Due 22.10.2010

1. Let

$$A = \begin{bmatrix} -1 & -2 & 0 & 1 \\ 0 & 1 & 1 & -3 \\ -2 & 3 & 1 & 2 \\ 0 & -1 & -1 & 6 \end{bmatrix}.$$

Find the LU decomposition of A.

2. Let

$$A = \begin{bmatrix} 0 & -2 & 0 \\ -2 & 1 & -1 \\ 2 & -3 & 2 \end{bmatrix} \quad B = \begin{bmatrix} 1 & -1 & 1 \\ -1 & -3 & -4 \\ -3 & 7 & -1 \end{bmatrix} \quad C = \begin{bmatrix} 0 & 1 & 1 \\ 1 & -1 & 0 \\ -2 & 0 & 1 \end{bmatrix}$$

- (a) Using Gauss-Jordan elimination, find the inverse of A.
- (b) Using Gauss-Jordan elimination, find the matrix D such that BD = C. (Hint: Do not use the inverse of B. Use an augmented matrix of the form $\begin{bmatrix} B & V \end{bmatrix}$ where V is a 3×3 matrix. What should V be?)
- 3. Let

$$A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}.$$

(a) Find two permutation matrices P_1 , P_2 such that,

$$P_1 A P_2 = \begin{bmatrix} g & h & i \\ a & b & c \\ d & e & f \end{bmatrix}.$$

(b) Find two permutation matrices \tilde{P}_1 , \tilde{P}_2 such that,

$$\tilde{P}_1 A \tilde{P}_2 = \begin{bmatrix} b & c & a \\ e & f & d \\ h & i & q \end{bmatrix}.$$

- 4. (a) Suppose we are given a matrix A and $B = \begin{bmatrix} A & b \end{bmatrix}$ where b is a column vector (B has one more column than A). Let C(A) and C(B) denote the column spaces of A and B. Which is true in general ' $C(A) \subset C(B)$ ' or ' $C(B) \subset C(A)$ '? (If both are true in general, write so.) Please explain your answer.
 - (b) Let A, B be given matrices and $D = \begin{bmatrix} A & AB \end{bmatrix}$ (the matrix AB is augmented to A). Let C(A) and C(D) denote the column spaces of A and D.

 Which is true in general ' $C(A) \subset C(B)$ ' or ' $C(B) \subset C(A)$ '? (If both are true in general, write so.) Please explain your answer.
- 5. Let x, y, z be vectors such that x + y + z = 0. Show that x and y span the same space as y and z. (Hint: Let A denote the space spanned by x and y and B denote the space spanned by y and z. Pick an element from A, show that it is in B. This implies that $A \subset B(\text{Why?})$. Then pick an element from B, show that it is in A. This implies that $A \subset B$. If $A \subset B$ and $B \subset A$ then it must be that A = B.)