

It is important that you read the assignment submission instructions and suggestions available on LEARN.

1. (6 marks)

- (a) Give conditions on $s, t \in \mathbb{R}$ such that the matrix $A = \begin{bmatrix} s & t \\ st & 1 \end{bmatrix}$ is symmetric.
- (b) A square matrix C is called *skew-symmetric* if $C^T = -C$. Give an example of a *non-zero* 2×2 skew-symmetric matrix.
- (c) Show that if B is *any* square matrix, then the matrix $B^T - B$ is skew-symmetric.

2. (4 marks) Solve for the matrix A if

$$4A - 9 \begin{bmatrix} 1 & 1 \\ -1 & 0 \end{bmatrix} = \left(2A^T - 5 \begin{bmatrix} 1 & 0 \\ -1 & 2 \end{bmatrix} \right)^T.$$

3. (7 marks) Let A be an $m \times n$ matrix, $\vec{x} \in \mathbb{R}^n$ and $\vec{b} \in \mathbb{R}^m$ with $\vec{b} \neq \vec{0}$. The equation $A\vec{x} = \vec{b}$ represents a non-homogeneous system of m equations in n variables. The system $A\vec{x} = \vec{0}$ is the corresponding homogeneous system (the resulting system of equations we get by replacing \vec{b} with $\vec{0} \in \mathbb{R}^m$). Let $\vec{y} \in \mathbb{R}^n$ satisfy the non-homogeneous system and $\vec{z} \in \mathbb{R}^n$ satisfy the corresponding homogeneous system.

- (a) Show that the vector $\vec{y} + t\vec{z}$ satisfies the non-homogeneous system for any scalar t .
- (b) Find all scalars s so that the vector $s\vec{y} + \vec{z}$ satisfies the non-homogeneous system.
- (c) Find all scalars s so that the vector $s\vec{y} + \vec{z}$ satisfies the corresponding homogeneous system.

4. (7 marks) A University of Waterloo Engineering student exists in three states: eating, sleeping and studying. A student remains in a given state for one hour.

- If a student is eating during one hour, then they will not eat during the next hour, but are equally likely to sleep or study during the next hour.
 - If a student is sleeping during one hour, then during the next hour they will eat with probability $1/4$, they will sleep with probability $1/2$ and they will study with probability $1/4$.
 - If a student is studying during one hour, then they will always sleep during the next hour
- (a) Write down a stochastic matrix P that describes this Markov Chain (assume the states are eating, sleeping, studying in that order).
- (b) If the student is initially sleeping, what is the probability that they are studying 2 hours later?
- (c) Show that the matrix P computed in part (a) is regular.
- (d) Find the steady state vector of this Markov Chain.

5. (4 marks)

(a) Compute A^T and A^H given that

$$A = \begin{bmatrix} 1+j & 2-j & 3-2j \\ 6j & 45 & 1-4j \\ 1-j & 3-5j & 2+j \end{bmatrix}$$

(b) Let B be an $n \times n$ matrix with complex entries. Prove that $B^T = B^H$ if and only if the entries of B are real.

6. (5 marks) Let $A = \begin{bmatrix} 2 & 5 & 1 \\ 1 & 2 & 0 \\ 4 & 5 & -2 \end{bmatrix}$, $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ and $\vec{b} = \begin{bmatrix} 10 \\ 4 \\ 9 \end{bmatrix}$ and consider the equation $A\vec{x} = \vec{b}$.

(a) Write out the system of equations represented by the equation $A\vec{x} = \vec{b}$.

(b) Use the inversion algorithm to find A^{-1} . Verify that your answer is correct by showing that $A^{-1}A = I$.

(c) Use A^{-1} to find the solution to the system $A\vec{x} = \vec{b}$

(d) Using your answer from part (c), express \vec{b} as a linear combination of the columns of A .

Total: 33 marks.