UE22MA241B LINEAR ALGEBRA AND ITS APPLICATIONS

Unit 1: Matrices, Gaussian Elimination and Vector Spaces:

Introduction, The Geometry of Linear Equations, Gaussian Elimination, Singular Cases, Elimination Matrices, Triangular Factors -LU decomposition & Cholesky's Decomposition method and Row Exchanges, Inverses and Transposes, Inverse by Gauss -Jordan method, Vector Spaces and Subspaces (definitions only). Applications.

Self Learning Component: Algebra of Matrices.

| Class No. | Portions to be covered |
|-----------|--|
| 1 | Introduction to Linear Algebra |
| 2-3 | The Geometry of Linear Equations – Row and Column Pictures |
| 4 | Singular cases in two and three dimensions |
| 5-7 | Gaussian Elimination |
| 8 | Matlab Class Number 1- Introduction |
| 9 | The breakdown of elimination |
| 10 | Elimination(Elementary) Matrices |
| 11-13 | Triangular Factors- LU Decomposition, Cholesky's Decomposition, Row Exchanges and Permutation Matrices |
| 14 | Inverse by Gauss -Jordan Method, Transposes |
| 15 | Matlab Class Number 2 - Gaussian Elimination |
| 16-17 | Vector Spaces and Subspaces (Definition only) |
| 18 | Applications |

Classwork problems:

| 1. | Draw the row and column pic | cture of these lines | (i) 2x-y=-5 ; -x+2y=4 |
|----|-----------------------------|----------------------|-----------------------|
|----|-----------------------------|----------------------|-----------------------|

(ii) x+2y=7; x-y=1 (iii) x+2y=3; 2x+4y=6. Write down the solution if it exists.

2. Check the following system of equations for consistency and solve if consistent using Gaussian Elimination:

(i)
$$x+2y+3z=6$$
, $2x-3y+2z=14$, $3x+y-z=-2$

Answer: x=1, y=-2, z=3

(i) x+2y+z=4, y-z=1, x+3y=0

Answer: x=2-3k, y=1+k, z=k

(ii) x+2y+3z+4w=5, x+3y+5z+7w=11, x-z-2w=-6

Answer: No solution

3. Find all values of a for which the linear system x + y - z = 3, x - y + 3z = 4, $x + y + (a^2 - 10)z = a$ has (i)no solution, (ii) a unique solution and (iii)infinitely many solutions.

Answer: (i) a=-3 (ii) a≠±3 (iii) a=3

| 4. | Which elementary matrices p | ut A | into | upper | triangular | form | U? Hen | ce find l | and |
|----|---|---------------------|----------------------|---|------------|------|--------|-----------|-----|
| | factor A into LU given $A = \begin{pmatrix} 2 \\ -1 \\ 0 \end{pmatrix}$ | ? -1 \ 2 \ -1 | 0 -1 2 0 -1 | $\begin{pmatrix} 0 \\ 0 \\ -1 \\ 2 \end{pmatrix}$ | | | | | |

Answer: E₂₁, E₃₂ & E₄₃.

5. Compute LU and LDU factorization for the matrix
$$\begin{pmatrix} 2 & 1 & 1 & 0 \\ 4 & 3 & 3 & 1 \\ 8 & 7 & 9 & 5 \\ 6 & 7 & 9 & 8 \end{pmatrix}$$

Apply elimination to produce the factors L and U for
$$A = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 1 & 1 \end{pmatrix}$$
.

Is A=LU possible? Explain. Write down the permutation matrices if any. Also find PA=LDU factorization.

Answer: A=LU is not possible since we need to use permutation matrix P_{23} which gives PA=LU and hence PA=LDU.

7. For the given matrix
$$A = \begin{pmatrix} 1 & 3 & 5 \\ 3 & 12 & 18 \\ 5 & 18 & 30 \end{pmatrix}$$
. Find A=LDU and discuss how is L and U related and why?

8. Compute inverse of the following matrices by Gauss Jordan method.

(a)
$$\begin{pmatrix} 1 & 2 & 1 \\ 1 & 3 & 2 \\ 1 & 0 & 1 \end{pmatrix}$$
 (b) $\begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix}$

Answer: (a)
$$\begin{pmatrix} 3/2 & -1 & 1/2 \\ 1/2 & 0 & -1/2 \\ -3/2 & 1 & 1/2 \end{pmatrix}$$
 (b) $\begin{pmatrix} \frac{3}{4} & \frac{1}{2} & \frac{1}{4} \\ \frac{1}{2} & 1 & \frac{1}{2} \\ \frac{1}{4} & \frac{1}{2} & \frac{3}{4} \end{pmatrix}$

9. Find the quadratic polynomial that interpolates the given points (1,2), (3,3), (5,8)Answer: $p(x) = (x^2-3x+6)/2$

10. Producing x trucks and y planes requires x+50y tons of steel, 40x+1000y pounds of rubber, and 2x + 50y months of labour. If the unit costs z_1, z_2, z_3 are \$700 per ton, \$3 per pound, and \$3000 per month, what are the values of one truck and one plane?

Answer: 6820, 188000
