

Problem Set 2.7)

$$\#1) A = \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix}$$

$$A^T = \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix}, \quad A^{-1} = \begin{bmatrix} 1 & 0 \\ -\frac{1}{3} & \frac{1}{3} \end{bmatrix}$$

$$(A^{-1})^T = \begin{bmatrix} 1 & -\frac{1}{3} \\ 0 & \frac{1}{3} \end{bmatrix}, \quad (A^T)^{-1} = \begin{bmatrix} 1 & -\frac{1}{3} \\ 0 & \frac{1}{3} \end{bmatrix}$$

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

$$A^T = \begin{bmatrix} 1 & c \\ c & 0 \end{bmatrix}, \quad A^{-1} = \begin{bmatrix} 0 & \frac{1}{c} \\ \frac{1}{c} & -\frac{1}{c^2} \end{bmatrix}$$

$$(A^T)^{-1} = \begin{bmatrix} 0 & \frac{1}{c} \\ \frac{1}{c} & -\frac{1}{c^2} \end{bmatrix}, \quad (A^{-1})^T = \begin{bmatrix} 0 & \frac{1}{c} \\ \frac{1}{c} & -\frac{1}{c^2} \end{bmatrix}$$

$$\#9) P_1 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, \quad P_2 = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

$$P_1 P_2 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad P_2 P_1 = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

$$P_3 = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}, \quad P_4 = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$P_{34} = P_{43} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$\#3) a) ((AB)^{-1})^T = (B^{-1}A^{-1})^T \\ = (A^{-1})^T (B^{-1})^T$$

$$\#11) P_1 = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

b)  $U^{-1}$  is upper triangular,  
so if you transpose it,  
it will become lower triangular

$$\#13) a) P = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

$$b) \hat{P} = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}$$

$$\#5) a) [4 5 6] \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = 5$$

$$b) [4 5 6]$$

$$c) \begin{bmatrix} 2 \\ 5 \end{bmatrix}$$

$$\#15) a) \text{row 4 to row 1}$$

$$b) \begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

#7) a) True

b) False

c) True

d) True

$$\#17) a) \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$$

$$b) \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$c) \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

#19) a)  $(n \times m) \cdot (m \times m) \cdot (m \times n)$

$$= n \times n$$

b)  $(A^T A)_{jj} = A_j \cdot A_j = \text{Some number}^2$

#23)

$$\begin{bmatrix} 1 & 2 \\ 4 & 9 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 2 & 5 \end{bmatrix}$$

↑                      ↑  
elementary          symmetric.

#21)  $\begin{array}{r} 2 \ 4 \ 9 \\ 0 \ 5 \ 7 \\ 0 \ 7 \ 3 \ 2 \end{array}$

$$\begin{array}{l} 1 + b + c \\ 0 + b^2 + c - bc \\ 0 + bc + c^2 \end{array}$$

#23)  $A = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}, P = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$

$L = I \quad U = I$

#25)

#21) 0 1 2 3

$$\begin{array}{rrr} 1 & 2 & 3 \\ 0 & & \end{array} \quad \text{Symmetric.}$$

$$\begin{array}{rrr} 2 & 3 & 0 \\ 0 & & \end{array}$$

$$\begin{array}{rrr} 3 & 0 & 2 \\ 1 & & \end{array}$$

#29) a)  $A^T y = \begin{bmatrix} 1 & 0 & 1 \\ -1 & 0 & 0 \\ 0 & -1 & -1 \end{bmatrix} \cdot \begin{bmatrix} y_{BC} \\ y_{CS} \\ y_{BS} \end{bmatrix}$

$$= \begin{bmatrix} y_{BC} + y_{BS} \\ -y_{BC} + y_{CS} \\ -y_{CS} - y_{BS} \end{bmatrix}$$

b)  $(A\pi)^T y = y_{BC}(\pi_B - \pi_C) + y_{CS}(\pi_C - \pi_S) + y_{BS}(\pi_B - \pi_S)$

$$\pi^T(A^T y) = \pi_B(y_{BC} + y_{BS}) + \pi_C(-y_{BC} + y_{CS}) + \pi_S(-y_{CS} - y_{BS})$$

Both b.