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 ghoul 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):

![Image Masks](image.png)

**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 \( K \) that performs the masking process in Figure 1 on the vector \( \vec{x} \), such that \( K\vec{x} \) is the result of the four measurements.

**Answer:**

\[
\vec{m} = K\vec{x}
\]

\[
\begin{bmatrix}
m_1 \\ m_2 \\ m_3 \\ m_4 
\end{bmatrix} =
\begin{bmatrix}
1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 
\end{bmatrix}
\begin{bmatrix}
x_1 \\ x_2 \\ x_3 \\ x_4 
\end{bmatrix}
\]

Note here that \( \vec{m} \) is the vector of Kody’s measurements. The order of the rows does not matter (as long as you tell us which measurement they each correspond to), but the order of the columns does. Re-arranging the columns results in a different set of masks.

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

**Answer:**

There are two ways to arrive at the answer. We will show both.
i. We can perform Gaussian elimination on the matrix. Now, since we don’t know Kody’s measurements (the vector \( \vec{m} \)), we will not augment the matrix.

\[
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
1 & 1 & 0 & 0 & m_2 \\
0 & 1 & 0 & 1 & m_3 \\
0 & 0 & 1 & 1 & m_4 \\
\end{bmatrix}
\sim
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 1 & 0 & 1 & m_3 \\
0 & 0 & 1 & 1 & m_4 \\
\end{bmatrix}
\]

(1)

\[
\sim
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 0 & 1 & 1 & m_1 - m_2 + m_3 \\
0 & 0 & 1 & 1 & m_4 - m_1 + m_2 - m_3 \\
\end{bmatrix}
\]

(2)

The matrix above has a row of zeroes, which implies that there will either be infinite solutions or no solutions. Therefore, Kody’s set of masks cannot give us a unique solution for all four caves’ light intensities.

ii. The second way we can show that we will not get a unique solution is to notice the equations. If we find that we could get one equation from the other equations, then we know that the solution is not unique. Notice that the sum of the first and the third row is the same is the sum of the second and fourth row.

\[
m_1 + m_3 = m_2 + m_4 \\
0 = m_1 + m_3 - m_2 \\
\]

\[
(x_3 + x_4) = (x_1 + x_3) + (x_2 + x_4) - (x_1 + x_2) \\
x_3 + x_4 = x_3 + x_4
\]

(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:

<table>
<thead>
<tr>
<th></th>
<th>50%</th>
<th>100%</th>
</tr>
</thead>
<tbody>
<tr>
<td>100%</td>
<td>50%</td>
<td></td>
</tr>
</tbody>
</table>

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

**Answer:**

The answer is yes; the additional measurement does give them enough information to solve the problem. Since Nara’s measurement is linearly independent from the other four, we are now able to solve for all four light intensities uniquely.

This can be shown using Gaussian elimination with the addition of the following equation:

\[
m_5 = \frac{1}{2}x_1 + x_2 + x_3 + \frac{1}{2}x_4
\]
At this point you can either add this equation to make a $5 \times 4$ system of equations, or you can remove one of Kody’s masks to make a $4 \times 4$ system of equations. Here, we write it as a $5 \times 4$ matrix:

\[
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
1 & 1 & 0 & 0 & m_2 \\
0 & 1 & 0 & 1 & m_3 \\
0 & 0 & 1 & 1 & m_4 \\
0.5 & 1 & 1 & 0.5 & m_5 \\
\end{bmatrix}
\sim
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 1 & 0 & 1 & m_3 \\
0 & 0 & 1 & 1 & m_4 \\
0 & 1 & 0.5 & 0.5 & m_5 - \frac{m_1}{2} \\
\end{bmatrix}
\sim
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 0 & 1 & 1 & m_3 \\
0 & 0 & 1 & 1 & m_4 \\
0 & 0 & 1 & 1 & m_5 + \frac{m_1}{2} - m_2 \\
\end{bmatrix}
\]  

(3)

\[
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 0 & 1 & 1 & m_3 - m_2 + m_1 \\
0 & 0 & 0 & 0 & m_4 - m_3 + m_2 - m_1 \\
0 & 0 & 0 & -1 & m_5 - \frac{3m_3}{2} + \frac{m_2}{2} - m_1 \\
\end{bmatrix}
\sim
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 0 & 1 & 1 & m_3 - m_2 + m_1 \\
0 & 0 & 0 & 0 & m_4 - m_3 + m_2 - m_1 \\
0 & 0 & 0 & 0 & \frac{m_5}{2} - \frac{m_2}{2} \\
\end{bmatrix}
\sim
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 0 & 1 & 1 & m_3 - m_2 + m_1 \\
0 & 0 & 0 & 0 & m_4 - m_3 + m_2 - m_1 \\
0 & 0 & 0 & 0 & m_5 + \frac{3m_3}{2} - \frac{m_2}{2} + m_1 \\
\end{bmatrix}
\]  

(4)

\[
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 0 & 1 & 1 & m_3 - m_2 + m_1 \\
0 & 0 & 0 & 0 & m_4 - m_3 + m_2 - m_1 \\
0 & 0 & 0 & 0 & m_5 + \frac{3m_3}{2} + \frac{m_2}{2} + m_1 \\
\end{bmatrix}
\sim
\begin{bmatrix}
1 & 0 & 1 & 0 & m_1 \\
0 & 1 & -1 & 0 & m_2 - m_1 \\
0 & 0 & 1 & 1 & m_3 - m_2 + m_1 \\
0 & 0 & 0 & 0 & m_4 - m_3 + m_2 - m_1 \\
0 & 0 & 0 & 0 & m_5 + \frac{3m_3}{2} + \frac{m_2}{2} + m_1 \\
\end{bmatrix}
\]  

(5)

Notice here that, despite the row of zeros, we still have four pivot columns. In other words, we have a system of four unknowns and four linearly independent equations. Therefore, we can uniquely determine all four light intensities given Nara’s added measurement. Also notice here that the measurements do not determine how we perform our Gaussian elimination.

2. Proofs

**Definition:** A set of vectors $\{\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_n\}$ is linearly dependent if there exists constants $c_1, c_2, \ldots, c_n$ 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.

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

**Answer:**

Begin by defining column vectors $\vec{a}_1, \ldots, \vec{a}_n$.

\[
A = \begin{bmatrix}
\vec{a}_1 \\
\vec{a}_2 \\
\vdots \\
\vec{a}_n 
\end{bmatrix}
\]

Thus, we can represent the multiplication $A\vec{x}$ as

\[
\begin{bmatrix}
\vec{a}_1 \\
\vec{a}_2 \\
\vdots \\
\vec{a}_n 
\end{bmatrix}
\begin{bmatrix}
\vec{x}
\end{bmatrix} = \sum_{i=1}^{n} x_i \vec{a}_i = \vec{0}
\]
Note that the equation above is the definition of linear dependence. That is, there exist coefficients, at least one which is non-zero, such that the sum of the vectors weighted by the coefficients is zero. These coefficients are the elements of the non-zero vector $\vec{x}$.

(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.

**Answer:**

Let us consider the difference of the two equations:

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

Once again, we’ve reached the definition of linear dependence since $\vec{x}_1 - \vec{x}_2 \neq \vec{0}$. We can apply the results from part (a), setting $\vec{x} = \vec{x}_1 - \vec{x}_2$.

(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.

**Answer:** The key insight is to use the linearity of Matrix-vector multiplication.

By assumption, let $\vec{x}_1 \in \mathbb{R}^n$ be a solution to $A\vec{x} = \vec{b}$. Then, for any $c \in \mathbb{R}$,

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

where the first two equalities follow by linearity and the last two equalities follow from the assumptions that $A\vec{y} = \vec{0}$ and that $\vec{x}_1$ is a solution to the system.

Hence, $A(\vec{x}_1 + c\vec{y}) = \vec{b}$, implying that $(\vec{x}_1 + c\vec{y})$ is also a solution to $A\vec{x} = \vec{b}$ for any constant $c$. Therefore, there are infinitely many solutions.