

1. Finding The Bright Cave

Nara the one-handed druid and Kody the one-handed ranger find themselves in dire straits. Before them is a cliff with four cave entrances arranged in a square: two upper caves and two lower caves. Each entrance emits a certain amount of light, and the two wish to find exactly the amount of light coming from each cave. Here's the catch: after contracting a particularly potent strain of ghoulish fever, our intrepid heroes are only able to see the total intensity of light before them (so their eyes operate like a single-pixel camera). Kody and Nara are capable adventurers, but they don't know any linear algebra – and they need your help.

Kody proposes an imaging strategy where he uses his hand to completely block the light from two caves at a time. He is able to take measurements using the following four masks (black means the light is blocked from that cave):

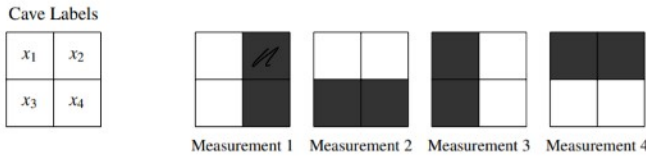


Figure 1: Four image masks.

(a) Let  $\vec{x}$  be the four-element vector that represents the magnitude of light emanating from the four cave entrances. Write a matrix  $\mathbf{K}$  that performs the masking process in Figure 1 on the vector  $\vec{x}$ , such that  $\vec{m}$  is the result of the four measurements.

$\vec{m} = \mathbf{K} \vec{x}$  ← unknowns

- ①  $m_1 = x_1 + 0 + x_3 + 0$
- ②  $m_2 = x_1 + x_2 + 0 + 0$
- ③  $m_3 = 0 + x_2 + 0 + x_4$
- ④  $m_4 = 0 + 0 + x_3 + x_4$



$$\begin{bmatrix} m_1 \\ m_2 \\ m_3 \\ m_4 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix}}_{\mathbf{K}} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$

(b) Does Kody's set of masks give us a unique solution for all four caves' light intensities? Why or why not?

$$i. \left[ \begin{array}{cccc|c} 1 & 0 & 1 & 0 & m_1 \\ 1 & 1 & 0 & 0 & m_2 \\ 0 & 1 & 0 & 1 & m_3 \\ 0 & 0 & 1 & 1 & m_4 \end{array} \right] \xrightarrow{R_2 \leftarrow R_2 - R_1} \left[ \begin{array}{cccc|c} 1 & 0 & 1 & 0 & m_1 \\ 0 & 1 & -1 & 0 & m_2 - m_1 \\ 0 & 1 & 0 & 1 & m_3 \\ 0 & 0 & 1 & 1 & m_4 \end{array} \right] \xrightarrow{R_3 \leftarrow R_3 - R_2} \left[ \begin{array}{cccc|c} 1 & 0 & 1 & 0 & m_1 \\ 0 & 1 & -1 & 0 & m_2 - m_1 \\ 0 & 0 & 1 & 1 & m_1 - m_2 + m_3 \\ 0 & 0 & 1 & 1 & m_4 \end{array} \right]$$

$$\xrightarrow{R_4 \leftarrow R_4 - R_3} \text{ref} \left[ \begin{array}{cccc|c} 1 & 0 & 1 & 0 & m_1 \\ 0 & 1 & -1 & 0 & m_2 - m_1 \\ 0 & 0 & 1 & 1 & m_1 - m_2 + m_3 \\ 0 & 0 & 0 & 0 & m_4 - m_1 + m_2 - m_3 \end{array} \right]$$

unique? NO  
sol case? inf  $\neq m_4 - m_1 + m_2 - m_3 = 0$   
no sol " "  $\neq 0$

✳ just to check if it's unique could've done

$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

ii. Ex:  $x+y=1$   
 $2x+2y=2$  } not unique

① + ③ = ② + ④      ④ = ① + ③ - ②

↑ eqn ④ is not providing any new information  
✳ one of these eqns is not providing new info

Ex:  $x+y=1$   
 $2x+2y=2$   
 $x-y=3$

(c) Nara, in her infinite wisdom, places her one hand diagonally across the entrances, covering two of the cave entrances. However, her hand is not wide enough, letting in 50% of the light from the caves covered and 100% of the light from the caves not covered. The following diagram shows the percentage of light let through from each cave:

	$x_1$	$x_2$	
	50%	100%	$m_5$
	100%	50%	
	$x_3$	$x_4$	

Does this additional measurement give them enough information to solve the problem? Why or why not?

$$m_5 = 0.5x_1 + x_2 + x_3 + 0.5x_4$$

$$\left[ \begin{array}{cccc|c} 1 & 0 & 1 & 0 & m_1 \\ 1 & 1 & 0 & 0 & m_2 \\ 0 & 1 & 0 & 1 & m_3 \\ 0 & 0 & 1 & 1 & m_4 \\ 0.5 & 1 & 1 & 0.5 & m_5 \end{array} \right]$$

→ ... →

$$\left[ \begin{array}{cccc|c} 1 & 0 & 0 & 0 & -m_5 + \frac{m_3}{2} + \frac{m_2}{2} + m_1 \\ 0 & 1 & 0 & 0 & m_5 - \frac{m_3}{2} + \frac{m_2}{2} - m_1 \\ 0 & 0 & 1 & 0 & m_5 - \frac{m_3}{2} - \frac{m_2}{2} \\ 0 & 0 & 0 & 1 & -m_5 + \frac{3m_3}{2} - \frac{m_2}{2} + m_1 \\ 0 & 0 & 0 & 0 & m_4 - m_3 + m_2 - m_1 \end{array} \right]$$

unique? maybe

if  $m_4 - m_3 + m_2 - m_1 = 0$  unique  
 $\neq 0$  no sol

## 2. Proofs

**Definition:** A set of vectors  $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$  is **linearly dependent** if there exists constants  $c_1, c_2, \dots, c_n$  such that  $\sum_{i=1}^n c_i \vec{v}_i = \vec{0}$  and at least one  $c_i$  is non-zero.

This condition intuitively states that it is possible to express any vector from the set in terms of the others.

$$\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$$

$$c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_n \vec{v}_n = \vec{0}$$

this set of vectors is lin dep if we can find some  $c_1, \dots, c_n$  where at least one  $c_i \neq 0$

Ex:  $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 0 \end{bmatrix} \right\}$

$$c_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + c_3 \begin{bmatrix} 2 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

could choose  $c_1 = c_2 = c_3 = 0$  to make this true but can we find any other combo of  $c_1, c_2, c_3$  to make this true?

$$c_1 = -2, c_2 = -3, c_3 = 1$$

since yes → the set of vectors is lin dep

(a) Suppose for some non-zero vector  $\vec{x}$ ,  $A\vec{x} = \vec{0}$ . Prove that the columns of  $A$  are linearly dependent.

$$A = \begin{bmatrix} | & | & & | \\ \frac{1}{a_1} & \frac{1}{a_2} & \dots & \frac{1}{a_n} \\ | & | & & | \end{bmatrix}$$

know:  $\vec{x} \neq \vec{0} \rightarrow \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \neq \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$   $A\vec{x} = \vec{0}$

show: cols of  $A$  are lin dep

$$c_1 \vec{a}_1 + c_2 \vec{a}_2 + \dots + c_n \vec{a}_n = \vec{0} \quad \text{at least one } c_i \neq 0$$

$$A\vec{x} = \vec{0} \quad \begin{bmatrix} | & | & & | \\ \frac{1}{a_1} & \frac{1}{a_2} & \dots & \frac{1}{a_n} \\ | & | & & | \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

$$x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n = \vec{0}$$

since  $\vec{x} \neq \vec{0}$  there exists some  $x_i \neq 0$

↳ cols of  $A$  are lin dep

looks similar

### Strategies for Proofs

- write out mathematical defn for what you know & what you want to show
- try simple examples to find patterns
- manipulate the defns to get from what you know to what you want to show

(b) For  $A \in \mathbb{R}^{m \times n}$ , suppose there exist **two unique vectors**  $\vec{x}_1$  and  $\vec{x}_2$  that both satisfy  $A\vec{x} = \vec{b}$ , that is,  $A\vec{x}_1 = \vec{b}$  and  $A\vec{x}_2 = \vec{b}$ . Prove that the columns of  $A$  are linearly dependent.

know:  $\vec{x}_1 \neq \vec{x}_2$      $A\vec{x}_1 = \vec{b}$      $A\vec{x}_2 = \vec{b}$

show: cols of  $A$  are lin dep

$c_1 \vec{a}_1 + c_2 \vec{a}_2 + \dots + c_n \vec{a}_n = \vec{0}$  where some  $c_i \neq 0$

$A\vec{x}_1 - A\vec{x}_2 = \vec{b} - \vec{b}$

$A(\vec{x}_1 - \vec{x}_2) = \vec{0}$

$A\vec{y} = \vec{0}$

$\begin{bmatrix} \frac{1}{a_1} & \frac{1}{a_2} & \dots & \frac{1}{a_n} \\ \vdots & \vdots & & \vdots \end{bmatrix} \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = \vec{0}$

$y_1 \vec{a}_1 + y_2 \vec{a}_2 + \dots + y_n \vec{a}_n = \vec{0}$

because  $\vec{y} \neq \vec{0}$  there is some  $y_i \neq 0 \rightarrow$  cols of  $A$  are lin dep

\*  $\vec{x}_1 - \vec{x}_2$   
 $\vec{y} = \vec{x}_1 - \vec{x}_2 \neq \vec{0}$   
 because  $\vec{x}_1 \neq \vec{x}_2$

Ex:  $\begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$x_1 = 2 \quad x_2 = -1$

$x_1 = -2 \quad x_2 = 1$

$\vec{a} = \begin{bmatrix} 2 \\ -1 \end{bmatrix} \quad \vec{b} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$

(c) Let  $A \in \mathbb{R}^{m \times n}$  be a matrix for which there exists a non-zero  $\vec{y} \in \mathbb{R}^n$  such that  $A\vec{y} = \vec{0}$ . Let  $\vec{b} \in \mathbb{R}^m$  be some non zero vector. Show that if there is one solution to the system of equations  $A\vec{x} = \vec{b}$ , then there are infinitely many solutions.

know:  $\vec{y} \neq \vec{0}$      $A\vec{y} = \vec{0}$

show:  $A\vec{x} = \vec{b}$  has inf sol

$A\vec{x}_1 = \vec{b}$      $A\vec{x}_2 = \vec{b}$      $\vec{x}_1 \neq \vec{x}_2$

$A\vec{x}_1 = \vec{b}$      $A\vec{y} = \vec{0}$

$A\vec{x}_1 + A\vec{y} = \vec{b} + \vec{0}$

$A(\underbrace{\vec{x}_1 + \vec{y}}_{\vec{x}_2}) = \vec{b}$

$\vec{x}_1 \neq \vec{x}_2$  because  $\vec{y} \neq \vec{0}$

$\vec{x}_1 \neq \vec{x}_2 \neq \vec{x}_3$

$2A\vec{y} = A(2\vec{y})$

$A\vec{x}_1 + A(2\vec{y}) = \vec{b} + \vec{0}$

$A(\underbrace{\vec{x}_1 + 2\vec{y}}_{\vec{x}_3}) = \vec{b}$

inf sol of form

$\vec{x} = \vec{x}_1 + c\vec{y}$   
 ↑  
 const