

- 1.
- (a) i, iii
- (b) i, iv
- (c) i, iii
- (d) ii

2.

- (a). (1).

For the same matrix A, and a different right side b'

$$Ax = b'$$

However, $L^*U = A$. So we do not need to solve L and U again

So the only system we need to solve is $LUx = b'$

(2).

For a different matrix A

$$A'x = b$$

This time, $A' = L' * U'$, so we need to find L' and U' first.

Then, we also need to solve the system $L'U'x = b$

(b)

$$M_2 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ \frac{1}{3} & 0 & 1 & 0 \\ -\frac{4}{3} & 0 & 0 & 1 \end{bmatrix}$$

$$\text{Then } M_2 a_2 = \begin{bmatrix} 3 \\ 2 \\ 0 \\ 0 \end{bmatrix} \text{ which satisfies the requirement of the question}$$

(c)

We have $n \times n$ matrix A and B, A is non-singular, and $c \in R^n$, then we can know $A^{-1}Bc$ is an $n \times 1$ matrix

$$\text{we can set } A^{-1}Bc = x$$

$$\text{Then } Bc = Ax$$

So the first thing we need to do is compute Bc, we can make $Bc = y$

Then we use $Ax = y$ (LU factorization) to get the answer of x

3.

(a)

$$\det A = 1*(4-3) + 1*(1-2) = 0$$

so A is a singular matrix

(b)

$$b = \begin{bmatrix} 2 & 4 & 6 \end{bmatrix}^T = \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}$$

In $Ax=b$,

$$\begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & 1 \\ 1 & 3 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix} \implies \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 0 \end{bmatrix}$$

After calculating, we get $x_1 + x_2 = 2, x_2 + x_3 = 2$

$$\text{Rank}(A) = \text{Rank}(A|B) = 2 < 3$$

So it has infinitely many solutions

4.

$$\|Ax - b\|_2^2 = (Ax - b)^T (Ax - b) = x^T A^T Ax - x^T A^T b - b^T Ax + b^T b$$

$$\|A(x - x_0)\|_2^2 + \|Ax_0 - b\|_2^2 = (Ax - Ax_0)^T (Ax - Ax_0) + (Ax_0 - b)^T (Ax_0 - b)$$

After calculating about it, we get

$$\|A(x - x_0)\|_2^2 + \|Ax_0 - b\|_2^2 = x^T A^T Ax - x^T A^T b - b^T Ax + b^T b$$

which is the same as $\|Ax - b\|_2^2$

Then it is proved

5.

$$\begin{bmatrix} l_{11} & 0 \\ l_{21} & l_{22} \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} \\ 0 & u_{22} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$\begin{bmatrix} l_{11}u_{11} & l_{11}u_{12} \\ l_{21}u_{11} & l_{21}u_{12} + l_{22}u_{22} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$l_{11}u_{11} = 0, l_{11}u_{12} = 1, l_{21}u_{11} = 1, l_{21}u_{12} + l_{22}u_{22} = 0$$

from the 1st equation, we know one of l_{11}, u_{11} is 0

from the 2nd equation, we know l_{11} can not be 0

Then $u_{11} = 0$

but in 3rd equation, we find u_{11} can not be 0

It is a contradiction.

So A has no LU factorization