MATH 307: Individual Homework 23

Shaochen (Henry) ZHONG, sxz517@case.edu

Due on 05/05/2021 and submitted on 05/08/2021 (72 hours extension granted) Spring 2021, Dr. Guo

Problem 1

See HW instruction.

First we need to find det(A) = (-2) * (2) - 1(-1) = -3, then we apply the Cramer's rule:

$$x_1 = \frac{\det(\begin{bmatrix} 3 & 1 \\ 3 & 2 \end{bmatrix})}{\det(A)} = \frac{6 - 3}{-3} = -1$$
$$x_2 = \frac{\det(\begin{bmatrix} -2 & 3 \\ -1 & 3 \end{bmatrix})}{\det(A)} = \frac{-6 - (-3)}{-3} = 1$$

So we have $x = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$; and we may verify that $Ax = \begin{bmatrix} 2+1 \\ 1+2 \end{bmatrix} = b$.

Problem 2

See HW instruction.

- (a) W.T.S. Ax = 0 has nontrivial solutions $\Longrightarrow 0$ is an eigenvalue of A. Assume $Ax = 0 = \lambda x$ with $x \neq 0$, we must have $\lambda = 0$.
- (b) W.T.S. 0 is an eigenvalue of $A \Longrightarrow \det(A) = 0$.

In **Individual Homework 22, Problem 2** we have already established that determinant of A is equals to the product of its eigenvalues. Given that 0 is an eigenvalue of A, we must have $\det(A) = 0 \cdot \lambda_1 \dots \lambda_n = 0$.

(c) W.T.S. $det(A) = 0 \Longrightarrow Ax = 0$ has nontrivial solutions.

Known that det(A) is the product of diagonal entries of rref(A), for det(A) = 0 we know that A does not have full rank. So there must be $null(A) \neq 0$ according to the rank-nullity theorem, which implies Ax = 0 has a nontrivial solution.

Since we have showed $(a) \Rightarrow (c) \Rightarrow (b) \Rightarrow (a)$, we may say that (a), (b), and (c) are all equivalent.

1

Problem 3

See HW instruction.

In **Individual Homework 17, Problem 2** we have established that for A^*A is invertible for A with positive singular values. As I didn't solve that problem perfectly, I'd like to go through it again here:

$$A = (U\Sigma V^*)$$

$$A^*A = (U\Sigma V^*)^*(U\Sigma V^*)$$

$$= V\Sigma^*U^*U\Sigma V^*$$

$$= V\Sigma^*\Sigma V^*$$

Known that V and V^* are both invertible for being orthogonal, we only interested in if $\Sigma^*\Sigma$ is invertible. Also known that A is invertible, so the diagonal entries of Σ are nonzero, which implies $\Sigma^*\Sigma$ is simply a square matrix with diagonal entries being the squares of diagonal entries of Σ and therefore also invertible. Thus, A^*A is invertible.

Then we may simply have $A^*Ax = A^*b \Longrightarrow x = (A^*A)^{-1}A^*b$. As x only depends on A and b, the solution will be unique.

