

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

- (a) Use elimination to turn A into an upper triangular matrix. How many pivots does A have?
 - (b) Let $b = (1, 6, 3)$. Does $Ax = b$ have a solution?
 - (c) Let $b = (1, 6, 5)$. Does $Ax = b$ have a solution?
 - (d) Can you find multiple solutions in either part (b) or part (c)? If so, find 2.
 - (e) Does A have an inverse? Justify your answer using results from this exercise.
2. Suppose $AB = I$ and $CA = I$ where I is the $n \times n$ identity matrix.
- (a) What are the dimensions of the matrices A , B and C ?
 - (b) Show that $B = C$.
[Hint: you can write $IB = B$]
 - (c) Is A invertible?
3. Let A be a square matrix with the property that $A^2 = A$. Simplify $(I - A)^2$ and $(I - A)^7$.
4. (a) Write the vector $(9, 2, -5)$ as a linear combination of the vectors $(1, 2, 3)$ and $(6, 4, 2)$ or explain why it can't be done.
- (b) How many pivots does a system of equations with coefficient matrix

$$A = \begin{bmatrix} 1 & 6 & 9 \\ 2 & 4 & 2 \\ 3 & 2 & -5 \end{bmatrix}$$

have?

5. Suppose A is a 6×20 matrix and B is a 20×7 matrix.

(a) What are the dimensions of $C = AB$?

(b) Suppose A , B , and C have been partitioned into block matrices like so:

$$A = \left[\begin{array}{c|c|c} A_{11} & A_{12} & A_{13} \\ \hline A_{21} & A_{22} & A_{23} \end{array} \right], \quad B = \left[\begin{array}{c|c} B_{11} & B_{12} \\ \hline B_{21} & B_{22} \\ \hline B_{31} & B_{32} \end{array} \right], \quad C = \left[\begin{array}{c|c} C_{11} & C_{12} \\ \hline C_{21} & C_{22} \end{array} \right],$$

Suppose that A_{11} is 2×10 , B_{22} is 4×3 , and C_{11} is $? \times 4$. What are the dimensions of *each* block of A , B , and C such that all the resulting block matrix multiplications are valid?

[Hint: Make note of every fact you know, sketch all three matrices, and fill in the unknowns step by step]

(c) Write each block of C in terms of blocks of A and B .

6. Let A be an $m \times n$ matrix.

(a) The full $A = QR$ factorization contains more information than necessary to reconstruct A . What are the smallest matrices \tilde{Q} and \tilde{R} such that $\tilde{Q}\tilde{R} = A$?

(b) Let \tilde{A} be an $m \times n$ matrix ($m > n$) whose columns each sum to zero, and let $\tilde{A} = \tilde{Q}\tilde{R}$ be the reduced QR factorization of \tilde{A} . The squared *Mahalanobis* distance to the point \tilde{x}_i^T (the i^{th} row of \tilde{A}) is

$$d_i^2 = \tilde{x}_i^T \hat{S}^{-1} \tilde{x}_i$$

where $\hat{S} = \frac{1}{m-1} \tilde{A}^T \tilde{A}$ is a covariance matrix. Compute d_i^2 without inverting a matrix.