

**Question 1.** Show that for each  $k = 1, \dots, K$ ,  $Col_k(C)$ , the  $k$ -th column of the matrix  $C = AB$ , is  $Col_k(C) = ACol_k(B)$ .

*Solution.* Recall that  $Col_k(C)$  consists of the elements  $C(i, k)$  of the matrix  $C$ ,  $i = 1, \dots, K$ . By definition of the product of matrices:

$$C(i, k) = (AB)(i, k) = \sum_{j=1}^K A(i, j)B(j, k).$$

Thus,  $C(i, k)$  is obtained by “multiplication” of the  $i$ -th row of  $A$  by the  $k$ -th column  $Col_k(B)$  of  $B$ . Therefore,  $Col_k(C)$  is the result of applying  $A$  to the vector  $Col_k(B)$ .  $\square$