Recitation 3

Thursday September 14, 2022

1 Recap

1.1 Reduced Row Echelon Form

Reduced row echelon form (rref) is a special case of the row echelon form (ref). A matrix is in a reduced row echelon form if and only if it satisfies the following three conditions.

1. It is in a row echelon form (ref).

2. All the pivots are equal to 1.

3. Every column containing a pivot has zeros elsewhere.

Once we have an ref matrix, we can perform additional steps of row operations to obtain an rref matrix.

1.2 Matrix Multiplication

How to do matrix multiplication? In other words, if we are given matrices A and B, how do we determine another matrix C such that $AB = C$? First of all, we note that the inner-dimensions of A and B must match. Let's say A is an $m \times n$ matrix, and B is an $n \times p$ matrix. This results in C being an $m \times p$ matrix.

There are multiple ways to interpret matrix multiplication.

1. **Entry-wise:** For each $1 \leq i \leq m$ and $1 \leq k \leq p$, we have

$$C_{ik} = \sum_{j=1}^{n} A_{ij} B_{jk}.$$

2. **Inner product:** C_{ik} is the inner product of the ith row in A and the kth column in B.

3. **Column-wise:** the ith column of matrix C is a matrix-vector product of A and the ith column of B. In other words, if $B = \begin{bmatrix} B_1 & B_2 & ... & B_p \end{bmatrix}$ where B_i is the ith column of B, then

$$C = \begin{bmatrix} AB_1 & AB_2 & ... & AB_p \end{bmatrix}.$$

4. **Outer product:** C is the sum of the product of ith column of A and the ith row of B – ranging from $i = 1$ to n. In other words, let's say

$$A = \begin{bmatrix} A_1 & A_2 & ... & A_n \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} B_1 \\ B_2 \\ ... \\ B_n \end{bmatrix}$$

where A_i is the ith *column* of A and B_j is the jth row of B. Then,

$$C = \sum_{i=1}^{n} A_i B_i.$$

Each $A_i B_i$ is an $m \times p$ matrix itself.

1.3 Properties of Matrix Multiplication

1. Associative: $A(BC) = (AB)C$.

2. Distributive:

   - $A(B + C) = AB + AC$
   - $(A + B)C = AC + BC$

3. Non-commutative (in general): $AB \neq BA$.

4. Identity Matrix: I_n is an $n \times n$ square matrix with 1's on the diagonal and 0's elsewhere. For any $m \times n$ matrix A, $I_m A = A$; $AI_n = A$.

2 Exercises

1. For each of the following row echelon form (ref) augmented matrix $\begin{bmatrix} \mathbf{A} \mid \mathbf{b} \end{bmatrix}$, perform row operations to obtain a reduced row echelon form (rref) one. Use the rref matrix to solve for general solutions $\mathbf{x}$. You can use any appropriate free variables, if needed.

   (a) $\begin{bmatrix} \mathbf{A} \mid \mathbf{b} \end{bmatrix} = \begin{bmatrix} 2 & 5 & -2 & -1 \\ 0 & 1 & 2 & 1 \\ 0 & 0 & 5 & 10 \end{bmatrix}$ with variables $\mathbf{x} = \begin{bmatrix} p \\ q \\ r \end{bmatrix}$.

   (b) $\begin{bmatrix} \mathbf{A} \mid \mathbf{b} \end{bmatrix} = \begin{bmatrix} 1 & -2 & 2 & 3 & 1 \\ 0 & 0 & -2 & 1 & 5 \\ 0 & 0 & 0 & 0 & 99 \end{bmatrix}$ with variables $\mathbf{x} = \begin{bmatrix} p \\ q \\ r \\ s \end{bmatrix}$.

   (c) $\begin{bmatrix} \mathbf{A} \mid \mathbf{b} \end{bmatrix} = \begin{bmatrix} 1 & -2 & 2 & 3 & 1 \\ 0 & 0 & -2 & 1 & 5 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$ with variables $\mathbf{x} = \begin{bmatrix} p \\ q \\ r \\ s \end{bmatrix}$.

(d) $\begin{bmatrix} \mathbf{A} \mid \mathbf{b} \end{bmatrix} = \begin{bmatrix} -2 & 1 & 3 & 0 & \mid & -3 \\ 0 & 2 & -7 & 2 & \mid & 5 \\ 0 & 0 & 3 & -1 & \mid & 1 \end{bmatrix}$ with variables $\mathbf{x} = \begin{bmatrix} p \\ q \\ r \\ s \end{bmatrix}$.

2. Let A and B be arbitrary $n \times n$ matrices. Indiate whether the following statements are True or False.

   (a) $AB = BA$.

   (b) If AB is a zero matrix (aka every entry is 0), then either A or B is a zero matrix.

   (c) If $AB = BA$, then either $A = I_n$ or $B = I_n$.

3. Counting Walks
   In this problem we will explore directed graphs where each edge points from one vertex, the "head", to another, the "tail". Now the only allowable walks will be ones that traverse the edges in the forwards direction. You can think of them as one-way streets.
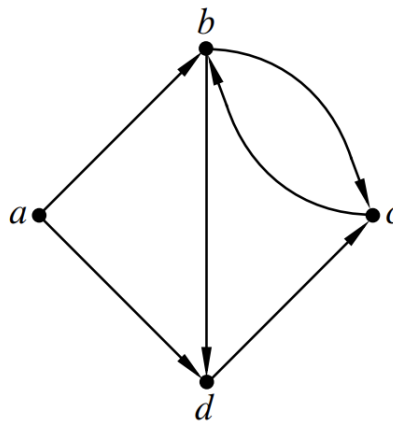
   (a) Write the adjacency matrix A for the graph. Note the edge from a to b is not the same as the edge from b to a.

   (b) Are there walks of length 2 that start at node a and end at node b? If so, how many? What about from node a to c?

   (c) Are there walks of length 3 that start at node a and end at b? If so, how many?

   (d) How do you interpret $A + I_4$ from an aspect of the graph?

   Hint: Adding I_4 is equivalent to adding 4 lines to the graph. But which lines are they?

   (e) In class, we established that entries of A^2 represent the number of length-2 walks. What do the entries of $(A + I)^2$ represent? What can we tell if an entry is zero/non-zero?

   (f) Suppose we have a gigantic graph G and we want to check if there exists any walk of length *at most l* that goes from node u to v. How do we do that?

3 Solutions

1. (a) $\begin{bmatrix} 2 & 5 & -2 & | & -1 \\ 0 & 1 & 2 & | & 1 \\ 0 & 0 & 5 & | & 10 \end{bmatrix} \xrightarrow{R_3 \leftarrow R_3/5} \begin{bmatrix} 2 & 5 & -2 & | & -1 \\ 0 & 1 & 2 & | & 1 \\ 0 & 0 & 1 & | & 2 \end{bmatrix} \xrightarrow{R_2 \leftarrow R_2 - 2R_3} \begin{bmatrix} 2 & 5 & -2 & | & -1 \\ 0 & 1 & 0 & | & -3 \\ 0 & 0 & 1 & | & 2 \end{bmatrix}$

$\xrightarrow{R_1 \leftarrow R_1 - 5R_2 + 2R_3} \begin{bmatrix} 2 & 0 & 0 & | & 18 \\ 0 & 1 & 0 & | & -3 \\ 0 & 0 & 1 & | & 2 \end{bmatrix} \xrightarrow{R_1 \leftarrow R_1/2} \begin{bmatrix} 1 & 0 & 0 & | & 9 \\ 0 & 1 & 0 & | & -3 \\ 0 & 0 & 1 & | & 2 \end{bmatrix}.$

This solves to $p = 9, q = -3, r = 2$.

(b) $\begin{bmatrix} 1 & -2 & 2 & 3 & | & 1 \\ 0 & 0 & -2 & 1 & | & 5 \\ 0 & 0 & 0 & 0 & | & 99 \end{bmatrix} \xrightarrow{R_2 \leftarrow \frac{-R_1 - R_2}{2}} \begin{bmatrix} 1 & -2 & 0 & 4 & | & 6 \\ 0 & 0 & 1 & -1/2 & | & -5/2 \\ 0 & 0 & 0 & 0 & | & 99 \end{bmatrix}.$

The bottom equation gives $0 \cdot p + 0 \cdot q + 0 \cdot r + 0 \cdot s = 99$ which is contradiction. This means that there is no solution.

(c) $\begin{bmatrix} 1 & -2 & 2 & 3 & | & 1 \\ 0 & 0 & -2 & 1 & | & 5 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix} \xrightarrow{R_2 \leftarrow \frac{-R_1 - R_2}{2}} \begin{bmatrix} 1 & -2 & 0 & 4 & | & 6 \\ 0 & 0 & 1 & -1/2 & | & -5/2 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}.$

Pivots are 1 (row 1 column 1) and 1 (row 2 column 3). So the second and forth columns are non-pivot, which means that we can set q and s to be free variables. Backsolving then gives $r = \frac{s-5}{2}$ and $p = 2q - 4s + 6$.

(d) $\begin{bmatrix} -2 & 1 & 3 & 0 & | & -3 \\ 0 & 2 & -7 & 2 & | & 5 \\ 0 & 0 & 3 & -1 & | & 1 \end{bmatrix} \xrightarrow{R_3 \leftarrow R_3/3} \begin{bmatrix} -2 & 1 & 3 & 0 & | & -3 \\ 0 & 2 & -7 & 2 & | & 5 \\ 0 & 0 & 1 & -1/3 & | & 1/3 \end{bmatrix}$

$\xrightarrow{R_2 \leftarrow \frac{R_2 + 7R_3}{2}} \begin{bmatrix} -2 & 1 & 3 & 0 & | & -3 \\ 0 & 1 & 0 & -1/6 & | & 11/3 \\ 0 & 0 & 1 & -1/3 & | & 1/3 \end{bmatrix} \xrightarrow{R_1 \leftarrow \frac{-R_1 + R_2 + 3R_3}{2}} \begin{bmatrix} 1 & 0 & 0 & -7/12 & | & 23/6 \\ 0 & 1 & 0 & -1/6 & | & 11/3 \\ 0 & 0 & 1 & -1/3 & | & 1/3 \end{bmatrix}.$

Pivots are 1 (row 1 column 1), 1 (row 2 column 2), and 1 (row 3 column 3). So the forth column is non-pivot, which means that we can set s to be a free variable. Backsolving then gives $r = \frac{1}{3} + \frac{s}{3}$, $q = \frac{11}{3} + \frac{s}{6}$, and $p = \frac{23}{6} + \frac{7s}{12}$.

2. (a) False. Matrix multiplication is non-commutative.

(b) False. Counterexample: $A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$ and $B = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$.

(c) False. Counterexample: $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$ and $B = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$. So we have $AB = BA =$ zero matrix.

3. (a) The adjacency matrix A must have dimension 4×4 as we have 4 nodes. We can designate the first/second/third/forth rows and columns to be associated with nodes $a/b/c/d$ respectively.

Each entry is 0 or 1 – indicating whether there is a directed edge pointing from the associated row to column. For instance, we have $A_{2,1} = 0$ since there is no directed edge from node b to a. On the other hand, we have $A_{4,3} = 1$ since there is a directed edge from node d to c.

The full adjacency matrix is $A = \begin{bmatrix} 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$

(b) We first compute $A^2 = \begin{bmatrix} 0 & 0 & 2 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & 0 \end{bmatrix}$.

Since $(A^2)_{1,2} = 0$, there is no length-2 walks of node a to b. Conversely, $(A^2)_{1,3} = 2$ means there are 2 walks of length 2 from node a to c.

(c) We can further compute $A^3 = \begin{bmatrix} 0 & 2 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}$.

The number of walks of length 3 from node a to b is $(A^3)_{1,2} = 2$.

(d) Adding I_4 changes entries in A's main diagonal from 0 to 1. This makes $A_{1,1} = 1$ which means there exists a directed edge that goes out of a and into a. In other word, we can add a *self-loop* at node a. The same argument applies for the remaining three nodes.

Therefore, adding I_4 is equivalent to adding 1 self-loop at each of the 4 nodes.

(e) With the same reasoning, we can argue that entries of $(A + I)^2$ represent the the number of length-2 walks **which allow the use of self-loop(s)**. Using self-loops mean we increase the number of steps without actually moving. In other words, $(A + I)^2$ represent the the number walks of length *at most* 2.

However, we make a crucial note that such number of walks includes permutation of self-loops which means one walk might be counted more than once. For instance, going from a to b can be done by either 1) $a \to a \to b$, or 2) $a \to b \to b$.

For this reason, we cannot *exactly* count the number of walks of length at most l by $(A + I)^l$. But we can pinpoint whether or not there *exists* a walk of length at most l by comparing entries of $(A + I)^l$ to 0. If an entry is 0, there is no walk. If it is non-zero, there must exists at least one walk.

(f) The answer was already given above but here is a summary.

   i. Build an adjacency matrix A.

   ii. Add to A by an identity matrix I with proper size. So now we have $A + I$.

   iii. Compute $(A + I)^l$.

   iv. Find an entry of $(A + I)^l$ that corresponds to row u and column v. If it is zero, there is no walk of length at most l. Otherwise if it is non-zero, at least 1 walk exists.