1. Let \mathcal{W} be a subspace of \mathbb{R}^5 over the reals. Let $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4 \in \mathcal{W}$, and $V = \begin{bmatrix} \mathbf{v}_1 & \mathbf{v}_2 & \mathbf{v}_3 & \mathbf{v}_4 \end{bmatrix}$.

It is known that $\dim(W) = 3$, and $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4$ are pairwise distinct.

- (a) Is it possible for $\mathbf{v}_1, \mathbf{v}_2$ to constitute a basis for \mathcal{W} over the reals? Justify your answer with reference to the definitions for the notions of basis and dimension.
- (b) Is it possible for $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4$ to constitute a basis for \mathcal{W} ? Justify your answer with reference to the definitions for the notions of basis and dimension.
- (c) Is the statement (\sharp) below true or false?
 - (\sharp) Suppose $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ constitute a basis for \mathcal{W} over the reals. Then the $\mathcal{N}(V)$ contains a non-zero column vector belonging to \mathbb{R}^4 .

Justify your answer.

2. Let A be a (5×6) -matrix with real entries, and B be a (5×9) -matrix with real entries. Suppose \mathcal{V} is a subspace of \mathbb{R}^9 over the reals, and

$$\mathcal{W} = \left\{ \begin{array}{c|c} \mathbf{x} \in \mathbb{R}^6 \end{array} \middle| \begin{array}{c} \text{There exists some } \mathbf{t} \in \mathcal{V} \\ \text{such that } A\mathbf{x} = B\mathbf{t}. \end{array} \right\}.$$

- (a) Verify that $\mathbf{0}_6 \in \mathcal{W}$.
- (b) Verify the statement (\sharp) :

(\sharp) For any $\mathbf{t}, \mathbf{u} \in \mathbb{R}^6$, if $\mathbf{t}, \mathbf{u} \in \mathcal{W}$, then $\mathbf{t} + \mathbf{u} \in \mathcal{W}$.

- (c) Verify that \mathcal{W} is a subspace of \mathbb{R}^6 over the reals.
- 3. Let A be a $(p \times q)$ -matrix with real entries.

Verify that $\mathcal{C}(A)$ is a subspace of \mathbb{R}^p over the reals, with With direct reference to the definition for the notion of subspace of \mathbb{R}^n ,

- 4. Let $S_1 = \left\{ \mathbf{x} \in \mathbb{R}^3 \mid \text{The sum of the first two entries of } \mathbf{x} \text{ is greater than or equal to the last entry of } \mathbf{x}. \right\}$.
 - (a) For each statement below, determine whether it is true of false. Justify your answer.

i.
$$\begin{bmatrix} 0\\0\\0 \end{bmatrix} \in S.$$
 ii. $\begin{bmatrix} 1\\2\\3 \end{bmatrix} \in S.$ iii. $\begin{bmatrix} 1\\1\\-1 \end{bmatrix} \in S.$ iv. $\begin{bmatrix} 1\\-1\\-1 \end{bmatrix} \in S.$ v. $\begin{bmatrix} 1\\-1\\1 \end{bmatrix} \in S.$

(b) i. Let $\mathbf{u} \in S$. Denote the *j*-th entry of \mathbf{u} by u_j for each j = 1, 2, 3. Verify the statement (\sharp).

- (\sharp) Let $\alpha \in \mathbb{R}$. Suppose $\alpha \mathbf{u} \in S$. Then $\alpha \geq 0$.
- ii. Name some $\mathbf{w} \in S$ and some $\alpha \in \mathbb{R}$ for which $\mathbf{u} \in S$ and $\alpha \mathbf{u} \notin S$, if such exist. Justify your answer.
- iii. Is S a subspace of \mathbb{R}^3 ? Justify your answer.

5. Let $S = \left\{ \mathbf{x} \in \mathbb{R}^3 \mid \text{The sum of the cubes of the respective entries of } \mathbf{x} \text{ is } 0 \right\}.$

(a) For each statement below, determine whether it is true of false. Justify your answer.

i.
$$\begin{bmatrix} 0\\0\\0 \end{bmatrix} \in S.$$
 ii. $\begin{bmatrix} 1\\0\\0 \end{bmatrix} \in S.$ iii. $\begin{bmatrix} 1\\1\\0 \end{bmatrix} \in S.$ iv. $\begin{bmatrix} 1\\-1\\0 \end{bmatrix} \in S.$ v. $\begin{bmatrix} 1\\0\\-1 \end{bmatrix} \in S.$

(b) i. Let $\mathbf{u}, \mathbf{v} \in S$. Denote the respective *j*-th entries of \mathbf{u}, \mathbf{v} by u_j, v_j for each j = 1, 2, 3. Verify the statement (\sharp):—

- (#) Suppose $\mathbf{u} + \mathbf{v} \in S$. Then $u_1v_1(u_1 + v_1) + u_2v_2(u_2 + v_2) + u_3v_3(u_3 + v_3) = 0$.
- ii. Name some $\mathbf{u}, \mathbf{v} \in S$ for which $\mathbf{u} + \mathbf{v} \notin S$, if such exist. Justify your answer.
- iii. Is S a subspace of \mathbb{R}^3 ? Justify your answer.
- 6. Let C be the (4×4) -square matrix given by $C = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix}$.

Let S be the set given by

$$S = \left\{ \mathbf{x} \in \mathbb{R}^4 \mid \mathbf{x}^t C \mathbf{x} = 0. \right\}.$$

- (a) Verify the statements $(\sharp_1), (\sharp_2)$:—
 - $(\sharp_1) \ \mathbf{0}_4 \in S.$
 - (\sharp_2) For any $\mathbf{v} \in \mathbb{R}^4$, for any $\alpha \in \mathbb{R}$, if $\mathbf{v} \in S$ then $\alpha \mathbf{v} \in S$.
- (b) i. Let $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^4$. Suppose $\mathbf{w} = \mathbf{u} + \mathbf{v}$. Verify that $\mathbf{w}^t C \mathbf{w} = \mathbf{u}^t C \mathbf{u} + \mathbf{v}^t C \mathbf{v} + 2\mathbf{u}^t C \mathbf{v}$.
 - ii. Is it true that $\mathbf{e}_1^{(4)} \in S$? Justify your answer.
 - iii. Is S a subspace of \mathbb{R}^4 ? Justify your answer.

7. Let C be the (4 × 4)-square matrix given by
$$C = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \end{bmatrix}$$
.

Let S be the set given by

$$S = \left\{ \mathbf{x} \in \mathbb{R}^4 \mid \mathbf{x}^t C \mathbf{x} = 0. \right\}.$$

- (a) Let $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^4$. Suppose $\mathbf{w} = \mathbf{u} + \mathbf{v}$. Verify that $\mathbf{w}^t C \mathbf{w} = \mathbf{u}^t C \mathbf{u} + \mathbf{v}^t C \mathbf{v} + 2\mathbf{u}^t C \mathbf{v}$.
- (b) Is S a subspace of \mathbb{R}^4 ? Justify your answer.
- 8. For each part below, consider the column vectors belonging to \mathbb{R}^4 , denoted by $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4$ here.

With direct reference to the definitions for the notion of set equality and span, verify that $\text{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\}) = \mathbb{R}^4$.

(a)
$$\mathbf{u}_{1} = \begin{bmatrix} 1\\0\\0\\0 \end{bmatrix}, \mathbf{u}_{2} = \begin{bmatrix} 1\\1\\0\\0 \end{bmatrix}, \mathbf{u}_{3} = \begin{bmatrix} 0\\0\\1\\1 \end{bmatrix}, \mathbf{u}_{4} = \begin{bmatrix} 0\\0\\0\\1 \end{bmatrix}.$$
 (c) $\mathbf{u}_{1} = \begin{bmatrix} 1\\1\\0\\0 \end{bmatrix}, \mathbf{u}_{2} = \begin{bmatrix} 0\\1\\1\\0 \end{bmatrix}, \mathbf{u}_{3} = \begin{bmatrix} 0\\0\\1\\1 \end{bmatrix}, \mathbf{u}_{4} = \begin{bmatrix} 1\\0\\0\\1 \end{bmatrix}.$ (b) $\mathbf{u}_{1} = \begin{bmatrix} 1\\0\\0\\0\\0 \end{bmatrix}, \mathbf{u}_{2} = \begin{bmatrix} 0\\1\\1\\0\\0 \end{bmatrix}, \mathbf{u}_{3} = \begin{bmatrix} 1\\0\\1\\0\\1 \end{bmatrix}, \mathbf{u}_{4} = \begin{bmatrix} 1\\0\\1\\0\\1 \end{bmatrix}.$ (c) $\mathbf{u}_{1} = \begin{bmatrix} 1\\1\\0\\0\\0\\0 \end{bmatrix}, \mathbf{u}_{2} = \begin{bmatrix} 0\\0\\1\\1\\0\\0\\0 \end{bmatrix}, \mathbf{u}_{3} = \begin{bmatrix} 1\\0\\1\\0\\1\\0\\0 \end{bmatrix}, \mathbf{u}_{4} = \begin{bmatrix} 0\\1\\0\\1\\0\\1\\0\\1 \end{bmatrix}.$

- 9. For each part below, consider the column vectors belonging to \mathbb{R}^n (for various values of n) denoted by $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \cdots, \mathbf{u}_n$ here.
 - Determine whether $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \cdots, \mathbf{u}_n$ constitute a basis for \mathbb{R}^n .
 - Where $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \cdots, \mathbf{u}_n$ indeed constitute a basis for \mathbb{R}^n , express any arbitrary column vector \mathbf{v} belonging to \mathbb{R}^n , whose *j*-th entry is denoted by v_j for each $j = 1, 2, \cdots, n$, as a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \cdots, \mathbf{u}_n$ over the reals.

Justify your answer. (You may use whatever characterization of basis for \mathbb{R}^n . However, a characterization in terms of invertibility of square matrices may be more convenient, in view of what you are asked to do beyond determining whether $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \cdots, \mathbf{u}_n$ constitute a basis for \mathbb{R}^n over the reals.)

10. Consider each of the collection of column vectors $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \cdots$ below. Write $\mathcal{W} = \mathsf{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \cdots\})$.

- Determine the dimension of \mathcal{W} ,
- obtain a basis for \mathcal{W} over the reals which is a minimal spanning set extracted from $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \cdots$, and
- express the remaining column vectors as linear combinations of the column vectors in the basis obtained.

11. Let A be a (3×6) -matrix with real entries, $\mathbf{b} \in \mathbb{R}^3$, and $\mathbf{u}, \mathbf{v} \in \mathbb{R}^6$.

Suppose **u** is a solution of $\mathcal{LS}(A, \mathbf{b})$, and **v** is a solution of $\mathcal{LS}(A, \mathbf{3b})$.

- (a) Write down, if such exists, a scalar multiple of **u** which is also a solution of $\mathcal{LS}(A, 3\mathbf{b})$. Justify your answer.
- (b) Write down, if such exists, some $\mathbf{y} \in \mathbb{R}^6$ which simultaneously satisfies $(\sharp_1), (\sharp_2)$:—
 - $(\sharp_1) \mathbf{y} \in \mathcal{N}(A),$
 - (\sharp_2) $\mathbf{y} = \alpha \mathbf{u} + \beta \mathbf{v}$ for some non-zero real numbers α, β .

Give your answer in the form of an appropriate linear combination of \mathbf{u}, \mathbf{v} . Justify your answer.

(c) Suppose $\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3 \in \mathbb{R}^6$, and $\mathcal{N}(A) = \text{Span}(\{\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3\}).$

Fill in the blanks, labelled (I), (II), with appropriate non-zero real numbers to make (*) a true statement:-

(*) There exist some $c_1, c_2, c_3 \in \mathbb{R}$ such that $\underline{\mathbf{u}} = \mathbf{u} + \underline{\mathbf{u}} = c_1 \mathbf{w}_1 + c_2 \mathbf{w}_2 + c_3 \mathbf{w}_3$.

(d) Further suppose it is known that $\mathbf{u} = \begin{bmatrix} 1\\1\\1\\1\\1\\1 \end{bmatrix}$, $\mathbf{v} = \begin{bmatrix} -1\\4\\-5\\5\\3\\3\\3 \end{bmatrix}$, $\mathbf{w}_1 = \begin{bmatrix} 2\\1\\0\\0\\0\\0\\0 \end{bmatrix}$, $\mathbf{w}_2 = \begin{bmatrix} \kappa\\0\\\lambda\\1\\0\\0\\0 \end{bmatrix}$, $\mathbf{w}_3 = \begin{bmatrix} -2\\0\\2\\0\\3\\1 \end{bmatrix}$, where κ, λ are some

real numbers.

What are the values of κ, λ ? Justify your answer.

Remark. You do not need to know what A, b are, and you are not required to find them.

	1	1	1	0	2	3	-1	1		1	1	1	0	2	3	$^{-1}$	1	
12. Let $A =$	3	2	1	-2	7	1	-2	-3	, B =	0	1	2	2	$^{-1}$	8	$^{-1}$	6	
	2	3	4	$^{-1}$	6	5	-3	2		0	0	0	1	$^{-1}$	3	0	2	
	1	2	3	-1	4	2	-2	1		0	0	0	0	0	0	1	3	·
	-1	-1	-1	-2	0	-9	2	-2		0	0	0	0	0	0	0	0	
	4	3	2	-2	9	4	-3	-2		0	0	0	0	0	0	0	0	

Denote the columns of A, from left to right, by $\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3, \mathbf{a}_4, \mathbf{a}_5, \mathbf{a}_6, \mathbf{a}_7, \mathbf{a}_8$.

Take for granted that A is row-equivalent to B, and that B is a row-echelon form.

- (a) Identify the pivot columns in B.
- (b) What is the rank of A?
- (c) Write down a basis for Span($\{a_1, a_2, a_3, a_4, a_5, a_6, a_7, a_8\}$) which is extracted as a minimal spanning set from amongst the column vectors $a_1, a_2, a_3, a_4, a_5, a_6, a_7, a_8$.
- (d) i. What is the dimension of $\mathcal{C}(A)$?
 - ii. Name a basis for $\mathcal{C}(A)$ from amongst the column vectors $\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3, \mathbf{a}_4, \mathbf{a}_5, \mathbf{a}_6, \mathbf{a}_7, \mathbf{a}_8$.
 - iii. Write down the reduced row-echelon form C which is row-equivalent to A. Hence, or otherwise, express \mathbf{a}_8 in terms of the column vectors in the basis for $\mathcal{C}(A)$ that you have named in the previous part.
- (e) i. What is the dimension of $\mathcal{N}(A)$?
 - ii. Name a basis for $\mathcal{N}(A)$.
- (f) i. What is the dimension of $\mathcal{R}(A)$?
 - ii. Name a basis for $\mathcal{R}(A)$ from amongst the columns of C^t , if such exists.
 - iii. Name a basis for $\mathcal{R}(A)$ from amongst the columns of B^t , if such exists.
 - iv. What is the dimension of $\mathcal{N}(A^t)$?

13. Let A be a (6×9) -matrix with real entries, whose columns from left to right are denoted by $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5, \mathbf{u}_6, \mathbf{u}_7, \mathbf{u}_8, \mathbf{u}_9$ respectively.

Let B be a (6×9) -matrix with real entries, given by

	1	0	c_{13}	0	c_{15}	c_{16}	0	0	c_{19}]
B =	0	1	c_{23}	0	c_{25}	c_{26}	0	0	c_{29}	
	0	0	0	1	c_{35}	c_{36}	0	0	c_{39}	
	0	0	0	0	0	0	1	0	c_{49}	:
	0	0	0	0	0	0	0	1	c_{59}	
	0	0	0	0	0	0	0	0	0	

in which the c_{ij} 's are some real numbers.

Suppose A is row-equivalent to B.

(a) Is B a reduced row-echelon form?

- If yes, also name all pivot columns of B.
- If no, write 'B is not a reduced row-echelon form'.
- (b) i. Name a basis for $\mathcal{C}(A)$ over the reals from amongst the column vectors

 $\mathbf{u}_1,\mathbf{u}_2,\mathbf{u}_3,\mathbf{u}_4,\mathbf{u}_5,\mathbf{u}_6,\mathbf{u}_7,\mathbf{u}_8,\mathbf{u}_9.$

ii. What is the dimension of $\mathcal{C}(A)$ over the reals?

- (c) i. Name those sets amongst $\mathcal{R}(A^t)$, $\mathcal{C}(A)$, $\mathcal{R}(B)$, $\mathcal{C}(B^t)$, $\mathcal{R}(B^t)$ which are equal to $\mathcal{R}(A)$.
 - ii. Write down a basis for $\mathcal{R}(A)$ over the reals.
 - iii. What is the dimension of $\mathcal{R}(A)$ over the reals?
- (d) i. Write down an equality which relates the respective dimensions of N(A^t) and C(A^t) over the reals.
 ii. What is the dimension of N(A^t) over the reals?

14. Let A, C be (4×6) -matrices respectively given by

$$A = \begin{bmatrix} 1 & a_{12} & 3 & a_{14} & 2 & 2 \\ 0 & a_{22} & 2 & 1 & 2 & 1 \\ -1 & a_{32} & 3 & a_{34} & 2 & 3 \\ 2 & a_{42} & 0 & a_{44} & 5 & -6 \end{bmatrix}, \qquad C = \begin{bmatrix} c_{11} & c_{12} & 1 & c_{14} & 1 & c_{16} \\ c_{21} & c_{22} & 2 & c_{24} & 1 & c_{26} \\ c_{31} & c_{32} & c_{33} & c_{34} & c_{35} & c_{36} \\ 0 & 0 & 0 & 0 & c_{45} & c_{46} \end{bmatrix}$$

in which the a_{ij} 's, c_{ij} 's are some numbers.

It is known that:—

- the matrix A row-equivalent to C, and
- C is a reduced row-echelon form whose 2-nd column is a pivot column, and whose 6-th column is a free column.
- (a) i. Is the 1-st column in C a pivot column? How about the 3-rd column in C? Why?

ii. What are the values of $c_{11}, c_{21}, c_{31}, c_{12}, c_{22}, c_{32}, c_{33}$ and $a_{12}, a_{22}, a_{32}, a_{42}$?

- iii. Is the 5-th column in C a pivot column or a free column? How about the 4-th column in C? Why?
- iv. What are the values of $c_{14}, c_{24}, c_{34}, c_{35}, c_{45}, c_{16}, c_{26}, c_{36}, c_{46}$, and a_{41}, a_{43}, a_{44} ?
- (b) What is the dimension of $\mathcal{C}(A)$? What is the dimension of $\mathcal{N}(A)$?

(c) We denote the columns of A, from left to right, by $\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3, \mathbf{a}_4, \mathbf{a}_5, \mathbf{a}_6$.

For each collection of column vectors below, decide whether it constitutes a bases for $\mathcal{C}(A)$?

- ii. $a_1, a_2, a_3, a_4,$
- iii. $a_3, a_4,$
- iv. $a_1, a_2, a_4,$
- v. a_1, a_3, a_6 .

Justify your answer.

- (d) i. What is the dimension of $\mathcal{R}(A)$?
 - ii. We denote the rows of C, from top to bottom, by $\mathbf{d}_1, \mathbf{d}_2, \mathbf{d}_3, \mathbf{d}_4$. Name a basis for $\mathcal{R}(A)$ amongst $\mathbf{d}_1^t, \mathbf{d}_2^t, \mathbf{d}_3^t, \mathbf{d}_4^t$, if such exists.
- (e) Determine whether the statement (\sharp) is true or false. Justify your answer.
 - (\sharp): Any two non-trivial solutions of the homogeneous system $\mathcal{LS}(A^t, \mathbf{0}_6)$ are scalar multiples of each other.

15. Let
$$A = \begin{bmatrix} 1 & 0 & 1 & 1 & 2 & 4 \\ 2 & 1 & -1 & -3 & 4 & 5 \\ -2 & -1 & 1 & 3 & -3 & -4 \end{bmatrix}$$
, $A' = \begin{bmatrix} 1 & 0 & 1 & 1 & 0 & 2 \\ 0 & 1 & -3 & -5 & 0 & -3 \\ 0 & 0 & 0 & 0 & 1 & 1 \end{bmatrix}$.

Take for granted that A' is the reduced row-echelon form which is row-equivalent to A.

Let
$$\mathbf{z}_1 = \begin{bmatrix} 1\\0\\1\\0\\1\\-1 \end{bmatrix}, \mathbf{z}_2 = \begin{bmatrix} -2\\5\\-1\\1\\-1\\1 \end{bmatrix}, \mathbf{z}_3 = \begin{bmatrix} -4\\9\\2\\0\\-1\\1 \end{bmatrix}.$$

- (a) What is the dimension of $\mathcal{N}(A)$?
- (b) Do $\mathbf{z}_1, \mathbf{z}_2, \mathbf{z}_3$ constitute a basis for $\mathcal{N}(A)$? Justify your answer.
- 16. (a) Let B be a $(p \times q)$ -matrix with real entries.

With reference to the definition for the notions of set equality and of column space, prove that the statements $(\sharp_1), (\sharp_2)$ are logically equivalent:—

 (\sharp_1) For any $c \in \mathbb{R}^p$, the system $\mathcal{LS}(B, \mathbf{c})$ is consistent.

$$(\sharp_2) \ \mathcal{C}(B) = \mathbb{R}^p$$

Remark. Recall how column space is defined in terms of span, and how consistency of systems can be reformulated in terms of linear combinations.

(b) Let
$$\alpha$$
 be a real number, and $A_{\alpha} = \begin{bmatrix} 1 & 0 & 2 & -3 \\ 2 & 0 & 4 & -6 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 3 \\ 2 & 5 & 5 & \alpha \end{bmatrix}$

- i. For which value(s) of α is it true that $\mathcal{N}(A_{\alpha}) = \{\mathbf{0}_4\}$? Justify your answer.
- ii. Let β , c_1 , c_2 , c_3 , c_4 be real numbers.

For which value(s) of β is the system $(S_{\beta;c_1,c_2,c_3,c_4})$

$$(S_{\beta;c_1,c_2,c_3,c_4}) \begin{cases} x_1 + 2x_2 + 2x_5 = c_1 \\ x_3 + x_4 + 5x_5 = c_2 \\ 2x_1 + 4x_2 + x_4 + 5x_5 = c_3 \\ -3x_1 - 6x_2 + x_3 + 3x_4 + \beta x_5 = c_4 \end{cases}$$

inconsistent for some values of c_1, c_2, c_3, c_4 ?

Justify your answer. You may apply results which are related to the Rank-nullity Formulae, if relevant and applicable.

17. We denote the rank of an arbitrary matrix with real entries, say, D, by r(D).

Take for granted the result (\sharp) :—

- (#) Let B, C are square matrices of the same size with real entries. Suppose r(B) = s, r(C) = t. Then the rank of BC is at most min(s, t).
- (a) Apply mathematical induction to prove the statement below:— Suppose A is a $(p \times p)$ -square matrix. Then, for any positive integer n, the inequality $r(A^{n+1}) \leq r(A^n)$.
- (b) Name an appropriate (2×2) -square matrix F for which $r(F^n) = r(F)$ for each positive integer n.

- (c) Name an appropriate (4×4) -square matrix G for $r(G^4) < r(G^3) < r(G^2) < r(G)$.
- 18. Let $\mathbf{u}, \mathbf{v} \in \mathbb{R}^5$.

Suppose none of $\mathbf{u}, \mathbf{v}, \mathbf{u} + \mathbf{v}, \mathbf{u} - \mathbf{v}$ is the zero column vector.

Prove that the statements below are logically equivalent, with direct reference to the definitions for the notions of set equality and span:—

- (1) \mathbf{u}, \mathbf{v} are non-zero scalar multiples of each other.
- (2) $\operatorname{Span}({\mathbf{u}}) = \operatorname{Span}({\mathbf{u}, \mathbf{v}}).$
- (3) $\operatorname{Span}(\{\mathbf{u}\}) = \operatorname{Span}(\{\mathbf{u} + \mathbf{v}\}).$
- 19. Suppose A is a (7×8) -matrix with real entries, B is an (8×8) -square matrix with real entries, and C is an (8×9) -matrix with real entries.
 - (a) Show that $\mathcal{N}(3A(B^2 3B)C) = \mathcal{N}(A(B^2 3B)C)$ are equal as sets.
 - (b) What is the value of dim $(\mathcal{N}(3A(B^2 3B)C) + \dim(\mathcal{C}(2A(B^2 3B)C)))?$ Justify your answer.
- 20. Let $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{v} \in \mathbb{R}^9$, and $\mathcal{V} = \operatorname{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\}), \ \mathcal{W} = \operatorname{Span}(\{\mathbf{v}, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\}).$

Suppose the statements (1), (2), (3) hold:—

- (1) $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4$ are linearly independent over the reals.
- (2) **v** is the linear combination of $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4$ with respect to real scalars $\alpha_1, \alpha_2, \alpha_3, \alpha_4$.

(3)
$$\alpha_1 \neq 0$$
.

- (a) Verify that $\mathbf{v}, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4$ are linearly independent are linearly independent.
- (b) Verify the statements below:
 - i. For any $\mathbf{x} \in \mathbb{R}^9$, if $\mathbf{x} \in \mathcal{V}$ then $\mathbf{x} \in \mathcal{W}$.
 - ii. For any $\mathbf{x} \in \mathbb{R}^9$, if $\mathbf{x} \in \mathcal{W}$ then $\mathbf{x} \in \mathcal{V}$.

Remark. According to part (b), we may conclude that $\mathcal{V} = \mathcal{W}$ as sets. Overall, the result described by the entire question is an illustration on what is usually known as 'Replacement Theorem' in linear algebra.

21. Let a, b, c be positive real numbers, and k be a real number.

Let

$$\mathbf{v}_{1} = \begin{bmatrix} 1\\0\\0\\0\\0\\0\\0\\0 \end{bmatrix}, \quad \mathbf{v}_{2} = \begin{bmatrix} k\\a\\a^{2}\\0\\0\\0\\0\\0 \end{bmatrix}, \quad \mathbf{v}_{3} = \begin{bmatrix} 1\\0\\1+a^{2}\\b\\b^{2}\\0\\0\\0 \end{bmatrix}, \quad \mathbf{v}_{4} = \begin{bmatrix} 1\\0\\1+a^{2}\\0\\1+b^{2}\\c\\c^{2} \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} 0\\-a\\1\\b\\b^{2}\\0\\0\\0 \end{bmatrix}, \quad \mathbf{y} = \begin{bmatrix} 0\\0\\0\\-b\\1\\c\\c^{2} \end{bmatrix}.$$

and

$$\mathcal{W} = \operatorname{Span}(\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}).$$

Suppose $\mathbf{v}_1^t \mathbf{v}_2 = 0$.

- (a) What is the value of k? Justify your answer.
- (b) Show that $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4$ are linearly independent, with direct reference to the definition of linear dependence/independence.
- (c) i. Show that \mathbf{x} is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$.
 - ii. Show that \mathbf{v}_3 is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{x}$.
 - iii. Hence, or otherwise, show that the statement (\sharp_1) is true, with reference to the definition for set equality:—

$$(\sharp_1) \operatorname{Span}(\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}) = \operatorname{Span}(\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{x}\}).$$

(d) Determine whether the statement (\sharp_2) is true or false. Justify your answer.

 $(\sharp_2) \operatorname{Span}(\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}) = \operatorname{Span}(\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{x}, \mathbf{y}\}).$

22. Let $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5 \in \mathbb{R}^8$, and $\mathcal{V} = \text{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5\})$.

Define $\mathbf{x} = \mathbf{u}_1 - \mathbf{u}_2 + \mathbf{u}_3$, $\mathbf{y} = \mathbf{u}_2 + \mathbf{u}_4 - \mathbf{u}_5$.

Suppose $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5$ are linearly independent over the reals.

- (a) Are $\mathbf{x}, \mathbf{y}, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5$ linearly independent over the reals? Justify your answer with direct reference to the definition of *linear independence*.
- (b) Does every linear combination of $\mathbf{x}, \mathbf{y}, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5$ belong to \mathcal{V} ? Justify your answer with direct reference to the definition of *linear combinations*.
- (c) Is every column vector belonging to \mathcal{V} a linear combination of $\mathbf{x}, \mathbf{y}, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5$? Justify your answer with direct reference to the definition of *linear combinations*.
- (d) Do $\mathbf{x}, \mathbf{y}, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5$ constitute a basis for \mathcal{V} ? Justify your answer with reference to the definition of *basis*.
- 23. Let $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{v}_4, \mathbf{v}$ be column vectors belonging to \mathbb{R}^7 .

Prove that the statements (1), (2) are logically equivalent, with direct reference to the definitions for the notions of set equality, span, linear combination:—

- (1) \mathbf{v} is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4$ over the reals.
- (2) $\operatorname{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{v}\}) = \operatorname{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\}).$
- 24. Determine whether the statement (\sharp) is true. Justify your answer with an appropriate argument with reference to the definitions for the notions of row space, and invertible matrices.
 - (\sharp) Let A, B be (6 × 8)-matrices with real entries, and P, Q are invertible (6 × 6)-matrices with real entries. Suppose $\mathcal{R}(A) = \mathcal{R}(B)$. Then $\mathcal{R}(PA) = \mathcal{R}(QB)$.
- 25. Let A, B be (5×7) -matrices. Suppose $\mathcal{R}(A) = \mathcal{R}(B)$.
 - (a) Verify the statements below:
 - i. Suppose the rank of A is 1. Then A is row-equivalent to B.
 - ii. Suppose the rank of A is 2. Then A is row-equivalent to B.

Remark. What can you say about the reduced row-echelon forms A', B' respectively row-equivalent to A, B? In particular, what can be said of the non-zero rows in A', B'?

(b) Determine whether the statement (\sharp) is true. Justify your answer.

(\sharp) Suppose the rank of A is 3. Then A is row-equivalent to B.

- 26. Determine whether the statement (\sharp) is true. Justify your answer with an appropriate argument, with reference to the definitions for the notions of subspace of \mathbb{R}^n , basis and dimension.
 - (\sharp) Let \mathcal{U}, \mathcal{V} be subspaces of \mathbb{R}^5 over the reals, and $\mathcal{W} = \mathcal{U} \cap \mathcal{V}$. Suppose dim $(\mathcal{U}) = 3$ and dim $(\mathcal{V}) = 3$.

Then \mathcal{W} contains a non-zero column vector belonging to \mathbb{R}^5 .

- 27. Prove the statement (\sharp) :
 - (#) Let A, B be two (5 × 5)-square matrices with real entries. Let C be the (5 × 5)-square matrix defined by $C = A^t A + B^t B$, and D be the (10 × 5)-matrix defined by

$$D = \begin{bmatrix} A \\ B \end{bmatrix}$$

Suppose C is not invertible. Then the rank of D is at most 4.

Remark. The Rank-nullity Formula may be useful at some point of the argument. You may also find the statement (\$) useful at some point:— ($\boldsymbol{\xi}$) Let $\mathbf{y} \in \mathbb{R}^n$. Suppose $\mathbf{v}^t \mathbf{v} = 0$. Then $\mathbf{v} = \mathbf{0}_n$.

(Can you give a proof for (\natural) ?)

- 28. Recall the definition for the notion of subspace of a subspace:
 - Let \mathcal{V}, \mathcal{W} be a subspace of \mathbb{R}^n over the reals.
 - We say that \mathcal{V} is a subspace of \mathcal{W} over the reals if and only if the statement (†) holds:—
 - (†) For any $\mathbf{x} \in \mathbb{R}^n$, if $\mathbf{x} \in \mathcal{V}$ then $\mathbf{x} \in \mathcal{W}$.
 - (a) Prove the statement (\sharp) :—
 - (\sharp) Suppose A is an $(m \times n)$ -matrix with real entries, and B is an $(n \times p)$ -matrix with real entries. Then C(AB) is a subspace of C(A).
 - (b) Dis-prove the statement (\$) by providing a counter-example against it:-
 - (\natural) Suppose A is an (2 × 2)-matrix with real entries, and B is an (2 × 2)-matrix with real entries. Then C(A) is a subspace of C(AB).

Remark. Can you name some appropriate A, B for which $\mathcal{C}(A) = \mathbb{R}^2$ and $\mathcal{C}(B) \neq \mathbb{R}^2$?

- (c) For each of the statements below, determine whether it is true or false. Justify your answer.
 - i. Suppose A is an $(m \times n)$ -matrix with real entries, and B is an $(n \times p)$ -matrix with real entries. Further suppose $\mathcal{C}(B) = \mathbb{R}^n$. Then $\mathcal{C}(A)$ is a subspace of $\mathcal{C}(AB)$.
 - ii. Suppose A is an $(m \times n)$ -matrix with real entries, and B is an $(n \times n)$ -matrix with real entries. Further suppose B is invertible. Then C(A) is a subspace of C(AB).
 - iii. Suppose A is an $(m \times n)$ -matrix with real entries, and B is an $(n \times n)$ -matrix with real entries. Further suppose C(A) is a subspace of C(AB). Then B is invertible.
 - iv. Suppose B is an $(n \times n)$ -matrix with real entries. Further suppose $\mathcal{C}(A)$ is a subspace of $\mathcal{C}(AB)$ for every $(n \times n)$ -square matrix A. Then B is invertible.
- 29. Take for granted the validity of the results (\star) below:—
 - (*) Suppose G is an $(m \times n)$ -matrix with real entries, and H is an $(n \times p)$ -matrix with real entries. Then $\mathcal{N}(GH)$ is a subspace of $\mathcal{N}(H)$.
 - (a) Prove the statement (\sharp) :
 - (#) Suppose A is an (m×n)-matrix with real entries, B is an (n×p)-matrix with real entries, and C is a (p×q)-matrix with real entries.
 Suppose N(AB) is a subspace of N(B) over the reals.
 Then N(ABC) is a subspace of N(BC) over the reals.
 - (b) Hence, or otherwise, deduce the statement $(\sharp\sharp)$:
 - (##) Suppose A is an $(m \times n)$ -matrix with real entries, B is an $(n \times p)$ -matrix with real entries, and C is a $(p \times q)$ -matrix with real entries. Suppose $\mathcal{N}(AB) = \mathcal{N}(B)$. Then $\mathcal{N}(ABC) = \mathcal{N}(BC)$.
 - (c) Prove the statement (\natural) :
 - (\natural) Let *E* be a $(p \times q)$ -matrix with real entries, and *D* be a $(p \times p)$ -matrix with real entries. Suppose there is some positive integer ℓ such that $\mathcal{N}(D^{\ell}) = \mathcal{N}(D^{\ell+1})$. Then (for the same ℓ ,) $\mathcal{N}(D^{\ell}E) = \mathcal{N}(D^{\ell+n}E)$ for any positive integer *n*.
 - (d) Name some (6×6) -matrix D which satisfies both conditions (1), (2) below:—

(1) $\dim(\mathcal{N}(D)) = 1$, $\dim(\mathcal{N}(D^2)) = 2$, $\dim(\mathcal{N}(D^3)) = 3$, $\dim(\mathcal{N}(D^4)) = 4$.

(2) $\mathcal{N}(D^n) = \mathcal{N}(D^4)$ for each positive integer *n* greater than 4.

Justify your answer.

30. (a) Let A be a $(p \times q)$ -matrix with real entries.

Prove the statements below:—

i.
$$\mathcal{C}(A) = \left\{ \mathbf{y} \in \mathbb{R}^p \mid \text{The system } \mathcal{LS}(A, \mathbf{y}) \text{ is consistent } \right\}$$

ii. For each integer k between 0 and p, $\dim(\mathcal{C}(A)) = p - k$ if and only if $\dim(\mathcal{N}(A^t)) = k$.

Remark. Apply the Rank-nullity Formula, where relevant and appropriate.

(b) Determine whether the statement is true or false. Justify your answer with an appropriate argument:— Let A be a (5×7) -matrix with real entries.

Suppose $\mathcal{LS}(A^t, \mathbf{0}_7)$ has a non-trivial solution, say, \mathbf{u} , and $\mathcal{N}(A^t) = Span(\{\mathbf{u}\})$.

then there exists some non-zero column vector $\mathbf{b} \in \mathbb{R}^5$ such that both statements (1), (2) hold:

- (1) For any $\alpha \in \mathbb{R}$, if $\alpha \neq 0$ then $\mathcal{LS}(A, \alpha \mathbf{b})$ is inconsistent.
- (2) For any $\mathbf{d} \in \mathbb{R}^5$, if $\mathcal{LS}(A, \mathbf{d})$ is inconsistent, then there exists some unique $\beta \in \mathbb{R}$ such that $\mathcal{LS}(A, \mathbf{d} \beta \mathbf{b})$ is consistent.