MATH 213 - LINEAR ALGEBRA - EXERCISES

1. Linear equations

Terminology:

- A linear equation is called *degenerate* if all of its coefficients are equal to 0. (Its constant term need
- \bullet If k is a nonzero number, the linear equations

$$a_1x_1 + \cdots + a_nx_n = b$$
 and $k(a_1x_1 + \cdots + a_nx_n) = kb$

said to be *proportional*.

- (1) Consider the linear equation x 9y = 5.
 - (a) Find the general solution corresponding to the choice of parameter x = s.
 - (b) Find the general solution corresponding to the choice of parameter y = t.
- (2) Find general solutions of the following linear equations:

(a)
$$x - y = 0$$

(b)
$$\pi y - x = \pi^2$$

(c)
$$2x = -3y$$

(d)
$$x + 0y = 1$$

(e)
$$0x + 2y = 5$$

$$(f) x - y + z = 3$$

$$(g) x + y = y - z$$

(g)
$$x + y = y - z$$

(h) $x_1 - 2x_2 + 3x_3 - 4x_4 = 0$.

(3) Find a linear equation with the given general solution:

(a)
$$(x,y) = (s,2s)$$

(b)
$$(x,y) = (3-2t,t)$$

(c)
$$(x,y) = (2-t,2+t)$$

(c)
$$(x, y) = (2 - t, 2 + t)$$

(d) $(x, y) = (4s - 5, 5s - 4)$

(e)
$$(x,y) = (1,t)$$

(f)
$$(x, y, z) = (s, t, s + t)$$

(g)
$$(x, y, z) = (1 - s, 2 - 3t, 4t - 5s - 1)$$

(h)
$$(x, y, z) = (2s - t, \pi, s + t + 1)$$

- (4) Both (x,y) = (2s+1,s-1) and (x,y) = (17+2t,7+t) are general solutions of the equation x-2y=3.
 - (a) What values of s and t give the solution (x, y) = (7, 2)?
 - (b) Let s_0 be a fixed value of the parameter s. Find the value of t corresponding to the solution $(x,y) = (2s_0 + 1, s_0 - 1).$
 - (c) Let t_0 be a fixed value of the parameter t. Find the value of s corresponding to the solution $(x,y) = (17 + 2t_0, 7 + t_0).$
- (5) Prove the statement or provide a counterexample.
 - (a) If two linear equations in n variables are proportional then they have the same solutions.
 - (b) (*) If two linear equations in n variables have the same solutions then they are proportional. (This might be tricky without using some theory that we'll develop.)
- (6) (a) Find a nondegenerate linear equation in x, y whose solutions include (2,1) and (-1,4).
 - (b) Find infinitely many linear equations in x, y whose solutions include (2, 1) such that no two of these equations are proportional.
- (7) (a) Is there a nondegenerate linear equation in x, y whose solutions include (0,0), (1,0) and (0,1)?

- (b) Can a degenerate linear equation have a unique solution?
- (c) What are the possible graphs of degenerate linear equations in x, y?
- (8) (*) (This one might be tricky without some techniques we'll develop.)
 - (a) Find a nondegenerate linear equation in x, y, z whose solutions include (1, 2, 3) and (4, 5, 6).
 - (b) Find infinitely many linear equations in x, y, z whose solutions include (1, 2, 3) and (4, 5, 6) no two of which are proportional.

2. Systems of linear equations

(1) Find the reduced row echelon form of the matrix:

(a)
$$\begin{pmatrix} 9 & 9 & 7 & 3 \\ 5 & 5 & 4 & 2 \end{pmatrix}$$

(d)
$$\begin{pmatrix} 0 & 1 & 0 \\ 1 & 2 & -4 \\ 0 & -1 & 1 \end{pmatrix}$$

(b)
$$\begin{pmatrix} 0 & 3 & 6 \\ -1 & -2 & -1 \\ 0 & 6 & 13 \end{pmatrix}$$

(e)
$$\begin{pmatrix} 2 & 5 & -2 \\ 1 & 2 & 0 \\ 4 & 10 & -3 \end{pmatrix}$$

(c)
$$\begin{pmatrix} 4 & -16 & 1 \\ 5 & -20 & 1 \\ 0 & 1 & 1 \end{pmatrix}$$

(2) Solve the system:

(a)
$$\begin{array}{rcl}
15x & -2x & = & -41 \\
-7x & +y & = & 19
\end{array}$$

(b)
$$\begin{array}{ccccc} x_1 & -6x_2 & -12x_3 & = & 13 \\ & x_2 & +2x_3 & = & -2 \end{array}$$

$$\begin{array}{rcrrr} -5x_1 & -3x_2 & -9x_3 & = & 10 \\ \text{(e)} & 4x_1 & +2x_2 & +5x_3 & = & -9 \\ 2x_1 & +x_2 & +2x_3 & = & -5 \end{array}$$

(3) For what values of c does the system

$$\begin{array}{rcl} x & +2y & = & 5 \\ 3x & +6y & = & c \end{array}$$

have a unique solution? No solution? Infinitely many solutions?

(4) For what values of a and b does

$$\begin{array}{rcl}
ax & + bz & = 2 \\
ax & + 2y & + az & = b \\
bx & + 2y & + az & = a
\end{array}$$

have a unique solution? Infinitely many solutions? No solutions?

- (5) Suppose that a system of 5 equations in 3 variables has a unique solution. What is the reduced row echelon form of its coefficient matrix?
- (6) Write down all possible forms of $m \times n$ matrices in reduced row echelon form for each choice of m, n with $1 \le m, n \le 3$. Sort your list by rank. Use * to indicate an arbitrary number. For example, a 2×2 matrix in reduced row echelon form must look like one of the following:

rank 0:
$$\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$
rank 1:
$$\begin{pmatrix} 1 & * \\ 0 & 0 \end{pmatrix}, \quad \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$
rank 2:
$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

(7) Consider the following augmented matrix in which * denotes any number and \square denotes any nonzero number:

$$\begin{pmatrix}
\square & * & * & * & * & * \\
0 & \square & * & * & 0 & * \\
0 & 0 & 0 & 0 & \square & 0 \\
0 & 0 & 0 & 0 & * & \square
\end{pmatrix}$$

Is the corresponding system of equations consistent?

(8) (a) Under what conditions on a and b does the homogeneous system

$$\begin{array}{rcl} x & + & ay & = & 0 \\ x & + & by & = & 0 \end{array}$$

have a unique solution?

(b) Under what conditions on a, b and c does the homogeneous system

have a unique solution?

(c) (*) Under what conditions on a_1, \ldots, a_{n-1} does the $n \times n$ homogeneous system

$$x_0 + a_i x_1 + a_i^2 x_2 + \dots + a_i^{n-1} x_{n-1} = 0$$
 $(1 \le i \le n)$

have a unique solution?

- (9) Let A be an $m \times n$ matrix in (reduced) row echelon form. Let p be an integer with $1 \le p \le m-1$ and let q be an integer with $1 \le q \le n-1$. Prove the statement or provide a counterexample:
 - (a) Let A' be the matrix consisting of the top p rows of A. Then A' is in (reduced) row echelon form
 - (b) Let A' be the matrix consisting of the bottom p rows of A. Then A' is in (reduced) row echelon form.
 - (c) Let A' be the matrix consisting of the leftmost q columns of A. Then A' is in (reduced) row echelon form.
 - (d) Let A' be the matrix consisting of the rightmost q columns of A. Then A' is in (reduced) row echelon form.

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(10) Let A and $(A \mid \mathbf{b})$, respectively, be the coefficient and augmented matrix of a system of linear equations. Suppose that

$$rank(A \mid \mathbf{b}) > rank A.$$

Explain why the system is inconsistent.

- (11) Let B be an $m \times q$ matrix such that the submatrix of B consisting of its first q-1 columns is in reduced row echelon form. Show that there is a sequence of elementary row operations transforming B into reduced row echelon form.
- (12) Write a computer program (in your favorite language) to reduce a matrix to (reduced) row echelon

3. Matrix arithmetic

(1) Express \mathbf{w} as a linear combination of the \mathbf{v}_i , or show that there is no such expression.

(a)
$$\mathbf{w} = \begin{pmatrix} 5 \\ -6 \end{pmatrix}$$
, $\mathbf{v}_1 = \begin{pmatrix} -20 \\ 24 \end{pmatrix}$
(b) $\mathbf{w} = \begin{pmatrix} 5 \\ -6 \end{pmatrix}$, $\mathbf{v}_1 = \begin{pmatrix} 6 \\ 5 \end{pmatrix}$, $\mathbf{v}_2 \begin{pmatrix} 7 \\ 6 \end{pmatrix}$
(c) $\mathbf{w} = \begin{pmatrix} 7 \\ 8 \\ 9 \end{pmatrix}$, $\mathbf{v}_1 = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$, $\mathbf{v}_2 \begin{pmatrix} 4 \\ 5 \\ 6 \end{pmatrix}$
(d) $\mathbf{w} = \begin{pmatrix} 13 \\ -21 \\ 34 \end{pmatrix}$, $\mathbf{v}_1 = \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}$, $\mathbf{v}_2 = \begin{pmatrix} -3 \\ 5 \\ -8 \end{pmatrix}$
(e) $\mathbf{w} = \begin{pmatrix} 13 \\ -21 \\ 34 \end{pmatrix}$, $\mathbf{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$, $\mathbf{v}_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$, $\mathbf{v}_3 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$

(2) If A is invertible, find A^{-1} and write A as a product of elementary matrices. If A is not invertible, find an invertible matrix B such that BA is in reduced row echelon form and write B as a product of elementary matrices.

(3) For $1 \leq i, j \leq 2$, let $\mathbf{e}^{ij} = (e^{ij}_{k\ell})$ be the 2×2 matrix such that $e^{ij}_{k\ell} = \begin{cases} 1 & \text{if } i = k \text{ and } j = \ell, \\ 0 & \text{otherwise.} \end{cases}$

$$e_{k\ell}^{ij} = \begin{cases} 1 & \text{if } i = k \text{ and } j = \ell, \\ 0 & \text{otherwise.} \end{cases}$$

- (a) Write down the matrices e^{ij} for all i, j. (That is, parse and understand the definition of e^{ij} .)
- (b) Compute $(\mathbf{e}^{ij})^2$ for all i, j.
- (c) A "number" x is called idempotent if $x^2 = x$ and nilpotent if $x^n = 0$ for some n. What are the nonidentity $(\neq 1)$ idempotent elements of **R**? What are the nonzero nilpotents elements of **R**?

- (d) Observe that the set of 2×2 matrices contains both nonidentity idempotents and nonzero nilpotents.
- (e) Can you find a 3×3 matrix such that $A^3 = 0$ but $A^2 \neq 0$?
- (f) (*) Can you find a 2×2 matrix A such that $A^3 = 0$ but $A^2 \neq 0$?
- (4) (a) Let A, A', B and B' be $m \times n, m' \times n, n \times p$ and $n \times p'$ matrices, respectively. Show that

(i)
$$A(B \ B') = (AB \ AB')$$
 and (ii) $\begin{pmatrix} A \\ A' \end{pmatrix} B = \begin{pmatrix} AB \\ A'B \end{pmatrix}$.

Solution skeleton:

Let's prove (i).

- The goal is to prove equality of two matrices. To do this, we show that their (k, ℓ) -entries are equal for an arbitrary pair (k, ℓ) .
- Mini-exercise: Show that $A(B \mid B')$ and $(AB \mid AB')$ both have size $m \times (p+p')$.
- Let (k,ℓ) be such that $1 \le k \le m$ and $1 \le \ell \le p + p'$. We need to show that the (k,ℓ) -entry of $A(B \mid B')$ equals the (k,ℓ) -entry of $(AB \mid AB')$.
- Introduce notation: Let a_{ij} , b_{ij} and b'_{ij} be the (i,j)-entries of A, B and B', respectively.
- Evaluate the (k, ℓ) -entry of A (B B'): The (k, ℓ) -entry of A (B B') is the k-th row of A times the ℓ -th column of (B B'). The k-th row of A is $(a_{k1} \cdots a_{kn})$. The ℓ -th column of (B B') is

$$\begin{cases} \text{the } \underline{\hspace{1cm}} \text{-th column of } B & \text{if } 1 \leq \ell \leq \underline{\hspace{1cm}}, \\ \text{the } \underline{\hspace{1cm}} \text{-th column of } B' & \text{if } \underline{\hspace{1cm}} < \ell \leq p + p'. \end{cases}$$

Therefore, by the definition of matrix multiplication, the (k, ℓ) -entry of $A(B \mid B')$ is

$$\begin{cases} a__b__ + a__b__ + \dots + a__b__ & \text{if } 1 \le \ell \le __, \\ a__b'__ + a__b'__ + \dots + a__b'__ & \text{if } ___ < \ell \le p + p'. \end{cases}$$

• Evaluate the (k, ℓ) -entry of $(AB \quad AB')$: The (k, ℓ) -entry of $(AB \quad AB')$ is the

$$\begin{cases} \text{the }(\underline{\hspace{1cm}},\underline{\hspace{1cm}})\text{-entry of }AB & \text{if }1\leq \ell \leq \underline{\hspace{1cm}},\\ \text{the }(\underline{\hspace{1cm}},\underline{\hspace{1cm}})\text{-entry of }AB' & \text{if }\underline{\hspace{1cm}}<\ell \leq p+p'. \end{cases}$$

Therefore, by the definition of matrix multiplication, the (k, ℓ) -entry of $(AB \ AB')$ is

$$\begin{cases} a__b__ + a__b__ + \dots + a__b__ & \text{if } 1 \le \ell \le __, \\ a__b'__ + a__b'__ + \dots + a__b'__ & \text{if } ___ < \ell \le p + p'. \end{cases}$$

- Put it all together.
- (b) Let A be an $m \times n$ matrix and let B be an $n \times p$ matrix. Let $\mathbf{a}_1, \ldots, \mathbf{a}_m$ be the rows of A and let $\mathbf{b}_1, \ldots, \mathbf{b}_p$ be the columns of B. Show that

$$AB = \begin{pmatrix} \mathbf{a}_1 B \\ \vdots \\ \mathbf{a}_m B \end{pmatrix} = \begin{pmatrix} A\mathbf{b}_1 \\ \vdots \\ A\mathbf{b}_p \end{pmatrix}.$$

(c) Let A_i be an $m_i \times n$ matrix, $1 \le i \le r$ and let B_j be an $n \times p_j$ matrix, $1 \le j \le s$. Show that for any $m \times n$ matrix A and any $n \times p$ matrix B,

$$A(B_1 \cdots B_s) = (AB_1 \cdots AB_s)$$
 and $\begin{pmatrix} A_1 \\ \vdots \\ A_r \end{pmatrix} B = \begin{pmatrix} A_1B \\ \vdots \\ A_rB \end{pmatrix}$.

(5) Let \mathbf{e}_i be the *i-th standard basis vector* of dimension m (i.e., with m columns):

$$\mathbf{e}_i = \begin{pmatrix} 0 & \cdots & 0 & 1 & 0 & \cdots & 0 \end{pmatrix}$$
 (the 1 is in column i).

Let A be an $m \times n$ matrix. What is $\mathbf{e}_i A$?

Solution skeleton: This problem has two parts: (1) find a candidate for $\mathbf{e}_i A$ and (2) prove that $\mathbf{e}_i A$ equals your candidate. To find a candidate, make up and calculate some small examples to see what's going on:

You should conclude that the e_iA is the *i*-th row a_i of A.

Of course, a couple of motivating examples aren't proof. You need to prove, in general, that $\mathbf{e}_i A = \mathbf{a}_i$. A strategy for proving that two matrices (like $\mathbf{e}_i A$ and \mathbf{a}_i) are equal is to let (i,j) be an arbitrary pair with $1 \le i \le m$ and $1 \le j \le n$ and argue that the (i,j)-entry of one matrix equals the (i,j)-entry of the other.

We introduce some notation. Write a_{ij} for the (i,j)-entry of the matrix A. Write e_{ij} for the entry of the row vector \mathbf{e}_i in the j-th column. Then

$$e_{ij} = \begin{cases} \underline{\qquad} & \text{if } i \neq j, \\ \underline{\qquad} & \text{if } i = j. \end{cases}$$

By definition of matrix multiplication, $\mathbf{e}_i A$ is an _____-dimensional _____ (row/column) vector whose j-th entry is

$$e_i _a _ + e_i _a _ + \cdots + e_i _a _.$$

By (\dagger) ,

$$e_i _a _ + e_i _a _ + \cdots + e_i _a _ = _ _.$$

Summarizing the above calculation, we have shown that the j-th entry of the _____ (row/column) vector $\mathbf{e}_i A$ is _____:

$$\mathbf{e}_i A = \begin{pmatrix} a_{-} & a_{-} & \cdots & a_{-} \end{pmatrix}$$

Thus, $\mathbf{e}_i A$ is simply the ______th ____(row/column) of A.

(6) Let A be an $m \times n$ matrix. Let O_k be an elementary row operation of type $k, k \in \{1, 2, 3\}$. Let A' be the matrix you get by applying O_k to A. Show that

$$A_k = E_k A$$
.

Here are some suggestions:

- Follow the proof we did in class for k = 1.
- Let O_1 be a type 1 row operation, interchanging rows p and q, $p \neq q$, say. Let O_2 be a type 2 row operation, multiplying row p by $c \neq 0$, say. Let O_3 be a type 3 row operation, say adding c times row p to row q, $p \neq q$.

- Let $\mathbf{a}_1, \ldots, \mathbf{a}_m$ be the rows of A. Let $\mathbf{a}'_1, \ldots, \mathbf{a}'_m$ be the rows of A'. For each k, express \mathbf{a}'_i in terms of the \mathbf{a}_j . Let \mathbf{v}_i be the i-th row of E_k .
- Let $\mathbf{v}_1, \dots, \mathbf{v}_m$ be the rows of E_k . For each k, express \mathbf{v}_i in terms of the \mathbf{e}_i .
- For each k, describe the i-th row of E_kA ; (4b) might be useful here.
- (7) Show that every elementary matrix is invertible, and that its inverse is an elementary matrix.
- (8) Let

$$\mathbf{b}_1 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \quad \mathbf{b}_2 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \quad \text{and} \quad \mathbf{b}_3 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix},$$

For i = 1, 2, 3, solve the matrix equation $A\mathbf{x} = \mathbf{b}_i$. (Suggestion: Find A^{-1} use that to solve for \mathbf{x} . Don't do a separate Gaussian elimination procedure for each i.)

(9) Let

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & k \end{pmatrix}.$$

- (a) Find all k for which A is invertible. For these k:
 - (i) Find A^{-1} .
 - (ii) Write A as a product of elementary matrices.
- (b) For k for which A is not invertible, write A in the form UR where U is invertible and R is in reduced row echelon form. Express U as a product of elementary matrices.
- (10) Let

$$A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & a & a^2 \end{pmatrix}$$

For all a, find an invertible matrix U such that UA is in reduced row echelon form.