MA1522 Homework 1

AY 24/25 Sem 1 — github/omgeta

Q1. (a)

$$2x + 3y + 4z = 400$$
 (i)

$$1x + 2y + 1z = 200$$
 (ii)

$$2y + 4z = 160 \quad \blacksquare \tag{iii}$$

(b) Form and reduce the corresponding augmented matrix for the system of equations:

$$\begin{bmatrix} 2 & 3 & 4 & 400 \\ 1 & 2 & 1 & 200 \\ 0 & 2 & 4 & 160 \end{bmatrix} \xrightarrow{R_1 \leftrightarrow R_2} \begin{bmatrix} 1 & 2 & 1 & 200 \\ 2 & 3 & 4 & 400 \\ 0 & 2 & 4 & 160 \end{bmatrix}$$

$$\xrightarrow{R_2 - 2R_1} \begin{bmatrix} 1 & 2 & 1 & 200 \\ 0 & -1 & 2 & 0 \\ 0 & 2 & 4 & 160 \end{bmatrix}$$

$$\xrightarrow{R_1 + 2R_2} \begin{bmatrix} 1 & 0 & 5 & 200 \\ 0 & -1 & 2 & 0 \\ 0 & 2 & 4 & 160 \end{bmatrix}$$

$$\xrightarrow{R_3 + 2R_2} \begin{bmatrix} 1 & 0 & 5 & 200 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 8 & 160 \end{bmatrix}$$

$$\xrightarrow{\frac{1}{8}R_3} \begin{bmatrix} 1 & 0 & 5 & 200 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 8 & 160 \end{bmatrix}$$

$$\xrightarrow{\frac{1}{8}R_3} \begin{bmatrix} 1 & 0 & 5 & 200 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 20 \end{bmatrix}$$

$$\xrightarrow{R_2 - 2R_3} \begin{bmatrix} 1 & 0 & 5 & 200 \\ 0 & -1 & 0 & -40 \\ 0 & 0 & 1 & 20 \end{bmatrix}$$

$$\xrightarrow{-R_2} \begin{bmatrix} 1 & 0 & 5 & 200 \\ 0 & 1 & 0 & 40 \\ 0 & 0 & 1 & 20 \end{bmatrix}$$

$$\xrightarrow{R_1 - 5R_3} \begin{bmatrix} 1 & 0 & 0 & 100 \\ 0 & 1 & 0 & 40 \\ 0 & 0 & 1 & 20 \end{bmatrix}$$

Hence, we find x = 100, y = 40, z = 20. Therefore, pumps of type X pump 100 litres/sec, pumps of type Y pump 40 litres/sec, and pumps of type Z pump 20 litres/sec.

Q2. Reduce the corresponding augmented matrix:

$$\begin{bmatrix} a & 2 & a & (a+b) & (a-b) \\ a & 2 & a & a & (a-b) \\ 3 & 3 & -b & 3 & -b \\ (a+1) & 3 & (a+1) & (a+1) & (a-b+1) \end{bmatrix} \xrightarrow{R_1-R_2} \begin{bmatrix} 0 & 0 & 0 & b & 0 \\ a & 2 & a & a & (a-b) \\ 3 & 3 & -b & 3 & -b \\ (a+1) & 3 & (a+1) & (a+1) & (a-b+1) \end{bmatrix}$$

$$\xrightarrow{R_4-R_2} \begin{bmatrix} 0 & 0 & 0 & b & 0 \\ a & 2 & a & a & (a-b) \\ 3 & 3 & -b & 3 & -b \\ 1 & 1 & 1 & 1 & 1 \end{bmatrix} \xrightarrow{R_3-3R_4} \begin{bmatrix} 0 & 0 & 0 & b & 0 \\ a & 2 & a & a & (a-b) \\ 0 & 0 & (-b-3) & 0 & (-b-3) \\ 1 & 1 & 1 & 1 & 1 \end{bmatrix}$$

$$\xrightarrow{R_2-aR_4} \begin{bmatrix} 0 & 0 & 0 & b & 0 \\ 0 & (2-a) & 0 & 0 & -b \\ 0 & 0 & (-b-3) & 0 & (-b-3) \\ 1 & 1 & 1 & 1 & 1 \end{bmatrix} \xrightarrow{R_1 \leftrightarrow R_4} \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 0 & (2-a) & 0 & 0 & -b \\ 0 & 0 & (-b-3) & 0 & (-b-3) \\ 0 & 0 & 0 & b & 0 \end{bmatrix}$$

- (a) No solution: $a = 2 \land b \neq 0$. (Row 2 will have inconsistent equation $0 \neq 0$)
- (b) Unique solution: $a \neq 2 \land b \neq -3 \land b \neq 0$. (RREF has pivot in every row)

$$\frac{\frac{1}{b}R_{4}}{\longrightarrow} \begin{bmatrix}
1 & 1 & 1 & 1 & 1 \\
0 & (2-a) & 0 & 0 & -b \\
0 & 0 & (-b-3) & 0 & (-b-3) \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}
\xrightarrow{R_{1}-R_{4}} \begin{bmatrix}
1 & 1 & 1 & 0 & 1 \\
0 & (2-a) & 0 & 0 & -b \\
0 & 0 & (-b-3) & 0 & (-b-3) \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}$$

$$\frac{\frac{1}{-b-3}R_{3}}{\longrightarrow} \begin{bmatrix}
1 & 1 & 1 & 0 & 1 \\
0 & (2-a) & 0 & 0 & -b \\
0 & 0 & 1 & 0 & 1 \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}
\xrightarrow{R_{1}-3R_{3}} \begin{bmatrix}
1 & 1 & 0 & 0 & 0 \\
0 & (2-a) & 0 & 0 & -b \\
0 & 0 & 1 & 0 & 1 \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}$$

$$\frac{\frac{1}{2-a}R_{2}}{\longrightarrow} \begin{bmatrix}
1 & 1 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & -\frac{b}{2-a} \\
0 & 0 & 1 & 0 & 1 \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}
\xrightarrow{R_{1}-R_{2}} \begin{bmatrix}
1 & 0 & 0 & 0 & \frac{b}{2-a} \\
0 & 1 & 0 & 0 & -\frac{b}{2-a} \\
0 & 0 & 1 & 0 & 1 \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}$$

Hence, the unique solution will be $x_1 = -\frac{b}{a-2}, x_2 = \frac{b}{a-2}, x_3 = 1, x_4 = 0$

(c) Infinite solutions w/ 1 parameter: $a \neq 2 \land (b = -3 \lor b = 0)$. (There will be exactly one zero row \implies there will be exactly 1 free variable)

Suppose, there are infinitely many solutions and $x_3 = 1, x_4 = 0$: Case 1: $a \neq_2, b = -3$:

$$\frac{\frac{1}{2-a}R_2}{\longrightarrow} \begin{bmatrix}
1 & 1 & 1 & 1 & 1 \\
0 & 1 & 0 & 0 & \frac{3}{2-a} \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & -3 & 0
\end{bmatrix}
\xrightarrow{R_1-R_2} \begin{bmatrix}
1 & 0 & 1 & 1 & 1 - \frac{3}{2-a} \\
0 & 1 & 0 & 0 & \frac{3}{2-a} \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & -3 & 0
\end{bmatrix}$$

$$\frac{-\frac{1}{b}R_4}{\longrightarrow} \begin{bmatrix}
1 & 0 & 1 & 1 & 1 - \frac{3}{2-a} \\
0 & 1 & 0 & 0 & \frac{3}{2-a} \\
0 & 1 & 0 & 0 & \frac{3}{2-a} \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}
\xrightarrow{R_1-R_4} \begin{bmatrix}
1 & 0 & 1 & 0 & 1 - \frac{3}{2-a} \\
0 & 1 & 0 & 0 & \frac{3}{2-a} \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}$$

Then, $x_1 = 1 - \frac{3}{2-a} - x_3 = \frac{3}{a-2}$

Case 2: $a \neq_2, b = 0$:

$$\frac{\frac{1}{2-a}R_2}{\longrightarrow} \begin{bmatrix}
1 & 1 & 1 & 1 & 1 \\
0 & 1 & 0 & 0 & 0 \\
0 & 0 & -3 & 0 & -3 \\
0 & 0 & 0 & 0 & 0
\end{bmatrix}
\xrightarrow{R_1-R_2} \begin{bmatrix}
1 & 0 & 1 & 1 & 1 \\
0 & 1 & 0 & 0 & 0 \\
0 & 0 & -3 & 0 & -3 \\
0 & 0 & 0 & 0 & 0
\end{bmatrix}$$

$$\frac{-\frac{1}{3}R_3}{\longrightarrow} \begin{bmatrix}
1 & 0 & 1 & 1 & 1 \\
0 & 1 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 1 \\
0 & 0 & 0 & 0 & 0
\end{bmatrix}
\xrightarrow{R_1-R_4} \begin{bmatrix}
1 & 0 & 0 & 1 & 0 \\
0 & 1 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 1 \\
0 & 0 & 0 & 0 & 0
\end{bmatrix}$$

Then, $x_1 = 0 - x_4 = 0$

(d) It is not possible to have infinite solutions w/3 parameters. Firstly, we need to ensure the system is not inconsistent (when $a=2, b \neq 0$). Note that x_1 can never be free since it is not dependent on any variables a, b. Then, we can set x_2 free (when $a=2 \land b=0$), x_3 free (when b=-3), or x_4 free (when b=0).

However, since a, b can only take one value at a time, we can at most satisfy 2 of the conditions simultaneously (when $a = 2 \land b = 0$), allowing at most 2 parameters x_2, x_4 .

Q3. (a) Elementary row operations $A \xrightarrow{R_3+R_1} \xrightarrow{R_4-R_2} \xrightarrow{R_2+5R_1} U$ can also be expressed in terms with matrix multiplication of A by elementary row matrices such as:

$$E_3 E_2 E_1 A = U$$

$$E_3 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 5 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad E_2 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix}, \quad E_1 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Suppose there exists the LU factorisation, A = LU:

$$E_3E_2E_1LU = U \qquad \qquad \text{(Substitute } A = LU\text{)}$$

$$LU = E_1^{-1}E_2^{-1}E_3^{-1}U \qquad \text{(Definition of inverse } EE^{-1} = E^{-1}E = I\text{)}$$

$$L = E_1^{-1}E_2^{-1}E_3^{-1}$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ -5 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 \\ -5 & 1 & 0 & 0 \\ -5 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ -5 & 1 & 0 & 1 \end{bmatrix}$$

(b) To solve
$$A\vec{x} = LU\vec{x} = \begin{bmatrix} 2\\8\\-2\\5 \end{bmatrix}$$
, let $U\vec{x} = \vec{y}$ and solve $L\vec{y} = \begin{bmatrix} 2\\8\\-2\\5 \end{bmatrix}$:
$$\begin{bmatrix} 1 & 0 & 0 & 0 & 2\\-5 & 1 & 0 & 0 & 8\\-1 & 0 & 1 & 0 & -2\\-5 & 1 & 0 & 1 & 5 \end{bmatrix} \xrightarrow{RREF} \begin{bmatrix} 1 & 0 & 0 & 0 & 2\\0 & 1 & 0 & 0 & 18\\0 & 0 & 1 & 0 & 0\\0 & 0 & 0 & 1 & -2 \end{bmatrix}$$

$$\therefore \vec{y} = \begin{bmatrix} 2\\18\\0\\-2 \end{bmatrix}$$

Then solve
$$U\vec{x} = \begin{bmatrix} 2\\18\\0\\-2 \end{bmatrix}$$
:
$$\begin{bmatrix} -1 & 2 & -2 & 4 & 2\\0 & 15 & -7 & 24 & 18\\0 & 0 & 1 & -3 & 0\\0 & 0 & 0 & -3 & -2 \end{bmatrix} \xrightarrow{RREF} \begin{bmatrix} 1 & 0 & 0 & 0 & -2\\0 & 1 & 0 & 0 & 1\\0 & 0 & 1 & 0 & 3\\0 & 0 & 0 & 1 & 1 \end{bmatrix}$$
$$\therefore \vec{x} = \begin{bmatrix} -2\\1\\3\\1 \end{bmatrix} \quad \blacksquare$$

(c) By using properties of the determinant:

$$\begin{split} \det(A) &= \det(L) \cdot \det(U) & \text{(Lay T3.6 Multiplicative property)} \\ &= (1 \cdot 1 \cdot 1 \cdot 1) \cdot (-1 \cdot 15 \cdot 1 \cdot -3) & \text{(Lay T3.2 Determinant of triangular matrix)} \\ &= 1 \cdot 45 \\ &= 45 \quad \blacksquare \end{split}$$

Q4. (a) (i) By the Invertible Matrix Theorem, A is invertible \iff det(A) \neq 0, so we find the values of a for which det(A) \neq 0:

$$\begin{aligned} \det(A) &\neq 0 \\ \begin{vmatrix} a & a & a \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{vmatrix} \neq 0 \\ a \begin{vmatrix} 1 & 0 \\ 1 & 1 \end{vmatrix} - a \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} + a \begin{vmatrix} 1 & 1 \\ 0 & 1 \end{vmatrix} \neq 0 \\ a(1-0) - a(1-0) + a(1-0) \neq 0 \\ a &\neq 0 \end{aligned} \qquad \text{(Lay T3.1 Cofactor expansion)}$$

Therefore, for A to be invertible, $a \neq 0$.

(ii) Suppose C_{ij} is the (i,j) cofactor of A, and M_{ij} is the (i,j) matrix minor of A obtained by deletion of the ith row and jth column. C_{ij} is given by:

$$C_{ij} = (-1)^{i+j} \det(M_{ij})$$

First, find the cofactors of A, finding the determinant of each M_{ij} by definition of determinant for 2×2 matrices:

$$C_{11} = + \begin{vmatrix} 1 & 0 \\ 1 & 1 \end{vmatrix} = 1, \quad C_{21} = - \begin{vmatrix} a & a \\ 1 & 1 \end{vmatrix} = 0, \quad C_{31} = + \begin{vmatrix} a & a \\ 1 & 0 \end{vmatrix} = -a$$

$$C_{12} = - \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = -1, \quad C_{22} = + \begin{vmatrix} a & a \\ 0 & 1 \end{vmatrix} = a, \quad C_{32} = - \begin{vmatrix} a & a \\ 1 & 0 \end{vmatrix} = a$$

$$C_{13} = + \begin{vmatrix} 1 & 1 \\ 0 & 1 \end{vmatrix} = 1, \quad C_{23} = - \begin{vmatrix} a & a \\ 0 & 1 \end{vmatrix} = -a, \quad C_{33} = + \begin{vmatrix} a & a \\ 1 & 1 \end{vmatrix} = 0$$

Then, adj(A) is then given by:

$$\operatorname{adj}(A) = (C_{ij})^T$$

$$= \begin{bmatrix} 1 & 0 & -a \\ -1 & a & a \\ 1 & -a & 0 \end{bmatrix} \quad \blacksquare$$

(iii) Suppose A is invertible:

$$A^{-1} = \frac{1}{\det(A)} \operatorname{adj}(A)$$
 (Lay T3.8 Adjoint Formula for Inverse)

$$= \frac{1}{a} \begin{bmatrix} 1 & 0 & -a \\ -1 & a & a \\ 1 & -a & 0 \end{bmatrix} \blacksquare$$
 (From (i) and (ii))

(b) Suppose there is some matrix cA, where $c \in \mathbb{R}$:

$$(cA)^{-1} = \frac{1}{\det(cA)} \operatorname{adj}(cA) \qquad \text{(Lay T3.8 Adjoint Formula for Inverse)}$$

$$\frac{1}{c}A^{-1} = \frac{1}{\det(cA)} \operatorname{adj}(cA) \qquad \text{(Chapter 2 Slide 87, } (aA)^{-1} = \frac{1}{a}A^{-1})$$

$$\frac{1}{c} \cdot \frac{1}{\det(A)} \operatorname{adj}(A) = \frac{1}{\det(cA)} \operatorname{adj}(cA) \qquad \text{(Substituting in } A^{-1})$$

$$= \frac{1}{c^n \det(A)} \operatorname{adj}(cA) \qquad \text{(Chapter 2 Slide 158, } \det(cA) = c^n \det(A))$$

$$= \frac{1}{c^n} \cdot \frac{1}{\det(A)} \operatorname{adj}(cA) \qquad \text{(Cancelling common terms)}$$

$$\therefore \operatorname{adj}(cA) = \frac{1}{c^{n-1}} \operatorname{adj}(cA) \qquad \text{(Cancelling common terms)}$$

$$\therefore \operatorname{adj}(cA) = c^{n-1} \operatorname{adj}(A)$$

$$\operatorname{Hence, for adj}(A) = \begin{bmatrix} 1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 \end{bmatrix}, \operatorname{adj}(3A) \text{ is given by:}$$

$$\operatorname{adj}(3A) = 3^3 \cdot \operatorname{adj}(A)$$

$$= 27 \cdot \operatorname{adj}(A)$$

$$= \begin{bmatrix} 27 & 27 & 27 & 0 \\ 27 & 27 & 0 & 27 \\ 27 & 0 & 27 & 27 \\ 0 & 27 & 27 & 27 \end{bmatrix}$$