Linear Algebra: Homework 5

October 30, 2021

Question 1.

The inverse of $\begin{bmatrix} I & & \\ C & I & \\ A & B & I \end{bmatrix}$ is $\begin{bmatrix} I & & \\ Z & I & \\ X & Y & I \end{bmatrix}$. Find X,Y,Z in terms of A,B,C.

Solution 1.

$$\begin{bmatrix} I \\ C & I \\ A & B & I \end{bmatrix} \begin{bmatrix} I \\ Z & I \\ X & Y & I \end{bmatrix} = \begin{bmatrix} I \\ C+Z & I \\ A+BZ+X & B+Y & I \end{bmatrix}$$

$$\Rightarrow C+Z = A+BZ+X = B+Y=0 \Rightarrow Y=-B, Z=-C, X=-A-BZ=-A+BC$$

Question 2.

Suppose that A_{11} is invertible. Find X and Y such that

$$\left[\begin{array}{cc} A_{11} & A_{12} \\ A_{21} & A_{22} \end{array}\right] = \left[\begin{array}{cc} I \\ X & I \end{array}\right] \left[\begin{array}{cc} A_{11} \\ & S \end{array}\right] \left[\begin{array}{cc} I & Y \\ & I \end{array}\right].$$

where $S = A_{22} - A_{21}A_{11}^{-1}A_{12}$.

Solution 2.

$$\begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} = \begin{bmatrix} I \\ X & I \end{bmatrix} \begin{bmatrix} A_{11} \\ S \end{bmatrix} \begin{bmatrix} I & Y \\ I \end{bmatrix} = \begin{bmatrix} I \\ X & I \end{bmatrix} \begin{bmatrix} A_{11} & A_{11}Y \\ S \end{bmatrix} = \begin{bmatrix} A_{11} & A_{11}Y \\ XA_{11} & XA_{11}Y + S \end{bmatrix}$$
Thus,

$$A_{12} = A_{11}Y, A_{21} = XA_{11} \Rightarrow X = A_{21}A_{11}^{-1}, Y = A_{11}^{-1}A_{12}$$

Question 3.

Use partitioned matrices to prove by induction that for $n=2,3,\cdots$, the $n\times n$ matrix A shown below is invertible and B is its inverse.

$$A = \begin{bmatrix} 1 & & & & \\ 1 & 1 & & & \\ 1 & 1 & 1 & & \\ \vdots & \ddots & \ddots & \\ 1 & 1 & \cdots & 1 & 1 \end{bmatrix}, B = \begin{bmatrix} 1 & & & & \\ -1 & 1 & & & \\ 0 & -1 & 1 & & \\ \vdots & & \ddots & \ddots & \\ 0 & 0 & \cdots & -1 & 1 \end{bmatrix}$$

Solution 3.

Every column of A is pivot column, thus A is invertible.

Let
$$P(n): A_n^{-1} = B_n = \begin{bmatrix} 1 \\ -1 & 1 \\ & -1 & 1 \\ & & \ddots & \ddots \\ & & & -1 & 1 \end{bmatrix}_{n \times n}$$

$$(\forall n \in \{2,3,\cdots\}) P(n) \text{ will be proved.}$$

$$P(2): \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \text{ thus } P(2) \text{ is true.}$$

Assume
$$P(k)$$
 is true for some integer $k \geq 2$, i.e. $A_k^{-1} = B_k = \begin{bmatrix} 1 \\ -1 & 1 \\ & -1 & 1 \\ & & \ddots & \ddots \\ & & & -1 & 1 \end{bmatrix}_{k \times k}$

$$P(k+1):$$
Let $A_{k+1}^{-1} = \begin{bmatrix} L_1 & \vec{b_1} \\ \vec{b_2}^t & d \end{bmatrix}$

$$A_{k+1} \cdot \begin{bmatrix} L_1 & \vec{b_1} \\ \vec{b_2}^t & d \end{bmatrix} = \begin{bmatrix} A_k & \vec{0} \\ \vec{1}^t & 1 \end{bmatrix} \cdot \begin{bmatrix} L_1 & \vec{b_1} \\ \vec{b_2}^t & d \end{bmatrix} = \begin{bmatrix} I_n & \vec{0} \\ \vec{0}^t & 1 \end{bmatrix}. \text{ Thus,}$$

$$\begin{cases} A_k L_1 = I_n \\ \vec{b_1} & \vec{b_2} & d \end{cases}$$

$$\begin{cases} A_k L_1 = I_n \\ A_k \vec{b_1} = 0 \\ \vec{1}^t L_1 + \vec{b_2}^t = 0 \\ \vec{1}^t \vec{b_1} + d = 1 \end{cases}$$

Hence,
$$L_1 = B_k, \vec{b_1} = 0, d = 1,$$

$$\vec{b_2}^t = -\vec{1}^t L_1 = -[\ 1 \ \ 1 \ \ \cdots \ \ 1 \] \begin{bmatrix} 1 \\ -1 \ \ 1 \\ & -1 \ \ 1 \\ & & \ddots \ \ \ddots \\ & & & -1 \ \ 1 \end{bmatrix}_{k \times k} = [\ 0 \ \ 0 \ \ \cdots \ \ 0 \ \ -1 \]$$

Hence
$$A_{k+1}^{-1} = B_{k+1}, P(k) \Rightarrow P(k+1)$$

By first principle of mathematical induction, P(n) is true for all integers $n \geq 2$.

Question 4.

Without using row reductions, find the inverse of
$$A=\left[\begin{array}{cccc}1&2&&&\\3&5&&&\\&&2&&\\&&&7&8\\&&&&5&6\end{array}\right]$$

Solution 4.

Let
$$A_{11} = \begin{bmatrix} 1 & 2 \\ 3 & 5 \\ 2 \end{bmatrix}$$
, $A_{12} = (0)_{3\times 2}$, $A_{21} = (0)_{2\times 3}$, $A_{22} = \begin{bmatrix} 7 & 8 \\ 5 & 6 \end{bmatrix}$
Let $B = A^{-1}$ s.t. $B = \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix}$
Thus, $AB = \begin{bmatrix} A_{11}B_{11} + A_{12}B_{21} & A_{11}B_{12} + A_{12}B_{22} \\ A_{21}B_{11} + A_{22}B_{21} & A_{21}B_{12} + A_{22}B_{22} \end{bmatrix} = \begin{bmatrix} A_{11}B_{11} & A_{11}B_{12} \\ A_{22}B_{21} & A_{22}B_{22} \end{bmatrix} = \begin{bmatrix} I_3 & 0 \\ 0 & I_2 \end{bmatrix}$. Clearly, A_{11} , A_{22} are both invertible. Thus B_{12} and B_{21} are zero matrices.
$$B_{11} = A_{11}^{-1}$$
, $B_{22} = A_{22}^{-1}$.
$$B_{22} = \frac{1}{7 \cdot 6 - 5 \cdot 8} \begin{bmatrix} 6 & -8 \\ -5 & 7 \end{bmatrix} = \begin{bmatrix} 3 & -4 \\ -5/2 & 7/2 \end{bmatrix}$$
. Let $A_{11} = \begin{bmatrix} A_{111} & \vec{0} \\ \vec{0}^t & 2 \end{bmatrix}$, $B_{11} = \begin{bmatrix} b_{111} & b_{112} \\ b_{121} & b_{122} \end{bmatrix}$. Thus, $b_{122} = 1/2$, $A_{111}b_{111} = I_2$, $A_{111}b_{112} = \vec{0}$, $2b_{121} = \vec{0}^t$. Hence, $b_{111} = A_{111}^{-1} = \frac{1}{5 - 6} \begin{bmatrix} 5 & -2 \\ -3 & 1 \end{bmatrix} = \begin{bmatrix} -5 & 2 \\ 3 & -1 \end{bmatrix}$, $b_{112} = \vec{0}$, $b_{121} = \vec{0}^t$.

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

Question 5.

Find the LU-factorization of the matrices:

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

Solution 5.

$$A = \begin{bmatrix} 1 \\ 3 & 1 \\ -\frac{1}{2} & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & -4 & 4 & -2 \\ 0 & 3 & -5 & 3 \\ 0 & -6 & 10 & -1 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 & 1 \\ -\frac{1}{2} & -2 & 1 \end{bmatrix} \begin{bmatrix} 2 & -4 & 4 & -2 \\ 0 & 3 & -5 & 3 \\ 0 & 0 & 0 & 5 \end{bmatrix}$$

$$B = \begin{bmatrix} 1 & & & \\ -2 & 1 & & \\ 3/2 & 0 & 1 & \\ -3 & 0 & 0 & 1 \\ 4 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & -6 & 6 \\ 0 & -7 & 5 \\ 0 & 14 & -10 \\ 0 & -14 & 10 \\ 0 & 21 & -15 \end{bmatrix} = \begin{bmatrix} 1 & & & \\ -2 & 1 & & \\ 3/2 & -2 & 1 & \\ -3 & 2 & 0 & 1 \\ 4 & -3 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & -6 & 6 \\ 0 & -7 & 5 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Question 6.

Suppose $A = UDV^t$, where U and V are $n \times n$ matrices with the property that $U^tU = I$ and $V^tV = I$, and where D is a diagonal matrix with positive numbers $\sigma_1, \dots, \sigma_n$ on the diagonal. Show that A is invertible and find a formula for A^{-1} .

Solution 6.

Lemma:
$$D^{-1} = \begin{bmatrix} \sigma_1^{-1} & & & & \\ & \sigma_2^{-1} & & & \\ & & \ddots & & \\ & & & \sigma_n^{-1} \end{bmatrix}$$
.

Proof: $\begin{bmatrix} \sigma_1 & & & 1 & & \\ & \sigma_2 & & & 1 & \\ & & \ddots & & & \ddots \\ & & & \sigma_n & & & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & & & \sigma_1^{-1} & & \\ & 1 & & & \sigma_2^{-1} & & \\ & & \ddots & & & \ddots & \\ & & & 1 & & & \sigma_n^{-1} \end{bmatrix}$

Given also $U^tU=I, V^tV=I$, hence $U^{-1}=U^t, V^{-1}=V^t$, thus U,D,V are invertible. $AV=UDV^tV=UD\Rightarrow AVD^{-1}=U\Rightarrow AVD^{-1}U^t=UU^t=(U^tU)^t=I^t=I$ Thus, A is invertible, and $A^{-1}=VD^{-1}U^t$.

Question 7.

Suppose a 3×3 matrix A admits a factorization as $A = PDP^{-1}$, where P is some invertible 3×3 matrix and D is the diagonal matrix

$$D = \left[\begin{array}{cc} 1 \\ & 1/2 \\ & 1/3 \end{array} \right].$$

Show that this factorization is useful when computing high powers of A. Find fairly simple formulas for A^2 , A^3 and A^k using P and the entries of D.

Solution 7.

Let
$$P(n): D^n = \begin{bmatrix} 1 & & \\ & 2^{-n} & \\ & & 3^{-n} \end{bmatrix}$$
. The following proves $(\forall n \in \mathbb{N}^*)P(n)$.

1. P(1) is clearly true.

2. Assume
$$P(k)$$
 is true for some $k \in \mathbb{N}^*$, i.e. $D^k = \begin{bmatrix} 1 & & & \\ & 2^{-k} & & \\ & & 3^{-k} \end{bmatrix}$.
$$P(k+1): D^{k+1} = \begin{bmatrix} 1 & & & \\ & 2^{-k} & & \\ & & 3^{-k} \end{bmatrix} \begin{bmatrix} 1 & & & \\ & 2^{-1} & & \\ & & 3^{-1} \end{bmatrix} = \begin{bmatrix} 1 & & & \\ & 2^{-(k+1)} & & \\ & & 3^{-(k+1)} \end{bmatrix}$$
, thus $P(k) \Rightarrow P(k+1)$.

By (1),(2) and the first principle of mathematical induction, P(n) is true for all positive integers n.

$$A^k = (PDP^{-1})(PDP^{-1})\cdots(PDP^{-1}) = PD^kP^{-1}, \text{ where } D^k = \begin{bmatrix} 1 & & \\ & 2^{-k} & \\ & & 3^{-k} \end{bmatrix}$$

Question 8.

Find bases for the column space and the null space of $A = \begin{bmatrix} 3 & -5 & 0 & -1 & 3 \\ -7 & 9 & -4 & 9 & -11 \\ -5 & 7 & -2 & 5 & -7 \\ 3 & -7 & -3 & 4 & 0 \end{bmatrix}$.

Solution 8.

$$\begin{bmatrix} 3 & -5 & 0 & -1 & 3 \\ -7 & 9 & -4 & 9 & -11 \\ -5 & 7 & -2 & 5 & -7 \\ 3 & -7 & -3 & 4 & 0 \end{bmatrix} \sim \begin{bmatrix} 3 & -5 & 0 & -1 & 3 \\ 0 & -8/3 & -4 & 20/3 & -4 \\ 0 & 10/3 & -2 & 10/3 & -2 \\ 0 & -2 & -3 & 5 & -3 \end{bmatrix} \sim \begin{bmatrix} 3 & -5 & 0 & -1 & 3 \\ 0 & 2 & -3 & 5 & -3 \\ 0 & 2 & -3 & 5 & -3 \end{bmatrix}$$
$$\sim \begin{bmatrix} 3 & -5 & 0 & -1 & 3 \\ 0 & -2 & -3 & 5 & -3 \\ 0 & 5 & -3 & 5 & -3 \\ 0 & -2 & -3 & 5 & -3 \\ 0 & -2 & -3 & 5 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 3 & -5 & 0 & -1 & 3 \\ 0 & -2 & -3 & 5 & -3 \\ 0 & 0 & -21/2 & 35/2 & -21/2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

For the column space of A,

$$\mathcal{B} = \left\{ \begin{bmatrix} 3\\0\\0\\0 \end{bmatrix}, \begin{bmatrix} -5\\-2\\0\\0 \end{bmatrix}, \begin{bmatrix} 0\\-3\\-3\\0 \end{bmatrix} \right\}$$

Let $\vec{x} = [x_1 \ x_2 \ x_3 \ x_4 \ x_5]^t$ be any vector in the null space of A. Let $x_4 = t_1', x_5 = t_2$. Then, $x_3 = \frac{5}{3}t_1' - t_2, \ x_2 = \frac{1}{2}(-3x_3 + 5x_4 - 3x_5) = 0, \ x_1 = \frac{1}{3}t_1' - t_2$. Also let $t_1 = t_1'/3$

$$ec{x} = \left[egin{array}{c} rac{1}{3}t_1' - t_2 \\ 0 \\ rac{5}{3}t_1' - t_2 \\ t_1' \\ t_2 \end{array}
ight] = t_1 \left[egin{array}{c} 1 \\ 0 \\ 5 \\ 3 \\ 0 \end{array}
ight] + t_2 \left[egin{array}{c} -1 \\ 0 \\ -1 \\ 0 \\ 1 \end{array}
ight]$$

For the null space of A,

$$\mathcal{B} = \left\{ \begin{bmatrix} 1\\0\\5\\3\\0 \end{bmatrix}, \begin{bmatrix} -1\\0\\-1\\0\\1 \end{bmatrix} \right\}$$

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Question 9.

Determine whether \vec{w} is in the column space of A, the null space of A, or both, where

$$\vec{w} = \begin{bmatrix} 1\\1\\-1\\-3 \end{bmatrix}, A = \begin{bmatrix} 7 & 6 & -4 & 1\\-5 & -1 & 0 & -2\\9 & -11 & 7 & -3\\19 & -9 & 7 & 1 \end{bmatrix}$$

Solution 9.

$$A\vec{w} = \begin{bmatrix} 7+6+4-3\\ -5-1+0+6\\ 9-11-7+9\\ 19-9-7-3 \end{bmatrix} = \begin{bmatrix} 14\\ 0\\ 0\\ 0 \end{bmatrix} \neq 0, \text{ thus } \vec{w} \notin \mathcal{N}(A).$$

Consider $[A\vec{w}]$

$$\begin{bmatrix} 7 & 6 & -4 & 1 & 1 \\ -5 & -1 & 0 & -2 & 1 \\ 9 & -11 & 7 & -3 & -1 \\ 19 & -9 & 7 & -1 & -3 \end{bmatrix} \sim \begin{bmatrix} 7 & 6 & -4 & 1 & 1 \\ 0 & 23/7 & -20/7 & -9/7 & 12/7 \\ 0 & -131/7 & 95/7 & -30/7 & -16/7 \\ 0 & -177/7 & 125/7 & -12/7 & -40/7 \end{bmatrix}$$

Thus, $\vec{w} \in \mathcal{R}(A)$

Question 10.

Let $\vec{a_1}, \dots, \vec{a_5}$ be the column vectors of $A = \begin{bmatrix} 5 & 1 & 2 & 2 & 0 \\ 3 & 3 & 2 & -1 & -12 \\ 8 & 4 & 4 & -5 & 12 \\ 2 & 1 & 1 & 0 & -2 \end{bmatrix}$, let $B = \begin{bmatrix} \vec{a_1} & \vec{a_2} & \vec{a_4} \end{bmatrix}$.

- 1. Explain why $\vec{a_3}$ and $\vec{a_5}$ are in the column space of B.
- 2. Find a set of vectors that spans Nul(A).
- 3. Let $T: \mathbb{R}^5 \to \mathbb{R}^4$ be defined by $T(\vec{x}) = A\vec{x}$. Explain why T is neither one-to-one nor onto.

Solution 10.

1. To begin, compute the row echelon form for A.

$$A \sim \begin{bmatrix} 5 & 1 & 2 & 2 & 0 \\ 0 & 12/5 & 4/5 & -11/5 & -12 \\ 0 & 12/5 & 4/5 & -41/5 & 12 \\ 0 & 3/5 & 1/5 & -4/5 & -2 \end{bmatrix}$$

$$\sim \left[\begin{array}{ccccc} 5 & 1 & 2 & 2 & 0 \\ 0 & 12/5 & 4/5 & -11/5 & -12 \\ 0 & 0 & 0 & -6 & 24 \\ 0 & 0 & 0 & -1/4 & 1 \end{array} \right] \sim \left[\begin{array}{cccccc} 5 & 1 & 2 & 2 & 0 \\ 0 & 12/5 & 4/5 & -11/5 & -12 \\ 0 & 0 & 0 & -6 & 24 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Both $\vec{a_3}$ and $\vec{a_5}$ are free columns in A. Each of these two column vectors can be expressed as a linear combination of $\vec{a_1}$, $\vec{a_2}$ and $\vec{a_4}$. Hence, $\vec{a_3}$, $\vec{a_5} \in \mathcal{R}(B)$.

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2. Let
$$\vec{x} \in \mathbb{R}^5$$
 s.t. $A\vec{x} = 0$. Also treat $t_1, t_2 \in \mathbb{R}$ as parameters and $x_3 = t_1, x_5 = t_2$. Then, $x_4 = 4t_2, 12x_2 + 4t_1 - 11(4t_2) - 60t_2 = 0 \Rightarrow x_2 = \frac{1}{3}(-t_1 + 26t_2), 5x_1 + x_2 + 2x_3 + 2x_4 = 0 \Rightarrow x_1 = -\frac{1}{3}(t_1 + 10t_2)$

$$\vec{x} = t_1 \begin{bmatrix} -\frac{1}{3} \\ -\frac{1}{3} \\ 1 \\ 0 \\ 0 \end{bmatrix} + t_2 \begin{bmatrix} -\frac{10}{3} \\ \frac{26}{3} \\ 0 \\ 4 \\ 1 \end{bmatrix}$$

$$\mathcal{N}(A) = Span \left\{ \begin{bmatrix} -\frac{1}{3} \\ -\frac{1}{3} \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -\frac{10}{3} \\ \frac{26}{3} \\ 0 \\ 4 \\ 1 \end{bmatrix} \right\}$$

- 3. The column vectors of A are linearly dependent, so $T(\vec{x}) = A\vec{x} = 0$ has non-trivial solutions.
 - $\Rightarrow T$ is not one-to-one.

A has 3 pivot columns, so dim $\mathcal{R}(A) = 3$. However, dim $\mathbb{R}^4 = 4$

 \Rightarrow dim $\mathcal{R}(A) < \dim \mathbb{R}^4 \Leftrightarrow \mathbb{R}^4 \backslash \mathcal{R}(A) \neq \emptyset \Leftrightarrow T$ is not onto.

Question 11.

It is known that a linear independent set $\{\vec{v_1}, \dots, \vec{v_k}\}$ in \mathbb{R}^n can be expanded to a basis for \mathbb{R}^n . One way to do this is to consider the matrix $A = [\vec{v_1} \cdots \vec{v_k} \vec{e_1} \cdots \vec{e_n}]$ with $\vec{e_1}, \dots, \vec{e_n}$ the standard basis of \mathbb{R}^n . The pivot columns of A form a basis for \mathbb{R}^n .

1. Use the method described to extend the following vectors to a basis of \mathbb{R}^5 .

$$\vec{v_1} = \begin{bmatrix} -9\\-7\\8\\-5\\7 \end{bmatrix}, \vec{v_2} = \begin{bmatrix} 9\\4\\1\\6\\-7 \end{bmatrix}, \vec{v_3} = \begin{bmatrix} 6\\7\\-8\\5\\-7 \end{bmatrix}.$$

2. Explain why the method works in general: Why are the original vectors $\vec{v_1}, \dots, \vec{v_k}$ included in the basis found for Col(A)? Why is $\text{Col}(A) = \mathbb{R}^n$?

Solution 11.

1.

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

Hence $\{\vec{v_1}, \vec{v_2}, \vec{v_3}, \vec{e_2}, \vec{e_3}\}$ of A forms a basis of \mathbb{R}^5 .

2. The original set of vectors are assumed to be independent, and these vectors are put on the left, hence these vectors correspond to the first k pivot columns. Columns of A includes all standard basis vectors of \mathbb{R}^n , so the columns of A spans the whole $\mathbb{R}^n \Rightarrow \mathcal{R}(A) = \mathbb{R}^n$.