Refresher courses in Mathematics ${\it Matrices}$

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Chapter 1

Matrices

Algebraic Calculus 1.1



Exercice 1.1. Let consider the following matrices

$$\left[\mathbf{\Phi}(\xi)\right] = \begin{bmatrix} (1-\xi)/2\\ \xi/2 \end{bmatrix} \tag{1.1}$$

Compute (if it exists)

$$\int_0^1 \left[\mathbf{\Phi}(\xi) \right] \left[\mathbf{\Phi}(\xi) \right]^T \, \mathrm{d}\xi, \tag{1.2}$$

where T is the transposition.



Exercice 1.2. The Forward Euler's Method is defined by the recurence relation:

$$\mathbf{S}_{k+1} = ([\mathbf{I}_2] + \Delta t[\boldsymbol{\alpha}]) \, \mathbf{S}_k. \tag{1.3}$$

Compute the first three steps $\mathbf{S}_1,\,\mathbf{S}_2$ and \mathbf{S}_3 of Forward Euler's Method for



Exercice 1.3. Compute $[\mathbf{M}]^n \mathbf{X}$ for

$$[\mathbf{M}] = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \mathbf{X} = \begin{Bmatrix} 1 \\ -1 \end{Bmatrix}$$
 (1.5)

Exercice 1.4. What are the conditions all the possible matrix $[\mathbf{M}] \in \mathbb{R}^{2 \times 2}$ which are their own inverse (i.e. $[\mathbf{M}]^{-1} = [\mathbf{M}]$)

$$[\mathbf{M}] = \begin{bmatrix} a & b \\ c & d \end{bmatrix}. \tag{1.6}$$



Exercice 1.5. Let consider the following matrix

$$[\mathbf{M}] = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix}$$
 (1.7)

- What is the value of $|[\mathbf{M}]|$?
- What is the value of $[\mathbf{M}]^5$?
- \bullet What is the value of $|[\mathbf{M}]|$?



Exercise 1.6. The rotation matrices $[\mathbf{R}_x(\theta_x)]$, $[\mathbf{R}_y(\theta_y)]$ and $[\mathbf{R}_z(\theta_z)]$ are respectively

defined by:

$$[\mathbf{R}_x(\theta_x)] = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos(\theta_x) & \sin(\theta_x) \\ 0 & -\sin(\theta_x) & \cos(\theta_x) \end{bmatrix}, \quad [\mathbf{R}_y(\theta_y)] = \begin{bmatrix} \cos(\theta_y) & 0 & \sin(\theta_y) \\ 0 & 1 & 0 \\ -\sin(\theta_y) & 0 & \cos(\theta_y) \end{bmatrix},$$
 (1.8)

$$[\mathbf{R}_z(\theta_z)] = \begin{bmatrix} \cos(\theta_z) & \sin(\theta_z) & 0 \\ -\sin(\theta_z) & \cos(\theta_z) & 0 \\ 0 & 0 & 1 \end{bmatrix}$$
 (1.9)

- What is the determinant of $[\mathbf{R}_x(\theta_x)][\mathbf{R}_y(\theta_y)][\mathbf{R}_z(\theta_z)]$?
- What is the value of $[\mathbf{R}_x(\pi/2)][\mathbf{R}_y(\pi/2)][\mathbf{R}_z(\pi/2)]$ and the value of $[\mathbf{R}_z(\pi/2)][\mathbf{R}_y(\pi/2)][\mathbf{R}_z(\pi/2)]$? Comment this result.

Compute the following transformations:

1.2 Determinant of matrices



Exercice 1.7. What is the determinant of

$$[\mathbf{M}] = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \\ 2 & 3 & 1 & 1 \end{bmatrix} ? \tag{1.10}$$

Exercice 1.8. What is the link between determinants of matrice [M] and [N] defined

by

$$[\mathbf{M}] = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \\ 2 & 3 & 1 & 1 \end{bmatrix}, \quad [\mathbf{N}] = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 5 \\ 1 & 0 & 1 & 5 \\ 2 & 3 & 1 & 5 \end{bmatrix}$$
(1.11)

Exercice 1.9. What is the determinant of

$$[\mathbf{M}] = \begin{bmatrix} 1 & 2 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix} ? \tag{1.12}$$

Exercice 1.10. What is the determinant of

$$[\mathbf{M}] = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 9 \end{bmatrix} ? \tag{1.13}$$

Exercice 1.11. What is the determinant of

$$[\mathbf{M}] = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix} ? \tag{1.14}$$

Exercice 1.12. What is the determinant of

$$[\mathbf{M}] = \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} ? \tag{1.15}$$

1.3 Operation on Matrices

1.4 Change of basis

Exercice 1.13. What is the image $[\mathbf{M}']$ of $[\mathbf{M}] = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$ in the $\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$

Exercice 1.14. What is the image $[\mathbf{M}']$ of $[\mathbf{M}] = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$ in the $\begin{bmatrix} \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \end{bmatrix}$

basis



Exercice 1.15. What is the image $[\mathbf{M}']$ of $[\mathbf{M}] = \begin{bmatrix} 2 & 3 \\ 1 & 2 \end{bmatrix}$ in the $\begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix}$ basis

Exercice 1.16. What is the image $[\mathbf{M}']$ of $[\mathbf{M}] = \begin{bmatrix} 3 & 3 \\ 1 & 5 \end{bmatrix}$ in the $\begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix}$ basis

Exercice 1.17. What is the image $[\mathbf{M}']$ of $[\mathbf{M}] = \begin{bmatrix} 5 & 10 \\ 15 & 20 \end{bmatrix}$ in the $\begin{bmatrix} 2 & 10 \\ 3 & 5 \end{bmatrix}$ basis

Eigenvalues and Eigenvectors 1.5

Exercice 1.18. Let $\xi \neq 1$. What are the eigenvalues p and the associated eigenvectors

$$\begin{bmatrix} -2\omega_0 \xi & -\omega_0^2 \\ 1 & 0 \end{bmatrix} \tag{1.16}$$

Exercice 1.19. Compute the eigenvalues δ and the associated eigenvectors Φ of prob-

$$[\mathbf{K}] \mathbf{\Phi} = \delta^2 [\mathbf{M}] \mathbf{\Phi}, \tag{1.17}$$

with

$$[\mathbf{K}] = \begin{bmatrix} \hat{P} & 0 \\ 0 & \widetilde{K}_{eq} \end{bmatrix} [\mathbf{M}] = \begin{bmatrix} \widetilde{\rho}_s & \widetilde{\gamma} \widetilde{\rho}_{eq} \\ \widetilde{\gamma} \widetilde{\rho}_{eq} & \widetilde{\rho}_{eq} \end{bmatrix}$$
(1.18)

Resolution of linear systems



Exercice 1.20. What is the solution of

$$\left[\begin{array}{cc} 3 & 0 \\ 0 & 5 \end{array}\right] \mathbf{X} = \left\{\begin{array}{c} 5 \\ 3 \end{array}\right\}$$



Exercice 1.21. What is the solution of

$$\begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix} \mathbf{X} = \begin{bmatrix} 0 \\ 0 \\ -1 \end{bmatrix}$$



Exercice 1.22. What is the solution of

$$\begin{bmatrix} 1 & 1 & 1 \\ 2 & 3 & 4 \\ 4 & 9 & 16 \end{bmatrix} \mathbf{X} = \left\{ \begin{array}{c} 4 \\ 12 \\ 38 \end{array} \right\}$$



Exercice 1.23. What is the solution of

$$\begin{bmatrix} 3 & 2 & 7 \\ 5 & 1 & 2 \\ 3 & 1 & 1 \end{bmatrix} \mathbf{X} = \begin{bmatrix} 9 \\ 3 \\ 2 \end{bmatrix}$$



Exercice 1.24. What is the solution of

$$\begin{bmatrix} 2 & 2 & 2 \\ 1 & 1 & 2 \\ 2 & 1 & 2 \end{bmatrix} \mathbf{X} = \left\{ \begin{array}{c} 18 \\ 6 \\ 14 \end{array} \right\}$$



Exercice 1.25. What is the solution of

$$\begin{bmatrix} -1 & 0 & 1 & 2 \\ 0 & 1 & 2 & 1 \\ 5 & 4 & 3 & 2 \\ 0 & 0 & 2 & -1 \end{bmatrix} \mathbf{X} = \begin{bmatrix} 4 \\ 9 \\ 24 \\ 5 \end{bmatrix}$$