

1. (2 marks) Find out whether the following set is orthogonal or not:  $\{ \frac{1}{\sqrt{2}}(1,1)^T, \frac{1}{\sqrt{2}}(1,-1)^T \}$

**Solution:**

$$U^T V = 0, \text{ So orthogonal}$$

2. (8 marks) A linear system is described by the following equations.

$$x_1 - 3x_2 + 4x_3 = 3$$

$$2x_1 - 5x_2 + 6x_3 = 6$$

$$-3x_1 + 3x_2 + 4x_3 = 6$$

Does this system have any unique solution? Explain.

Solve the above linear system by Gaussian elimination method. Show your work (You have to show the row multipliers).

**Solution:**

$$A = \begin{pmatrix} 1 & -3 & 4 \\ 2 & -5 & 6 \\ -3 & 3 & 4 \end{pmatrix}, \det(A) = 4 \neq 0. \text{ So, } A \text{ is non-singular. This system has unique solution.}$$

$$\begin{aligned} \text{Augmented matrix} &= \left( \begin{array}{ccc|c} 1 & -3 & 4 & 3 \\ 2 & -5 & 6 & 6 \\ -3 & 3 & 4 & 6 \end{array} \right) = \left( \begin{array}{ccc|c} 1 & -3 & 4 & 3 \\ 0 & 1 & -2 & 0 \\ 0 & -6 & 16 & 15 \end{array} \right) [R_2 = R_2 - 2R_1, R_3 = R_3 + 3R_1] = \\ &\left( \begin{array}{ccc|c} 1 & -3 & 4 & 3 \\ 0 & 1 & -2 & 0 \\ 0 & 0 & 4 & 15 \end{array} \right) [R_3 = R_3 + 6R_2] = U \end{aligned}$$

$$\text{Back Substitution: } 4x_3 = 15 \Rightarrow x_3 = 15/4, x_2 = 15/2, x_1 = 45/2 - 12 = 21/2$$

$$x_1 = 21/2, x_2 = 15/2, x_3 = 15/4$$

1. **(2 marks)** Find out whether the following set is orthogonal or not:  $\{(1,0)^T, (0,1)^T\}$

**Solution:**

$$U^T V = 0, \text{ So orthogonal}$$

2. **(8 marks)** A linear system is described by the following equations.

$$x_1 - 3x_2 + 4x_3 = 3$$

$$2x_1 - 5x_2 + 6x_3 = 6$$

$$-3x_1 + 3x_2 + 4x_3 = 6$$

Solve the above linear system by LU decomposition method. Show your work (You have to show the Frobenius matrices).

$$F(1) = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 3 & 0 & 1 \end{pmatrix} \quad A(2) = F(1) * A = \begin{pmatrix} 1 & -3 & 4 \\ 0 & 1 & -2 \\ 0 & -6 & 16 \end{pmatrix}, \quad F(2) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 6 & 1 \end{pmatrix}$$

$$b) L = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -3 & -6 & 1 \end{pmatrix}$$

$$c) A(3) = F(2) * A(2) = \begin{pmatrix} 1 & -3 & 4 \\ 0 & 1 & -2 \\ 0 & 0 & 4 \end{pmatrix} = U,$$

$$Ly=b \quad \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -3 & -6 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} 3 \\ 6 \\ 6 \end{pmatrix} \Rightarrow y_1 = 3, y_2 = 0, y_3 = 15$$

$$Ux=y \quad \begin{pmatrix} 1 & -3 & 4 \\ 0 & 1 & -2 \\ 0 & 0 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 3 \\ 0 \\ 15 \end{pmatrix} \Rightarrow x_3 = 15/4, x_2 = 15/2, x_1 = 21/2$$