above, note that $\mathbf{c} \mathbf{d} = \mathbf{b} \mathbf{a}$ and $\mathbf{c} \mathbf{b} = \mathbf{d} \mathbf{a}$, and let **V** and **W** be the **1** dimensional vector subspaces spanned by $\mathbf{b} \mathbf{a}$ and $\mathbf{d} \mathbf{a}$ respectively. Express all four lines in the form $\mathbf{x} + \mathbf{U}$ where \mathbf{x} is one of the four points and \mathbf{U} is one of **V** or **W**. What does the coset property imply if **ab** and **cd** have a point in common or if **ad** and **bc** have a point in common?]

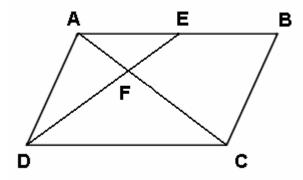
<u>Remark</u>. The preceding exercise is closely related to the so – called "parallelogram law" for vector addition and reduces to the latter when $\mathbf{a} = \mathbf{0}$. In the figure below \mathbf{A} and \mathbf{B} correspond to $\mathbf{b} - \mathbf{a}$ and $\mathbf{d} - \mathbf{a}$, so that $\mathbf{A} + \mathbf{B}$ corresponds to $\mathbf{c} - \mathbf{a}$ and $\mathbf{d} = \mathbf{b} + \mathbf{c} - \mathbf{a}$.



(Source: http://mathworld.wolfram.com/ParallelogramLaw.html)

- 4. Suppose that A, B, C, D form the vertices of a parallelogram in \mathbb{R}^2 , and let E be the midpoint of A and B. Prove that the lines DE and AC meet in a point F such that
 - (1) the distance from A to F is a third of the distance from A to C,
 - (2) the distance from **E** to **F** is a third of the distance from **E** to **D**.

Here is a picture that may be helpful in setting up a purely algebraic proof:



5. Suppose that we are given three noncollinear points $\bf a, b, c$ in $\bf R^2$, and suppose we are also given three arbitrary points in $\bf R^2$ with the following expansions in terms of barycentric coordinates:

$$p_1 = t_1 a + u_1 b + v_1 c$$

$$p_2 = t_2 a + u_2 b + v_2 c$$

$$p_3 = t_3 a + u_3 b + v_3 c$$

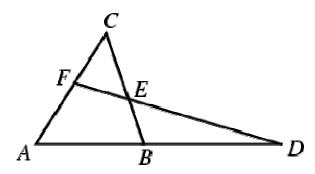
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Show that the points \mathbf{p}_1 , \mathbf{p}_2 , \mathbf{p}_3 are collinear if and only if we have

$$\begin{vmatrix} t_1 & u_1 & v_1 \\ t_2 & u_2 & v_2 \\ t_3 & u_3 & v_3 \end{vmatrix} = 0.$$

6. Using the preceding exercise, prove the following result, which is essentially due to Menelaus of Alexandria (c.70 A. D. -c.130 A. D.):

Let A, B, C be noncollinear points, and let D, E, F be points on the lines AB, BC and AC respectively. Express these points using barycentric coordinates as D = tA + (1 - t)B, E = uB + (1 - u)C, and F = vC + (1 - v)A, Then D, E and F are collinear if and only if we have tuv = -(1 - t)(1 - u)(1 - v).



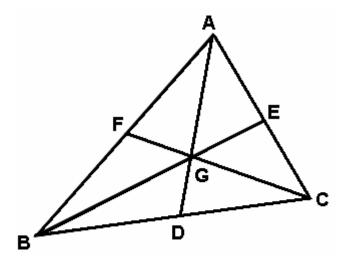
(Source: http://mathworld.wolfram.com/MenelausTheorem.html)

- 7. In the preceding exercise, suppose that **D**, **E** and **F** are collinear such that **B** is halfway between **A** and **D**, while **E** is halfway between **B** and **C**. Express the vector **F** as a linear combination of **A** and **C**.
- 8. Using Exercise 5, prove the following result due to G. Ceva (1647 1734):

Let A, B, C be noncollinear points, let D, E, F be points on the lines BC, AC and AB respectively such that $\{D, E, F\}$ and $\{A, B, C\}$ are disjoint, and suppose that the lines BE and CF intersect at some point G which is not equal to B or C. Express the points D, E, F in terms of barycentric coordinates as D = tB + (1-t)C, E = uC + (1-u)A, and F = vA + (1-v)B. Then the lines AD, BE and CF are concurrent (in other words, the three lines have a point in common) if and only if we have

$$tuv = (1-t)(1-u)(1-v).$$

A figure illustrating this result appears below.



(Source: http://mathworld.wolfram.com/CevasTheorem.html)

[<u>Hint:</u> The lines **AD**, **BE** and **CF** are concurrent if and only if the points **A**, **D** and **G** are collinear.]

- 9. In the setting of the preceding exercise, suppose that the three lines **AD**, **BE** and **CF** are concurrent with $t = \frac{1}{2}$ and v = 1 u. Express the common point **G** of these lines as a linear combination of **A** and **D** with the coefficients expressed in terms of u.
- 10. Let V be a vector space over the real numbers, let $S = \{v_0, v_1, \dots, v_k\}$ be a subset of V, and let $T = \{w_0, w_1, \dots, w_m\}$ be a set of vectors in V which are affine combinations of the vectors in V. Suppose that V is a vector in V which is an affine combination of the vectors in V. Prove that V is also an affine combination of the vectors in V.