Assignment 8

BY YUVAL BERNARD

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Page 355

Question 2

$$A = \begin{bmatrix} 1+i & -1+2i \\ 3+2i & 2-i \end{bmatrix}, B = \begin{bmatrix} i & 3 \\ 2 & -2i \end{bmatrix}$$

(a)

$$A - 2B = \begin{bmatrix} 1+i & -1+2i \\ 3+2i & 2-i \end{bmatrix} - \begin{bmatrix} 2i & 6 \\ 4 & -4i \end{bmatrix} = \begin{bmatrix} 1-i & -7+2i \\ -1+2i & 2+3i \end{bmatrix}$$

(b)

$$3A + B = \begin{bmatrix} 3+3i & -3+6i \\ 9+6i & 6-3i \end{bmatrix} + \begin{bmatrix} i & 3 \\ 2 & -2i \end{bmatrix} = \begin{bmatrix} 3+4i & 6i \\ 11+6i & 6-5i \end{bmatrix}$$

(c)

$$AB = \begin{bmatrix} 1+i & -1+2i \\ 3+2i & 2-i \end{bmatrix} \begin{bmatrix} i & 3 \\ 2 & -2i \end{bmatrix}$$

$$= \begin{bmatrix} i(1+i)+2(-1+2i) & 3(1+i)-2i(-1+2i) \\ i(3+2i)+2(2-i) & 3(3+2i)-2i(2-i) \end{bmatrix}$$

$$= \begin{bmatrix} i-1-2+4i & 3+3i+2i+4 \\ 3i-2+4-2i & 9+6i-4i-2 \end{bmatrix}$$

$$= \begin{bmatrix} -3+5i & 7+5i \\ 2+i & 7+2i \end{bmatrix}$$

(d)

$$\begin{split} BA &= \begin{bmatrix} \mathrm{i} & 3 \\ 2 & -2\mathrm{i} \end{bmatrix} \begin{bmatrix} 1+\mathrm{i} & -1+2\mathrm{i} \\ 3+2\mathrm{i} & 2-\mathrm{i} \end{bmatrix} \\ &= \begin{bmatrix} \mathrm{i} \left(1+i\right) + 3 \left(3+2\mathrm{i}\right) & \mathrm{i} \left(-1+2\mathrm{i}\right) + 3 \left(2-\mathrm{i}\right) \\ 2 \left(1+\mathrm{i}\right) - 2\mathrm{i} \left(3+2\mathrm{i}\right) & 2 \left(-1+2\mathrm{i}\right) - 2\mathrm{i} \left(2-\mathrm{i}\right) \end{bmatrix} \\ &= \begin{bmatrix} \mathrm{i} - 1 + 9 + 6\mathrm{i} & -\mathrm{i} - 2 + 6 - 3\mathrm{i} \\ 2 + 2\mathrm{i} - 6\mathrm{i} + 4 & -2 + 4\mathrm{i} - 4\mathrm{i} - 2 \end{bmatrix} \\ &= \begin{bmatrix} 8 + 7\mathrm{i} & 4 - 4\mathrm{i} \\ 6 - 4\mathrm{i} & -4 \end{bmatrix} \end{split}$$

Question 4

$$A = \begin{bmatrix} 3 - 2\mathbf{i} & 1 + \mathbf{i} \\ 2 - \mathbf{i} & -2 + 3\mathbf{i} \end{bmatrix}$$

$$A^{T} = \begin{bmatrix} 3 - 2i & 2 - i \\ 1 + i & -2 + 3i \end{bmatrix}$$

$$\bar{A} = \begin{bmatrix} 3+2i & 1-i \\ 2+i & -2-3i \end{bmatrix}$$

$$A^* = \bar{A}^T = \begin{bmatrix} 3+2i & 2+i \\ 1-i & -2-3i \end{bmatrix}$$

Question 12

$$A = \left[\begin{array}{rrr} 1 & 2 & 3 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{array} \right]$$

Use Gauss-Seidal algorithm to find A^{-1} .

$$\begin{bmatrix} 1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 4 & 5 & 0 & 1 & 0 \\ 3 & 5 & 6 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_2 \to R_2 - 2R_1 \atop R_3 \to R_3 - 3R_1} \begin{bmatrix} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 0 & -1 & -2 & 1 & 0 \\ 0 & -1 & -3 & -3 & 0 & 1 \end{bmatrix} \to \cdots$$

$$\cdots \xrightarrow{R_3 \to R_3 - 3R_2} \left[\begin{array}{ccc|ccc|c} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 0 & -1 & -2 & 1 & 0 \\ 0 & -1 & 0 & 3 & -3 & 1 \end{array} \right] \xrightarrow{R_1 \to R_1 + 2R_3 + 3R_2} \left[\begin{array}{ccc|c} 1 & 0 & 0 & 1 & -3 & 2 \\ 0 & 0 & -1 & -2 & 1 & 0 \\ 0 & -1 & 0 & 3 & -3 & 1 \end{array} \right]$$

Change sign of rows 2 and 3 and switch between then to get:

$$A^{-1} = \left[\begin{array}{rrr} 1 & -3 & 2 \\ -3 & 3 & -1 \\ 2 & -1 & 0 \end{array} \right]$$

Question 14

$$A = \left[\begin{array}{rrr} 1 & 2 & 1 \\ -2 & 1 & 8 \\ 1 & -2 & -7 \end{array} \right]$$

Again, use Gauss-Seidal algorithm.

$$\begin{bmatrix} 1 & 2 & 1 & 1 & 0 & 0 \\ -2 & 1 & 8 & 0 & 1 & 0 \\ 1 & -2 & -7 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_2 \to R_2 + 2R_1 \atop R_3 \to R_3 - R_1} \begin{bmatrix} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 5 & 10 & 2 & 1 & 0 \\ 0 & -4 & -8 & -1 & 0 & 1 \end{bmatrix}$$

After performing elementary operations that don't affect the determinant of A we've got 2 linearly dependent rows. That means rank A=2 < n=3, so det A=0 and A is singular.

Question 18

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

$$\begin{bmatrix} 1 & 0 & 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 & 0 & 0 & 1 & 0 \\ 0 & 1 & -1 & 1 & 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_3 \to R_3 + R_1} \begin{bmatrix} 1 & 0 & 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & -1 & 1 & 0 & 1 & 0 \\ 0 & 1 & -1 & 1 & 0 & 0 & 0 & 1 \end{bmatrix} \to \cdots$$

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

Question 19

$$A = \begin{bmatrix} 1 & -1 & 2 & 0 \\ -1 & 2 & -4 & 2 \\ 1 & 0 & 1 & 3 \\ -2 & 2 & 0 & -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & 2 & 0 & 1 & 0 & 0 & 0 \\ -1 & 2 & -4 & 2 & 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 3 & 0 & 0 & 1 & 0 \\ -2 & 2 & 0 & -1 & 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_2 \to R_2 + 2R_1} \begin{bmatrix} 1 & -1 & 2 & 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 2 & 2 & 1 & 0 & 0 \\ 1 & 0 & 1 & 3 & 0 & 0 & 1 & 0 \\ 0 & 0 & 4 & -1 & 2 & 0 & 0 & 1 \end{bmatrix} \to \cdots$$

$$\cdots \xrightarrow{R_3 \to R_3 - \frac{1}{4}R_4 - R_2} \begin{bmatrix} 1 & -1 & 2 & 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 2 & 2 & 1 & 0 & 0 \\ 1 & 0 & 0 & 5 & -10 & -4 & 4 & -1 \\ 0 & 0 & 4 & -1 & 2 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_2 \to R_2 - \frac{2}{5}R_3} \xrightarrow{R_4 \to R_4 + \frac{1}{5}R_3} \xrightarrow{R_1 \to R_1 - \frac{1}{2}R_4} \cdots$$

$$\begin{bmatrix}
1 & -1 & 0 & 0 & 1 & \frac{2}{5} & -\frac{2}{5} & -\frac{2}{5} \\
1 & 0 & 0 & 0 & 6 & \frac{13}{5} & -\frac{8}{5} & \frac{2}{5} \\
0 & 0 & 0 & 5 & -10 & -4 & 4 & -1 \\
0 & 0 & 4 & 0 & 0 & -\frac{4}{5} & \frac{4}{5} & \frac{4}{5}
\end{bmatrix}
\xrightarrow{R_1 \to R_1 - R_2}
\begin{bmatrix}
0 & -1 & 0 & 0 & -5 & -\frac{11}{5} & \frac{6}{5} & -\frac{4}{5} \\
1 & 0 & 0 & 0 & 6 & \frac{13}{5} & -\frac{8}{5} & \frac{2}{5} \\
0 & 0 & 0 & 1 & -2 & -\frac{4}{5} & \frac{4}{5} & -\frac{1}{5} \\
0 & 0 & 1 & 0 & 0 & -\frac{1}{5} & \frac{1}{5} & \frac{1}{5}
\end{bmatrix}$$

Therefore,

$$A^{-1} = \begin{bmatrix} 6 & \frac{13}{5} & -\frac{8}{5} & \frac{2}{5} \\ 5 & \frac{11}{5} & -\frac{6}{5} & \frac{4}{5} \\ 0 & -\frac{1}{5} & \frac{1}{5} & \frac{1}{5} \\ -2 & -\frac{4}{5} & \frac{4}{5} & -\frac{1}{5} \end{bmatrix}$$

Page 366

Question 1

In matrix form:

$$\begin{bmatrix}
1 & 0 & -1 \\
3 & 1 & 1 \\
-1 & 1 & 2
\end{bmatrix}
\begin{bmatrix}
x_1 \\
x_2 \\
x_3
\end{bmatrix} = \begin{bmatrix}
\vec{b} \\
0 \\
1 \\
2
\end{bmatrix}$$

Solution is given by $\vec{x} = A^{-1}\vec{b}$. Find inverse of A via Gauss-Seidal algorithm.

$$\begin{bmatrix} 1 & 0 & -1 & 1 & 0 & 0 \\ 3 & 1 & 1 & 0 & 1 & 0 \\ -1 & 1 & 2 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_2 \to R_2 - 3R_1 \atop R_3 \to R_3 + R_1} \begin{bmatrix} 1 & 0 & -1 & 1 & 0 & 0 \\ 0 & 1 & 4 & -3 & 1 & 0 \\ 0 & 1 & 1 & 1 & 0 & 1 \end{bmatrix} \to \cdots$$

$$\begin{array}{c}
R_3 \to R_3 - R_2 \\
R_3 \to -\frac{1}{3}R_3 \\
R_1 \to R_1 + R_3 \\
R_2 \to R_2 - 4R_3
\end{array}
\left[\begin{array}{ccc|c}
1 & 0 & 0 & -\frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\
0 & 1 & 0 & \frac{7}{3} & -\frac{1}{3} & \frac{4}{3} \\
0 & 0 & 1 & -\frac{4}{3} & \frac{1}{3} & -\frac{1}{3}
\end{array}\right]$$

$$\vec{x} = \begin{bmatrix} -\frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ \frac{7}{3} & -\frac{1}{3} & \frac{4}{3} \\ -\frac{4}{3} & \frac{1}{3} & -\frac{1}{3} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -\frac{1}{3} \\ \frac{7}{3} \\ -\frac{1}{3} \end{bmatrix}$$

Question 3

$$\begin{bmatrix}
1 & 2 & -1 \\
2 & 1 & 1 \\
1 & -1 & 2
\end{bmatrix}
\begin{bmatrix}
x_1 \\
x_2 \\
x_3
\end{bmatrix} = \begin{bmatrix}
\vec{b} \\
2 \\
1 \\
-1
\end{bmatrix}$$

Note that the second row of A is the sum of the first and third rows, meaning that rank A = 2 < n = 3. This means that there's infinitely many solutions.

We can still solve using the 1st and 3rd row and obtain a formula for the solutions:

$$x_1 + 2x_2 - x_3 = 2 \tag{1}$$

$$2x_1 + x_2 + x_3 = 1 \tag{2}$$

Assuming x_3 is arbitrary: Subtract $2 \cdot eq(1)$ from eq (2).

$$-3x_2 + 3x_3 = -3 \rightarrow x_2 = x_3 + 1$$
$$x_1 + 2(x_3 + 1) - x_3 = 2$$
$$x_1 = -x_3$$

The set of solutions is

$$\vec{x} = x_3 \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

where x_3 is arbitrary.

Question 9

The question is equivalent to finding a set of coefficients $\vec{k} = (k_1, k_2, \dots, k_n)^T$, n the number of vectors in question, such that

$$k_1 \, \vec{x}_1 + k_2 \, \vec{x}_2 + \dots + k_n \, \vec{x}_n = \vec{0}$$

If $k_1, ..., k_n = 0$ then the vectors are linearly independent. If not, the relation between the vectors is obtained by finding $k_n \neq 0$ that satisfy the equation

$$A\vec{k} = \vec{0}$$

where

$$A = [\vec{x}_1 \ \vec{x}_2 \ \cdots \ \vec{x}_4]$$

We may solve the system of equations via Gaussian elimination. Also, if A is a square matrix, once we can be certain of rank A, if rank A = n then all vectors are linearly independent.

$$A = \begin{bmatrix} \vec{x}_1 & \vec{x}_2 & \vec{x}_3 & \vec{x}_4 \end{bmatrix} = \begin{bmatrix} 1 & 2 & -1 & 3 \\ 2 & 3 & 0 & -1 \\ -1 & 1 & 2 & 1 \\ 0 & -1 & 2 & 3 \end{bmatrix}$$

Try to reduce A to echelon form:

$$\begin{bmatrix} 1 & 2 & -1 & 3 \\ 2 & 3 & 0 & -1 \\ -1 & 1 & 2 & 1 \\ 0 & -1 & 2 & 3 \end{bmatrix} \xrightarrow{R_2 \to R_2 - 2R_1} \begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -1 & 2 & -7 \\ 0 & 3 & 1 & 4 \\ 0 & -1 & 2 & 3 \end{bmatrix} \xrightarrow{R_3 \to R_3 + 3R_2} \cdots$$

$$\dots \left[\begin{array}{cccc} 1 & 2 & -1 & 3 \\ 0 & -1 & 2 & -7 \\ 0 & 0 & 7 & -17 \\ 0 & 0 & 0 & 10 \end{array} \right]$$

We've reduced A to upper-tridiagonal form, which implicates that rank A = n and all columns are linearly independent.

Question 10

$$A = \begin{bmatrix} \vec{x}_1 & \vec{x}_2 & \vec{x}_3 & \vec{x}_4 \end{bmatrix} = \begin{bmatrix} 1 & 3 & 2 & 4 \\ 2 & 1 & -1 & 3 \\ -2 & 0 & 1 & -2 \end{bmatrix}$$

Reduce to row echelon form:

$$\begin{bmatrix} 1 & 3 & 2 & 4 \\ 2 & 1 & -1 & 3 \\ -2 & 0 & 1 & -2 \end{bmatrix} \xrightarrow{R_2 \to R_2 + R_3} \begin{bmatrix} 1 & 3 & 2 & 4 \\ 0 & 1 & 0 & 1 \\ -2 & 0 & 1 & -2 \end{bmatrix} \xrightarrow{R_1 \to R_1 - 3R_2} \begin{bmatrix} 1 & 0 & 2 & 1 \\ 0 & 1 & 0 & 1 \\ -2 & 0 & 1 & -2 \end{bmatrix} \cdots$$

$$\begin{array}{c}
R_3 \to R_3 + 2R_1 \\
R_3 \to \frac{1}{3}R_3 \\
R_1 \to R_1 - 2R_3
\end{array}
= \begin{bmatrix}
1 & 0 & 0 & 1 \\
0 & 1 & 0 & 1 \\
0 & 0 & 1 & 0
\end{bmatrix}$$

The rank of matrix A is 3 < n = 4, so the vectors are linearly dependent Expand the matrix to obtain

$$k_1 = -k_4, k_2 = -k_4, k_3 = 0$$

Set $k_4 = 1$ and obtain the linear relation between $\vec{x}_1, \dots, \vec{x}_4$:

$$\vec{x}_1 + \vec{x}_2 - \vec{x}_4 = 0$$

Question 11

Given the vectors $\vec{x}^{(1)}, \dots, \vec{x}^{(m)}$ where each has n components where n < m, we shall show that $\vec{x}^{(1)}, \dots, \vec{x}^{(m)}$ are linearly dependent.

Let A be a matrix containing all the vectors above: $A = [\vec{x}^{(1)}, \dots, \vec{x}^{(m)}]$. Then A is $n \times m$ and the equation $A \vec{k} = \vec{0}$ corresponds to a system of n equations in m unknowns. If m > n, there are more variables than equations, so there must be a free variable. Hence, $A \vec{k} = \vec{0}$ has a non-trivial solution and the columns of A are linearly dependent.

Another approach: The rank of a $n \times m$ matrix always satisfies rank $A \leq \min(m, n)$. As n < m, surely rank $A \leq n$, so the maximum number of independent rows (or columns) is n. In A the number of columns is bigger than its rank, so the columns must be linearly dependent.

As rank $A = \operatorname{rank} A^T$, there are more rows in A^T

There are more rows than independent Therefore, m rows in A are linearly dependent.

Page ???

Determine whether the given set of vectors is linearly independent in the vector space of vectors of length 2 with entries of real-valued functions over the real numbers.

(a)
$$v_1 = \begin{bmatrix} e^{-t} \\ e^{-2t} \end{bmatrix}, v_2 = \begin{bmatrix} e^{-t} \\ e^{-t} \end{bmatrix}, v_3 = \begin{bmatrix} 3e^{-t} \\ 0 \end{bmatrix}.$$

These functions are independent iff for all $t \in \mathbb{R}$:

$$\alpha \cdot \begin{bmatrix} e^{-t} \\ e^{-2t} \end{bmatrix} + \beta \cdot \begin{bmatrix} e^{-t} \\ e^{-t} \end{bmatrix} + \gamma \cdot \begin{bmatrix} 3e^{-t} \\ 0 \end{bmatrix} = \begin{bmatrix} 0_f \\ 0_f \end{bmatrix}, \quad \alpha, \beta, \gamma \in \mathbb{R}$$

From the first row:

$$(\alpha + \beta + 3\gamma)e^{-t} = 0$$

$$\alpha + \beta + 3\gamma = 0$$
(3)

From the second row:

$$\alpha e^{-2t} + \beta \cdot e^{-t} = 0$$

At t = 0

$$\alpha + \beta = 0 \tag{4}$$

Combining (3) and (4) gives $\gamma = 0$.

At $t = \ln 2$ (from second row)

$$\frac{1}{4}\alpha + \frac{1}{2}\beta = 0 \longrightarrow \frac{1}{2}\alpha + \beta = 0 \tag{5}$$

Combining (4) and (5) gives

$$\alpha = 0, \beta = 0$$

In conclusion, there is no linear combination of v_1, v_2, v_3 such that $\forall t \in \mathbb{R}$

$$\alpha v_1 + \beta v_2 + \gamma v_3 = \vec{0}_f$$

So v_1, v_2, v_3 are linearly independent.

(b) $v_1 = \begin{bmatrix} 2\sin t \\ \sin t \end{bmatrix}$, $v_2 = \begin{bmatrix} \sin t \\ 2\sin t \end{bmatrix}$. Find $\alpha, \beta \in \mathbb{R}$ such that $\forall t \in \mathbb{R}$:

$$2\alpha \sin t + \beta \sin t = 0$$

$$\alpha \sin t + 2\beta \sin t = 0$$

at $t = \frac{\pi}{2}$:

$$2\alpha + \beta = 0$$
$$\alpha + 2\beta = 0$$

For both equations to hold, we must have $\alpha = 0$, $\beta = 0$, so v_1, v_2 are linearly independent.

(c) $v_1 = \begin{bmatrix} e^t \\ t e^t \end{bmatrix}$, $v_2 = \begin{bmatrix} 1 \\ t \end{bmatrix}$. Find $\alpha, \beta \in \mathbb{R}$ such that $\forall t \in \mathbb{R}$:

$$\alpha e^t + \beta = 0$$

$$\alpha t e^t + \beta t = 0$$

Setting t = 0 in the first equation gives:

$$\alpha + \beta = 0 \tag{6}$$

Setting $t = \ln 2$ in the first equation gives:

$$2\alpha + \beta = 0 \tag{7}$$

For both equations to hold, we must have $\alpha = 0$, $\beta = 0$, so v_1, v_2 are linearly independent.

(d) For a real number t_0 , the set of vectors $v_1 = [e^{t_0}, t_0 e^{t_0}]$, $v_2 = [1, t_0]$ are linearly dependent if there are α, β (not zero) real scalars such that

$$\alpha v_1 + \beta v_2 = 0$$

Let's try to find α, β that satisfy this condition.

$$\alpha v_1 + \beta v_2 = 0 \Longleftrightarrow \begin{cases} \alpha e^{t_0} + \beta = 0 \\ \alpha t_0 e^{t_0} + \beta t_0 = 0 \end{cases}$$

From the first equation: $\beta = -\alpha e^{t_0}$. Plug in the second equation to get:

$$\alpha t_0 e^{t_0} + (-\alpha e^{t_0}) t_0 = 0 \quad \forall t_0$$

There are indeed α , β real non-zero scalars that satisfy the condition $\alpha v_1 + \beta v_2 = 0$. Therefore, v_1, v_2 are linearly dependent.