BC2410 : Prescriptive Analytics

February 13, 2022

Introduction to linear algebra

1. Let

$$U = \{(x, y) : x^2 + y^2 = 1\}, F = \{(x, y) : 2x + y = 1\}$$

and

$$G = \{(x, y) : |x| + |y| = 1\}, H = \{(x, y) : |x| + |y| \le 1\}.$$

- (a) Determine $U \cap F$, $U \cap G$, $F \cap G$, $F \cap H$, and $G \cup H$.
- (b) True or False? $(0,1) \subseteq U, H \supseteq G, U \cap F \subseteq H$.

Solution. 1. Set U contains all of the points on the unit circle; Set F contains all of the points on a line; Set G contains all of the points on a rhombus; Set G contains all of the points on a rhombus and its interior points.

- (a) $U \cap F = \{(0,1), (\frac{4}{5}, -\frac{3}{5})\}, \ U \cap G = \{(0,1), (0,-1), (1,0), (-1,0)\}, \ F \cap G = \{(0,1), (\frac{2}{3}, -\frac{1}{3})\}, \ F \cap H = \{(x,y) : x = \frac{2(1-\lambda)}{3}, y = \frac{4\lambda-1}{3}, \lambda \in [0,1]\}, \ \text{and} \ G \cup H = H.$
- (b) False, True, False.
- 2. Let

$$m{A} = \left(egin{array}{ccc} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{array}
ight), m{B} = \left(egin{array}{ccc} -1 & 1 & 0 \\ 1 & -1 & 1 \\ 0 & 1 & -1 \end{array}
ight), m{c} = \left(egin{array}{ccc} 1 \\ 2 \\ 3 \end{array}
ight),$$

determine

- a) A', A + 3B', A 3B';
- b) AB, B'A';
- c) $\boldsymbol{B}\boldsymbol{c}, \, \boldsymbol{B}^{\top}\boldsymbol{c}, \, \boldsymbol{c}^{\top}\boldsymbol{A}.$

Solution.

a)

$$\mathbf{A}' = \begin{pmatrix} 1 & 4 & 7 \\ 2 & 5 & 8 \\ 3 & 6 & 9 \end{pmatrix}, \mathbf{A} + 3\mathbf{B}' = \begin{pmatrix} -2 & 5 & 3 \\ 7 & 2 & 9 \\ 7 & 11 & 6 \end{pmatrix}, \mathbf{A} - 3\mathbf{B}' = \begin{pmatrix} 4 & -1 & 3 \\ 1 & 8 & 3 \\ 7 & 5 & 12 \end{pmatrix}$$

b)
$$\mathbf{AB} = \begin{pmatrix} 1 & 2 & -1 \\ 1 & 5 & -1 \\ 1 & 8 & -1 \end{pmatrix}, \mathbf{B'A'} = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 5 & 8 \\ -1 & -1 & -1 \end{pmatrix}$$

c)
$$\boldsymbol{B}\boldsymbol{c} = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}, \boldsymbol{A}^{\top}\boldsymbol{c} = \begin{pmatrix} 30 \\ 36 \\ 42 \end{pmatrix}, \boldsymbol{c}^{\top}\boldsymbol{A} = (30, 36, 42)$$

- 3. Let $U = \{1, 2, 3\}$ and $T = \{4, 5\}$, determine the RHS:
 - a) $\sum_{i \in S} \sum_{j \in T} a_{ij} x_{ij} =$

b)
$$V = \{(i, j) : i \in S, j \in T\}, \sum_{(i, j) \in V} x_{i, j} =$$

Solution.

a)
$$\sum_{i \in S} \sum_{j \in T} a_{ij} x_{ij} = a_{14} x_{14} + a_{24} x_{24} + a_{34} x_{34} + a_{15} x_{15} + a_{25} x_{25} + a_{35} x_{35}$$

b)
$$V = \{(i, j) : i \in S, j \in T\}, \sum_{(i, j) \in V} x_{i, j} = x_{1, 4} + x_{2, 4} + x_{3, 4} + x_{1, 5} + x_{2, 5} + x_{3, 5}\}$$