1 Let $\mathbf{x}, \mathbf{y} \in S$. So $\mathbf{x}^{\top} \mathbf{a} \ge c$ and $\mathbf{y}^{\top} \mathbf{a} \ge c$. Suppose $\mathbf{z} \in \overline{\mathbf{xy}}$, so $\mathbf{z} = \mathbf{x} + t(\mathbf{y} - \mathbf{x})$ for some $t \in [0, 1]$. Now,

$$\mathbf{z}^{\top}c = [\mathbf{x} + t(\mathbf{y} - \mathbf{x})]^{\top}a = [\mathbf{x}^{\top} + t(\mathbf{y}^{\top} - \mathbf{x}^{\top})]a = \mathbf{x}^{\top}a + t(\mathbf{y}^{\top}a - \mathbf{x}^{\top}a)$$
$$= (1 - t)\mathbf{x}^{\top}a + t\mathbf{y}^{\top}a \ge (1 - t)c + tc = c,$$

and hence $\mathbf{z} \in S$. We conclude that $\overline{\mathbf{xy}} \subseteq S$, and therefore S is a convex set.

2 Since

the set

$$V = \left\{ \begin{bmatrix} 0 & 0 & 0 \\ a & 0 & 0 \\ b & c & 0 \end{bmatrix} \middle| a, b, c \in \mathbb{R} \right\} = \operatorname{Span} \left\{ \begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \right\},$$

is a basis for V, and therefore $\dim(V) = 3$.

3 Find an equivalent matrix to **H** that is in row-echelon form:

$$\mathbf{H} \xrightarrow{-r_{1}+r_{4}} \begin{bmatrix} -2 & 2 & 3 & -4 & -1 \\ 1 & 1 & -2 & 3 & 1 \\ 0 & 4 & -1 & 2 & 1 \\ 0 & 0 & 3 & 0 & 0 \end{bmatrix} \xrightarrow{r_{1} \leftrightarrow r_{2}} \begin{bmatrix} 1 & 1 & -2 & 3 & 1 \\ -2 & 2 & 3 & -4 & -1 \\ 0 & 4 & -1 & 2 & 1 \\ 0 & 0 & 3 & 0 & 0 \end{bmatrix} \xrightarrow{r_{1} \leftrightarrow r_{2}} \begin{bmatrix} 1 & 1 & -2 & 3 & 1 \\ -2 & 2 & 3 & -4 & -1 \\ 0 & 4 & -1 & 2 & 1 \\ 0 & 0 & 3 & 0 & 0 \end{bmatrix} \xrightarrow{r_{3} \leftrightarrow r_{4}} \begin{bmatrix} 1 & 1 & -2 & 3 & 1 \\ 0 & 4 & -1 & 2 & 1 \\ 0 & 0 & 3 & 0 & 0 \end{bmatrix} \xrightarrow{r_{3} \leftrightarrow r_{4}} \begin{bmatrix} 1 & 1 & -2 & 3 & 1 \\ 0 & 4 & -1 & 2 & 1 \\ 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

The row-echelon form has three nonzero row vectors, which implies that $rank(\mathbf{H}) = 3$.

4 Behold, for *T* be nonlinear:

$$T\left(\begin{bmatrix}2\\0\end{bmatrix} + \begin{bmatrix}0\\2\end{bmatrix}\right) = T\left(\begin{bmatrix}2\\2\end{bmatrix}\right) = \begin{bmatrix}4\\2\end{bmatrix} \neq \begin{bmatrix}0\\2\end{bmatrix} = \begin{bmatrix}0\\2\end{bmatrix} + \begin{bmatrix}0\\0\end{bmatrix} = T\left(\begin{bmatrix}2\\0\end{bmatrix}\right) + T\left(\begin{bmatrix}0\\2\end{bmatrix}\right)$$

5 Let $p \in \text{Ker}(D^2)$, so $D^2(p) = 0$. Hence D(D(p)) = 0, which indicates that D(p) must be a constant polynomial, and so D(p) = a for some $a \in \mathbb{R}$. Now $p = \int a \, dx = ax + b$ for some arbitrary $b \in \mathbb{R}$, and thus $p \in \mathcal{P}_1(\mathbb{R})$. Conversely, if $p \in \mathcal{P}_1(\mathbb{R})$, so that p = ax + b for some $a, b \in \mathbb{R}$, then

$$D^{2}(p) = D(D(p)) = D(ax + b) = D(a) = 0$$

showing that $p \in \text{Ker}(D^2)$. Therefore $\text{Ker}(D^2) = \mathcal{P}_1(\mathbb{R})$.

In similar fashion we find that $\operatorname{Ker}(D^n) = \mathcal{P}_{n-1}(\mathbb{R})$, the subspace of all polynomials in x with real coefficients and degree at most n-1.

6 The only solution the system has is the zero vector in \mathbb{R}^3 , $\mathbf{0} = [0, 0, 0]^{\top}$, and so the only basis for the space of solutions is \emptyset (the empty set). Thus the dimension of the space of solutions is 0, by definition.

7 Let $\mathcal{E} = (\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \mathbf{e}_4)$ and $\mathcal{F} = (\mathbf{f}_1, \mathbf{f}_2, \mathbf{f}_3)$ denote the standard basis for \mathbb{R}^4 and \mathbb{R}^3 , respectively. Since

$$L(\mathbf{e}_1) = \begin{bmatrix} 0\\0\\0 \end{bmatrix}, \quad L(\mathbf{e}_2) = \begin{bmatrix} 1\\0\\0 \end{bmatrix}, \quad L(\mathbf{e}_3) = \begin{bmatrix} 0\\0\\0 \end{bmatrix}, \quad L(\mathbf{e}_4) = \begin{bmatrix} 0\\1\\0 \end{bmatrix}$$

the \mathcal{EF} -matrix for L is

$$[L]_{\mathcal{EF}} = \begin{bmatrix} [\mathbf{e}_1]_{\mathcal{E}} & [\mathbf{e}_2]_{\mathcal{E}} & [\mathbf{e}_3]_{\mathcal{E}} & [\mathbf{e}_4]_{\mathcal{E}} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

8a Let $\mathbf{v} \in V$. Then $P(P(\mathbf{v})) = (P \circ P)(\mathbf{v}) = P(\mathbf{v})$, showing that $P(\mathbf{v}) \in \text{Img}(P)$. Now, $\mathbf{v} = (\mathbf{v} - P(\mathbf{v})) + P(\mathbf{v})$, where

$$P(\mathbf{v} - P(\mathbf{v})) = P(\mathbf{v}) - P(P(\mathbf{v})) = P(\mathbf{v}) - P(\mathbf{v}) = \mathbf{0}$$

shows that $\mathbf{v} - P(\mathbf{v}) \in \text{Ker}(P)$. Thus $\mathbf{v} = (\mathbf{v} - P(\mathbf{v})) + P(\mathbf{v}) \in \text{Ker}(P) + \text{Img}(P)$, so that $V \subseteq \text{Ker}(P) + \text{Img}(P)$. The reverse containment is clear, and therefore V = Ker(P) + Img(P).

8b Suppose $\mathbf{v} \in \text{Ker}(P) \cap \text{Img}(P)$, so $P(\mathbf{v}) = \mathbf{0}$ and there exists some $\mathbf{u} \in V$ such that $P(\mathbf{u}) = \mathbf{v}$. Now,

$$\mathbf{v} = P(\mathbf{u}) = P(P(\mathbf{u})) = P(\mathbf{v}) = \mathbf{0},$$

and thus $\mathbf{v} \in \{\mathbf{0}\}$. Since $P(\mathbf{0}) = \mathbf{0}$, it is clear that $\{\mathbf{0}\} \subseteq \text{Ker}(P) \cap \text{Img}(P)$, and therefore $\text{Ker}(P) \cap \text{Img}(P) = \{\mathbf{0}\}$.

9 Suppose L(x, y) = [0, 0]. Then 2x + y = 0 and 3x - 5y = 0. These two equations form a system that has only one solution: [x, y] = [0, 0]. Thus $\text{Ker}(L) = \{[0, 0]\}$, which implies that L is injective, and hence L is bijective (one-to-one and onto) since it is a linear operator on $\mathbb{R}^{1\times 2}$. A bijective function always has an inverse function, and therefore L is invertible.

10 Writing $I = -L - 2L = L \circ (-L - 2I)$ and $I = (-L - 2I) \circ L$, and so -L - 2I is the inverse function for L. Therefore L is invertible.

Another way: suppose $\mathbf{v} \in \text{Ker}(L)$, so that $L(\mathbf{v}) = \mathbf{0}$. Then, since $L(\mathbf{0}) = \mathbf{0}$, we have

$$\mathbf{0} = O(\mathbf{v}) = (L^2 + 2L + I)(\mathbf{v}) = L(L(\mathbf{v})) + 2L(\mathbf{v}) + I(\mathbf{v}) = L(\mathbf{0}) + 2\mathbf{0} + \mathbf{v} = \mathbf{v}.$$

Thus $\mathbf{v} = \mathbf{0}$, showing that $\text{Ker}(L) = \{\mathbf{0}\}$, and therefore L is invertible.