

Solutions-Problem set 3(section 2.4)

Sunday, February 14, 2016 11:10 AM

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$$\left[\begin{array}{ccc|ccc} 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 & 0 & 1 \end{array} \right] \xrightarrow[\text{1st \& 3rd rows}]{\text{Switch}} \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \end{array} \right] \rightsquigarrow \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \text{ is invertible}$$

and its inverse is equal to $\begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$

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$$\left[\begin{array}{cccc|cccc} 1 & 1 & 2 & 3 & 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 1 & 0 & 0 \\ 2 & 2 & 5 & 4 & 0 & 0 & 1 & 0 \\ 0 & 3 & 0 & 1 & 0 & 0 & 0 & 1 \end{array} \right] \xrightarrow[\text{②} - 2\text{①}]{\text{③} - 2\text{①}} \left[\begin{array}{cccc|cccc} 1 & 1 & 2 & 3 & 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -2 & -2 & 0 & 1 & 0 \\ 0 & 3 & 0 & 1 & 0 & 0 & 0 & 1 \end{array} \right] \xrightarrow[\text{①} + \text{②}]{\text{④} + 3\text{②}}$$

$$\left[\begin{array}{cccc|cccc} 1 & 0 & 2 & 3 & 1 & 1 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -2 & -2 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 3 & 0 & 1 \end{array} \right] \xrightarrow[\text{①} - 2\text{③}]{-\text{②}} \left[\begin{array}{cccc|cccc} 1 & 0 & 0 & 7 & 5 & 1 & -2 & 0 \\ 0 & 1 & 0 & 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 1 & -2 & -2 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 3 & 0 & 1 \end{array} \right] \xrightarrow[\text{③} + 2\text{④}]{\text{①} - 7\text{④}}$$

$$\left[\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & 5 & -20 & -2 & -7 \\ 0 & 1 & 0 & 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 & -2 & 6 & 1 & 2 \\ 0 & 0 & 0 & 1 & 0 & 3 & 0 & 1 \end{array} \right] \xrightarrow{\text{invertible \& inverse =}} \begin{bmatrix} 5 & -20 & -2 & -7 \\ 0 & -1 & 0 & 0 \\ -2 & 6 & 1 & 2 \\ 0 & 3 & 0 & 1 \end{bmatrix}$$

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$$T \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = x_1 \begin{bmatrix} 22 \\ -16 \\ 8 \\ -5 \end{bmatrix} + x_2 \begin{bmatrix} 13 \\ -3 \\ 9 \\ 4 \end{bmatrix} + x_3 \begin{bmatrix} 8 \\ -2 \\ 7 \\ 3 \end{bmatrix} + x_4 \begin{bmatrix} 3 \\ -2 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 22 & 13 & 8 & 3 \\ -16 & -3 & -2 & -2 \\ 8 & 9 & 7 & 2 \\ -5 & 4 & 3 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$

$$\left[\begin{array}{cccc|cccc} 22 & 13 & 8 & 3 & 1 & 0 & 0 & 0 \\ -16 & -3 & -2 & -2 & 0 & 1 & 0 & 0 \\ 8 & 9 & 7 & 2 & 0 & 0 & 1 & 0 \\ -5 & 4 & 3 & 1 & 0 & 0 & 0 & 1 \end{array} \right] \xrightarrow[\text{③} - 2\text{④}]{\text{①} - 3\text{④}} \left[\begin{array}{cccc|cccc} 37 & 1 & -1 & 0 & 1 & 0 & 0 & -3 \\ -26 & 5 & 4 & 0 & 0 & 1 & 0 & 2 \\ 18 & 1 & 1 & 0 & 0 & 0 & 1 & -2 \\ -5 & 4 & 3 & 1 & 0 & 0 & 0 & 1 \end{array} \right] \xrightarrow[\text{④} - 3\text{③}]{\text{②} - 4\text{③}}$$

$$\left[\begin{array}{cccc|cccc} 55 & 2 & 0 & 0 & 1 & 0 & 1 & -5 \\ -98 & 1 & 0 & 0 & 0 & 1 & -4 & 10 \\ 18 & 1 & 1 & 0 & 0 & 0 & 1 & -2 \\ -59 & 1 & 0 & 1 & 0 & 0 & -3 & 7 \end{array} \right] \xrightarrow[\text{④} - \text{②}]{\text{①} - 2\text{②}} \left[\begin{array}{cccc|cccc} 251 & 0 & 0 & 0 & 1 & -2 & 9 & -25 \\ -98 & 1 & 0 & 0 & 0 & 1 & -4 & 10 \\ 116 & 0 & 1 & 0 & 0 & -1 & 5 & -12 \\ 39 & 0 & 0 & 1 & 0 & -1 & 1 & -3 \end{array} \right]$$

$$\xrightarrow{\frac{1}{251} \text{①}} \left[\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & \frac{1}{251} & -\frac{2}{251} & \frac{9}{251} & -\frac{25}{251} \\ -98 & 1 & 0 & 0 & 0 & 1 & -4 & 10 \\ 116 & 0 & 1 & 0 & 0 & -1 & 5 & -12 \\ 39 & 0 & 0 & 1 & 0 & -1 & 1 & -3 \end{array} \right] \xrightarrow[\text{③} - \text{①}]{\text{②} + \text{①}} \left[\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & \frac{1}{251} & -\frac{2}{251} & \frac{9}{251} & -\frac{25}{251} \\ 0 & 1 & 0 & 0 & \frac{98}{251} & \frac{55}{251} & \frac{-122}{251} & \frac{60}{251} \\ 0 & 0 & 1 & 0 & \frac{-116}{251} & \frac{-19}{251} & \frac{211}{251} & \frac{-112}{251} \\ 0 & 0 & 0 & 1 & \frac{-39}{251} & \frac{-173}{251} & \frac{-100}{251} & \frac{223}{251} \end{array} \right] \xrightarrow{\text{inverse}}$$

38 a) A is invertible iff $\text{rref}(A) = I_3$. Thus $a \neq 0$ (if $a=0$, all entries in 1st column are 0, therefore the 1st column of $\text{rref}(A) = 0 \neq \text{I}$)

$$\begin{bmatrix} a & b & c \\ 0 & d & e \\ 0 & 0 & f \end{bmatrix} \rightarrow \begin{bmatrix} 1 & b/a & c/a \\ 0 & d & e \\ 0 & 0 & f \end{bmatrix}$$

If $d=0 \rightsquigarrow \begin{bmatrix} 1 & b/a & c/a \\ 0 & 0 & e \\ 0 & 0 & f \end{bmatrix} \rightsquigarrow$ 2nd column of $\text{rref}(A)$ can't have a leading 1! \times .

Thus $d \neq 0 \rightarrow \begin{bmatrix} 1 & b/a & c/a \\ 0 & 1 & e/d \\ 0 & 0 & f \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & c/a - be/ad \\ 0 & 1 & e/d \\ 0 & 0 & f \end{bmatrix}$ with the same reason $f \neq 0$

(if $f=0$ then 3rd column of $\text{rref}(A)$ doesn't have a leading 1! \times)

$$\Rightarrow f \neq 0 \rightarrow \begin{bmatrix} 1 & 0 & c/a - be/ad \\ 0 & 1 & e/d \\ 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = I_3$$

Therefore: A is invertible iff $a, d, f \neq 0$

b) An upper triangular matrix A (of size $n \times n$) is invertible iff the diagonal entries are nonzero (i.e. for any $1 \leq i \leq n$ $A_{ii} \neq 0$)

c) Yes Consider $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ 0 & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & \dots & a_{nn} \end{bmatrix}$ and assume a_{11}, \dots, a_{nn} are nonzero.

$$[A | I_n] = \left[\begin{array}{cccc|cccc} a_{11} & a_{12} & \dots & a_{1n} & 1 & 0 & \dots & 0 \\ 0 & a_{22} & \dots & a_{2n} & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & a_{nn} & 0 & 0 & \dots & 1 \end{array} \right] \begin{array}{l} \frac{1}{a_{11}} \textcircled{1} \\ \frac{1}{a_{22}} \textcircled{2} \\ \vdots \\ \frac{1}{a_{nn}} \textcircled{n} \end{array} \rightarrow$$

$$\left[\begin{array}{cccc|cccc} 1 & a_{12}/a_{11} & \dots & a_{1n}/a_{11} & 1/a_{11} & 0 & \dots & 0 \\ 0 & 1 & \dots & a_{2n}/a_{22} & 0 & 1/a_{22} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 & 0 & 0 & \dots & 1/a_{nn} \end{array} \right]$$

for $i=2, \dots, n$

in order to compute the reduced row echelon form, we should step by step subtract appropriate coefficient of the i th row from the $1, \dots, i-1$ row to make entries $a_{1i}/a_{11}, \dots, a_{i-1,i}/a_{i-1,i-1}$ equal zero. Note that these moves makes the $n \times n$ matrix in the right upper triangular $\Rightarrow A^{-1}$ is upper triangular.

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a.

$$M_4 = \begin{bmatrix} 1 & 5 & 9 & 13 \\ 2 & 6 & 10 & 14 \\ 3 & 7 & 11 & 15 \\ 4 & 8 & 12 & 16 \end{bmatrix} \xrightarrow{\substack{\textcircled{2} - 2\textcircled{1} \\ \textcircled{3} - 3\textcircled{1} \\ \textcircled{4} - 4\textcircled{1}}} \begin{bmatrix} 1 & 5 & 9 & 13 \\ 0 & -4 & -8 & -12 \\ 0 & -8 & -16 & -24 \\ 0 & -12 & -24 & -36 \end{bmatrix} \xrightarrow{\substack{-\frac{1}{4}\textcircled{2} \\ -\frac{1}{8}\textcircled{3} \\ -\frac{1}{12}\textcircled{4}}} \begin{bmatrix} 1 & 5 & 9 & 13 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 2 & 3 \end{bmatrix}$$

$$\xrightarrow{\substack{\textcircled{1} - 5\textcircled{2} \\ \textcircled{3} - \textcircled{2} \\ \textcircled{4} - \textcircled{2}}} \begin{bmatrix} 1 & 0 & -1 & -2 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \text{rank}(M_4) = 2$$

$$b. M_n = \begin{bmatrix} 1 & n+1 & 2n+1 & \dots & (n-1)n+1 \\ 2 & n+2 & 2n+2 & \dots & (n-1)n+2 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ i & n+i & 2n+i & \dots & (n-1)n+i \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ n & 2n & 3n & \dots & n^2 \end{bmatrix} \xrightarrow{\substack{\textcircled{2} - 2\textcircled{1} \\ \textcircled{3} - 3\textcircled{1} \\ \vdots \\ \textcircled{n} - n\textcircled{1}}} \begin{bmatrix} 1 & n+1 & 2n+1 & \dots & (n-1)n+1 \\ 0 & -n & -2n & \dots & -(n-1)n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & (1-i)n & (1-i)2n & \dots & (1-i)(n-1)n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & (1-n)n & (1-n)2n & \dots & (1-n)(n-1)n \end{bmatrix}$$

$$\xrightarrow{\substack{-\frac{1}{n}\textcircled{2} \\ \vdots \\ \frac{1}{(1-i)n}\textcircled{i} \\ \vdots \\ \frac{1}{(1-n)n}\textcircled{n}}} \begin{bmatrix} 1 & n+1 & 2n+1 & \dots & (n-1)n+1 \\ 0 & 1 & 2 & \dots & n-1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 1 & 2 & \dots & n-1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 1 & 2 & \dots & n-1 \end{bmatrix} \xrightarrow{\substack{\textcircled{1} - (n+1)\textcircled{2} \\ \textcircled{3} - \textcircled{2} \\ \vdots \\ \textcircled{n} - \textcircled{2}}} \begin{bmatrix} 1 & 0 & -1 & \dots & -n+2 \\ 0 & 1 & 2 & \dots & n-1 \\ 0 & 0 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 0 \end{bmatrix}$$

$$\Rightarrow \text{rank}(M_n) = 2$$

c. M_1 : invertible, for $n \geq 2$, M_n invertible $\iff \underbrace{\text{rank}(M_n)}_2 = n$

$$\Rightarrow n = 2$$

$\rightsquigarrow M_n$ is invertible for $n=1, 2$.