

MMTM TEST 42

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Problem 83. Find in $\mathbb{R}_{\max, +}$ all solutions of the equation $\mathbf{A}\mathbf{x} = \mathbf{b}$, where :

$$\mathbf{A} = \begin{pmatrix} -1 & -2 & 1 \\ 1 & -1 & 2 \\ 2 & -1 & -1 \end{pmatrix} \quad \mathbf{b} = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

ANSWER:

Firstly, we need to calculate the scalar Δ to check the type of solution, that is:

$$(\mathbf{b}^T \mathbf{A})^{-1} = \left((1 \ 0 \ -1) \begin{pmatrix} -1 & -2 & 1 \\ 1 & -1 & 2 \\ 2 & -1 & -1 \end{pmatrix} \right)^{-1} = (1 \ -1 \ 2)^{-1} = \begin{pmatrix} -1 \\ 1 \\ -2 \end{pmatrix}$$

$$\mathbf{A}(\mathbf{b}^T \mathbf{A})^{-1} = \begin{pmatrix} -1 & -2 & 1 \\ 1 & -1 & 2 \\ 2 & -1 & -1 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \\ -2 \end{pmatrix} = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$\Delta = (\mathbf{A}(\mathbf{b}^T \mathbf{A})^{-1})^T \mathbf{b} = (1 \ 0 \ -1) \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = 0 = 1$$

Since the condition $\Delta = 1$ holds, we conclude that the equation has solutions, including the maximal solution:

$$\mathbf{x} = (\mathbf{b}^T \mathbf{A})^{-1}$$

We can describe all solutions by finding all minimal sets of columns in the matrix $\mathbf{A} = (\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3)$ that generate the vector \mathbf{b} . Now we need to check if there are any columns could be dropped, we denote that:

$$\mathbf{A}_{(1)} = \begin{pmatrix} -2 & 1 \\ -1 & 2 \\ -1 & -1 \end{pmatrix} \quad \mathbf{A}_{(2)} = \begin{pmatrix} -1 & 1 \\ 1 & 2 \\ 2 & -1 \end{pmatrix} \quad \mathbf{A}_{(3)} = \begin{pmatrix} -1 & -2 \\ 1 & -1 \\ 2 & -1 \end{pmatrix}$$

$$\Delta_{(1)} = (\mathbf{A}_{(1)}(\mathbf{b}^T \mathbf{A}_{(1)})^{-1})^T \mathbf{b}$$

$$= \left(\begin{pmatrix} -2 & 1 \\ -1 & 2 \\ -1 & -1 \end{pmatrix} \left((1 \ 0 \ -1) \begin{pmatrix} -2 & 1 \\ -1 & 2 \\ -1 & -1 \end{pmatrix} \right)^{-1} \right)^T \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = \left(\begin{pmatrix} -2 & 1 \\ -1 & 2 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \\ 2 \end{pmatrix} \right)^T \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$= (1 \ 0 \ 0) \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = 1 \neq 1$$

$$\Delta_{(2)} = (\mathbf{A}_{(2)}(\mathbf{b}^T \mathbf{A}_{(2)})^{-1})^T \mathbf{b}$$

$$= \left(\begin{pmatrix} -1 & 1 \\ 1 & 2 \\ 2 & -1 \end{pmatrix} \left((1 \ 0 \ -1) \begin{pmatrix} -1 & 1 \\ 1 & 2 \\ 2 & -1 \end{pmatrix} \right)^{-1} \right)^T \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = \left(\begin{pmatrix} -1 & 1 \\ 1 & 2 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \\ -2 \end{pmatrix} \right)^T \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$= (1 \ 0 \ -1) \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = 0 = 1$$

$$\begin{aligned}
\Delta_{(3)} &= (\mathbf{A}_{(3)}(\mathbf{b}^\top \mathbf{A}_{(3)})^\top)^\top \mathbf{b} \\
&= \left(\begin{pmatrix} -1 & -2 \\ 1 & -1 \\ 2 & -1 \end{pmatrix} \left((1 \ 0 \ -1) \begin{pmatrix} -1 & -2 \\ 1 & -1 \\ 2 & -1 \end{pmatrix} \right)^\top \right)^\top \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = \left(\begin{pmatrix} -1 & -2 \\ 1 & -1 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \end{pmatrix} \right)^\top \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \\
&= (1 \ 0 \ -1) \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = 0 = \mathbb{1}
\end{aligned}$$

since $\Delta_{(2)} = \Delta_{(3)} = \mathbb{1}$, the set of all columns in \mathbf{A} is not minimal. since both $\mathbf{a}_1, \mathbf{a}_2$ and \mathbf{a}_3 are not co-linear to \mathbf{b} , the set $(\mathbf{a}_1, \mathbf{a}_3)$ and $(\mathbf{a}_1, \mathbf{a}_2)$ cannot be further dropped, and are minimal.

All the solutions of the 1-st kind equation given by :

$$\mathbf{x}_1 = \begin{pmatrix} x_1 = -1 \\ x_2 \leq 1 \\ x_3 = -2 \end{pmatrix} \quad \mathbf{x}_2 = \begin{pmatrix} x_1 = -1 \\ x_2 = 1 \\ x_3 \leq -2 \end{pmatrix}$$

Problem 84. Find in $\mathbb{R}_{\min, +}$ all solutions of the equation $\mathbf{Ax} = \mathbf{x}$, where :

$$\mathbf{A} = \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 2 & -1 & 1 \end{pmatrix}$$

ANSWER:

Firstly, we need to check the trace to classify the type of solution. We have:

$$\mathbf{A}^2 = \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 2 & -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 2 & -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -1 & 1 \\ 3 & 1 & 3 \\ 1 & 1 & 2 \end{pmatrix} \quad \mathbf{A}^3 = \begin{pmatrix} 1 & -1 & 1 \\ 3 & 1 & 3 \\ 1 & 1 & 2 \end{pmatrix} \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 2 & -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 2 & -1 & 2 \end{pmatrix}$$

Then we calculate the value of $Tr(\mathbf{A})$, that is:

$$Tr(\mathbf{A}) = tr\mathbf{A} \oplus tr\mathbf{A}^2 \oplus tr\mathbf{A}^3 = 1 \oplus 1 \oplus 1 = \mathbb{1}$$

Since the condition $Tr(\mathbf{A}) = \mathbb{1}$ holds, we claim that the equation has nontrivial solutions.

Secondly, we calculate the Kleene star and Kleene plus matrices:

$$\mathbf{A}^* = \mathbf{I} \oplus \mathbf{A} \oplus \mathbf{A}^2 \oplus \mathbf{A}^3$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \oplus \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 2 & -1 & 1 \end{pmatrix} \oplus \begin{pmatrix} 1 & -1 & 1 \\ 3 & 1 & 3 \\ 1 & 1 & 2 \end{pmatrix} \oplus \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 2 & -1 & 2 \end{pmatrix} = \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 1 & -1 & 1 \end{pmatrix}$$

$$\mathbf{A}^+ = \mathbf{AA}^*$$

$$= \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 2 & -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 1 & -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -2 & 1 \\ 2 & 1 & 3 \\ 1 & -1 & 1 \end{pmatrix}$$

Since the first two columns in the matrices coincide, and what's more, they are co-linear:

$$\begin{pmatrix} -2 \\ 1 \\ -1 \end{pmatrix} = 2 \otimes \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$$

Thus we can drop one of them, without loss of generality, we drop the second column, then we can write the solution of the equation as follows:

$$\mathbf{x} = u \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} \quad u > 0 \quad \text{or} \quad \mathbf{x} = \mathbf{0}$$

In terms of conventional algebra, the solutions (include the trivial one) are written as:

$$x_1 = 0 \quad x_2 = 2u \quad x_3 = u \quad u \in \mathbb{R}$$