

1.5.4

$$A = \begin{pmatrix} 2 & 1 \\ 8 & 7 \end{pmatrix}$$

$$E_{21}(-4) A = \begin{pmatrix} 1 & 0 \\ -4 & 1 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 8 & 7 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 0 & 3 \end{pmatrix} = U$$

$$L^{-1} = E_{21}(-4) \therefore L = E_{21}(4) = \begin{pmatrix} 1 & 0 \\ 4 & 1 \end{pmatrix}$$

$$L = \begin{pmatrix} 1 & 0 \\ 4 & 1 \end{pmatrix} \quad U = \begin{pmatrix} 2 & 1 \\ 0 & 3 \end{pmatrix}$$

$$A = \begin{pmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{pmatrix}$$

$$E_{21}(-1/3) A = \begin{pmatrix} 1 & 0 & 0 \\ -1/3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{pmatrix} = \begin{pmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 1 & 1 & 3 \end{pmatrix}$$

$$E_{31}(-1/3) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1/3 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1/3 & 0 & 1 \end{pmatrix} \begin{pmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 1 & 1 & 3 \end{pmatrix} = \begin{pmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 0 & 2/3 & 8/3 \end{pmatrix}$$

$$E_{32}(-1/4) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1/4 & 1 \end{pmatrix}$$

$$-(2/3)(1/4) = -\frac{2}{12} + \frac{32}{12} = \frac{30}{12} = \frac{5}{2}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1/4 & 1 \end{pmatrix} \begin{pmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 0 & 2/3 & 8/3 \end{pmatrix} = \begin{pmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 0 & 0 & 5/2 \end{pmatrix} = U$$

1.5.4

$$L^{-1} = E_{32}(-1/4) E_{31}(-1/3) E_{21}(-1/3) \therefore$$

$$L = E_{21}(1/3) E_{31}(1/3) E_{32}(1/4)$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 1/3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1/3 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1/4 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 1/3 & 1 & 0 \\ 1/3 & 1/4 & 1 \end{pmatrix}$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 1/3 & 1 & 0 \\ 1/3 & 1/4 & 1 \end{pmatrix} \quad U = \begin{pmatrix} 3 & 1 & 1 \\ 0 & 8/3 & 2/3 \\ 0 & 0 & 5/2 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 & 1 \\ 1 & 4 & 4 \\ 1 & 4 & 8 \end{pmatrix} = A$$

$$E_{21}(-1) = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$E_{21}(-1)A = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 4 & 4 \\ 1 & 4 & 8 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 3 \\ 1 & 4 & 8 \end{pmatrix}$$

$$E_{31}(-1) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix}$$

$$E_{31}(-1) \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 3 \\ 1 & 4 & 8 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 3 \\ 0 & 3 & 7 \end{pmatrix}$$

$$E_{32}(-1) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix}$$

1.5.4

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 3 \\ 0 & 3 & 7 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 3 \\ 0 & 0 & 4 \end{pmatrix} = U$$

$$L^{-1} = E_{32}(-1) E_{31}(-1) E_{21}(-1) \quad \therefore$$

$$L = E_{21}(1) E_{31}(1) E_{32}(1) = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \quad U = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 3 \\ 0 & 0 & 4 \end{pmatrix}$$

1.5.15

$$A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 2 & 3 & 4 \end{pmatrix}$$

$$P_{13} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

$$P_{13}A = \begin{pmatrix} 2 & 3 & 4 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix}$$

$$E_{21}(-\frac{1}{2})P_{13}A = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & 3 & 4 \\ 0 & -\frac{3}{2} & -1 \\ 0 & 1 & 1 \end{pmatrix}$$

$$E_{32}(\frac{2}{3}) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -\frac{2}{3} & 1 \end{pmatrix}$$

$$E_{32}(\frac{2}{3}) \begin{pmatrix} 2 & 3 & 4 \\ 0 & -\frac{3}{2} & -1 \\ 0 & 1 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 3 & 4 \\ 0 & -\frac{3}{2} & -1 \\ 0 & 0 & \frac{1}{3} \end{pmatrix} = \hat{U}$$

$$L^{-1} = E_{32}(\frac{2}{3})E_{21}(-\frac{1}{2}) \therefore L = E_{21}(\frac{1}{2})E_{32}(\frac{2}{3})$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -\frac{2}{3} & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ 0 & -\frac{2}{3} & 1 \end{pmatrix}$$

$$\hat{U} = 0 \quad U$$

$$\begin{pmatrix} 2 & 3 & 4 \\ 0 & -\frac{3}{2} & -1 \\ 0 & 0 & \frac{1}{3} \end{pmatrix} = \begin{pmatrix} 2 & 0 & 0 \\ 0 & -\frac{3}{2} & 0 \\ 0 & 0 & \frac{1}{3} \end{pmatrix} \begin{pmatrix} 1 & \frac{3}{2} & 2 \\ 0 & 1 & \frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix}$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ 0 & -\frac{2}{3} & 1 \end{pmatrix} \quad D = \begin{pmatrix} 2 & 0 & 0 \\ 0 & -\frac{3}{2} & 0 \\ 0 & 0 & \frac{1}{3} \end{pmatrix} \quad U = \begin{pmatrix} 1 & \frac{3}{2} & 2 \\ 0 & 1 & \frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix}$$

$$PA = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 2 & 3 & 4 \end{pmatrix} = \begin{pmatrix} 2 & 3 & 4 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix}$$

$$LDU = \begin{pmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ 0 & -\frac{2}{3} & 1 \end{pmatrix} \begin{pmatrix} 2 & 0 & 0 \\ 0 & -\frac{3}{2} & 0 \\ 0 & 0 & \frac{1}{3} \end{pmatrix} \begin{pmatrix} 1 & \frac{3}{2} & 2 \\ 0 & 1 & \frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix}$$

$$LDU = \begin{pmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ 0 & -\frac{2}{3} & 1 \end{pmatrix} \begin{pmatrix} 2 & 3 & 4 \\ 0 & -\frac{3}{2} & -1 \\ 0 & 0 & \frac{1}{3} \end{pmatrix} = \begin{pmatrix} 2 & 3 & 4 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix} = PA$$

\therefore

$$L = \begin{pmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ 0 & -\frac{2}{3} & 1 \end{pmatrix} \quad D = \begin{pmatrix} 2 & 0 & 0 \\ 0 & -\frac{3}{2} & 0 \\ 0 & 0 & \frac{1}{3} \end{pmatrix}$$

$$U = \begin{pmatrix} 1 & \frac{3}{2} & 2 \\ 0 & 1 & \frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix}$$

1.5.15

$$A = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 1 & 1 \end{pmatrix} \quad \leftarrow \text{Note: row 2} = 2(\text{row 1}), \text{ not independent}$$

$$P_{13} = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

$$P_{13} A = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 1 \end{pmatrix}$$

$$E_{21}(-2) = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$E_{21}(-2) P_{13} A = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 2 & 0 \\ 1 & 2 & 1 \end{pmatrix}$$

$$E_{31}(-1) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix}$$

$$E_{31}(-1) \begin{pmatrix} 1 & 1 & 1 \\ 0 & 2 & 0 \\ 1 & 2 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 2 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

$$E_{32}(-\frac{1}{2}) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -\frac{1}{2} & 1 \end{pmatrix}$$

$$E_{32}(-\frac{1}{2}) \begin{pmatrix} 1 & 1 & 1 \\ 0 & 2 & 0 \\ 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix} = \hat{U}$$

$$L^{-1} = E_{32}(-\frac{1}{2}) E_{31}(-1) E_{21}(-2) \quad \therefore L = E_{21}(2) E_{31}(1) E_{32}(\frac{1}{2})$$

1.5.15

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & \lambda & 1 \end{pmatrix}$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & \lambda & 1 \end{pmatrix}$$

$$U = DU = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$PA = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 1 \end{pmatrix}$$

$$LDU = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & \lambda & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$LDU = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & \lambda & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 1 \end{pmatrix} = P_{13} A$$

∴

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & \lambda & 1 \end{pmatrix} \quad D = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$U = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

1.5.27

$$A = \begin{pmatrix} 2 & 4 & 8 \\ 0 & 3 & 9 \\ 0 & 0 & 7 \end{pmatrix}$$

$$U = \begin{pmatrix} 2 & 4 & 8 \\ 0 & 3 & 9 \\ 0 & 0 & 7 \end{pmatrix} \quad (A \text{ is already a upper } \Delta \text{ matrix})$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$A = LU = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & 4 & 8 \\ 0 & 3 & 9 \\ 0 & 0 & 7 \end{pmatrix}$$

$$U = D U_{\text{new}} = \begin{pmatrix} 2 & 4 & 8 \\ 0 & 3 & 9 \\ 0 & 0 & 7 \end{pmatrix} = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 7 \end{pmatrix} \begin{pmatrix} 1 & 2 & 4 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{pmatrix}$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad U = \begin{pmatrix} 2 & 4 & 8 \\ 0 & 3 & 9 \\ 0 & 0 & 7 \end{pmatrix}$$

$$D = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 7 \end{pmatrix} \quad U_{\text{new}} = \begin{pmatrix} 1 & 2 & 4 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{pmatrix}$$

1.6.4

a) $AB = AC$
 $A^{-1}AB = A^{-1}AC$ (Left multiply by A^{-1} , which exists)

$$A^{-1}A = I$$

$$IB = IC$$

$$IB = B, \quad IC = C$$

$$\boxed{B = C}$$

b) $A = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$

$$AB = AC \quad B \neq C$$

$$\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} e & f \\ g & h \end{pmatrix}$$

$$\begin{pmatrix} a & b \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} e & f \\ 0 & 0 \end{pmatrix}$$

$$\therefore \begin{matrix} a=e \\ b=f \end{matrix}$$

Let $a=e=b=f=1$. Let $g=h=2$, Let $c=d=3$

$$\boxed{B = \begin{pmatrix} 1 & 1 \\ 3 & 3 \end{pmatrix} \quad C = \begin{pmatrix} 1 & 1 \\ 2 & 2 \end{pmatrix}}$$

$$AB = \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} = AC$$

1.6.6

$$A_1 = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{E_{21}(-1)} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & -1 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{E_{23}(-1)} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & -1 & 1 & -1 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{array} \right)$$

$$A_1^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$A_2 = \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix}$$

$$\left(\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ -1 & 2 & -1 & 0 & 1 & 0 \\ 0 & -1 & 2 & 0 & 0 & 1 \end{array} \right) \xrightarrow{E_{21}(\frac{1}{2})} \left(\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & \frac{1}{2} & 1 & 0 \\ 0 & -1 & 2 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{E_{32}(\frac{2}{3})} \left(\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & \frac{1}{2} & 1 & 0 \\ 0 & 0 & \frac{4}{3} & \frac{1}{3} & \frac{2}{3} & 1 \end{array} \right) \xrightarrow{E_3(\frac{3}{4})} \left(\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ 0 & \frac{3}{2} & -1 & \frac{1}{2} & 1 & 0 \\ 0 & 0 & 1 & \frac{1}{4} & \frac{1}{2} & \frac{3}{4} \end{array} \right)$$

1.6.6

$$E_{23}(1) \rightarrow \left(\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ 0 & \frac{3}{2} & 0 & \frac{3}{4} & \frac{1}{2} & \frac{3}{4} \\ 0 & 0 & 1 & \frac{1}{4} & \frac{1}{2} & \frac{3}{4} \end{array} \right)$$

$$E_2\left(\frac{2}{3}\right) \rightarrow \left(\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & \frac{1}{2} & 1 & \frac{1}{2} \\ 0 & 0 & 1 & \frac{1}{4} & \frac{1}{2} & \frac{3}{4} \end{array} \right)$$

$$E_{12}(1) \rightarrow \left(\begin{array}{ccc|ccc} 2 & 0 & 0 & \frac{3}{2} & 1 & \frac{1}{2} \\ 0 & 1 & 0 & \frac{1}{2} & 1 & \frac{1}{2} \\ 0 & 0 & 1 & \frac{1}{4} & \frac{1}{2} & \frac{3}{4} \end{array} \right)$$

$$E_1\left(\frac{1}{2}\right) \rightarrow \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & \frac{3}{4} & \frac{1}{2} & \frac{1}{4} \\ 0 & 1 & 0 & \frac{1}{2} & 1 & \frac{1}{2} \\ 0 & 0 & 1 & \frac{1}{4} & \frac{1}{2} & \frac{3}{4} \end{array} \right)$$

$$A_2^{-1} = \left(\begin{array}{ccc} \frac{3}{4} & \frac{1}{2} & \frac{1}{4} \\ \frac{1}{2} & 1 & \frac{1}{2} \\ \frac{1}{4} & \frac{1}{2} & \frac{3}{4} \end{array} \right)$$

$$A_3 = \left(\begin{array}{ccc} 0 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{array} \right)$$

$$\left(\begin{array}{ccc|ccc} 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 1 & 1 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{P_{13}} \left(\begin{array}{ccc|ccc} 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \end{array} \right)$$

1.6.6

$$\underline{E_{23}(-1)} \rightarrow \left(\begin{array}{ccc|ccc} 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -1 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \end{array} \right)$$

$$\underline{E_{12}(-1)} \rightarrow \left(\begin{array}{ccc|ccc} 1 & 0 & 1 & 1 & -1 & 1 \\ 0 & 1 & 0 & -1 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \end{array} \right)$$

$$\underline{E_{13}(-1)} \rightarrow \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & -1 & 1 \\ 0 & 1 & 0 & -1 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \end{array} \right)$$

$$A_3^{-1} = \left(\begin{array}{ccc} 0 & -1 & 1 \\ -1 & 1 & 0 \\ 1 & 0 & 0 \end{array} \right)$$

1.6.13

$$A = \begin{pmatrix} 3 \\ 1 \end{pmatrix} \quad B = \begin{pmatrix} 2 \\ 2 \end{pmatrix}$$

$$A^T B = [3 \ 1] \begin{bmatrix} 2 \\ 2 \end{bmatrix} = 6 + 2$$

$$A^T B = 8$$

$$B^T A = [2 \ 2] \begin{bmatrix} 3 \\ 1 \end{bmatrix} = 6 + 2$$

$$B^T A = 8$$

$$AB^T = \begin{pmatrix} 3 \\ 1 \end{pmatrix} [2 \ 2] = \begin{pmatrix} (3)(2) & (3)(2) \\ (1)(2) & (1)(2) \end{pmatrix}$$

$$AB^T = \begin{pmatrix} 6 & 6 \\ 2 & 2 \end{pmatrix}$$

$$BA^T = \begin{pmatrix} 2 \\ 2 \end{pmatrix} [3 \ 1] = \begin{pmatrix} (2)(3) & (2)(1) \\ (2)(3) & (2)(1) \end{pmatrix}$$

$$BA^T = \begin{pmatrix} 6 & 2 \\ 6 & 2 \end{pmatrix}$$

1.6.14

$$\text{Let } B = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

$$\therefore B^T = \begin{pmatrix} a & c \\ b & d \end{pmatrix}$$

$$A = B + B^T = \begin{pmatrix} a & b \\ c & d \end{pmatrix} + \begin{pmatrix} a & c \\ b & d \end{pmatrix} = \begin{pmatrix} 2a & b+c \\ b+c & 2d \end{pmatrix}$$

\therefore OFF diagonal entries are equal

$$K = B - B^T = \begin{pmatrix} 0 & b-c \\ c-b & 0 \end{pmatrix}$$

$$\underline{K^T = \begin{pmatrix} 0 & c-b \\ b-c & 0 \end{pmatrix}} \quad -K = \begin{pmatrix} 0 & -b+c \\ -c+b & 0 \end{pmatrix} = \underline{\begin{pmatrix} 0 & c-b \\ b-c & 0 \end{pmatrix}}$$

$\therefore K^T = -K$ as both matrices are equal

$$B = \begin{pmatrix} 1 & 3 \\ 1 & 1 \end{pmatrix} \quad B^T = \begin{pmatrix} 1 & 1 \\ 3 & 1 \end{pmatrix}$$

$$A = B + B^T = \boxed{\begin{pmatrix} 2 & 4 \\ 4 & 2 \end{pmatrix}}$$

$$K = B - B^T = \boxed{\begin{pmatrix} 0 & 2 \\ -2 & 0 \end{pmatrix}}$$

1.6.14

$$A = B + B^T \quad K = B - B^T$$

$$A - B = B^T = B - K$$

$$A + K = 2B$$

$$B = \frac{1}{2}A + \frac{1}{2}K$$

$$B = \frac{1}{2} \begin{pmatrix} 2 & 4 \\ 4 & 2 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 0 & 2 \\ -2 & 0 \end{pmatrix}$$

$$B = \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} + \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

1.6.17

$$A = L_1 D_1 U_1 = L_2 D_2 U_2$$

a) Left multiply by L_1^{-1} :

$$L_1^{-1} L_1 D_1 U_1 = L_1^{-1} L_2 D_2 U_2$$

$$L_1^{-1} L_1 = I \therefore D_1 U_1 = L_1^{-1} L_2 D_2 U_2$$

Right Multiply by U_2^{-1}

$$D_1 U_1 U_2^{-1} = L_1^{-1} L_2 D_2 U_2 U_2^{-1}$$

$$U_2 U_2^{-1} = I \therefore$$

$$D_1 U_1 U_2^{-1} = L_1^{-1} L_2 D_2$$

The inverse of an upper Δ matrix is also an upper Δ matrix. The product of two upper Δ matrices is also an upper Δ matrix. Similar logic applies for lower Δ matrices. Multiplication by a diagonal matrix maintains the lower/upper Δ matrix.

$$b) L_1^{-1} L_2 D_2 = \begin{pmatrix} L_1 & 0 & 0 \\ L_2 & L_4 & 0 \\ L_3 & L_5 & L_6 \end{pmatrix} \quad D_1 U_1 U_2^{-1} = \begin{pmatrix} U_1 & U_2 & U_3 \\ 0 & U_4 & U_5 \\ 0 & 0 & U_6 \end{pmatrix}$$

If $L_1^{-1} L_2 D_2 = D_1 U_1 U_2^{-1}$ then via inspection:

$$U_2 = U_3 = U_5 = L_2 = L_3 = L_5 = 0 \quad \& \quad L_1 = U_1, U_4 = L_4, \& \\ L_6 = U_6.$$

1.6.17

$\therefore L_1^{-1} L_2 D_2$ & $D_1 U_1 U_2^{-1}$ are both diagonal matrices with 0 on off diagonals and equivalent entries on the diagonal. Because of this, the following is true:

$$L_1 = L_2$$

$$D_1 = D_2$$

$$U_1 = U_2$$

- 1) If A is invertible then B is also invertible as the set of equations remains the same, just with swapped rows. Therefore the statement is True.

$$2) \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} = A \quad B = \begin{pmatrix} 2 & 3 \\ 3 & 2 \end{pmatrix}$$

$$AB = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 2 & 2 \\ 2 & 3 \end{pmatrix} = \begin{pmatrix} 4 & 5 \\ 6 & 8 \end{pmatrix}$$

↙ Not symmetric

∴ False

- 3) The inverse of BA is given by the identity $(BA)^{-1} = A^{-1}B^{-1}$. Therefore if A^{-1} & B^{-1} both exist then so must $(BA)^{-1}$. The statement is True.

- 4) True a permutation can be used to move a zero out of a pivot spot, allowing for the LU decomposition.

1.19

$$U + V + W = 0$$

$$U + 2V + 3W = 0$$

$$3U + 5V + 7W = 0$$

Subtract ① from ②

$$U + V + W = 0$$

$$V + 2W = 0$$

$$3U + 5V + 7W = 1$$

Subtract 3 times ① from ③

$$U + V + W = 0$$

$$V + 2W = 0$$

$$2V + 4W = 1$$

Subtract 2 times ② from ③:

$$U + V + W = 0$$

$$V + 2W = 0$$

$$0 = 1$$

Singular, i.e. No solution

$$U + V + W = 0$$

$$U + V + 3W = 0$$

$$3U + 5V + 7W = 1$$

1.19

Subtract ① from ②

$$U + V + W = 0$$

$$2W = 0$$

$$3U + 5V + 7W = 1$$

Subtract 3 times ① from ③

$$U + V + W = 0$$

$$2W = 0$$

$$2V + 4W = 1$$

$$W = 0 \quad \therefore V = \frac{1}{2} \quad \therefore U = -V = -\frac{1}{2}$$

$$\therefore \begin{pmatrix} U \\ V \\ W \end{pmatrix} = \begin{pmatrix} -\frac{1}{2} \\ \frac{1}{2} \\ 0 \end{pmatrix}$$