

# MATH 511 HOMEWORK (ON GRADESCOPE)

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## Homework # 1

Due on Jun 16, 2024, 11:59 PM

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Section 1.3: Page17 #17, P19 #31,

Section 1.4: P28 #24,

Section 1.5: P43 #29, P44 #38,

Section 1.6: P55 #40, #41, P57 #56

## 1.3.p17.#17

[chapter].[section].[page].[problem]

Problems 10–19 study elimination on 3 by 3 systems (and possible failure).

17. Which number  $q$  makes this system singular and which right-hand side  $t$  gives it infinitely many solutions? Find the solution that has  $z = 1$ .

$$x + 4y - 2z = 1$$

$$x + 7y - 6z = 6$$

$$3y + qz = t.$$

$$A = \left[ \begin{array}{ccc|c} 1 & 4 & -2 & 1 \\ 1 & 7 & -6 & 6 \\ 0 & 3 & q & t \end{array} \right] \xrightarrow{A_{12}(-1)} \left[ \begin{array}{ccc|c} 1 & 4 & -2 & 1 \\ 0 & 3 & -4 & 5 \\ 0 & 3 & q & t \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} 1 & 4 & -2 & 1 \\ 0 & 3 & -4 & 5 \\ 0 & 3 & q & t \end{array} \right] \xrightarrow{A_{23}(-1)} \left[ \begin{array}{ccc|c} 1 & 4 & -2 & 1 \\ 0 & 3 & -4 & 5 \\ 0 & 0 & q+4 & t-5 \end{array} \right]$$

THE SYSTEM IS SINGULAR WHEN  $q+4=0 \therefore q=-4$

THE SYSTEM HAS INFINITELY MANY SOLUTIONS WHEN  $t-5=0 \therefore t=5$

$$\begin{array}{l} x + 4y - 2z = 1 \quad z=1 \\ x + 7y - 6z = 6 \quad q=-4 \\ 3y + qz = t \quad t=5 \end{array} \rightarrow \begin{array}{l} x + 4y - 2 = 1 \\ x + 7y - 6 = 6 \\ 3y - 4 = 5 \rightarrow 3y = 9 \\ y = 3 \end{array}$$

$$x + 12 - 2 = 1$$

$$x + 10 = 1$$

$$x = -9$$

$$x + 21 - 6 = 6$$

$$x + 15 = 6$$

$$x = -9$$

$$(-9, 3, 1)$$

DEF. IF A SYSTEM OF LIN. EQUATIONS HAS JUST UNIQUE SOLUTION IT IS CALLED NON-SINGULAR.  
OTHERWISE, (IF IT HAS NO SOL. OR INFINITELY MANY) IT IS CALLED SINGULAR.

31. For which three numbers  $a$  will elimination fail to give three pivots?

$$ax + 2y + 3z = b_1$$

$$ax + ay + 4z = b_2$$

$$ax + ay + az = b_3.$$

$$\left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ a & a & 4 & b_2 \\ a & a & a & b_3 \end{array} \right] \xrightarrow{A_{12}(-1)} \left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ a(-1)+a & 2(-1)+a & 3(-1)+4 & b_1(-1)+b_2 \\ a & a & a & b_3 \end{array} \right] = \left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ 0 & a-2 & 1 & b_2-b_1 \\ a & a & a & b_3 \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ 0 & a-2 & 1 & b_2-b_1 \\ a & a & a & b_3 \end{array} \right] \xrightarrow{A_{13}(-1)} \left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ 0 & a-2 & 1 & b_2-b_1 \\ 0 & a(-1)+a & 2(-1)+a & b_1(-1)+b_3 \end{array} \right] = \left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ 0 & a-2 & 1 & b_2-b_1 \\ 0 & a-2 & a-3 & b_3-b_1 \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ 0 & a-2 & 1 & b_2-b_1 \\ 0 & a-2 & a-3 & b_3-b_1 \end{array} \right] \xrightarrow{A_{23}(-1)} \left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ 0 & a-2 & 1 & b_2-b_1 \\ 0 & 0 & (a-2)(-1)+a-2 & (b_2-b_1)(-1)+b_3-b_1 \end{array} \right] = \downarrow$$

$$\left[ \begin{array}{ccc|c} a & 2 & 3 & b_1 \\ 0 & a-2 & 1 & b_2-b_1 \\ 0 & 0 & a-4 & b_3-b_2 \end{array} \right] \quad \begin{array}{l} a = 0 \\ a-2 = 0 \\ a-4 = 0 \end{array} \rightarrow \begin{array}{l} a = 0 \rightarrow 2+3 \\ a = 2 \rightarrow 1+3 \\ a = 4 \rightarrow 1+2 \end{array}$$

PIVOT COLUMNS

Problems 22–31 are about elimination matrices.

24. Which three matrices  $E_{21}$ ,  $E_{31}$ ,  $E_{32}$  put  $A$  into triangular form  $U$ ?

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 4 & 6 & 1 \\ -2 & 2 & 0 \end{bmatrix} \quad \text{and} \quad E_{32}E_{31}E_{21}A = U.$$

Multiply those  $E$ 's to get one matrix  $M$  that does elimination:  $MA = U$ .

$$A \xrightarrow{A_{12}(-4)} \begin{bmatrix} 1 & 1 & 0 \\ 1(-4)+4 & 1(-4)+6 & 0(-4)+1 \\ -2 & 2 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ -2 & 2 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ -2 & 2 & 0 \end{bmatrix} \xrightarrow{A_{13}(2)} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 1(2)-2 & 1(2)+2 & 0(2)+0 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 4 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 4 & 0 \end{bmatrix} \xrightarrow{A_{23}(-2)} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0(-2)+0 & 2(-2)+4 & 1(-2)+0 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & -2 \end{bmatrix} = U$$

$$E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{A_{12}(-4)} \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_{31} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{A_{13}(2)} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix} \quad E_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{A_{23}(-2)} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -2 & 1 \end{bmatrix}$$

$$E_{32}E_{31}E_{21}A = U$$

$$E_{32} \quad E_{31} \quad E_{21} \quad A \quad = \quad U$$

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

$$\begin{bmatrix} 1+0+0 & 0+0+0 & 0+0+0 \\ 0+0+0 & 0+1+0 & 0+0+0 \\ 0+0+2 & 0-2+0 & 0+0+1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & -2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 4 & 6 & 1 \\ -2 & 2 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & -2 \end{bmatrix}$$

$$\begin{bmatrix} 1+0+0 & 0+0+0 & 0+0+0 \\ 0-4+0 & 0+1+0 & 0+0+0 \\ 2+0+0 & 0-2+0 & 0+0+1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & -2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 4 & 6 & 1 \\ -2 & 2 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & -2 \end{bmatrix}$$

$$\begin{bmatrix} 1+0+0 & 1+0+0 & 0+0+0 \\ -4+4+0 & -4+6+0 & 0+1+0 \\ 2+0-2 & 2+0-2 & 0-2+0 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & -2 \end{bmatrix} = U$$

Problems 20–31 compute the factorization  $A = LU$  (and also  $A = LDU$ ).

29. (Recommended) Compute  $L$  and  $U$  for the symmetric matrix

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

Find four conditions on  $a, b, c, d$  to get  $A = LU$  with four pivots.

$$A = \begin{bmatrix} a & a & a & a \\ a & b & b & b \\ a & b & c & c \\ a & b & c & d \end{bmatrix} \xrightarrow{A_{12}(-1)} \begin{bmatrix} a & a & a & a \\ a(-1)+a & a(-1)+b & a(-1)+b & a(-1)+b \\ a & b & c & c \\ a & b & c & d \end{bmatrix} = \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ a & b & c & c \\ a & b & c & d \end{bmatrix} \xrightarrow{A_{13}(-1)} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ a(-1)+a & a(-1)+b & a(-1)+c & a(-1)+c \\ a & b & c & d \end{bmatrix}$$

$$\begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & b-a & c-a & c-a \\ a & b & c & d \end{bmatrix} \xrightarrow{A_{14}(-1)} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & b-a & c-a & c-a \\ a(-1)+a & a(-1)+b & a(-1)+c & a(-1)+d \end{bmatrix} = \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & b-a & c-a & c-a \\ 0 & b-a & c-a & d-a \end{bmatrix} \xrightarrow{A_{23}(-1)} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & b-a & c-a & c-a \\ 0 & b-a & c-a & d-a \end{bmatrix}$$

$$\begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0 & b-a & c-a & d-a \end{bmatrix} \xrightarrow{A_{24}(-1)} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0(-1)+0 & (b-a)(-1) & (b-a)(-1) & (b-a)(-1) \end{bmatrix} = \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0 & 0 & c-b & d-b \end{bmatrix} \xrightarrow{A_{34}(-1)} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0(-1)+0 & 0(-1)+0 & (c-b)(-1) & (c-b)(-1) \end{bmatrix}$$

$$U = \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0 & 0 & 0 & d-b \end{bmatrix} \quad A = (E_{21})^{-1}(E_{31})^{-1}(E_{41})^{-1}(E_{32})^{-1}(E_{42})^{-1}(E_{43})^{-1} U$$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{(E_{21})^{-1}} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{(E_{31})^{-1}} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ -1 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{(E_{41})^{-1}} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{(E_{32})^{-1}} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix} \xrightarrow{(E_{42})^{-1}} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \xrightarrow{(E_{43})^{-1}} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix}$$

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

$$\begin{bmatrix} a & a & a & a \\ a & b & b & b \\ a & b & c & c \\ a & b & c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ -1 & -1 & 1 & 0 \\ -1 & -1 & -1 & 1 \end{bmatrix} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0 & 0 & 0 & d-b \end{bmatrix}$$

FOR  $A=LU$  TO HAVE FOUR POSITIONS, THE FOLLOWING CONDITION MUST BE TRUE:

$a \neq 0, b \neq a, c \neq b, d \neq c$  CLAYTON LAWTON  
MA51100 SUMMER 2024

38. (Review) For which numbers  $c$  is  $A = LU$  impossible—with three pivots?

$$A = \begin{bmatrix} 1 & 2 & 0 \\ 3 & c & 1 \\ 0 & 1 & 1 \end{bmatrix}.$$

$$A = \begin{bmatrix} 1 & 2 & 0 \\ 3 & c & 1 \\ 0 & 1 & 1 \end{bmatrix} \xrightarrow{A_{12}(-3)} \begin{bmatrix} 1 & 2 & 0 \\ 0 & c-6 & 1 \\ 0 & 1 & 1 \end{bmatrix} \xrightarrow{A_{23}(\frac{1}{c-6})} \begin{bmatrix} 1 & 2 & 0 \\ 0 & c-6 & 1 \\ 0 & 1 & 1 \end{bmatrix} \xrightarrow{A_{23}(\frac{1}{c-6})} \begin{bmatrix} 1 & 2 & 0 \\ 0 & c-6 & 1 \\ 0 & 1 & 1 \end{bmatrix} = U$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{A_{12}(3)} \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{A_{23}(\frac{1}{c-6})} \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 0 & c-6 & 1 \end{bmatrix} \therefore \begin{matrix} A \\ L \\ U \end{matrix} = \begin{matrix} \begin{bmatrix} 1 & 2 & 0 \\ 3 & c & 1 \\ 0 & 1 & 1 \end{bmatrix} \\ \begin{bmatrix} 1 & 2 & 0 \\ 0 & c-6 & 1 \\ 0 & 0 & 1-\frac{1}{c-6} \end{bmatrix} \\ \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 0 & c-6 & 1 \end{bmatrix} \end{matrix}$$

FOR  $U$  TO HAVE 3 PIVOTS AND  
FAIL  $A=LU$ ,  $c$  MUST NOT EQUAL 6 OR 7.

40. True or false (with a counterexample if false and a reason if true):

- (a) A 4 by 4 matrix with a row of zeros is not invertible.
- (b) A matrix with 1s down the main diagonal is invertible.
- (c) If  $A$  is invertible then  $A^{-1}$  is invertible.
- (d) If  $A^T$  is invertible then  $A$  is invertible.

A) TRUE AN INVERTIBLE MATRIX  
MUST HAVE ALL FOUR PIVOTS.

B) FALSE, RREF MATRIX MUST BE  $I$ .  
NOT ENOUGH INFO ABOUT ROWS.

C) TRUE,  $(A^{-1})^{-1} = A$

D) TRUE,  $(A^T)^{-1} = (A^{-1})^T$

41. For which three numbers  $c$  is this matrix not invertible, and why not?

$$A = \begin{bmatrix} 2 & c & c \\ c & c & c \\ 8 & 7 & c \end{bmatrix}.$$

$$A = \begin{bmatrix} 2 & c & c \\ c & c & c \\ 8 & 7 & c \end{bmatrix} \xrightarrow{A_{12}(-\frac{c}{2})} \begin{bmatrix} 2 & c & c \\ 2(-\frac{c}{2})+c & c(-\frac{c}{2})+c & c(-\frac{c}{2})+c \\ 8 & 7 & c \end{bmatrix} = \begin{bmatrix} 2 & c & c \\ 0 & c-\frac{c^2}{2} & c-\frac{c^2}{2} \\ 8 & 7 & c \end{bmatrix} \xrightarrow{A_{13}(-4)} \begin{bmatrix} 2 & c & c \\ 0 & c-\frac{c^2}{2} & c-\frac{c^2}{2} \\ 0 & 7-4c & c-4c \end{bmatrix} = \begin{bmatrix} 2 & c & c \\ 0 & c-\frac{c^2}{2} & c-\frac{c^2}{2} \\ 0 & 7-4c & -3c \end{bmatrix} \xrightarrow{M(\frac{1}{c-\frac{c^2}{2}})} \begin{bmatrix} 2 & c & c \\ 0 & 1 & 1 \\ 0 & 7-4c & -3c \end{bmatrix} \xrightarrow{A_{12}(-7+c)} \begin{bmatrix} 2 & c & c \\ 0 & 1 & 1 \\ 0 & 7-4c-3c & -3c \end{bmatrix}$$

$$\begin{bmatrix} 2 & c & c \\ 0 & 1 & 1 \\ 0 & 7-4c-3c & -3c \end{bmatrix} \xrightarrow{A_{23}(-7+c)} \begin{bmatrix} 2 & c & c \\ 0 & 1 & 1 \\ 0(-7+c) & 1(-7+c) & 1(-7+c)-3c \end{bmatrix} = \begin{bmatrix} 2 & c & c \\ 0 & 1 & 1 \\ 0 & 0 & c-7 \end{bmatrix}$$

$$c - \frac{c^2}{2} \neq 0 \quad \text{w/ } c=7 \neq 0$$

THE FOLLOWING THREE  $c$ 'S MAKE THE MATRIX INVERTIBLE.  
 $c=0$ , MAKES THE MIDDLE ROW 0, NO PIVOT  
 $c=2$ , MAKES ROWS 1+2 THE SAME  
 $c=7$ , MAKES ROW THREE OF U ALL 0'S.



Problems 56–60 are about symmetric matrices and their factorizations.

56. If  $A = A^T$  and  $B = B^T$ , which of these matrices are certainly symmetric?

- (a)  $A^2 - B^2$  (b)  $(A + B)(A - B)$  (c)  $ABA$  (d)  $ABAB$ .

A SYMMETRIC MATRIX IS A MATRIX THAT IS EQUAL TO ITS OWN TRANSPOSE.

A)  $A^2 - B^2 = AA - BB$

SINCE  $AA = A^2$  IS SYMMETRIC  
 $A^2 - B^2$  IS SYMMETRIC

X  

$$\begin{bmatrix} 2a^2+1 & a^2+2a & a^2+2a \\ a^2+2a & 2a^2+1 & a^2+2a \\ a^2+2a & a^2+2a & 2a^2+1 \end{bmatrix}$$
 SYMMETRIC ✓

A)  $A^2 - B^2$   
 $AA - BB$   
 SYMMETRIC

B)  $(A+B)(A-B)$   
 $AA - AB + BA - BB^2$   
 $AB \neq BA$   
 NOT SYMMETRIC

C)  $ABA$

B)  $(A+B)(A-B)$   
 $= A^2 - AB + BA - B^2$   
 $A^2 - B^2 - AB + BA$   
 ALTHOUGH  $A^2 - B^2$  IS SYMMETRIC  
 $BA - AB$  CAN NOT BE CERTAINLY SYMMETRIC.

C)  $ABA$   
 $A = A^T \quad B = B^T$   
 $ABA = A^T B^T A^T = (ABA)^T$   
 SINCE  $A + B$  ARE SYMMETRIC  
 C IS CERTAINLY SYMMETRIC

D)  $ABAB = (ABAB)^T = B^T A^T B^T A^T = BABA$   
 $AB$  DOES NOT NECESSARILY EQUAL  $BA$   
 NOT SYMMETRIC