University of Mannheim School of Social Sciences Mathematics for Political Scientists, Fall 2022 Carlos Gueiros

Solutions Linear Algebra II

1. Let
$$\mathbf{A} = \begin{pmatrix} 3 & 0 & 0 \\ 1 & -4 & 0 \\ 0 & 2 & 1 \end{pmatrix}$$
, $\mathbf{B} = \begin{pmatrix} 3 & -6 & 9 \\ 0 & 2 & 3 \\ 0 & 0 & -2 \end{pmatrix}$, $\mathbf{C} = \begin{pmatrix} 1 & -1 & 1 \\ 2 & 3 & 4 \\ 5 & 6 & 7 \end{pmatrix}$
Determine $x = \frac{\det((\mathbf{A}')^{-1}) \cdot \det(\mathbf{A}^3 \cdot \mathbf{B} \cdot \mathbf{C}) \cdot \det(((\mathbf{A} + \mathbf{B})^{-1})^4)}{\det(\mathbf{C}^{-1})}$

We only need to calculate $\det(\mathbf{A}), \det(\mathbf{B}), \det(\mathbf{C})$, and $\det(\mathbf{A} + \mathbf{B})$, which all happen to be equal to -12. The rest can be done using rules for determinants.

$$x = \frac{\det((\mathbf{A}')^{-1}) \cdot \det(\mathbf{A}^3 \cdot \mathbf{B} \cdot \mathbf{C}) \cdot \det(((\mathbf{A} + \mathbf{B})^{-1})^4)}{\det(\mathbf{C}^{-1})}$$
$$= \frac{(\det(\mathbf{A}))^{-1} \cdot (\det(\mathbf{A}))^3 \cdot \det(\mathbf{B}) \cdot \det(\mathbf{C}) \cdot (\det(\mathbf{A} + \mathbf{B}))^{-4}}{(\det(\mathbf{C}))^{-1}}$$
$$= -12$$

2. Calculate the determinant of $\mathbf{A}_t = \begin{pmatrix} 1 & t & 0 \\ -2 & -2 & -1 \\ 0 & 1 & t \end{pmatrix}$, and show that it is never 0.

$$\det(\mathbf{A}_t) = 1(-2)t + t(-1)0 + 0(-2)1 - 0(-2)0 - 1(-1)1 - t(-2)t$$

$$= 2t^2 - 2t + 1$$

$$t_{1|2} = \frac{2 \pm \sqrt{4 - 8}}{4}$$

As the square root in the last equation is not defined, the determinant can never be zero.

3. Determine the inverse of the following matrices.

$$\mathbf{A} = (-\frac{1}{42}), \mathbf{B} = \begin{pmatrix} -1 & 8 \\ 2 & 4 \end{pmatrix}, \mathbf{C} = \begin{pmatrix} 1 & 4 & 3 \\ 0 & 2 & 0 \\ 2 & 4 & 7 \end{pmatrix}$$

$$\mathbf{A}^{-1} = (-42), \mathbf{B}^{-1} = -\frac{1}{20} \cdot \begin{pmatrix} 4 & -8 \\ -2 & -1 \end{pmatrix}, \mathbf{C}^{-1} = \begin{pmatrix} 7 & -8 & -3 \\ 0 & \frac{1}{2} & 0 \\ -2 & 2 & 1 \end{pmatrix}$$

We obtain the inverse of ${\bf C}$ using the Gauss-Jordan algorithm.

$$\left(\begin{array}{cc|ccc} 1 & 4 & 3 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 & 1 & 0 \\ 2 & 4 & 7 & 0 & 0 & 1 \end{array} \right) \quad \begin{array}{c} I-2 \cdot II \\ II:2 \\ III+2 \cdot II \end{array}$$

$$\left(\begin{array}{ccc|c}
1 & 0 & 3 & 1 & -2 & 0 \\
0 & 1 & 0 & 0 & \frac{1}{2} & 0 \\
2 & 0 & 7 & 0 & -2 & 1
\end{array}\right) \quad \text{III} - 2 \cdot \text{I}$$

$$\left(\begin{array}{ccc|ccc|c}
1 & 0 & 3 & 1 & -2 & 0 \\
0 & 1 & 0 & 0 & \frac{1}{2} & 0 \\
0 & 0 & 1 & -2 & 2 & 1
\end{array}\right) \quad I - 3 \cdot III$$

$$\left(\begin{array}{ccc|ccc|c}
1 & 0 & 0 & 7 & -8 & -3 \\
0 & 1 & 0 & 0 & \frac{1}{2} & 0 \\
0 & 0 & 1 & -2 & 2 & 1
\end{array}\right)$$

4.
$$\mathbf{D} = \begin{pmatrix} 2 & 4 \\ 0 & 1 \end{pmatrix}, \mathbf{F} = \begin{pmatrix} 3 & -4 \\ 1 & 0 \end{pmatrix}, \mathbf{G} = \begin{pmatrix} 1 & 4 \\ -2 & -1 \end{pmatrix}$$

Solve the matrix equation $-\mathbf{D}^3 \cdot \mathbf{X} + \mathbf{D} \cdot \mathbf{F} = \mathbf{D}^2 \cdot \mathbf{I} \cdot \mathbf{D} \cdot \mathbf{X} \cdot \mathbf{I} - \mathbf{D} \cdot \mathbf{F} \cdot \mathbf{G}$.

$$-\mathbf{D}^{3} \cdot \mathbf{X} + \mathbf{D} \cdot \mathbf{F} = \mathbf{D}^{2} \cdot \mathbf{I} \cdot \mathbf{D} \cdot \mathbf{X} \cdot \mathbf{I} - \mathbf{D} \cdot \mathbf{F} \cdot \mathbf{G}$$

$$-\mathbf{D}^{3} \cdot \mathbf{X} + \mathbf{D} \cdot \mathbf{F} = \mathbf{D}^{3} \cdot \mathbf{X} - \mathbf{D} \cdot \mathbf{F} \cdot \mathbf{G}$$

$$2\mathbf{D}^{3}\mathbf{X} = \mathbf{D}\mathbf{F}(\mathbf{I} + \mathbf{G})$$

$$\mathbf{X} = \frac{1}{2}(\mathbf{D}^{2})^{-1} \cdot \mathbf{F}(\mathbf{I} + \mathbf{G})$$

Now, we only need to calculate the result, which is $\mathbf{X} = \begin{pmatrix} -1.25 & -4.5 \\ 1 & 2 \end{pmatrix}$.

5.
$$\mathbf{A} = \begin{pmatrix} 4 & -7 \\ 1 & 2 \end{pmatrix}, \mathbf{B} = \begin{pmatrix} 3 & -7 \\ 1 & 1 \end{pmatrix}, \mathbf{C} = \begin{pmatrix} 4 & 2 \\ 2 & -1 \end{pmatrix}$$

Solve the matrix equation $3 \cdot \mathbf{X} - (\mathbf{A} - \mathbf{B})^3 \cdot \mathbf{X} - \mathbf{C} \cdot \mathbf{X} \cdot \mathbf{I} = \mathbf{I} - \mathbf{C}' \cdot \mathbf{X}$.

$$3 \cdot \mathbf{X} - (\mathbf{A} - \mathbf{B})^{3} \cdot \mathbf{X} - \mathbf{C} \cdot \mathbf{X} \cdot \mathbf{I} = \mathbf{I} - \mathbf{C}' \cdot \mathbf{X}$$

$$(3\mathbf{I} - (\mathbf{A} - \mathbf{B})^{3} - \mathbf{C} + \mathbf{C}') \cdot \mathbf{X} = \mathbf{I}$$

$$2\mathbf{I}\mathbf{X} = \mathbf{I}$$

$$\mathbf{X} = \frac{1}{2}\mathbf{I}$$

6. Consider the following system of equations.

$$x_1 - x_2 - x_3 = 1$$

$$-3x_1 + 4x_2 + 2x_3 = -8$$

$$-2x_1 + 3x_2 + x_3 = -7$$

(a) Rewrite the system of equations in matrix form.

$$\begin{pmatrix} 1 & -1 & -1 \\ -3 & 4 & 2 \\ -2 & 3 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ -8 \\ -7 \end{pmatrix}$$

(b) How many solutions does the system have? Why? Setting up the extended matrix yields:

$$\begin{pmatrix} 1 & -1 & -1 & | & 1 \\ -3 & 4 & 2 & | & -8 \\ -2 & 3 & 1 & | & -7 \end{pmatrix}$$

After a few steps of the Gauss Jordan algorithm we reach:

$$\begin{pmatrix}
1 & -1 & -1 & | & 1 \\
-2 & 3 & 2 & | & -7 \\
0 & 0 & 0 & | & 0
\end{pmatrix}$$

That shows that the matrix does not have full rank and includes the equation $0x_1 + 0x_2 + 0x_3 = 0$. Therefore, the system of equations has infinity many solutions.