

3.3 A. We can use Gaussian Elimination when solving upper diagonal (**U**) matrix

$$\begin{bmatrix} 1 & 2 & 7 \\ 3 & 5 & -1 \\ 6 & 1 & 4 \end{bmatrix} \implies R_2 - (\mathbf{3})R_1 \Rightarrow R_2, \begin{bmatrix} 1 & 2 & 7 \\ 0 & -1 & -22 \\ 6 & 1 & 4 \end{bmatrix} \implies R_3 - (\mathbf{6})R_1 \Rightarrow R_3, \begin{bmatrix} 1 & 2 & 7 \\ 0 & -1 & -22 \\ 0 & -11 & -38 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 7 \\ 0 & -1 & -22 \\ 0 & -11 & -38 \end{bmatrix} \implies R_3 - (\mathbf{11})R_2 \Rightarrow R_3, \begin{bmatrix} 1 & 2 & 7 \\ 0 & -1 & -22 \\ 0 & 0 & 204 \end{bmatrix}$$

$$\mathbf{U} = \begin{bmatrix} 1 & 2 & 7 \\ 0 & -1 & -22 \\ 0 & 0 & 204 \end{bmatrix}$$

To find lower diagonal (**L**) matrix, The linear operations can be answer while finding upper diagonal matrix.

In the linear operations, our **bold** numbers are elements of our lower diagonal matrix.

$$\mathbf{L} = \begin{bmatrix} 1 & 0 & 0 \\ ? & 1 & 0 \\ ? & ? & 1 \end{bmatrix} \implies \begin{bmatrix} 1 & 0 & 0 \\ \mathbf{3} & 1 & 0 \\ \mathbf{6} & \mathbf{11} & 1 \end{bmatrix}$$

Let's we check whether our result is true or false.

$$\begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 6 & 11 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 7 \\ 0 & -1 & -22 \\ 0 & 0 & 204 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 7 \\ 3 & 5 & -1 \\ 6 & 1 & 4 \end{bmatrix} = \mathbf{A}$$

3.13(a) A. If we check whether these matrices is equal to M or not, then we show that we can decompose M as the product of others.

$$M = \begin{bmatrix} I & 0 \\ CA^{-1} & I \end{bmatrix} \begin{bmatrix} A & 0 \\ 0 & D - CA^{-1}B \end{bmatrix} \begin{bmatrix} I & A^{-1}B \\ 0 & I \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

$$M = \begin{bmatrix} A & 0 \\ \underbrace{CA^{-1}A}_C & D - CA^{-1}B \end{bmatrix} \begin{bmatrix} I & A^{-1}B \\ 0 & I \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

$$M = \begin{bmatrix} A & \underbrace{AA^{-1}B}_I \\ C & \underbrace{CA^{-1}B - CA^{-1}B + D}_0 \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

3.13(b) A. Part (a) of this question, $M = LDU$. However, part (b) we will transform LDU to LU.

$$M = \begin{bmatrix} I & 0 \\ CA^{-1} & I \end{bmatrix} \begin{bmatrix} A & 0 \\ 0 & D - CA^{-1}B \end{bmatrix} \begin{bmatrix} I & A^{-1}B \\ 0 & I \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

According to question, $A = L_1U_1$ and $D - CA^{-1}B = L_2U_2$

$$M = \begin{bmatrix} I & 0 \\ CU_1^{-1}L_1^{-1} & I \end{bmatrix} \begin{bmatrix} L_1U_1 & 0 \\ 0 & L_2U_2 \end{bmatrix} \begin{bmatrix} I & U_1^{-1}L_1^{-1}B \\ 0 & I \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

$$M = \begin{bmatrix} L_1U_1 & 0 \\ C \underbrace{U_1^{-1}L_1^{-1}L_1U_1}_I & L_2U_2 \end{bmatrix} \begin{bmatrix} I & U_1^{-1}L_1^{-1}B \\ 0 & I \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

$$M = \begin{bmatrix} L_1U_1 & 0 \\ C & L_2U_2 \end{bmatrix} \begin{bmatrix} I & U_1^{-1}L_1^{-1}B \\ 0 & I \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

After transforming $A = L_1U_1$ and $D - CA^{-1}B = L_2U_2$

$$M = \underbrace{\begin{bmatrix} A & 0 \\ C & D - CA^{-1}B \end{bmatrix}}_L \underbrace{\begin{bmatrix} I & A^{-1}B \\ 0 & I \end{bmatrix}}_U = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

Above that, M was written in terms of **LU method**. Let's check whether true or not.

$$M = \begin{bmatrix} A & 0 \\ C & D - CA^{-1}B \end{bmatrix} \begin{bmatrix} I & A^{-1}B \\ 0 & I \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

$$M = \begin{bmatrix} A & \overbrace{AA^{-1}B}^I \\ C & CA^{-1}B + D - CA^{-1}B \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$

$$M = \begin{bmatrix} A & B \\ C & D \end{bmatrix} = \begin{bmatrix} A & B \\ C & D \end{bmatrix} \checkmark$$

5.5 A. According to definition, **Involutory matrix** is a matrix that is **its own inverse**. It means that, $H_{\vec{v}} = H_{\vec{v}}^{-1}$

And also we can show that, $H_{\vec{v}}^2 = I_{n \times n}$

$$(I_{n \times n} - \frac{2\vec{v}\vec{v}^T}{\vec{v}^T\vec{v}})(I_{n \times n} - \frac{2\vec{v}\vec{v}^T}{\vec{v}^T\vec{v}}) = I_{n \times n} - \frac{2\vec{v}\vec{v}^T}{\vec{v}^T\vec{v}} - \frac{2\vec{v}\vec{v}^T}{\vec{v}^T\vec{v}} + \frac{4\vec{v}\overbrace{\vec{v}^T\vec{v}}^{\vec{v}^T\vec{v}}\vec{v}^T}{\underbrace{\vec{v}^T\vec{v}\vec{v}^T}_{\vec{v}^T\vec{v}}} = I_{n \times n} - \frac{4\vec{v}\vec{v}^T}{\vec{v}^T\vec{v}} + \frac{4\vec{v}\vec{v}^T}{\vec{v}^T\vec{v}} = I_{n \times n}$$

If a matrix is involutory, this mean is $A = A^{-1}$. We can find eigenvalues using this property.

$$A\vec{x} = \lambda\vec{x} \implies \underbrace{A^{-1}A}_{I}\vec{x} = A^{-1}\lambda\vec{x} \implies \vec{x} = \lambda^2\vec{x} \implies (\lambda^2 - 1)\vec{x} = 0 \implies ((\lambda - 1)(\lambda + 1)) = 0$$

$$\lambda = 1 \quad \lambda = -1$$

5.11 A. Firstly, we have two formulas with matrix multiplication to find sin and cos formulas;

$$R_{\theta} = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}, \quad R_{\theta}\vec{x} = r\vec{e}_1$$

$$\begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} r \\ 0 \end{bmatrix}$$

Above that solving the equation, we obtained two different equations.

$$(1) \quad x_1 \cos \theta + x_2 \sin \theta = r$$

$$(2) \quad -x_1 \sin \theta + x_2 \cos \theta = 0$$

By using equation (2), we can obtain this equality;

$$x_1 = x_2 \frac{\cos \theta}{\sin \theta}$$

And after that by using equation (1) with **above** equation, we can obtain third equation;

$$(3) \quad x_2 \frac{\cos^2 \theta}{\sin \theta} + x_2 \sin \theta = r \implies x_2 \cos^2 \theta + x_2 \sin^2 \theta = r \sin \theta \implies x_2 \underbrace{(\cos^2 \theta + \sin^2 \theta)}_1 = r \sin \theta$$

$$x_2 = r \sin \theta \implies \sin \theta = \frac{x_2}{r} \quad (\text{formula for } \sin \theta \text{ that does not require trigonometric formula})$$

$$x_1 = x_2 \frac{\cos \theta}{\frac{x_2}{r}} \implies x_1 = r \cos \theta \implies \cos \theta = \frac{x_1}{r} \quad (\text{formula for } \cos \theta \text{ that does not require trigonometric formula})$$