

Linear Algebra for Chemists — Assignment 4

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Question 1. Convert the system of equations to matrix form,

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 3 & 3 \\ 1 & 3 & 5 \end{bmatrix} \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ 2 \end{bmatrix}.$$

Denote A as the coefficient matrix. The solution to the set of equations is given by $A^{-1}b$. Find A^{-1} via Gauss-Seidel method.

$$\begin{aligned} [A|I] &= \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 1 & 3 & 3 & 0 & 1 & 0 \\ 1 & 3 & 5 & 0 & 0 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 2 & -1 & 1 & 0 \\ 0 & 0 & 2 & 0 & -1 & 1 \end{array} \right] \\ &\sim \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 0 & -1 & 2 & -1 \\ 0 & 0 & 2 & 0 & -1 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & -\frac{1}{2} & 1 & -\frac{1}{2} \\ 0 & 0 & 1 & 0 & -\frac{1}{2} & \frac{1}{2} \end{array} \right] \\ &\sim \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & \frac{3}{2} & -\frac{1}{2} & 0 \\ 0 & 1 & 0 & -\frac{1}{2} & 1 & -\frac{1}{2} \\ 0 & 0 & 1 & 0 & -\frac{1}{2} & \frac{1}{2} \end{array} \right] = [I|A^{-1}]. \end{aligned}$$

The solution to the system of equations is

$$A^{-1}b = \begin{bmatrix} \frac{3}{2} & -\frac{1}{2} & 0 \\ -\frac{1}{2} & 1 & -\frac{1}{2} \\ 0 & -\frac{1}{2} & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 2 \end{bmatrix} = \begin{bmatrix} 3 \\ -2 \\ 1 \end{bmatrix}.$$

Question 2. Write the augmented matrix and perform Gaussian elimination.

$$\begin{aligned} [A|I] &= \left[\begin{array}{ccc|ccc} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 1 & -3 & 0 & 1 & 0 \\ 1 & 2 & 2 & 0 & 0 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 1 & -3 & 0 & 1 & 0 \\ 0 & 0 & 2 & -1 & 0 & 1 \end{array} \right] \\ &\sim \left[\begin{array}{ccc|ccc} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & -\frac{3}{2} & 1 & \frac{3}{2} \\ 0 & 0 & 1 & -\frac{1}{2} & 0 & \frac{1}{2} \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 4 & -2 & -3 \\ 0 & 1 & 0 & -\frac{3}{2} & 1 & \frac{3}{2} \\ 0 & 0 & 1 & -\frac{1}{2} & 0 & \frac{1}{2} \end{array} \right] = [I|A^{-1}]. \\ A^{-1} &= \begin{bmatrix} 4 & -2 & -3 \\ -\frac{3}{2} & 1 & \frac{3}{2} \\ -\frac{1}{2} & 0 & \frac{1}{2} \end{bmatrix}. \end{aligned}$$

Question 3. Convert to matrix form.

$$Ax = b \quad \text{is} \quad \begin{bmatrix} 1 & 3 & -2 & 0 & 2 & 0 \\ 2 & 6 & -5 & -2 & 4 & -3 \\ 0 & 0 & 5 & 10 & 0 & 15 \\ 2 & 6 & 0 & 8 & 4 & 18 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \\ 5 \\ 6 \end{bmatrix}.$$

Row-reduce the augmented matrix $[A|b]$.

$$\begin{aligned} \left[\begin{array}{cccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 2 & 6 & -5 & -2 & 4 & -3 & -1 \\ 0 & 0 & 5 & 10 & 0 & 15 & 5 \\ 2 & 6 & 0 & 8 & 4 & 18 & 6 \end{array} \right] &\sim \left[\begin{array}{cccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & -1 & -2 & 0 & -3 & -1 \\ 0 & 0 & 5 & 10 & 0 & 15 & 5 \\ 0 & 0 & 4 & 8 & 0 & 18 & 6 \end{array} \right] \sim \left[\begin{array}{cccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 3 & 1 \\ 0 & 0 & 1 & 2 & 0 & 3 & 1 \\ 0 & 0 & 1 & 2 & 0 & \frac{9}{2} & \frac{3}{2} \end{array} \right] \\ &\sim \left[\begin{array}{cccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 3 & 1 \\ 0 & 0 & 1 & 2 & 0 & \frac{9}{2} & \frac{3}{2} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \sim \left[\begin{array}{cccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 3 & 1 \\ 0 & 0 & 0 & 0 & 0 & 3 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]. \end{aligned}$$

Thus

$$\begin{aligned} x_6 &= \frac{1}{3} \\ x_3 + 2x_4 &= 0 \\ x_1 + 3x_2 - 2x_3 + 2x_5 &= 0 \end{aligned}$$

The general solution is given by $(-3x_2 + 4x_4 + 2x_5, x_2, -2x_4, x_5, \frac{1}{3})$ for arbitrary $x_2, x_4, x_5 \in F$.

Question 4.

a) The augmented coefficient matrix is

$$\left[\begin{array}{cccc|c} 1 & 4 & 2 & 1 & b_1 \\ 1 & 5 & 2 & 0 & b_2 \\ 2 & 9 & 5 & 3 & b_3 \\ 2 & 7 & 4 & 3 & b_4 \end{array} \right].$$

Row reduce the augmented matrix.

$$\begin{aligned} \left[\begin{array}{cccc|c} 1 & 4 & 2 & 1 & b_1 \\ 1 & 5 & 2 & 0 & b_2 \\ 2 & 9 & 5 & 3 & b_3 \\ 2 & 7 & 4 & 3 & b_4 \end{array} \right] &\sim \left[\begin{array}{cccc|c} 1 & 4 & 2 & 1 & b_1 \\ 0 & 1 & 0 & -1 & b_2 - b_1 \\ 0 & 1 & 1 & 1 & b_3 - 2b_1 \\ 0 & -1 & 0 & 1 & b_4 - 2b_1 \end{array} \right] \sim \left[\begin{array}{cccc|c} 1 & 4 & 2 & 1 & b_1 \\ 0 & 1 & 0 & -1 & b_2 - b_1 \\ 0 & 1 & 1 & 1 & b_3 - 2b_1 \\ 0 & -1 & 0 & 1 & b_4 - 2b_1 \end{array} \right] \\ &\sim \left[\begin{array}{cccc|c} 1 & 0 & 2 & 5 & -7b_1 + 4b_4 \\ 0 & 0 & 0 & 0 & b_2 - 3b_1 + b_4 \\ 0 & 0 & 1 & 2 & b_3 - 4b_1 + b_4 \\ 0 & -1 & 0 & 1 & b_4 - 2b_1 \end{array} \right] \sim \left[\begin{array}{cccc|c} 1 & 0 & 2 & 5 & -7b_1 + 4b_4 \\ 0 & 1 & 0 & -1 & 2b_1 - b_4 \\ 0 & 0 & 1 & 2 & b_3 - 4b_1 + b_4 \\ 0 & 0 & 0 & 0 & b_2 - 3b_1 + b_4 \end{array} \right]. \end{aligned}$$

The system has a solution if the rank of the augmented matrix is no greater than the rank of the coefficient matrix. (b_1, b_2, b_3, b_4) must satisfy

$$b_2 - 3b_1 + b_4 = 0,$$

of which the general solution is $(b_1, 3b_1 - b_4, b_3, b_4)$ for arbitrary $b_1, b_3, b_4 \in F$.

b) Given $(b_1, b_2, b_3, b_4) = (-1, -4, -1, 1)$, the row echelon form of the augmented matrix is

$$\left[\begin{array}{cccc|c} 1 & 0 & 2 & 5 & 11 \\ 0 & 1 & 0 & -1 & -3 \\ 0 & 0 & 1 & 2 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \sim \left[\begin{array}{cccc|c} 1 & 0 & 0 & 1 & 3 \\ 0 & 1 & 0 & -1 & -3 \\ 0 & 0 & 1 & 2 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right],$$

from which we obtain $(x_1, x_2, x_3, x_4) = (3 - x_4, x_4 - 3, 4 - 2x_4, x_4)$ for $x_4 \in F$.

Question 5.

$$Ax = b \quad \text{is} \quad \begin{bmatrix} 1 & 1 & 2 \\ 2 & \lambda + 1 & 2 \\ \lambda & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ 2\lambda \end{bmatrix}.$$

Row-reduce the augmented matrix $A|b$.

$$\begin{aligned} [A|b] &= \left[\begin{array}{ccc|c} 1 & 1 & 2 & 1 \\ 2 & \lambda + 1 & 2 & 4 \\ \lambda & 1 & 1 & 2\lambda \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 1 & 2 & 1 \\ 0 & \lambda - 1 & -2 & 2 \\ 0 & 1 - \lambda & 1 - 2\lambda & \lambda \end{array} \right] \\ &\sim \left[\begin{array}{ccc|c} 1 & 1 & 2 & 1 \\ 0 & \lambda - 1 & -2 & 2 \\ 0 & 0 & -(2\lambda + 1) & \lambda + 2 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 1 & 2 & 1 \\ 0 & \lambda - 1 & -2 & 2 \\ 0 & 0 & 1 & -\frac{\lambda + 2}{2\lambda + 1} \end{array} \right] \\ &\sim \left[\begin{array}{ccc|c} 1 & 1 & 0 & \frac{4\lambda + 5}{2\lambda + 1} \\ 0 & \lambda - 1 & 0 & \frac{2}{2\lambda + 1}(\lambda - 1) \\ 0 & 0 & 1 & -\frac{\lambda + 2}{2\lambda + 1} \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 1 & 0 & \frac{4\lambda + 5}{2\lambda + 1} \\ 0 & 1 & 0 & \frac{2}{2\lambda + 1} \\ 0 & 0 & 1 & -\frac{\lambda + 2}{2\lambda + 1} \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & 0 & \frac{4\lambda + 3}{2\lambda + 1} \\ 0 & 1 & 0 & \frac{2}{2\lambda + 1} \\ 0 & 0 & 1 & -\frac{\lambda + 2}{2\lambda + 1} \end{array} \right] \end{aligned}$$

The system has

- a unique solution for $\lambda \neq -\frac{1}{2}$, as $\text{rank}(A) = \text{rank}(A|b) = \text{number of rows of } A$.
- no solution for $\lambda = -\frac{1}{2}$, as the augmented matrix is (after some reduction)

$$\left[\begin{array}{ccc|c} 1 & 1 & 2 & 1 \\ 0 & -\frac{3}{2} & -2 & 2 \\ 0 & 0 & 0 & \frac{3}{2} \end{array} \right]$$

and is inconsistent: $\text{rank}(A) < \text{rank}(A|b)$

- an infinite number of solutions for $\lambda = 1$, as the augmented matrix is (after some reduction)

$$\left[\begin{array}{ccc|c} 1 & 1 & 0 & \frac{4\lambda + 5}{2\lambda + 1} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & -\frac{\lambda + 2}{2\lambda + 1} \end{array} \right]$$

and $\text{rank}(A) < \text{number of rows of } A$.

Question 6.

$$Ax=b \quad \text{is} \quad \begin{bmatrix} a & 0 & b \\ a & a & 4 \\ 0 & a & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ b \end{bmatrix}.$$

Row-reduce the augmented matrix $A|b$.

$$\begin{aligned} [A|b] &= \left[\begin{array}{ccc|c} a & 0 & b & 2 \\ a & a & 4 & 4 \\ 0 & a & 2 & b \end{array} \right] \sim \left[\begin{array}{ccc|c} a & 0 & b & 2 \\ 0 & a & 4-b & 2 \\ 0 & a & 2 & b \end{array} \right] \sim \left[\begin{array}{ccc|c} a & 0 & b & 2 \\ 0 & a & 4-b & 2 \\ 0 & 0 & b-2 & b-2 \end{array} \right] \\ &\sim \left[\begin{array}{ccc|c} a & 0 & 0 & 2-b \\ 0 & a & 0 & b-2 \\ 0 & 0 & 1 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & 0 & -\frac{b-2}{a} \\ 0 & 1 & 0 & \frac{b-2}{a} \\ 0 & 0 & 1 & 1 \end{array} \right] \end{aligned}$$

The system has

- a unique solution for a, b such that $a \neq 0 \cup b \neq 2$, as $\text{rank}(A) = \text{rank}(A|b) = \text{number of rows of } A$.
- no solution for $a=0 \cup b \neq 2$, as the augmented matrix is (after some reduction)

$$\left[\begin{array}{ccc|c} 0 & 0 & 0 & 2-b \\ 0 & 0 & 0 & b-2 \\ 0 & 0 & 1 & 1 \end{array} \right],$$

which is inconsistent. $\text{rank}(A) < \text{rank}(A|b)$.

- an infinite number of solutions for $b=2$ (and arbitrary a), as the augmented matrix is (after some reduction)

$$\left[\begin{array}{ccc|c} a & 0 & b & 2 \\ 0 & a & 4-b & 2 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

and $\text{rank}(A) < \text{number of rows of } A$.