# Assignment 8

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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)

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

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

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

$$= \begin{bmatrix} 8+7i & 4-4i \\ 6-4i & -4 \end{bmatrix}$$

### 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

$$A = \left[ \begin{array}{rrrr} 1 & 0 & 0 & -1 \\ 0 & -1 & 1 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & 1 & -1 & 1 \end{array} \right]$$

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

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

## Question 19

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

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

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

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

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

Questions: 1,3,9,10,11

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:

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

$$2x_1 + x_2 + x_3 = 1 (2)$$

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.

## Page ???

## Extra Extremely Exasperating Enquires

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  $t \in \mathbb{R}$ :

$$\alpha \cdot \left[ \begin{array}{c} \mathbf{e}^{-t} \\ \mathbf{e}^{-2t} \end{array} \right] + \beta \cdot \left[ \begin{array}{c} \mathbf{e}^{-t} \\ \mathbf{e}^{-t} \end{array} \right] + \gamma \cdot \left[ \begin{array}{c} 3\mathbf{e}^{-t} \\ 0 \end{array} \right] = \left[ \begin{array}{c} 0 \\ 0 \end{array} \right]$$

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  $t = \ln 2$ 

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

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  $\forall t \in \mathbb{R}$ 

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

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,  $\alpha = 0$ ,  $\beta = 0$ . 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,  $\alpha = 0$ ,  $\beta = 0$ . 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  $\alpha, \beta$  (not zero) real scalars such that

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

Let's try to find  $\alpha, \beta$  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  $\alpha$ ,  $\beta$  real non-zero scalars that satisfy the condition  $\alpha v_1 + \beta v_2 = 0$ . Therefore, the set of vectors  $v_1, v_2$  is linearly dependent.

Jan ya cheeky bastard you thought you could fool me?! In this last question, the condition has to hold for all t, and here it has to hold for a specific t. Of course here it holds.