

Problem Set-1 - Linear Algebra Review.

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Instructions:

- Solve all the problems.

1 PRELIMINARY CONCEPTS-BASIC SET THEORY AND FUNCTION

1. Suppose that:

$$\begin{aligned}A &= \{x : x \in \mathbb{N} \text{ and } x \text{ is even}\}, \\B &= \{x : x \in \mathbb{N} \text{ and } x \text{ is prime}\}, \text{ and} \\C &= \{x : x \in \mathbb{N} \text{ and } x \text{ is a multiple of 5}\}.\end{aligned}$$

Describe Following Sets:

(a) $A \cap B$ (The intersection of sets A and B):

(b) $B \cap C$ (The intersection of sets B and C):

(c) $A \cup B$ (The union of sets A and B):

(d) $A \cap (B \cup C)$ (The intersection of set A and the union of sets B and C):

2. Prove:

$$\begin{aligned}i) A \cup (B \cap C) &= (A \cup B) \cap (A \cup C) \\ii) A \cap (B \cup C) &= (A \cap B) \cup (A \cap C)\end{aligned}$$

3. Define a function:

$$f : \mathbb{N} \rightarrow \mathbb{N}$$

a) that is one-to-one but not onto.

b) that is onto but not one-to-one.

2 MATRIX OPERATIONS.

1. The diagonal of a matrix A are the entries a_{ij} ; where $i = j$.
 - a) Write down the three-by-three matrix with ones on diagonal and zeros elsewhere.
 - b) Write down the three-by-four matrix with ones on diagonal and zeros elsewhere.
 - c) Write down the four-by-three matrix with ones on the diagonal and zeros elsewhere.
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2. Let $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 3 & 4 \end{bmatrix}$ and $D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 4 \end{bmatrix}$. Compute AD and DA .
{observe and Explain the Results}.
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3. Let $A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$, $B = \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix}$ and $C = \begin{bmatrix} 4 & 3 \\ 0 & 2 \end{bmatrix}$. Verify that $AB = AC$.
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4. Prove that: $(AB)^T = B^T A^T$.

Review some Definitions:

- Let A be an m-by-n matrix with elements a_{ij} and b be an n-by-p matrix with elements b_{ij} , Then $C = AB$ is an m-by-p matrix and its "ij" elements are:

$$c_{ij} = \sum_{k=1}^n a_{ik} b_{kj}$$

Notice: second index of a and the first index of b are summed over.

$$\bullet A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \text{ then } A^T = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ a_{12} & a_{22} & \dots & a_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \dots & a_{mn} \end{bmatrix}.$$

In other words: $a_{ij}^T = a_{ji}$

5. Let A be a rectangular matrix given by $A = \begin{bmatrix} a & d \\ b & e \\ c & f \end{bmatrix}$. Compute $A^T A$ and show that it is a symmetric square matrix.
{Observe that the sum of the diagonal elements of $A^T A$ is the sum of squares of the elements of A.}
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6. Find the inverse of the matrices $A = \begin{bmatrix} 5 & 6 \\ 4 & 5 \end{bmatrix}; B = \begin{bmatrix} 6 & 4 \\ 3 & 3 \end{bmatrix}$.

Formula Review:

- We know:

$$A^{-1} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{\det(A)} \cdot \begin{bmatrix} C_{11} & C_{21} \\ C_{12} & C_{21} \end{bmatrix} = \frac{1}{ad-bc} \cdot \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

7. Given matrices A and B below, verify that they are inverses.

$$A = \begin{bmatrix} 4 & 1 \\ 3 & 1 \end{bmatrix}; B = \begin{bmatrix} 1 & -1 \\ -3 & 4 \end{bmatrix}$$

Hint: The matrices are inverses if the product:

$$AB = I_{2 \times 2} = BA$$

8. Verify that given matrices are inverses of each other:

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$$\begin{bmatrix} 7 & 3 \\ 2 & 1 \end{bmatrix}; \begin{bmatrix} 1 & -3 \\ -2 & 7 \end{bmatrix}$$

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$$\begin{bmatrix} 1 & -1 & 0 \\ 1 & 0 & -1 \\ 2 & 3 & -4 \end{bmatrix}; \begin{bmatrix} 3 & -4 & 1 \\ 2 & -4 & 1 \\ 3 & -5 & 1 \end{bmatrix}$$

3 SOLVE: SYSTEM OF LINEAR EQUATIONS

3.1 USING INVERSE METHODS

1. Express the system as $AX = B$; then solve using matrix inverse.

a)

$$x + 2y = 4$$

$$3x - 5y = 1$$

Solutions: $x = 2; y = 1$

b)

$$5x + y = 13$$

$$3x + 2y = 5$$

Solutions: $x = 3; y = -2$

c)

$$3x + 2y = -2$$

$$x + 4y = 6$$

Solutions: $x = -2; y = 2$

2. Notes:

- The Method for Finding the inverse of a Matrix with Elementary Row Operations:
 - a) Write the augmented matrix $[A|I_n]$
 - b) Write the augmented matrix in step a in reduced row echelon form.
 - c) If the reduced row echelon form in b is in $[I_n|B]$, then B is the inverse of A.
 - d) If the left side of the row reduced echelon is not an identity matrix, the inverse does not exist.

- The Method for Solving a System of Equations when a Unique Solution Exists:
 - a) Express the system in the matrix equation $AX = B$.
 - b) To solve the equation $AX = B$, we multiply both sides by A^{-1} :

$$AX = B$$

$$A^{-1}AX = A^{-1}B$$

$$IX = A^{-1}B$$

{Where I is the identity matrix}.

3. Solve the following system {Inverse Method}:

$$x - y + z = 6$$

$$2x + 3y = 1$$

$$-2y + z = 5$$

4. Solve the following system {Gauss Elimination or Gauss-jordan Method}:

$$x + y - z = 2$$

$$x + z = 7$$

$$2x + y + z = 13$$

$$x + y + z = 2$$

$$3x + y = 7$$

$$x + y + 2z = 3$$

5. For Practise:

- Solve the following:

$$2x + 3y = 6$$

$$x - y = \frac{1}{2}$$

$$4x + 3y = 11$$

$$x - 3y = -1$$

- Solve the following:

$$-x - 2y + z = 1$$

$$2x + 3y = 2$$

$$y - 2z = 0$$

$$x + 4y - z = 4$$

$$2x + 5y + 8z = 15$$

$$x + 3y - 3z = 1$$

$$5x + 3y + 9z = -1$$

$$-2x + 3y - z = -2$$

$$-x - 4y + 5z = 1$$