Linear Algebra – Homework 5

12 Oct 2022 Due: 20 Oct 2022

Textbook Problems. These problems will not be graded, but you must submit solutions to receive full credit for the homework.

Problem 2.5.6.

- (a) If A is invertible and AB = AC, prove quickly that B = C.
- (b) If $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$, find two different matrices such that AB = AC.

Problem 2.5.11.

- (a) Find invertible matrices A and B such that A+B is not invertible.
- (b) Find non-invertible matrices A and B such that A + B is invertible.

Problem 2.5.21. There are sixteen 2×2 matrices whose entries are 1's and 0's. How many of them are invertible?

Problem 2.5.25. Find A^{-1} and B^{-1} (if they exist) by elimination on $[A\ I]$ and $[B\ I]$:

$$A = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix}, \qquad B = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}.$$

Problem 2.5.31. This matrix has a remarkable inverse. Find A^{-1} by elimination on $[A\ I]$. Extend to a 5×5 "alternating matrix" and guess its inverse; then multiply to confirm.

Invert
$$A = \begin{bmatrix} 1 & -1 & 1 & -1 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$
 and solve $A\mathbf{x} = (1, 1, 1, 1)$.

Problem 2.5.39. A is a 4×4 matrix with 1's on the diagonal and -a, -b, -c on the diagonal above. Find A^{-1} for this bidiagonal matrix.

Problem 2.6.6. What elimination matrices E_{21} and E_{32} put A into upper triangular form, $E_{32}E_{21}A = U$? Multiply by E_{32}^{-1} and E_{21}^{-1} to factor A into $LU = E_{21}^{-1}E_{32}^{-1}U$:

$$A = \left[\begin{array}{rrr} 1 & 1 & 1 \\ 2 & 4 & 5 \\ 0 & 4 & 0 \end{array} \right].$$

Problem 2.6.8. This problem shows how the elimination matrix inverses E_{ij}^{-1} multiply to give L. You see this best when A is already lower triangular with 1's on the diagonal. Then U = I.

$$A = L = \left[\begin{array}{ccc} 1 & 0 & 0 \\ a & 1 & 0 \\ b & c & 1 \end{array} \right].$$

The elimination matrices E_{21} , E_{31} , E_{32} contain -a then -b then -c.

- (a) Multiply $E_{32}E_{31}E_{21}$ to find the single matrix E that produces EA = I.
- (b) Multiply $E_{21}^{-1}E_{31}^{-1}E_{32}^{-1}$ to bring back L.

The multipliers a, b, c are mixed up in E but perfect in L!

Problem 2.6.13. Compute L and U for the symmetric matrix A:

$$A = \left[\begin{array}{cccc} a & a & a & a \\ a & b & b & b \\ a & b & c & c \\ a & b & c & d \end{array} \right].$$

Find four conditions on a, b, c, d to guarantee that systems $A\mathbf{x} = \mathbf{b}$ will have unique solutions.

Problem 2.6.16. Solve $L\mathbf{c} = \mathbf{b}$ to find \mathbf{c} . Then solve $U\mathbf{x} = \mathbf{c}$ to find \mathbf{x} . What was A?

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix}, \quad U = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}, \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}.$$

Graded Problems.

Problem 1. Find the inverse to the matrix

$$A = \left[\begin{array}{cccc} 1 & 1 & 1 & 1 \\ 1 & 2 & 2 & 2 \\ 1 & 2 & 3 & 3 \\ 1 & 2 & 3 & 4 \end{array} \right].$$

Use A^{-1} to solve the system of linear equations $A\mathbf{x} = (1, 0, 0, 1)$.

Problem 2. Find the LU decomposition of the matrix

Then solve the system $A\mathbf{x} = (1, 2, 3, 4)$ for \mathbf{x} by solving the two triangular systems $L\mathbf{y} = (1, 2, 3, 4)$ and $U\mathbf{x} = \mathbf{y}$.