

Chapter 3: Matrices

1. $A = \begin{bmatrix} 3 & 0 \\ -1 & 5 \end{bmatrix}$, $B = \begin{bmatrix} 4 & -2 & 1 \\ 0 & 2 & 3 \end{bmatrix}$, $C = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$, $\Delta = \begin{bmatrix} 4 & 2 \end{bmatrix}$

• $A^3 = \begin{bmatrix} 3 & 0 \\ -1 & 5 \end{bmatrix} \cdot \begin{bmatrix} 3 & 0 \\ -1 & 5 \end{bmatrix} \cdot \begin{bmatrix} 3 & 0 \\ -1 & 5 \end{bmatrix} = \begin{bmatrix} 9 & 0 \\ -8 & 25 \end{bmatrix} \cdot \begin{bmatrix} 3 & 0 \\ -1 & 5 \end{bmatrix} = \begin{bmatrix} 27 & 0 \\ -49 & 125 \end{bmatrix}$

• $A^T A = \begin{bmatrix} 3 & -1 \\ 0 & 5 \end{bmatrix} \cdot \begin{bmatrix} 3 & 0 \\ -1 & 5 \end{bmatrix} = \begin{bmatrix} 10 & -5 \\ -5 & 25 \end{bmatrix}$

• $B - C^T = \begin{bmatrix} 4 & -2 & 1 \\ 0 & 2 & 3 \end{bmatrix} - \begin{bmatrix} 1 & 3 & 5 \\ 2 & 4 & 6 \end{bmatrix} = \begin{bmatrix} 3 & -5 & -4 \\ -2 & -2 & -3 \end{bmatrix}$

• $\Delta B = \begin{bmatrix} 4 & 2 \end{bmatrix} \cdot \begin{bmatrix} 4 & -2 & 1 \\ 0 & 2 & 3 \end{bmatrix} = \begin{bmatrix} 16 & -4 & 10 \end{bmatrix}$

• $B^T A = \begin{bmatrix} 4 & 0 \\ -2 & 2 \\ 1 & 3 \end{bmatrix} \cdot \begin{bmatrix} 3 & 0 \\ -1 & 5 \end{bmatrix} = \begin{bmatrix} 12 & 0 \\ -8 & 10 \\ 0 & 15 \end{bmatrix}$

• $BA = \begin{bmatrix} 4 & -2 & 1 \\ 0 & 2 & 3 \end{bmatrix} \cdot \begin{bmatrix} 3 & 0 \\ -1 & 5 \end{bmatrix}$. As $B \in \mathbb{R}^{2 \times 3}$ and $A \in \mathbb{R}^{2 \times 2}$, $B \cdot A$ cannot be defined!

• $C \Delta^T = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \cdot \begin{bmatrix} 4 \\ 2 \end{bmatrix} = \begin{bmatrix} 8 \\ 20 \\ 32 \end{bmatrix}$

2. $A, B \in \mathbb{R}^{m \times m}$ are upper triangular $\Rightarrow A_{ij} = \begin{cases} a_{ij} & \text{for } i \leq j \\ 0 & \text{for } i > j \end{cases}$ and $B_{ij} = \begin{cases} b_{ij} & \text{for } i \leq j \\ 0 & \text{for } i > j \end{cases}$

$(AB)_{ij} = \sum_{k=1}^m a_{ik} b_{kj} = c_{ij}$

Let's take two cases:

I $i \leq j \Rightarrow c_{ij} = \sum_{k=1}^m a_{ik} b_{kj}$ OK

II $i > j \Rightarrow c_{ij} = \sum_{k=1}^m a_{ik} b_{kj} = \sum_{k=1}^{i-1} a_{ik} b_{kj} + \sum_{k=i}^m a_{ik} b_{kj} = \sum_{k=1}^{i-1} 0 \cdot b_{kj} + \sum_{k=i}^m a_{ik} \cdot 0 = 0$

$\Rightarrow (AB)_{ij} = \begin{cases} c_{ij} & \text{for } i \leq j \\ 0 & \text{for } i > j \end{cases} \Rightarrow AB$ is also upper triangular.

3. (a) $A = \begin{bmatrix} 2 & 2 \\ 2 & 0 \end{bmatrix} \in \mathbb{R}^{2 \times 2}$

$[A | I_2] = \left[\begin{array}{cc|cc} 2 & 2 & 1 & 0 \\ 2 & 0 & 0 & 1 \end{array} \right]$

$E_1 [A | I_2] = \left[\begin{array}{cc|cc} 1 & 0 & 1 & 0 \\ -1 & 1 & 0 & 1 \end{array} \right] \cdot \left[\begin{array}{cc|cc} 2 & 2 & 1 & 0 \\ 2 & 0 & 0 & 1 \end{array} \right] = \left[\begin{array}{cc|cc} 2 & 2 & 1 & 0 \\ 0 & -2 & -1 & 1 \end{array} \right] \text{ REF}$

$E_2 (E_1 [A | I_2]) = \left[\begin{array}{cc|cc} 1 & 1 & 1 & 0 \\ 0 & 1 & -1 & 1 \end{array} \right] \cdot \left[\begin{array}{cc|cc} 2 & 2 & 1 & 0 \\ 2 & 0 & 0 & 1 \end{array} \right] = \left[\begin{array}{cc|cc} 2 & 0 & 0 & 1 \\ 0 & -2 & -1 & 1 \end{array} \right]$

$E_3 (E_2 E_1 [A | I_2]) = \left[\begin{array}{cc|cc} \frac{1}{2} & 0 & 0 & \frac{1}{2} \\ 0 & 1 & -1 & 1 \end{array} \right] \cdot \left[\begin{array}{cc|cc} 2 & 0 & 0 & 1 \\ 2 & 0 & 0 & 1 \end{array} \right] = \left[\begin{array}{cc|cc} 1 & 0 & 0 & \frac{1}{2} \\ 0 & -2 & -1 & 1 \end{array} \right]$

$E_4 (E_3 E_2 E_1 [A | I_2]) = \left[\begin{array}{cc|cc} 1 & 0 & 0 & \frac{1}{2} \\ 0 & -\frac{1}{2} & -1 & 1 \end{array} \right] \cdot \left[\begin{array}{cc|cc} 1 & 0 & 0 & \frac{1}{2} \\ 0 & -2 & -1 & 1 \end{array} \right] = \left[\begin{array}{cc|cc} 1 & 0 & 0 & \frac{1}{2} \\ 0 & 1 & \frac{1}{2} & -\frac{1}{2} \end{array} \right] \text{ RREF}$

So, $A^{-1} = \begin{bmatrix} 0 & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{bmatrix}$.

$$= \begin{bmatrix} \frac{1}{a} & 0 & 0 \\ 0 & \frac{1}{a} & 0 \\ 0 & 0 & \frac{1}{a} \end{bmatrix} \cdot \begin{bmatrix} a & 0 & 0 & | & 1 & 0 & 0 \\ 0 & a & 0 & | & -\frac{1}{a} & 1 & 0 \\ 0 & 0 & a & | & \frac{1}{a^2} & -\frac{1}{a} & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & | & \frac{1}{a} & 0 & 0 \\ 0 & 1 & 0 & | & -\frac{1}{a^2} & \frac{1}{a} & 0 \\ 0 & 0 & 1 & | & \frac{1}{a^3} & -\frac{1}{a^2} & \frac{1}{a} \end{bmatrix}$$

So, if $a \neq 0$ D is invertible and $D^{-1} = \begin{bmatrix} \frac{1}{a} & 0 & 0 \\ -\frac{1}{a^2} & \frac{1}{a} & 0 \\ \frac{1}{a^3} & -\frac{1}{a^2} & \frac{1}{a} \end{bmatrix}$ and if $a=0$, D is not invertible.

4. $A \in \mathbb{R}^{m \times m}$

We want to show $C(A)$ is a subspace of \mathbb{R}^m . This happens if $C(A)$ is closed under addition and scalar multiplication.

Let $A = [x_1 | x_2 | \dots | x_n]$ with x_1, x_2, \dots, x_n the column vectors of A . Also, let $u, v \in C(A)$. Therefore, $u = c_1 x_1 + c_2 x_2 + \dots + c_n x_n$ and $v = d_1 x_1 + d_2 x_2 + \dots + d_n x_n$.
 $\Rightarrow (u+v) = (c_1+d_1)x_1 + (c_2+d_2)x_2 + \dots + (c_n+d_n)x_n \Rightarrow (u+v) \in C(A)$ because we wrote $(u+v)$ as a linear combination of the column vectors of A .

Also, let $\alpha \in \mathbb{R}$ a scalar, $\alpha u = (\alpha c_1)x_1 + (\alpha c_2)x_2 + \dots + (\alpha c_n)x_n \Rightarrow \alpha u \in C(A)$. Therefore $C(A)$ is a subspace of \mathbb{R}^m .

Now, let $A \in \mathbb{R}^{m \times m}$ invertible $\Rightarrow \{x_1, x_2, \dots, x_n\}$ are linearly independent. Let's also take a vector $v \in \mathbb{R}^m$, which we suppose that $v \notin \text{span}\{x_1, x_2, \dots, x_n\} = C(A)$. Then $\{x_1, x_2, \dots, x_n, v\}$ is linearly independent. But this set would span an $(n+1)$ -dimensional space, which is false as we are talking about vectors from \mathbb{R}^m . Therefore $v \in C(A) \Rightarrow C(A) \supseteq \mathbb{R}^m$. As all the vectors from $C(A)$ are n -dimensional, $C(A) \subseteq \mathbb{R}^n$. In conclusion $C(A) = \mathbb{R}^m$.

5. $N(A) = \{v \in \mathbb{R}^m | Ax=0\}$

Let $u, v \in N(A) \Rightarrow Au=0, Av=0 \Rightarrow A(u+v)=0 \Rightarrow (u+v) \in N(A)$

Let $u \in N(A), \alpha \in \mathbb{R} \Rightarrow Au=0 \Rightarrow \alpha Au=0 \Rightarrow A(\alpha u)=0 \Rightarrow (\alpha u) \in N(A) \Rightarrow N(A)$ is a subspace of \mathbb{R}^m .

Now, we have A invertible and we want to show that $N(A)=0$.

As $A = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{bmatrix}$ and $\{x_1, x_2, \dots, x_m\}$ linearly independent $\Rightarrow (\forall) v = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_m \end{bmatrix} \in N(A)$ is

actually the zero vector as $c_1 x_1 + c_2 x_2 + \dots + c_m x_m = 0$ has only one solution, which is the trivial one. So, $N(A)=0$.

Applications

1.

$$P = \begin{matrix} R_1 \\ R_2 \\ R_3 \end{matrix} \begin{bmatrix} \frac{5}{10} & \frac{4}{10} & \frac{6}{10} \\ \frac{2}{10} & \frac{2}{10} & \frac{3}{10} \\ \frac{3}{10} & \frac{4}{10} & \frac{1}{10} \end{bmatrix}$$

a) Each element a_{ij} denotes the probability that an elephant is going from reserve i to reserve j after a month

b) The vector containing the information about what probability there is for the herd of elephants to be in reserve R_1, R_2 or R_3 is $V = \begin{bmatrix} V_1 \\ V_2 \\ V_3 \end{bmatrix}$. (for the i -th month is $V_i = \begin{bmatrix} V_{1i} \\ V_{2i} \\ V_{3i} \end{bmatrix}$)

At the beginning we know $V_0 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$.

After 12 months, we will have $V_{12} = P^{12} V_0 = \frac{1}{10^{12}} \begin{bmatrix} 5 & 4 & 6 \\ 2 & 2 & 3 \\ 3 & 4 & 1 \end{bmatrix}^{12} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$

2.

a) $P = \begin{matrix} \text{children} \\ \text{youths} \\ \text{adults} \end{matrix} \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix}$ - the Leslie matrix for the frog population

$$V = \begin{bmatrix} 40 \\ 40 \\ 20 \end{bmatrix}$$

b) $V_0 = V$ (at the beginning)

$$V_1 = P V_0 = \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 40 \\ 40 \\ 20 \end{bmatrix} = \begin{bmatrix} 240 \\ 20 \\ 10 \end{bmatrix}$$

$$V_2 = P V_1 = \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 240 \\ 20 \\ 10 \end{bmatrix} = \begin{bmatrix} 110 \\ 120 \\ 5 \end{bmatrix}$$

$$V_3 = P V_2 = \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 110 \\ 120 \\ 5 \end{bmatrix} = \begin{bmatrix} 495 \\ 55 \\ 30 \end{bmatrix}$$

$$V_4 = P V_3 = \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 495 \\ 55 \\ 30 \end{bmatrix} = \begin{bmatrix} 310 \\ 247 \\ 13 \end{bmatrix}$$

$$V_5 = P V_4 = \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 310 \\ 247 \\ 13 \end{bmatrix} = \begin{bmatrix} 1027 \\ 155 \\ 61 \end{bmatrix}$$

It looks like the frogs are going to survive (as the children, youths and adults are more in year 5 than in year 0).

c) $X_0 = \begin{bmatrix} 20 \\ 20 \\ 5 \end{bmatrix}$

$$X_1 = P X_0 = \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 20 \\ 20 \\ 5 \end{bmatrix} = \begin{bmatrix} 95 \\ 10 \\ 5 \end{bmatrix}$$

$$X_2 = P X_1 = \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 95 \\ 10 \\ 5 \end{bmatrix} = \begin{bmatrix} 55 \\ 47 \\ 2 \end{bmatrix}$$

$$X_3 = P X_2 = \begin{bmatrix} 0 & 4 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 55 \\ 47 \\ 2 \end{bmatrix} = \begin{bmatrix} 194 \\ 27 \\ 11 \end{bmatrix}$$

$$x_4 = p x_3 = \begin{bmatrix} 0 & 1 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 194 \\ 27 \\ 11 \end{bmatrix} = \begin{bmatrix} 141 \\ 97 \\ 6 \end{bmatrix}$$

$$x_5 = p x_4 = \begin{bmatrix} 0 & 1 & 3 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} 141 \\ 97 \\ 6 \end{bmatrix} = \begin{bmatrix} 406 \\ 70 \\ 24 \end{bmatrix}$$

Again, in year 5 it is a big change in population from year 0, so, because there are more children, youths and adults, it looks like the frogs will survive.

d) Now, the new Leslie matrix is:

$$P' = \begin{matrix} \text{children} \\ \text{youths} \\ \text{adults} \end{matrix} \begin{bmatrix} 0 & 1 & 0.75 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix}$$

Let's take a random population of a children, b youths and c adults

$$V_0 = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

$$V_1 = P' V_0 = \begin{bmatrix} 0 & 1 & 0.75 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} b + \frac{3c}{4} \\ \frac{a}{2} \\ \frac{b}{4} \end{bmatrix}$$

$$V_2 = P' V_1 = \begin{bmatrix} 0 & 1 & 0.75 \\ 0.5 & 0 & 0 \\ 0 & 0.25 & 0 \end{bmatrix} \begin{bmatrix} b + \frac{3c}{4} \\ \frac{a}{2} \\ \frac{b}{4} \end{bmatrix} = \begin{bmatrix} \frac{a}{2} + \frac{3b}{16} + \frac{3c}{8} \\ \frac{b}{8} + \frac{3c}{16} \\ \frac{a}{8} \end{bmatrix}$$

We can see that in all cases, the population reduces, after two years from $(a+b+c)$ to $\frac{5a}{8} + \frac{11b}{16} + \frac{3c}{8}$. This way, in a finite number of years, all frog will eventually die.

3. L_1, L_2, L_3
 OFF (STATE 1)
 GREEN (STATE 2)
 RED (STATE 3)

S_1, S_2, S_3 switches ($1 \rightarrow 2 \rightarrow 3 \rightarrow 1$)

$S_1 \rightarrow L_1, L_2$

$S_2 \rightarrow L_1, L_2, L_3$

$S_3 \rightarrow L_2, L_3$

a) We need to work in a \mathbb{Z}_m^m vector space. Because there are only 3 possible states, we'll work in \mathbb{Z}_3 , but as we work with 3 lights, we need a tridimensional space, so we'll work on \mathbb{Z}_3^3 , so $m=3$.

b) We'll assign STATE 1 to 0 as they need to be in \mathbb{Z}_3 .
 STATE 2 to 1
 STATE 3 to 2

The vectors corresponding to the switches are: $S_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$, $S_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ and $S_3 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$.

c) Initially, we have all 3 lights off, so $y = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ and we want to know whether we can get to the y' configuration (after a finite number of switches), where $y' = \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}$.

Let's suppose it can be done after a switches of type 1, b of type 2 and c of type 3. Therefore, $y' = aS_1 + bS_2 + cS_3 + y$:

$$\begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} a+b \\ a+b+c \\ b+c \end{bmatrix} \text{ in } \mathbb{Z}_3^3 \Rightarrow \begin{cases} a+b=0 \\ a+b+c=1 \\ b+c=2 \end{cases} \Rightarrow \begin{matrix} c=1 \\ b=1 \\ a+b=0 \Rightarrow a=2 \end{matrix}$$

So, if we press switch 1 two times, switch 2 one time and switch 3 one time we get the y' configuration, starting from y .