

# MATRIX ALGEBRA

## Chapter-5

# Transpose of a matrix:- If  $A$  is  $m \times n$  matrix then the transpose of  $A$  is denoted by  $A^T$ .  $A^T$  is the matrix  $n \times m$  i.e. interchanging row and column.

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5 & 6 \end{bmatrix}, A^T = \begin{bmatrix} 1 & 0 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$$

$2 \times 3 \qquad \qquad \qquad 3 \times 2$

Properties.

- (i)  $(A^T)^T = A$
- (ii)  $(A+B)^T = A^T + B^T$
- (iii)  $(AB)^T = A^T B^T$
- iv)  $(\lambda A)^T = \lambda A^T$ , where  $\lambda$  is any scalar.

# Singular and Non-singular matrix :-

A matrix  $A$  is said to be singular if  $|A| = 0$  and non-singular if  $|A| \neq 0$ .

- \* Inverse of a matrix
- An  $n \times n$  matrix  $A$  is said called invertible if there is an  $n \times n$  matrix  $C$  such that and  $A \cdot C = C \cdot A = I$  where  $I$  is a unit matrix and  $C$  is denoted & called inverse of  $A$  and denoted by  $C = A^{-1}$
- $A \cdot A^{-1} = I = A^{-1} \cdot A$

Inverse formula is

$$\text{let } A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

and  $|A| \neq 0$

$$\text{i.e. } \begin{vmatrix} a & b \\ c & d \end{vmatrix} \neq 0$$

$$\text{adj.}(A) = \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$A^{-1} = \frac{\text{adj.}(A)}{|A|}$$

Example.

Find the inverse of matrix X.

$$A = \begin{bmatrix} 3 & 4 \\ 5 & 6 \end{bmatrix}$$

Sol' Here

$$|A| = 18 - 20$$

$$= -2 \neq 0$$

$\therefore A^{-1}$  is exist

$$\text{adj.}(A) = \begin{bmatrix} 6 & -4 \\ -5 & 3 \end{bmatrix}$$

$$A^{-1} = \frac{\text{adj.}(A)}{|A|}$$

$$A^{-1} = -\frac{1}{2} \begin{bmatrix} 6 & -4 \\ -5 & 3 \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} -3 & 2 \\ 5/2 & -3/2 \end{bmatrix}$$

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$$10tA = \begin{bmatrix} -1 & -2 \\ 5 & 9 \end{bmatrix}, B = \begin{bmatrix} 9 & 2 \\ K & -1 \end{bmatrix} \text{ what value of}$$

K if any will have  $AB = BA$ ?

Soln! Here,

$$A = \begin{bmatrix} -1 & -2 \\ 5 & 9 \end{bmatrix} \& B = \begin{bmatrix} 9 & 2 \\ K & -1 \end{bmatrix}$$

According to condition,

$$AB = BA$$

$$\begin{bmatrix} -1 & -2 \\ 5 & 9 \end{bmatrix} \cdot \begin{bmatrix} 9 & 2 \\ K & -1 \end{bmatrix} = \begin{bmatrix} 9 & 2 \\ K & -1 \end{bmatrix} \cdot \begin{bmatrix} -1 & -2 \\ 5 & 9 \end{bmatrix}$$

$$\begin{bmatrix} -9-2K & -2+2 \\ 45+9K & 10-9 \end{bmatrix} = \begin{bmatrix} -9+10 & -18+18 \\ -K-5 & -2K-9 \end{bmatrix}$$

$$\begin{bmatrix} -9-2K & 0 \\ 45+9K & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -K-5 & -2K-9 \end{bmatrix}$$

Now,

$$-9-2K = 1$$

$$-2K = 9+1$$

$$K = -5$$

$$\begin{bmatrix} -9-2(-5) & 0 \\ 45+9(-5) & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -(-5)-5 & -2(-5)-9 \end{bmatrix}$$

$$\begin{bmatrix} -9+10 & 0 \\ 45-45 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 5-5 & 10-9 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$A = \begin{bmatrix} -1 & -2 \\ 5 & 9 \end{bmatrix} \& B = \begin{bmatrix} 9 & 2 \\ -5 & -1 \end{bmatrix}$$

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If  $A = \begin{bmatrix} 6 & 1 \\ 3 & 2 \end{bmatrix}$ ,  $B = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$  then prove

that  $\det(AB) = \det(A) + \det(B)$

Sol: Here,

$$A = \begin{bmatrix} 6 & 1 \\ 3 & 2 \end{bmatrix} \text{ & } B = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$$

$$A \cdot B = \begin{bmatrix} 6 & 1 \\ 3 & 2 \end{bmatrix} \cdot \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$$

$$= \begin{bmatrix} 6+2 & 18+4 \\ 3+4 & 9+8 \end{bmatrix}$$

$$= \begin{bmatrix} 8 & 22 \\ 7 & 17 \end{bmatrix}$$

Now,

$$|AB| = 8 \times 17 - 22 \times 7$$

$$= 136 - 154$$

$$= -18 \neq 0$$

Again,

$$|A| = 12 - 3 = 9$$

$$|B| = 4 - 6 = -2$$

According to condition

$$\det(AB) = \det(A) \cdot \det(B)$$

$$-18 - 18 = 9 \cdot (-2)$$

$$-18 = -18$$

Ans

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Find the value of  $K$ , that the matrix

$$\begin{bmatrix} 3 & -9 \\ 2 & K \end{bmatrix} \text{ is not invertible.}$$

Soln: Here,

$$\text{let } A = \begin{bmatrix} 3 & -9 \\ 2 & K \end{bmatrix}$$

For non-invertible matrix the determinant of  $A$  must be equal to zero such that,

$$|A| = 0$$

$$A = \begin{bmatrix} 3 & -9 \\ 2 & K \end{bmatrix}$$

~~$$3K + 18 = 0$$~~

~~$$-3K = -18$$~~

$$\boxed{K = -6} \quad \underline{\text{Ans}}$$

2076 Example,

$$\text{let } A = \begin{bmatrix} 8 & 6 \\ 5 & 4 \end{bmatrix}, B = \begin{bmatrix} 3 & 2 \\ 7 & 4 \end{bmatrix}$$

$$\text{Verify } (AB)^{-1} = A^{-1}B^{-1}$$

Soln: Here,

Here

$$A = \begin{bmatrix} 8 & 6 \\ 5 & 4 \end{bmatrix}, B = \begin{bmatrix} 3 & 2 \\ 7 & 4 \end{bmatrix}$$

$$AB = \begin{bmatrix} 8 & 6 \\ 5 & 4 \end{bmatrix} \cdot \begin{bmatrix} 3 & 2 \\ 7 & 4 \end{bmatrix} = \begin{bmatrix} 24+42 & 16+24 \\ 15+28 & 10+16 \end{bmatrix}$$

$$AB = \begin{bmatrix} 66 & 40 \\ 43 & 26 \end{bmatrix}$$

$$|AB| = 66 \times 26 - 40 \times 43 = 1716 - 1720 = -4 \neq 0$$

 $\therefore (AB)^{-1}$  exists

$$\text{adj}(AB) = \begin{bmatrix} 26 & -40 \\ -43 & 66 \end{bmatrix}$$

$$(AB)^{-1} = \frac{\text{adj}(AB)}{|AB|}$$

$$= \frac{1}{4} \begin{bmatrix} 26 & -40 \\ -43 & 66 \end{bmatrix}$$

$$= \begin{bmatrix} -13/2 & 10 \\ 43/4 & -33/2 \end{bmatrix}$$

Now,

For  $A^{-1}$

$$|A| = (32 - 30) = 2 \neq 0$$

$\therefore A^{-1}$  is exist

$$\text{adj}(A) = \begin{bmatrix} 4 & -6 \\ -5 & 8 \end{bmatrix}$$

$$\therefore A^{-1} = \frac{\text{adj}(A)}{|A|} = \frac{1}{2} \begin{bmatrix} 4 & -6 \\ -5 & 8 \end{bmatrix} = \begin{bmatrix} 2 & -3 \\ -5/2 & 4 \end{bmatrix}$$

For  $B^{-1}$

$$|B| = 12 - 14 = -2 \neq 0$$

$\therefore B^{-1}$  is exist

$$\text{adj}(B) = \begin{bmatrix} 4 & -2 \\ -7 & 3 \end{bmatrix}$$

$$\therefore B^{-1} = \frac{\text{adj}(B)}{|B|}$$

$$B^{-1} = \frac{1}{-2} \begin{bmatrix} 4 & -2 \\ -7 & 3 \end{bmatrix} = \begin{bmatrix} -2 & 1 \\ 7/2 & -3/2 \end{bmatrix}$$

$$B^{-1} \cdot A^{-1} = \begin{bmatrix} -2 & 1 \\ 7/2 & -3/2 \end{bmatrix} \cdot \begin{bmatrix} 2 & -3 \\ -5/2 & 4 \end{bmatrix}$$

$$B^{-1} \cdot A^{-1} = \begin{bmatrix} -4 - 5/2 & 6 + 4 \\ 7/2 \cdot 2 + 3/2 \cdot 5/2 & -21 - 6 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} -13/2 & 10 \\ 43/4 & -33/2 \end{bmatrix}$$

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$$B^{-1} \cdot A^{-1} = \begin{bmatrix} (-8-5)/12 & 10 \\ 7+15/4 & (-21-12)/12 \end{bmatrix}$$

$$B^{-1} \cdot A^{-1} = \begin{bmatrix} -13/12 & 10 \\ (28+15)/4 & -33/12 \end{bmatrix}$$

$$B^{-1} \cdot A^{-1} = \begin{bmatrix} -13/12 & 10 \\ 43/4 & -33/12 \end{bmatrix}$$

$$(AB)^{-1} = B^{-1} \cdot A^{-1}$$

\* Exercise:- 3.1

1. Let  $A = \begin{bmatrix} 2 & 0 & -1 \\ 4 & -5 & 2 \end{bmatrix}$  and  $B = \begin{bmatrix} 3 & 5 \\ -1 & 4 \end{bmatrix}$ . then compute

i)  $BA$  ii)  $AB$ .

Sol: Here,

$$A = \begin{bmatrix} 2 & 0 & -1 \\ 4 & -5 & 2 \end{bmatrix} \text{ & } B = \begin{bmatrix} 3 & 5 \\ -1 & 4 \end{bmatrix}$$

$$BA = \begin{bmatrix} 3 & 5 \\ -1 & 4 \end{bmatrix} \cdot \begin{bmatrix} 2 & 0 & -1 \\ 4 & -5 & 2 \end{bmatrix} \quad (2 \times 3)$$

$$BA = \begin{bmatrix} 6+20 & 0-25 & -3+10 \\ -2+16 & 0-20 & 1+8 \end{bmatrix}$$

$$BA = \begin{bmatrix} 26 & -25 & 7 \\ 14 & -20 & 9 \end{bmatrix}$$

$$\text{Now, } AB = A_{2 \times 3} \cdot B_{3 \times 2}$$

(? 0 0 1 4) Not possible

$AB$  is not possible.

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$$\begin{bmatrix} -9 & -1 & 3 \\ -8 & 7 & -6 \\ -4 & 1 & 8 \end{bmatrix}$$

2. Compute  $A - 5I$  when  $A =$

Sol: Here,

$$A = \begin{bmatrix} -9 & -1 & 3 \\ -8 & 7 & -6 \\ -4 & 1 & 8 \end{bmatrix}$$

$$A - 5I = \begin{bmatrix} -9 & -1 & 3 \\ -8 & 7 & -6 \\ -4 & 1 & 8 \end{bmatrix} - 5 \begin{bmatrix} -9 & -1 & 3 \\ -8 & 7 & -6 \\ -4 & 1 & 8 \end{bmatrix}$$

$$= \begin{bmatrix} -9 & -1 & 3 \\ -8 & 7 & -6 \\ -4 & 1 & 8 \end{bmatrix} - \begin{bmatrix} -45 & -5 & 15 \\ -40 & 35 & -30 \\ -20 & 5 & 40 \end{bmatrix}$$

$$= \begin{bmatrix} -9+45 & -1+5 & 3-15 \\ -8+40 & 7-35 & -6+30 \\ -4+20 & 1-5 & 8-40 \end{bmatrix}$$

$$= \begin{bmatrix} 36 & 4 & -12 \\ 32 & 28 & 24 \\ 16 & -4 & -32 \end{bmatrix}$$

$$A - 5I = \begin{bmatrix} -9 & -1 & 3 \\ -8 & 7 & -6 \\ -4 & 1 & 8 \end{bmatrix} - 5 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} -9 & -1 & 3 \\ -8 & 7 & -6 \\ -4 & 1 & 8 \end{bmatrix} - \begin{bmatrix} 5 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

$$= \begin{bmatrix} -9-5 & -1-0 & 3-0 \\ -8-0 & 7-5 & -6-0 \\ -4-0 & 1-0 & 8-5 \end{bmatrix} = \begin{bmatrix} -14 & -1 & 3 \\ -8 & 2 & -6 \\ -4 & 1 & 3 \end{bmatrix}$$

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3. Let  $A = \begin{bmatrix} 2 & -3 \\ -4 & 6 \end{bmatrix}$ ,  $B = \begin{bmatrix} 8 & 4 \\ 5 & 5 \end{bmatrix}$  and  $C = \begin{bmatrix} 5 & -2 \\ 3 & 1 \end{bmatrix}$ . Verify

that  $AB = AC$ .

Sol: Here,

$$A = \begin{bmatrix} 2 & -3 \\ -4 & 6 \end{bmatrix}, B = \begin{bmatrix} 8 & 4 \\ 5 & 5 \end{bmatrix}, BC = \begin{bmatrix} 5 & -2 \\ 3 & 1 \end{bmatrix}$$

$$AB = \begin{bmatrix} 2 & -3 \\ -4 & 6 \end{bmatrix} \cdot \begin{bmatrix} 8 & 4 \\ 5 & 5 \end{bmatrix}$$

$$AB = \begin{bmatrix} 16-15 & 8-15 \\ -32+30 & -16+30 \end{bmatrix}$$

$$AB = \begin{bmatrix} 1 & -7 \\ -2 & 14 \end{bmatrix}$$

$$AC = \begin{bmatrix} 2 & -3 \\ -4 & 6 \end{bmatrix} \cdot \begin{bmatrix} 5 & -2 \\ 3 & 1 \end{bmatrix}$$

Sol:

$$AC = \begin{bmatrix} 2 & -3 \\ -4 & 6 \end{bmatrix} \cdot \begin{bmatrix} 5 & -2 \\ 3 & 1 \end{bmatrix}$$

$$AC = \begin{bmatrix} 10-9 & -4-3 \\ -20+18 & 8+6 \end{bmatrix}$$

$$AC = \begin{bmatrix} 1 & -7 \\ -2 & 14 \end{bmatrix}$$

$$\therefore AB = AC$$

4. Examine matrices are singular or non-Singular.

i)  $\begin{bmatrix} 3 & 2 \\ 7 & 4 \end{bmatrix}$

Soln: Here

$$\text{let } A = \begin{bmatrix} 3 & 2 \\ 7 & 4 \end{bmatrix} = 12 - 14 = -2 \neq 0$$

Hence matrix A is a non-singular matrix

ii)  $\begin{bmatrix} 3 & -4 \\ 7 & -8 \end{bmatrix}$

Soln: Here

$$\text{let } A = \begin{bmatrix} 3 & -4 \\ 7 & -8 \end{bmatrix}$$

$$|A| = -24 + 28 = 4 \neq 0$$

Hence, matrix A is a non-singular matrix

iii)  $\begin{bmatrix} 2 & 0 & -1 \\ 5 & 1 & 0 \\ 0 & 1 & 3 \end{bmatrix}$

Soln: Here.

$$2 \begin{bmatrix} 1 & 0 \\ 1 & 3 \end{bmatrix} - 0 \begin{bmatrix} 5 & 0 \\ 0 & 3 \end{bmatrix} - 1 \begin{bmatrix} -5 & 1 \\ 0 & 1 \end{bmatrix}$$

$$2[3-0] - 0 - 1(5-0)$$

$$2 \cdot 3 - 0 - 1 \cdot 5$$

$$6 - 5$$

$$1 \neq 0$$

iv)  $\begin{bmatrix} 1 & 8 & -7 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix}$

Sol<sup>n</sup>: Here,

let  $A = \begin{bmatrix} 1 & 8 & -7 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix}$

$$|A| = 1 \begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix} - 8 \begin{bmatrix} 0 & 3 \\ 0 & 1 \end{bmatrix} + (-7) \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

$$|A| = 1(1-0) - 8(0-0) - 7(0-0) = 1$$

$$|A| = 1 - 0 - 0$$

$$|A| = 1 \neq 0$$

v)  $\begin{bmatrix} 1 & -2 & -1 \\ -1 & 5 & 6 \\ 5 & -4 & 5 \end{bmatrix}$

Sol<sup>n</sup>: Here,

let  $A = \begin{bmatrix} 1 & -2 & -1 \\ -1 & 5 & 6 \\ 5 & -4 & 5 \end{bmatrix}$

$$1 \begin{bmatrix} 5 & 6 \\ -4 & 5 \end{bmatrix} + 2 \begin{bmatrix} -1 & 6 \\ 5 & 5 \end{bmatrix} - 1 \begin{bmatrix} -1 & 5 \\ 5 & -4 \end{bmatrix}$$

$$(24+25) + 2(-5-30) - 1(4-25)$$

$$49 - 70 + 21$$

$$70 - 70$$

$$0 = 0$$

Hence, the matrix A is a singular matrix.

(vi)

$$\begin{bmatrix} 1 & 0 & -2 \\ -3 & 1 & 4 \\ 2 & -3 & 4 \end{bmatrix}$$

Soln: Here

let  $A = \begin{bmatrix} 1 & 0 & -2 \\ -3 & 1 & 4 \\ 2 & -3 & 4 \end{bmatrix}$

$$|A| = 1 \begin{bmatrix} 1 & 4 \\ -3 & 4 \end{bmatrix} + 0 \begin{bmatrix} -3 & 4 \\ 2 & 4 \end{bmatrix} - 2 \begin{bmatrix} -3 & 1 \\ 2 & -3 \end{bmatrix}$$

$$|A| = (4+12) + 0 - 2(-9-2)$$

$$|A| = 16 + 0 - 14 \\ = 2 \neq 0$$

$\therefore$  Hence the matrix A is non-singular.

5. Find the inverse of the matrices by elementary row reduce augmented matrix. If exist.

(i)

$$\begin{bmatrix} 3 & 2 \\ 7 & 4 \end{bmatrix}$$

Soln: Here,

let  $A = \begin{bmatrix} 3 & 2 \\ 7 & 4 \end{bmatrix}$

$$[A \ I] = \begin{bmatrix} 3 & 2 & 1 & 0 \\ 7 & 4 & 0 & 1 \end{bmatrix} \xrightarrow{\text{R}_2 \leftrightarrow \text{R}_1} \begin{bmatrix} 7 & 4 & 0 & 1 \\ 3 & 2 & 1 & 0 \end{bmatrix} \xrightarrow{\text{R}_2 \leftrightarrow \text{R}_1}$$

$$\begin{bmatrix} 1 & 0 & -2 & 1 \\ 3 & 2 & 1 & 0 \end{bmatrix}$$

$$R_1 \rightarrow R_1 - 2R_2$$

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$R_2 \rightarrow R_2 - 3R_1$ 

$$\begin{bmatrix} 1 & 0 & -2 & 1 \\ 0 & 2 & 7 & -3 \end{bmatrix}$$

 $R_2 \rightarrow \frac{1}{2}R_2$ 

$$\begin{bmatrix} 1 & 0 & -2 & 1 \\ 0 & 1 & \frac{7}{2} & -\frac{3}{2} \end{bmatrix} \xrightarrow{\text{adj}} = [I | \vec{A}] \text{ where } \vec{A} = \begin{bmatrix} -2 & 1 \\ \frac{7}{2} & -\frac{3}{2} \end{bmatrix}$$

(ii)  $\begin{bmatrix} 3 & -4 \\ 7 & -8 \end{bmatrix}$

Sol<sup>n</sup>: Here,

$$\text{let } A = \begin{bmatrix} 3 & -4 \\ 7 & -8 \end{bmatrix}$$

$$[A | I] = \left[ \begin{array}{cc|cc} 3 & -4 & 1 & 0 \\ 7 & -8 & 0 & 1 \end{array} \right]$$

 $\xrightarrow{R_1 \leftrightarrow R_2}$ 

$$\left[ \begin{array}{cc|cc} 7 & -8 & 0 & 1 \\ 3 & -4 & 1 & 0 \end{array} \right]$$

 $R_{1L} \rightarrow R_{1L} - 2R_2$ 

$$\left[ \begin{array}{cc|cc} 1 & 0 & -2 & 1 \\ 3 & -4 & 1 & 0 \end{array} \right]$$

 $R_2 \rightarrow R_2 - 3R_1$ 

$$\left[ \begin{array}{cc|cc} 1 & 0 & -2 & 1 \\ 0 & -4 & 7 & -3 \end{array} \right]$$

$$R_2 - \frac{1}{4} \rightarrow \left[ \begin{array}{cc|cc} 1 & 0 & -2 & 1 \\ 0 & 1 & -\frac{7}{4} & \frac{3}{4} \end{array} \right] \xrightarrow{O} = [I | A^{-1}]$$

where

$$A^{-1} = \begin{bmatrix} -2 & 1 \\ -\frac{7}{4} & \frac{3}{4} \end{bmatrix} \quad \text{Ans}$$

(iii)

$$\begin{bmatrix} 2 & 0 & -1 \\ 5 & 1 & 0 \\ 0 & 1 & 3 \end{bmatrix}$$

Sol: Here,

$$\begin{bmatrix} 2 & 0 & -1 \\ 5 & 1 & 0 \\ 0 & 1 & 3 \end{bmatrix}$$

$$[A \ I] = \begin{bmatrix} 2 & 0 & -1 & 1 & 0 & 0 \\ 5 & 1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 3 & 0 & 0 & 1 \end{bmatrix}$$

$$R_1 \rightarrow \frac{1}{2} R_1$$

$$= \begin{bmatrix} 1 & 0 & -\frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 5 & 1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 3 & 0 & 0 & 1 \end{bmatrix}$$

$$= R_2 \rightarrow R_2 - 5R_1$$

$$\begin{bmatrix} 1 & 0 & -\frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & \frac{5}{2} & -\frac{5}{2} & 1 & 0 \\ 0 & 1 & 3 & 0 & 0 & 1 \end{bmatrix}$$

$$= R_3 \rightarrow R_3 - R_2$$

$$= \begin{bmatrix} 1 & 0 & -\frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & \frac{5}{2} & -\frac{5}{2} & 1 & 0 \\ 0 & 0 & \frac{1}{2} & \frac{5}{2} & -1 & 1 \end{bmatrix}$$

$$R_3 \rightarrow 2R_3$$

$$= \begin{bmatrix} 1 & 0 & -\frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & \frac{5}{2} & -\frac{5}{2} & 1 & 0 \\ 0 & 0 & \frac{1}{2} & \frac{5}{2} & -2 & 2 \end{bmatrix}$$

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$$R_2 \rightarrow R_2 - \frac{1}{2} R_3$$

$$= \begin{bmatrix} 1 & 0 & -\frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 & -15 & 6 & -5 \\ 0 & 0 & 1 & 5 & -2 & 2 \end{bmatrix}$$

$$R_1 \rightarrow R_1 + \frac{1}{2} R_3$$

$$\begin{bmatrix} 1 & 0 & 0 & 3 & -1 & 1 \\ 0 & 1 & 0 & -15 & 6 & -5 \\ 0 & 0 & 1 & 5 & -2 & 2 \end{bmatrix}$$

$$= -A^{-1} [I \ A^{-1}]$$

where

$$A^{-1} = \begin{bmatrix} 3 & -1 & 1 \\ -15 & 6 & -5 \\ 5 & -2 & 2 \end{bmatrix} \text{ Ans}$$

$$\begin{bmatrix} 1 & 8 & -7 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix}$$

Sol<sup>n</sup>: Here,

$$\text{let } A = \begin{bmatrix} 1 & 8 & -7 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix}$$

$$[A|I] = \begin{bmatrix} 1 & 8 & -7 & 1 & 0 & 0 \\ 0 & 1 & 3 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{bmatrix}$$

~~$R_2 \rightarrow R_2 - 3R_1$~~

~~$R_3 \rightarrow \begin{bmatrix} 1 & 8 & -7 & 1 & 0 & 0 \\ 0 & 1 & 3 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{bmatrix}$~~

$$R_2 \rightarrow R_2 - 3R_3$$

$$\begin{bmatrix} 1 & 8 & -7 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & -3 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{bmatrix}$$

$$R_1 \rightarrow R_1 + 7R_3$$

$$\begin{bmatrix} 1 & 8 & 0 & 1 & 0 & 7 \\ 0 & 1 & 0 & 0 & 1 & -3 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{bmatrix}$$

$$R_1 \rightarrow R_1 - 8R_2$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & -8 & 31 \\ 0 & 1 & 0 & 0 & 1 & -3 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{bmatrix} = [I \cdot A^{-1}]$$

where  $A^{-1} = \begin{bmatrix} 1 & 0 & 0 & 1 & -8 & 31 \\ 0 & 1 & 0 & 0 & 1 & -3 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{bmatrix}$

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$$\textcircled{v} \quad \begin{bmatrix} 1 & -2 & -1 \\ -1 & 5 & 6 \\ 5 & -4 & 5 \end{bmatrix}$$

sol' Here,

$$\text{let } A = \begin{bmatrix} 1 & -2 & -1 \\ -1 & 5 & 6 \\ 5 & -4 & 5 \end{bmatrix}$$

$$[A \ I] = \begin{bmatrix} 1 & -2 & -1 & 1 & 0 & 0 \\ -1 & 5 & 6 & 0 & 1 & 0 \\ 5 & -4 & 5 & 0 & 0 & 1 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + R_1$$

$$\begin{bmatrix} 1 & -2 & -1 & 1 & 0 & 0 \\ 0 & 3 & 5 & 1 & 1 & 0 \\ 5 & -4 & 5 & 0 & 0 & 1 \end{bmatrix}$$

$$= R_3 \rightarrow R_3 - 5R_1$$

$$\begin{bmatrix} 1 & -2 & -1 & 1 & 0 & 0 \\ 0 & 3 & 5 & 1 & 1 & 0 \\ 0 & 6 & 10 & -5 & 0 & 1 \end{bmatrix}$$

$$R_2 \rightarrow \frac{1}{3}R_2$$

$$\begin{bmatrix} 1 & -2 & -1 & 1 & 0 & 0 \\ 0 & 1 & 5/3 & 1/3 & 1/3 & 0 \\ 0 & 6 & 10 & -5 & 0 & 1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 6R_2 \Rightarrow R_3 - 6R_2$$

$$\begin{bmatrix} 1 & -2 & -1 & 1 & 0 & 0 \\ 0 & 1 & 5/3 & 1/3 & 1/3 & 0 \\ 0 & 0 & -7 & -2 & -1 & 1 \end{bmatrix}$$

Here pivot column is first and second column  
but column 3 is not pivot column so  
that the inverse of the matrices does not  
exist.

(VI)

$$\begin{bmatrix} 1 & 0 & -2 \\ -3 & 1 & 4 \\ 2 & -3 & 4 \end{bmatrix}$$

Sol<sup>n</sup>! Here,let  $A =$ 

$$\begin{bmatrix} 1 & 0 & -2 \\ -3 & 1 & 4 \\ 2 & -3 & 4 \end{bmatrix}$$

$$[A \ I] = \begin{bmatrix} 1 & 0 & -2 & 1 & 0 & 0 \\ -3 & 1 & 4 & 0 & 1 & 0 \\ 2 & -3 & 4 & 0 & 0 & 1 \end{bmatrix}$$

$$[A \ I] = \begin{bmatrix} 1 & 0 & -2 & 1 & 0 & 0 \\ 0 & 1 & -2 & 3 & 1 & 0 \\ 2 & -3 & 4 & 0 & 0 & 1 \end{bmatrix} \quad R_2 \rightarrow R_2 + 3R_1$$

$$= \begin{bmatrix} 1 & 0 & -2 & 1 & 0 & 0 \\ 0 & 1 & -2 & 3 & 1 & 0 \\ 0 & -3 & 8 & -2 & 0 & 1 \end{bmatrix} \quad R_3 \rightarrow R_3 - 2R_1$$

$$= \begin{bmatrix} 1 & 0 & -2 & 1 & 0 & 0 \\ 0 & 1 & -2 & 3 & 1 & 0 \\ 0 & 0 & 2 & 7 & 3 & 1 \end{bmatrix}$$

$$R_3 \rightarrow \frac{1}{2}R_3$$

$$= \begin{bmatrix} 1 & 0 & -2 & 1 & 0 & 0 \\ 0 & 1 & -2 & 3 & 1 & 0 \\ 0 & 0 & 1 & \frac{7}{2} & \frac{3}{2} & \frac{1}{2} \end{bmatrix}$$

$$R_2 \rightarrow R_2 + 2R_3$$

$$\begin{bmatrix} 1 & 0 & -2 & 1 & 0 & 0 \\ 0 & 1 & 0 & 10 & 4 & 0 \\ 0 & 0 & 1 & \frac{7}{2} & \frac{3}{2} & \frac{1}{2} \end{bmatrix}$$

$$R_L \rightarrow R_L + 2R_3$$

$$= \begin{bmatrix} L & 0 & 0 & 8 & 3 & 1 \\ 0 & L & 0 & 10 & 4 & 1 \\ 0 & 0 & L & 7/2 & 3/2 & 1/2 \end{bmatrix}$$

$$= [I \cdot A^{-1}]$$

where  $A^{-1} = \begin{bmatrix} 8 & 3 & 1 \\ 10 & 4 & 1 \\ 7/2 & 3/2 & 1/2 \end{bmatrix}$

Ans

B. Solve the following system by using inverse matrix,

Sol<sup>n</sup>: Here,

$$1) 8x_1 + 6x_2 = 2$$

$$5x_1 + 4x_2 = -1$$

Sol<sup>n</sup>: Here,

$$8x_1 + 6x_2 = 2$$

$$5x_1 + 4x_2 = -1$$

$$\begin{bmatrix} 8 & 6 \\ 5 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

$$\therefore AX = B$$

$$X = A^{-1}B$$

For  $A^{-1}$

$$|A| = 32 - 30 = 2 \neq 0$$

$\therefore A^{-1}$  is exist

$$\text{adj}(A) = \begin{bmatrix} 4 & -6 \\ -5 & 8 \end{bmatrix}$$

$$A^{-1} = \frac{\text{adj}(A)}{|A|} = \frac{1}{2} \begin{bmatrix} 4 & -6 \\ -5 & 8 \end{bmatrix} = \begin{bmatrix} 2 & -3 \\ -5/2 & 4 \end{bmatrix}$$

Now  $X = A^{-1} \cdot B$

$$X = \begin{bmatrix} 2 & -3 \\ -5/2 & 4 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 4+3 \\ -5-4 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 7 \\ -9 \end{bmatrix}$$

$$x_1 = 7 \text{ and } x_2 = -9$$

Ans.

(ii)  $3x_1 + 4x_2 = 3$

$$5x_1 + 6x_2 = 7$$

Sol: Here,

Given,

$$3x_1 + 4x_2 = 3$$

$$5x_1 + 6x_2 = 7$$

Sol: Here,

$$\begin{bmatrix} 3 & 4 \\ 5 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ 7 \end{bmatrix}$$

$$AX = B$$

$$X = A^{-1} \cdot B$$

for  $A^{-1}$ 

$$|A| = 18 - 20 = -2 \neq 0$$

$$\text{Adj}(A) = \begin{bmatrix} 6 & -4 \\ -5 & 3 \end{bmatrix}$$

$$A^{-1} = \frac{\text{Adj}(A)}{|A|} = -\frac{1}{2} \begin{bmatrix} 6 & -4 \\ -5 & 3 \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} -3 & 2 \\ 5/2 & -3/2 \end{bmatrix}$$

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Now

$$X = A^{-1} B$$

$$X = \begin{bmatrix} -3 & 2 \\ 5/2 & -3/2 \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 7 \end{bmatrix}$$

$$\begin{bmatrix} X_1 \\ X_2 \end{bmatrix} = \begin{bmatrix} -9 + 14 \\ 5/2 \cdot 3 - 3/2 \cdot 7 \end{bmatrix}$$

$$\begin{bmatrix} X_1 \\ X_2 \end{bmatrix} = \begin{bmatrix} 5 \\ -3 \end{bmatrix}$$

$$X_1 = 5 \text{ and } X_2 = -3 \quad \text{Ans}$$

7. Determine which of the matrices are invertible by using Invertible Matrix theorem.

$$i) \begin{bmatrix} 5 & 7 \\ -3 & -6 \end{bmatrix}$$

Sol: Here

$$\text{let } A = \begin{bmatrix} 5 & 7 \\ -3 & -6 \end{bmatrix}$$

$$= R_1 \rightarrow -1/3 R_1$$

$$= \begin{bmatrix} 5 & 7 \\ -1 & -2 \end{bmatrix} = \begin{bmatrix} 5 & 7 \\ 1 & 2 \end{bmatrix}$$

$$= R_2 \rightarrow R_2 - 4R_1$$

$$\begin{bmatrix} 1 & -5 \\ 1 & 2 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - R_1$$

$$\begin{bmatrix} 1 & -5 \\ 0 & 3 \end{bmatrix}$$

$$R_2 \rightarrow \frac{1}{3} R_2$$

$$\begin{bmatrix} 1 & -5 \\ 0 & 1 \end{bmatrix}$$

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$$R_1 \rightarrow R_1 + R_2$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

This shows that  $A$  has 2-pivot position  
therefore, by invertible matrix theorem,  
 $A$  is an invertible matrix.

(ii)  $\begin{bmatrix} 5 & 0 & 0 \\ -3 & -7 & 0 \\ 8 & 5 & -1 \end{bmatrix}$

Sol: Here

let  $A = \begin{bmatrix} 5 & 0 & 0 \\ -3 & -7 & 0 \\ 8 & 5 & -1 \end{bmatrix}$

$$= R_1 \rightarrow \frac{1}{5}R_1$$

$$\begin{bmatrix} 1 & 0 & 0 \\ -3 & -7 & 0 \\ 8 & 5 & -1 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + 3R_1$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & -7 & 0 \\ 8 & 5 & -1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 8R_1$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & -7 & 0 \\ 0 & 5 & -1 \end{bmatrix}$$

$$R_2 \rightarrow -\frac{1}{7}R_2$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 5 & -1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 5R_2$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

This shows that A has three-pivot position therefore by invertible matrix theorem, A is an invertible matrix.

(iii)

$$\begin{bmatrix} 0 & 3 & -5 \\ 1 & 0 & 2 \\ -4 & -9 & 7 \end{bmatrix}$$

So here

$$R_1 \leftrightarrow R_2$$

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 3 & -5 \\ -4 & -9 & 7 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + 4R_1$$

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 3 & -5 \\ 0 & -9 & 15 \end{bmatrix}$$

$$R_3 \Rightarrow \frac{1}{3}R_3$$

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 3 & -5 \\ 0 & -3 & 5 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + R_3$$

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & -3 & 5 \end{bmatrix}$$

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This shows that A has only two-pivot position in  $3 \times 3$  order matrix so that the A <sup>PAGE</sup> is an invertible matrix by using IMT.

8 Find a matrix A whose inverse is

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Soln: Here,

$$A^{-1} = \begin{bmatrix} 1 & -3 & 2 \\ -3 & 3 & -1 \\ 2 & -1 & 0 \end{bmatrix}$$

$$[I \cdot A^{-1}] = \begin{bmatrix} 1 & 0 & 0 & 1 & -3 & 2 \\ 0 & 1 & 0 & -3 & 3 & -1 \\ 0 & 0 & 1 & 2 & -1 & 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + 3R_1$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & -3 & 2 \\ 3 & 1 & 0 & 0 & -6 & 5 \\ 0 & 0 & 1 & 2 & -1 & 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 2R_1$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & -3 & 2 \\ 3 & 1 & 0 & 0 & -6 & 5 \\ -2 & 0 & 1 & 0 & 5 & -4 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + R_3$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & -3 & 2 \\ 1 & 1 & 0 & -1 & -6 & 5 \\ -2 & 0 & 1 & 0 & 5 & -4 \end{bmatrix}$$

$$R_2 \rightarrow -R_2$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & -3 & 2 \\ -1 & -1 & -1 & 0 & 1 & -1 \\ -2 & 0 & 1 & 0 & 5 & -4 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 5R_2$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & -3 & 2 \\ -1 & -1 & -1 & 0 & 1 & -1 \\ 3 & 5 & 6 & 0 & 0 & 1 \end{bmatrix}$$

$R_2 \rightarrow R_2 + R_3$ 

$$\left[ \begin{array}{cccccc} 1 & 0 & 0 & L & -3 & 2 \\ 2 & 4 & 5 & 0 & L & 0 \\ 3 & 5 & 6 & 0 & 0 & BL \end{array} \right]$$

 $R_L \rightarrow R_L - 2R_3$ 

$$\left[ \begin{array}{cccccc} -5 & -L & -19 & L & -3 & 0 \\ 2 & 4 & 5 & 0 & L & 0 \\ 3 & 5 & 6 & 0 & 0 & BL \end{array} \right]$$

 $R_L \rightarrow R_1 + 3R_2$ 

$$\left[ \begin{array}{cccccc} 4 & 2 & 5 & L & 0 & 0 \\ 2 & 4 & 5 & 0 & L & 0 \\ 3 & 5 & 6 & 0 & 0 & L \end{array} \right]$$

=  $[A \ I]$

where  $A = \begin{bmatrix} 1 & 2 & 5 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{bmatrix}$

Ans

(9) Using Invertible Matrix theorem, show that  
 $A^T$  is invertible if  $A = \begin{bmatrix} 1 & 0 & -2 \\ 3 & 1 & -2 \\ -5 & -1 & 9 \end{bmatrix}$

Sol: Here

$$A = \begin{bmatrix} 1 & 0 & -2 \\ 3 & 1 & -2 \\ -5 & -1 & 9 \end{bmatrix}$$

$$A^T = \begin{bmatrix} 1 & 3 & -5 \\ 0 & 1 & -1 \\ -2 & -2 & 9 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + 2R_1$$

$$\begin{bmatrix} 1 & 3 & -5 \\ 0 & 1 & -1 \\ 0 & 4 & -1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 4R_2$$

$$\begin{bmatrix} 1 & 3 & -5 \\ 0 & 1 & -1 \\ 0 & 0 & 3 \end{bmatrix}$$

$$R_1 \rightarrow R_1 - 3R_2$$

$$\begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & -1 \\ 0 & 0 & 3 \end{bmatrix}$$

$$R_3 \rightarrow \frac{1}{3}R_3$$

$$\begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{bmatrix}$$

This shows that  $A^T$  has 3-pivot column positions. Therefore, by invertible matrix theorem  $A^T$  is invertible matrix.

## Exercise :- 3.2

1. Let

$$A = \begin{bmatrix} 3 & 0 & -1 & 5 & 9 & -2 \\ -5 & 2 & 4 & 0 & -3 & 1 \\ -8 & -6 & 3 & 1 & 7 & -4 \end{bmatrix} \text{ and } B = \begin{bmatrix} 3 & 2 \\ 2 & 3 \\ 1 & 5 \\ 4 & 1 \\ -1 & 2 \end{bmatrix}$$

Soln Here

Given

$$A = \begin{bmatrix} 3 & 0 & -1 & 5 & 9 & -2 \\ -5 & 2 & 4 & 0 & -3 & 1 \\ -8 & -6 & 3 & 1 & 7 & -4 \end{bmatrix}, B = \begin{bmatrix} 3 & 2 \\ 2 & 3 \\ 1 & 5 \\ 4 & 1 \\ -1 & 2 \end{bmatrix}$$

Here

$$A_{11} = \begin{bmatrix} 3 & 0 & -1 \\ -5 & 2 & 4 \end{bmatrix}, A_{12} = \begin{bmatrix} 5 & 9 \\ 0 & -3 \end{bmatrix}$$

$$A_{13} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}, A_{21} = \begin{bmatrix} -8, -6, 3 \end{bmatrix}, A_{22} = \begin{bmatrix} 1 & 7 \end{bmatrix}, A_{23} = \begin{bmatrix} -4 \end{bmatrix}$$

$$B_1 = \begin{bmatrix} 3 & 2 \\ 2 & 3 \\ 1 & 5 \end{bmatrix}, B_2 = \begin{bmatrix} 4 & 1 \\ -1 & 2 \end{bmatrix}, B_3 = \begin{bmatrix} 2 & 3 \end{bmatrix}$$

then,

$$A = \begin{bmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \end{bmatrix}, B = \begin{bmatrix} B_1 \\ -B_2 \\ B_3 \end{bmatrix}$$

So

$$AB = \begin{bmatrix} A_{11}B_1 + A_{12}B_2 + A_{13}B_3 \\ A_{21}B_1 + A_{22}B_2 + A_{23}B_3 \end{bmatrix}$$

Here

$$A_{11} \cdot B_1 = \begin{bmatrix} 3 & 0 & -1 \\ -5 & 2 & 4 \end{bmatrix} \cdot \begin{bmatrix} 3 & 2 \\ 2 & 3 \\ 1 & 5 \end{bmatrix}$$

$$A_{11} \cdot B_1 = \begin{bmatrix} 9+0-1 & 6+0-5 \\ -15+4+4 & -10+6+20 \end{bmatrix} = \begin{bmatrix} 8 & 1 \\ -7 & 16 \end{bmatrix}$$

$$A_{12} \cdot B_2 = \begin{bmatrix} 5 & 9 \\ 0 & -3 \end{bmatrix} \cdot \begin{bmatrix} 4 & 1 \\ -1 & 2 \end{bmatrix}$$

$$= \begin{bmatrix} 20-9 & 5+18 \\ 0+3 & 0-6 \end{bmatrix}$$

$$= \begin{bmatrix} 11 & 23 \\ 3 & -6 \end{bmatrix}$$

$$A_{13} \cdot B_3 = \begin{bmatrix} -2 \\ 1 \end{bmatrix}_{1 \times 1} \cdot \begin{bmatrix} 2 & 3 \end{bmatrix}_{1 \times 2}$$

$$= \begin{bmatrix} -4 & -6 \\ 2 & 3 \end{bmatrix}$$

$$A_{21} \cdot B_1 = \begin{bmatrix} -8 & -6 & 3 \end{bmatrix} \cdot \begin{bmatrix} 3 & 2 \\ 2 & 3 \\ 1 & 5 \end{bmatrix}$$

$$= \begin{bmatrix} -24-12+3 & -16-18+15 \\ -33 & -19 \end{bmatrix}$$

$$A_{22} \cdot B_2 = \begin{bmatrix} 1 & 7 \end{bmatrix} \cdot \begin{bmatrix} 4 & 1 \\ -1 & 2 \end{bmatrix}$$

$$= \begin{bmatrix} 4-7 & 1+14 \end{bmatrix}$$

$$A_{23} \cdot B_3 = \begin{bmatrix} -3 & 15 \\ -4 \end{bmatrix}_{1 \times 1} \cdot \begin{bmatrix} 2 & 3 \end{bmatrix}_{1 \times 2}$$

$$= \begin{bmatrix} -8 & -12 \end{bmatrix}$$

Now

$$A \cdot B =$$

$$\begin{bmatrix} 8 & 1 \\ -7 & 16 \end{bmatrix} \begin{bmatrix} 11 & 23 \\ 3 & -6 \end{bmatrix} \begin{bmatrix} -4 & -6 \\ 2 & 3 \end{bmatrix}$$

$$\begin{bmatrix} -33 & -19 \\ -3 & 15 \end{bmatrix} \begin{bmatrix} -8 & -12 \end{bmatrix}$$

$$= \begin{bmatrix} 8+11-4 & 1+23-6 \\ -7+3+2 & 16-6+3 \\ -33-3-8 & -19+15-12 \end{bmatrix}$$

$$= \begin{bmatrix} 15 & 18 \\ -2 & 13 \\ -44 & -16 \end{bmatrix}$$

$$AB = \begin{bmatrix} 15 & 18 \\ -2 & 13 \\ -44 & -16 \end{bmatrix}$$

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Q. Let  $A = \begin{bmatrix} -3 & 1 & 2 \\ 1 & -4 & 5 \end{bmatrix}$  and  $B = \begin{bmatrix} a & b \\ c & d \\ e & f \end{bmatrix}$ . Find  $AB$   
by column row expansion.

Sol: Here, and  $B$

Column expansion for the matrix  $A$  is

$$A_{11} = \begin{bmatrix} -3 \\ 1 \end{bmatrix}, B.$$

$$\text{col}_1(A) \cdot \text{row}_1(B) = \begin{bmatrix} -3 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} a & b \end{bmatrix} = \begin{bmatrix} -3a - 3b \\ a & b \end{bmatrix}$$

$$\text{col}_2(A) \cdot \text{row}_2(B) = \begin{bmatrix} 1 \\ -4 \end{bmatrix} \cdot \begin{bmatrix} c & d \end{bmatrix} = \begin{bmatrix} c & d \\ -4c - 4d \end{bmatrix}$$

$$\text{col}_3(A) \cdot \text{row}_3(B) = \begin{bmatrix} 2 \\ 5 \end{bmatrix} \cdot \begin{bmatrix} e & f \end{bmatrix} = \begin{bmatrix} 2e & 2f \\ 5e & 5f \end{bmatrix}$$

Hence,

$$AB = \sum_{K=1}^3 \text{col}_k(A) \text{row}_k(B) = \begin{bmatrix} -3a - 3b \\ a & b \end{bmatrix} + \begin{bmatrix} c & d \\ -4c - 4d \end{bmatrix} + \begin{bmatrix} 2e & 2f \\ 5e & 5f \end{bmatrix}$$

$$= \begin{bmatrix} 2e & 2f \\ 5e & 5f \\ -3a + c + 2e & -3b + d + 2f \\ a - 4c + 5e & b - 4d + 5f \end{bmatrix}$$

Q. Let  $A = \begin{bmatrix} 3 & 0 & -1 \\ -5 & 2 & 4 \end{bmatrix}$  and  $B = \begin{bmatrix} 3 & 2 \\ 2 & 3 \\ 1 & 5 \end{bmatrix}$ . Obtain, by

applying column-row expansion method

Sol: Here,

$$A = \begin{bmatrix} 3 & 0 & -1 \\ -5 & 2 & 4 \end{bmatrix}_{2 \times 3}, B = \begin{bmatrix} 3 & 2 \\ 2 & 3 \\ 1 & 5 \end{bmatrix}_{3 \times 2}$$

By column-row expansion method

$$AB = \sum_{K=1}^3 \text{column}_k(A) \cdot \text{row}_k(B), \text{ so,}$$

$$\text{col}_1(A) \cdot \text{row}_1(B) = \begin{bmatrix} 3 \\ -5 \end{bmatrix} \begin{bmatrix} 3 & 2 \end{bmatrix} \\ = \begin{bmatrix} 9 & 10 \end{bmatrix} \begin{bmatrix} 9 & 6 \\ -15 & -10 \end{bmatrix}$$

$$\text{col}_2(A) \cdot \text{row}_2(B) = \begin{bmatrix} 0 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} 2 & 3 \end{bmatrix} \\ = \begin{bmatrix} 0 & 0 \\ 4 & 6 \end{bmatrix}$$

$$\text{col}_3(A) \cdot \text{row}_3(B) = \begin{bmatrix} -1 \\ 4 \end{bmatrix} \cdot \begin{bmatrix} 1 & 5 \end{bmatrix} \\ = \begin{bmatrix} -1 & -5 \\ 4 & 20 \end{bmatrix}$$

$$\sum_{K=1}^3 \text{col}_k(A) \cdot \text{row}_k(B) = \begin{bmatrix} 9 & 6 \\ -15 & -10 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 4 & 6 \end{bmatrix} + \begin{bmatrix} -1 & -5 \\ 4 & 20 \end{bmatrix} \\ = \begin{bmatrix} 9+0-1 & 6+0-5 \\ -15+4+4 & -10+6+20 \end{bmatrix} \\ = \begin{bmatrix} 8 & 1 \\ -7 & 16 \end{bmatrix}$$

4. If  $A = \begin{bmatrix} 2 & -3 & 1 & 3 \\ 1 & -2 & 5 & 2 \\ 0 & 0 & 4 & 3 \\ 0 & 0 & -1 & 1 \end{bmatrix}$  Find  $A^{-1}$

Sol: Here

$$A = \begin{bmatrix} 2 & -3 & 1 & 3 \\ 1 & -2 & 5 & 2 \\ 0 & 0 & 4 & 3 \\ 0 & 0 & -1 & 1 \end{bmatrix} \Leftrightarrow \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix}$$

$$\therefore \begin{bmatrix} 2 & -3 & 1 & 3 \\ 1 & -2 & 5 & 2 \\ 0 & 0 & 4 & 3 \\ 0 & 0 & -1 & 1 \end{bmatrix}$$

We use the formula for inverse of partitioned matrix, we obtain.

$$A^{-1} = \begin{bmatrix} A_{11}^{-1} & -A_{11}^{-1} \cdot A_{12} & A_{22}^{-1} \\ 0 & A_{22}^{-1} & \end{bmatrix}$$

Now,

$$A_{11} = \begin{bmatrix} 2 & -3 \\ 1 & -2 \end{bmatrix}, A_{22} = \begin{bmatrix} 4 & 3 \\ -1 & 1 \end{bmatrix}$$

for  $A_{11}^{-1}$ ,

$$\det(A_{11}) = (-4 + 3) = -1 \neq 0$$

Since,  $A_{11}^{-1}$  is exist,

$$\text{adj.}(A) = \begin{bmatrix} -2 & 3 \\ -1 & 2 \end{bmatrix}$$

then

$$A_{11}^{-1} = \frac{\text{adj}(A)}{|A|} = -1 \begin{bmatrix} -2 & 3 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 2 & -3 \\ 1 & -2 \end{bmatrix}$$

$$\text{For } A_{22} = \begin{bmatrix} 4 & 3 \\ -1 & 1 \end{bmatrix}$$

$$\det(A_{22}) = (4+3) = 7 \neq 0$$

So  $A_{22}^{-1}$  exists

$$\text{Adj}(A_{22}) = \begin{bmatrix} 1 & -3 \\ -1 & 4 \end{bmatrix}$$

then,

$$A_{22}^{-1} = \frac{\text{Adj}(A_{22})}{\det(A_{22})} = \frac{\begin{bmatrix} 1 & -3 \\ -1 & 4 \end{bmatrix}}{7} = \begin{bmatrix} \frac{1}{7} & -\frac{3}{7} \\ -\frac{1}{7} & \frac{4}{7} \end{bmatrix}$$

then

$$-A_{11}^{-1} \cdot A_{12} \cdot A_{22}^{-1} = - \begin{bmatrix} 2 & -3 \\ 1 & -2 \end{bmatrix} \cdot \begin{bmatrix} 1 & 3 \\ 5 & 2 \end{bmatrix} \cdot \begin{bmatrix} \frac{1}{7} & -\frac{3}{7} \\ -\frac{1}{7} & \frac{4}{7} \end{bmatrix}$$

$$= - \begin{bmatrix} 2-15 & 6-6 \\ 1-10 & 3-4 \end{bmatrix} \cdot \begin{bmatrix} \frac{1}{7} & -\frac{3}{7} \\ -\frac{1}{7} & \frac{4}{7} \end{bmatrix}$$

$$= - \begin{bmatrix} -13 & 0 \\ -9 & -1 \end{bmatrix} \cdot \begin{bmatrix} \frac{1}{7} & -\frac{3}{7} \\ -\frac{1}{7} & \frac{4}{7} \end{bmatrix}$$

$$= - \begin{bmatrix} -13/7 & 39/7 \\ -9/7 & 2/7 \end{bmatrix}$$

$$= - \begin{bmatrix} -13/7 & 39/7 \\ -10/7 & 2/7 \end{bmatrix}$$

$$= \begin{bmatrix} 13/7 & -39/7 \\ 10/7 & -2/7 \end{bmatrix}$$

$$\text{then } A^{-1} = \begin{bmatrix} 2 & -3 & 13/7 & -39/7 \\ 1 & -2 & 10/7 & -2/7 \\ 0 & 0 & 1/7 & -3/7 \\ 0 & 0 & 1/7 & 4/7 \end{bmatrix}$$

## Exercise:- 3.3.

## # Matrix factorization :-

The LU factorization

consider a matrix  $A$  of size  $m \times n$  that can be row reduced to echelon form without row interchanging. Then  $A$  can be written in the form  $A = LU$ , where  $L$  is  $m \times m$  lower triangular matrix with 1's on the diagonal and  $U$  is  $m \times n$  echelon matrix form of  $A$ . Such a factorization is called LU factorization of  $A$ .

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ * & 1 & 0 & 0 \\ * & * & 1 & 0 \\ * & * & * & 1 \end{bmatrix} = \begin{bmatrix} * & * & * & * & * \\ 0 & * & * & * & * \\ 0 & 0 & 0 & * & * \\ 0 & 0 & -0 & 0 & 0 \end{bmatrix}$$

where  $*$  = carry value including zero $\bullet$  = any non-zero valuewhere  $A = LU$  then the equation  $Ax = b$ 

$$L(Ux) = b$$

Setting  $UX = y$ , we can find  $x$  by solving the pair of equation

$$Ly = b$$

$$\& UX = y$$

First solve  $Ly = b$  for  $y$  and then solve  $UX = y$  for  $x$ .

Example:-

Find the LU factorization of

$$A = \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ -4 & -5 & 3 & -8 & 1 \\ 2 & -5 & -4 & 1 & 8 \\ -6 & 0 & 7 & -3 & 1 \end{bmatrix}$$

Soln: Here

$$A = \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ -4 & -5 & 3 & -8 & 1 \\ 2 & -5 & -4 & 1 & 8 \\ -6 & 0 & 7 & -3 & 1 \end{bmatrix}$$

Since  $A$  has  $4 \times 5$  size so  $L$  should have  $4 \times 4$  size.

$$A = \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ -4 & -5 & 3 & -8 & 1 \\ 2 & -5 & -4 & 1 & 8 \\ -6 & 0 & 7 & -3 & 1 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + 2R_1, R_3 \rightarrow R_3 - R_1, R_4 \rightarrow R_4 + 3R_1$$

$$A = \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ 0 & 3 & 1 & 2 & -3 \\ 0 & -9 & -3 & -4 & 10 \\ 0 & 12 & 4 & 12 & -5 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + 3R_2, R_4 \rightarrow R_4 - 4R_2$$

$$A = \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ 0 & 3 & 1 & 2 & -3 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 4 & 7 \end{bmatrix}$$

$$R_4 \rightarrow R_4 - 2R_3$$

$$\left[ \begin{array}{ccccc} 2 & 4 & -1 & 5 & -2 \\ 0 & 3 & 1 & 2 & -3 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 5 \end{array} \right] = U$$

Now at each highlighted column is divided by the corresponding pivot & get L.

$$\left[ \begin{array}{c|c|c|c} 2 & & & \\ \hline -4 & 3 & & \\ \hline 2 & -9 & 2 & \\ \hline -6 & 12 & 4 & 5 \end{array} \right]$$

$$\left[ \begin{array}{c|c|c|c} 1 & & & \\ \hline -2 & 1 & & \\ \hline 1 & -3 & 1 & \\ \hline -3 & 4 & 2 & 1 \end{array} \right]$$

$$\therefore L = \left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 1 & -3 & 1 & 0 \\ -3 & 4 & 2 & 1 \end{array} \right]$$

$$\therefore A = LU$$

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

### Exercise :- 3.3

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10. Find the LU factorization of the following matrices.

$$\textcircled{a} \quad \begin{bmatrix} 3 & -1 & 2 \\ -3 & -2 & 10 \\ 9 & -5 & 6 \end{bmatrix}$$

Sol<sup>n</sup>: Here,

let,  $A = \begin{bmatrix} 3 & -1 & 2 \\ -3 & -2 & 10 \\ 9 & -5 & 6 \end{bmatrix}$

Since  $A$  has  $3 \times 3$  size, so that  $L$  has  $3 \times 3$  size

$$A = \begin{bmatrix} 3 & -1 & 2 \\ -3 & -2 & 10 \\ 9 & -5 & 6 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + R_1, \quad R_3 \rightarrow R_3 - 3R_1$$

$$A = \begin{bmatrix} 3 & -1 & 2 \\ 0 & -3 & 12 \\ 0 & -2 & 0 \end{bmatrix}$$

$$R_3 \rightarrow \frac{R_3 - 2R_2}{2} \quad \begin{bmatrix} 3 & -1 & 2 \\ 0 & -3 & 12 \\ 0 & 0 & -4 \end{bmatrix}$$

$$A = \begin{bmatrix} 3 & -1 & 2 \\ 0 & -3 & 12 \\ 0 & 0 & -4 \end{bmatrix}$$

Now at each highlighted column is divided by the corresponding pivot and get  $L$ .

$$L = \begin{bmatrix} 1 \\ -\frac{1}{3} \\ \frac{1}{3} \end{bmatrix} \begin{bmatrix} 1 \\ -3 \\ -2 \end{bmatrix} \begin{bmatrix} 1 \\ -4 \end{bmatrix}$$

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$$L = \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 2/3 \end{bmatrix} \quad \begin{bmatrix} 1 \end{bmatrix}$$

Now

$$L = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 3 & 2/3 & 1 \end{bmatrix}$$

$$\therefore A = LU$$

$$A = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 3 & 2/3 & 1 \end{bmatrix} \begin{bmatrix} 3 & -1 & 2 \\ 0 & -3 & 12 \\ 0 & 0 & -6 \end{bmatrix}$$

(b)  $\begin{bmatrix} 1 & 3 & -5 & -3 \\ -1 & -5 & 8 & 4 \\ 4 & 2 & -5 & -7 \\ -2 & -4 & 7 & 5 \end{bmatrix}$

Sol: Here,

$$\text{let } A = \begin{bmatrix} 1 & 3 & -5 & -3 \\ -1 & -5 & 8 & 4 \\ 4 & 2 & -5 & -7 \\ -2 & -4 & 7 & 5 \end{bmatrix}$$

Since  $A$  has  $4 \times 4$  size so that  $L$  should have  $4 \times 4$  size,

$$A = \begin{bmatrix} 1 & 3 & -5 & -3 \\ -1 & -5 & 8 & 4 \\ 4 & 2 & -5 & -7 \\ -2 & -4 & 7 & 5 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + R_L, R_3 \rightarrow R_3 - 4R_L, R_4 \rightarrow R_4 + 2R_L$$

$$A = \begin{bmatrix} 1 & 3 & -5 & -3 \\ 0 & -2 & 3 & 1 \\ 0 & -10 & 15 & 5 \\ 0 & 2 & -3 & -1 \end{bmatrix}$$

$$R_3 \rightarrow \frac{1}{5} R_3$$

$$A = \begin{bmatrix} 1 & 3 & -5 & -3 \\ 0 & -2 & 3 & 1 \\ 0 & -2 & 3 & 1 \\ 0 & 2 & -3 & -1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + R_2, R_4 \rightarrow R_4 + R_2$$

$$A = \begin{bmatrix} 1 & 3 & -5 & -3 \\ 0 & -2 & 3 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Now, at each column highlighted column is divided by the corresponding pivot and get L

$$L = \begin{bmatrix} 1 \\ -L \\ 4 \\ -2 \end{bmatrix} \quad \begin{bmatrix} -2 \\ -2 \\ 2 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 \\ -L \\ 4 \\ -2 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

$$A = LU = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 4 & 1 & 0 \\ -2 & -1 & 0 \end{bmatrix}$$

$$\textcircled{c} \quad A = \begin{vmatrix} 2 & -4 & -2 & 3 \\ 6 & -9 & -5 & 8 \\ 2 & -7 & -3 & 9 \\ 4 & -2 & -2 & -1 \\ -6 & 3 & 3 & 4 \end{vmatrix}$$

Sol: Here,

$$A = \begin{vmatrix} 2 & -4 & -2 & 3 \\ 6 & -9 & -5 & 8 \\ 2 & -7 & -3 & 9 \\ 4 & -2 & -2 & -1 \\ -6 & 3 & 3 & 4 \end{vmatrix}$$

Since,  $A$  has  $5 \times 4$  size so that the  
L should have  $4 \times 4$  size

$$A = \begin{vmatrix} 2 & -4 & -2 & 3 \\ 6 & -9 & -5 & 8 \\ 2 & -7 & -3 & 9 \\ 4 & -2 & -2 & -1 \\ -6 & 3 & 3 & 4 \end{vmatrix}$$

$$R_2 \rightarrow R_2 - 3R_1, R_3 \rightarrow R_3 - R_1, R_4 \rightarrow R_4 - 2R_1, R_5 \rightarrow R_5 + 3R_1$$

$$A = \begin{vmatrix} 2 & -4 & -2 & 3 \\ 0 & 3 & 1 & -1 \\ 0 & -3 & -1 & 6 \\ 0 & 6 & 2 & -7 \\ 0 & -9 & -3 & 13 \end{vmatrix}$$

$$L = \begin{vmatrix} 2 \\ 6 \\ 2 \\ 4 \\ -6 \end{vmatrix}$$

$$L = \begin{vmatrix} 1 \\ 3 \\ 1 \\ 2 \\ -1 \end{vmatrix}$$

$$L = \begin{bmatrix} 1 \\ 2 \\ -\frac{1}{3} \end{bmatrix} \quad \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -\frac{1}{3} & 3 & 1 \end{bmatrix} \cdot \begin{bmatrix} 3 & -6 & 3 \\ 0 & 5 & -4 \\ 0 & 0 & 15 \end{bmatrix} = LU$$

has

iv)  $\begin{bmatrix} 2 & 5 \\ 6 & -7 \end{bmatrix}$

Sol: Here,

Let  $A = \begin{bmatrix} 2 & 5 \\ 6 & -7 \end{bmatrix}$

Since  $A$  has  $2 \times 2$  size so that  $L$  should have  $2 \times 2$  size

$$A = \begin{bmatrix} 2 & 5 \\ 6 & -7 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 3R_1$$

$$A = \begin{bmatrix} 2 & 5 \\ 0 & -22 \end{bmatrix} = U$$

Now at each highlighted column is divided by the corresponding pivot and hence get  $L$

$$L = \begin{bmatrix} 2 \\ 6 \end{bmatrix} \div -22$$

$$L = \begin{bmatrix} 1 \\ 3 \end{bmatrix} \div -\frac{1}{2}$$

$$\therefore A = LU = \begin{bmatrix} 2 & 0 \\ 3 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & 5 \\ 0 & -22 \end{bmatrix}$$

$$\textcircled{v} \quad \begin{bmatrix} 2 & -4 & 4 & -2 \\ 6 & -9 & 7 & -3 \\ -1 & -4 & 8 & 0 \end{bmatrix}$$

Sol<sup>n</sup>: Here,

let

$$A = \begin{bmatrix} 2 & -4 & 4 & -2 \\ 6 & -9 & 7 & -3 \\ -1 & -4 & 8 & 0 \end{bmatrix}$$

Since  $A$  has  $3 \times 4$  size and so that  $L$  should have  $3 \times 3$  size

$$A = \begin{bmatrix} 2 & -4 & 4 & -2 \\ 6 & -9 & 7 & -3 \\ -1 & -4 & 8 & 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 3R_1, \quad R_3 \rightarrow 2R_3 + R_1$$

$$A = \begin{bmatrix} 2 & -4 & 4 & -2 \\ 0 & 3 & -5 & 3 \\ 0 & -12 & 20 & -2 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + 4R_2$$

$$A = \begin{bmatrix} 2 & -4 & 4 & -2 \\ 0 & 3 & -5 & 3 \\ 0 & 0 & 0 & 10 \end{bmatrix}$$

At each highlighted column is divided by the corresponding pivot and here get  $L$

$$L = \begin{bmatrix} 2 \\ 6 \\ -1 \end{bmatrix} \begin{bmatrix} 3 \\ -12 \\ 10 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 \\ 3 \\ -\frac{1}{2} \end{bmatrix} \begin{bmatrix} 1 \\ -4 \\ 1 \end{bmatrix} \begin{bmatrix} 1 \end{bmatrix}$$

Now

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ -\frac{1}{2} & -4 & 1 \end{bmatrix}$$

then

$$A = LV = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ -\frac{1}{2} & -4 & 1 \end{bmatrix} \begin{bmatrix} 2 & -4 & 4 & -2 \\ 0 & 3 & -5 & 3 \\ 0 & 0 & 0 & 10 \end{bmatrix}$$

Example

Find the LU factorization of

$$A = \begin{bmatrix} 3 & -7 & -2 & 2 \\ -3 & 5 & 1 & 0 \\ 6 & -4 & 0 & -5 \\ -9 & 5 & -5 & 12 \end{bmatrix}$$

Use this LU factorization to solve  $Ax = b$ 

where  $b = \begin{bmatrix} -9 \\ 5 \\ 7 \\ 11 \end{bmatrix}$

Soln:-

Here

$$A = \begin{bmatrix} 3 & -7 & -2 & 2 \\ -3 & 5 & 1 & 0 \\ 6 & -4 & 0 & -5 \\ -9 & 5 & -5 & 12 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + R_1, R_3 \rightarrow R_3 - 2R_1, R_4 \rightarrow R_4 + 3R_1$$

$$A = \begin{bmatrix} 3 & -7 & -2 & 2 \\ 0 & -2 & -1 & 2 \\ 0 & 10 & 4 & -9 \\ 0 & -16 & -11 & 18 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + 5R_2, R_4 \rightarrow R_4 + 8R_2$$

$$A = \begin{bmatrix} 3 & -7 & -2 & 2 \\ 0 & -2 & -1 & 2 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & -3 & 2 \end{bmatrix}$$

$$R_4 \rightarrow R_4 - 3R_3$$

$$A = \begin{bmatrix} 3 & -7 & -2 & 2 \\ 0 & -2 & -1 & 2 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & 0 & -1 \end{bmatrix} = U$$

Now,

At each highlighted column is divided by the corresponding pivot and hence get L

$$L = \begin{bmatrix} 3 \\ -3 \\ 6 \\ -9 \end{bmatrix} \begin{bmatrix} -2 \\ 10 \\ -1 \\ -16 \end{bmatrix} \begin{bmatrix} -1 \\ -3 \\ -1 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 \\ -1 \\ 2 \\ -3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ -5 \\ 8 \end{bmatrix} \begin{bmatrix} 1 \\ -3 \\ 1 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 2 & -5 & 1 & 0 \\ -3 & 8 & 3 & 1 \end{bmatrix}$$

$$A = LU = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 2 & -5 & 1 & 0 \\ -3 & 8 & 3 & 1 \end{bmatrix} \begin{bmatrix} 3 & -7 & -2 & 2 \\ 0 & -2 & -1 & 2 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & 0 & -1 \end{bmatrix}$$

To solve  $Ax = b$

$$LUx = b$$

where  $y = Ux$  - ①

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then

$$Ly = b$$

The augmented matrix is

$$\begin{array}{cccc|c} 1 & 0 & 0 & 0 & -9 \\ -1 & 1 & 0 & 0 & 5 \\ 2 & -5 & 1 & 0 & 7 \\ -3 & 8 & 3 & 1 & 11 \end{array}$$

$$\begin{array}{cccc|c} 1 & 0 & 0 & 0 & -9 \\ -1 & 1 & 0 & 0 & 5 \\ 2 & -5 & 1 & 0 & 7 \\ -3 & 8 & 3 & 1 & 11 \end{array}$$

$$R_2 \rightarrow R_2 + R_1, \quad R_3 \rightarrow R_3 - 2R_1, \quad R_4 \rightarrow R_4 + 3R_1$$

$$\begin{array}{cccc|c} 1 & 0 & 0 & 0 & -9 \\ 0 & 1 & 0 & 0 & -4 \\ 0 & -5 & 1 & 0 & 25 \\ 0 & 8 & 3 & 1 & -16 \end{array}$$

$$R_3 \rightarrow R_3 + 5R_2, \quad R_4 \rightarrow R_4 - 8R_2$$

$$\begin{array}{cccc|c} 1 & 0 & 0 & 0 & -9 \\ 0 & 1 & 0 & 0 & -4 \\ 0 & 0 & 1 & 0 & 25 \\ 0 & 0 & 3 & 1 & -16 \end{array}$$

$$R_4 \rightarrow R_4 - 3R_3$$

$$\begin{array}{cccc|c} 1 & 0 & 0 & 0 & -9 \\ 0 & 1 & 0 & 0 & -4 \\ 0 & 0 & 1 & 0 & 25 \\ 0 & 0 & 0 & 1 & -16 \end{array}$$

From this we get

$$\mathbf{y} = \begin{bmatrix} -9 \\ -4 \\ 5 \\ L \end{bmatrix}$$

Again the augmented matrix of  $\mathbf{y} = \mathbf{u}\mathbf{x}$  is

$$\left[ \begin{array}{cccc|c} 3 & -7 & -2 & 2 & -9 \\ 0 & -2 & -1 & 2 & -4 \\ 0 & 0 & -1 & L & 5 \\ 0 & 0 & 0 & -1 & L \end{array} \right]$$

$R_3 \rightarrow R_3 + R_4$ ,  $R_2 \rightarrow R_2 + 2R_4$ ,  $R_1 \rightarrow R_1 + 2R_4$

$$\left[ \begin{array}{cccc|c} 3 & -7 & -2 & 0 & -7 \\ 0 & -2 & -1 & 0 & -2 \\ 0 & 0 & -1 & 0 & 6 \\ 0 & 0 & 0 & -1 & L \end{array} \right]$$

$R_2 \rightarrow R_2 - R_3$ ,  $R_1 \rightarrow R_1 + 2R_3$

$$\left[ \begin{array}{cccc|c} 3 & -7 & 0 & 0 & -19 \\ 0 & -2 & 0 & 0 & -8 \\ 0 & 0 & -1 & 0 & 6 \\ 0 & 0 & 0 & -1 & L \end{array} \right]$$

$R_2 \rightarrow -\frac{1}{2}R_2$ ,  $R_3 \rightarrow -R_3$ ,  $R_4 \rightarrow -R_4$

$$\left[ \begin{array}{cccc|c} 3 & -7 & 0 & 0 & -19 \\ 0 & 1 & 0 & 0 & 4 \\ 0 & 0 & 1 & 0 & -6 \\ 0 & 0 & 0 & 1 & L \end{array} \right]$$

$R_1 \rightarrow R_1 + 7R_2$

$$\left[ \begin{array}{cccc|c} 3 & 0 & 0 & 0 & -9 \\ 0 & 1 & 0 & 0 & 4 \\ 0 & 0 & 1 & 0 & -6 \\ 0 & 0 & 0 & 1 & L \end{array} \right]$$

$$R_L \rightarrow \frac{1}{3} R_L$$

$$\left[ \begin{array}{ccccc} L & 0 & 0 & 0 & 1 \cdot 3 \\ 0 & L & 0 & 0 & 1 \cdot 4 \\ 0 & 0 & L & 0 & 1 \cdot -6 \\ 0 & 0 & 0 & L & 1 \cdot -1 \end{array} \right]$$

From this we get

$$x = \begin{bmatrix} 3 \\ 4 \\ -6 \\ -1 \end{bmatrix}$$

## Leontief Input-Output Model

$$x = cx + d$$

$$x - cx = d$$

$$(I - c)x = d$$

where  $x$  is production vector

$c$  is Consumption

$d$  is final demand.

① Production model  $x = cx + d$

$$C = \begin{bmatrix} 0.1 & 0.6 \\ 0.5 & 0.2 \end{bmatrix}, d = \begin{bmatrix} 18 \\ 11 \end{bmatrix}$$

Use inverse matrix to find  $x$

Sol:-

$$x = cx + d$$

$$x - cx = d$$

$$(I - c)x = d$$

$$\text{Here } I - C = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} 0.1 & 0.6 \\ 0.5 & 0.2 \end{bmatrix}$$

$$= \begin{bmatrix} 0.9 & -0.6 \\ -0.5 & 0.8 \end{bmatrix}$$

The augmented matrix of

$$(I - c)x = d \text{ is}$$

$$\left[ \begin{array}{cc|c} 0.9 & -0.6 & 18 \\ -0.5 & 0.8 & 11 \end{array} \right]$$

$$\left[ \begin{array}{cc|c} 9 & -6 & 180 \\ 5 & 8 & 110 \end{array} \right]$$

$$R_L = \frac{1}{g} R_L$$

$$\begin{bmatrix} L & -2/3 & ! 20 \\ -5 & 8 & ! 110 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + 5R_L$$

$$\begin{bmatrix} L & -2/3 & ! 20 \\ 0 & 14/3 & ! 210 \end{bmatrix}$$

$$R_2 \rightarrow \frac{1}{14} R_2$$

$$\begin{bmatrix} L & -2/3 & ! 20 \\ 0 & 1 & ! 45 \end{bmatrix}$$

$$R_L \rightarrow R_L + \frac{1}{3} R_2$$

$$\begin{bmatrix} L & 0 & ! 50 \\ 0 & 1 & ! 45 \end{bmatrix}$$

$$X = \begin{bmatrix} 50 \\ 45 \end{bmatrix}$$

~~Ans~~

$$\textcircled{2} \quad C = \begin{bmatrix} 0.2 & 0.2 & 0.0 \\ 0.3 & 0.1 & 0.3 \\ 0.1 & 0.0 & 0.2 \end{bmatrix}, \quad d = \begin{bmatrix} 40 \\ 60 \\ 80 \end{bmatrix}$$

$$x = ?$$

Sol: Here,

The model is

$$x = cx + d$$

$$x - cx = d$$

$$x(I - c) = d$$

Here

$$I - c = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 0.2 & 0.2 & 0.0 \\ 0.3 & 0.1 & 0.3 \\ 0.1 & 0.0 & 0.2 \end{bmatrix}$$

$$= \begin{bmatrix} 0.8 & -0.2 & 0.0 \\ -0.3 & 0.9 & -0.3 \\ -0.1 & 0.0 & 0.8 \end{bmatrix}$$

The augmented matrix is

$$\left[ \begin{array}{ccc|c} 0.8 & -0.2 & 0.0 & : 40 \\ -0.3 & 0.9 & -0.3 & : 60 \\ -0.1 & 0.0 & 0.8 & : 80 \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} 8 & -2 & 0 & : 400 \\ -3 & 9 & -3 & : 600 \\ 1 & -0 & -8 & : -800 \end{array} \right]$$

$R_1 \leftrightarrow R_3$

$$\left[ \begin{array}{ccc|c} 1 & 0 & -8 & : -800 \\ -1 & 3 & -1 & : 200 \\ 4 & -1 & 0 & : 200 \end{array} \right]$$

$$R_2 \rightarrow R_2 + R_L \quad \& \quad R_3 \rightarrow R_3 - 4R_L$$

$$\left[ \begin{array}{ccc|c} 1 & 0 & -8 & -800 \\ 0 & 1 & -3 & -200 \\ 0 & -1 & 32 & 3200 \end{array} \right]$$

$$R_2 \rightarrow \frac{1}{3} R_2$$

$$\left[ \begin{array}{ccc|c} 1 & 0 & -8 & -800 \\ 0 & 1 & -3 & -200 \\ 0 & -1 & 32 & 3200 \end{array} \right]$$

$$R_3 \rightarrow R_3 + R_2$$

$$\left[ \begin{array}{ccc|c} 1 & 0 & -8 & -800 \\ 0 & 1 & -3 & -200 \\ 0 & 0 & 29 & 3200 \end{array} \right]$$

$$R_3 \rightarrow \frac{1}{29} R_3$$

$$\left[ \begin{array}{ccc|c} 1 & 0 & -8 & -800 \\ 0 & 1 & -3 & -200 \\ 0 & 0 & 1 & \underline{3200} \end{array} \right]$$

$$R_1 \rightarrow R_L + 8R_3 \quad \& \quad R_2 \rightarrow R_2 + 3R_3$$

$$\left[ \begin{array}{ccc|c} 1 & 0 & 0 & 2400/29 \\ 0 & 1 & 0 & 3800/29 \\ 0 & 0 & 1 & 3200/29 \end{array} \right]$$

The production is

$$x = \begin{bmatrix} 2400/29 \\ 3800/29 \\ 3200/29 \end{bmatrix} = \begin{bmatrix} 82.76 \\ 131.03 \\ 110.3 \end{bmatrix}$$

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