

Calculus and Linear Algebra II

1. Find the value of

$$\begin{vmatrix} 1+a & b & c & d \\ a & 1+b & c & d \\ a & b & 1+c & d \\ a & b & c & 1+d \end{vmatrix} \rightarrow$$

$$\rightarrow (1+a) \begin{vmatrix} 1+b & c & d \\ b & 1+c & d \\ b & c & 1+d \end{vmatrix} - b \times \begin{vmatrix} a & c & d \\ a & 1+c & d \\ a & c & 1+d \end{vmatrix} + c \times \begin{vmatrix} a & 1+b & d \\ a & b & d \\ a & b & 1+d \end{vmatrix} - d \times \begin{vmatrix} a & 1+b & c \\ a & b & 1+c \\ a & b & c \end{vmatrix}$$

$$\begin{aligned} \bullet \begin{vmatrix} 1+b & c & d \\ b & 1+c & d \\ b & c & 1+d \end{vmatrix} &= \frac{(1+b)(1+c+d+cd-cd) - c(b+bd-bd) + d(bc-b-bc)}{1+c+d+b+bd+bc-bc-bd} = 1+b+c+d \\ \bullet \begin{vmatrix} a & c & d \\ a & 1+c & d \\ a & c & 1+d \end{vmatrix} &= \frac{a(1+c+d+cd-cd) - c(a+ad-ad) + d(ac-a-ac)}{a+ac+ad-ac-ad} = a \\ \bullet \begin{vmatrix} a & 1+b & d \\ a & b & d \\ a & b & 1+d \end{vmatrix} &= \frac{a(b+bd-bd) - (1+b)(a+ad-ad) + d(ab-ab)}{ab-a-ab} = -a \\ \bullet \begin{vmatrix} a & 1+b & c \\ a & b & 1+c \\ a & b & c \end{vmatrix} &= \frac{a(bc-b-bc) - (1+b)(ac-a-ac) + c(ab-ab)}{-ab+a+ab} = a \end{aligned}$$

$$\det = (1+a)(1+b+c+d) - b \times a + c \times (-a) - d \times a = 1+b+c+d+a+ab+ac+ad-ab-ac-ad$$

$$\begin{vmatrix} 1+a & b & c & d \\ a & 1+b & c & d \\ a & b & 1+c & d \\ a & b & c & 1+d \end{vmatrix} = 1+a+b+c+d$$

2. Find the values of x for which the following matrix is invertible

$$A_x = \begin{pmatrix} 1 & x & 2 & 1 \\ 0 & 1 & x & 2 \\ 1 & 2 & 1 & 0 \\ 0 & 1 & 1 & 2 \end{pmatrix} \rightarrow \det A = 1 \times \begin{vmatrix} 1 & x & 2 \\ 2 & 1 & 0 \\ 1 & 1 & 2 \end{vmatrix} - x \times \begin{vmatrix} 0 & x & 2 \\ 1 & 1 & 0 \\ 0 & 1 & 2 \end{vmatrix} + 2 \times \begin{vmatrix} 0 & 1 & 2 \\ 1 & 2 & 0 \\ 0 & 1 & 2 \end{vmatrix} - 1 \times \begin{vmatrix} 0 & 1 & x \\ 1 & 2 & 1 \\ 0 & 1 & 1 \end{vmatrix}$$

$$\begin{vmatrix} 1 & x & 2 & 1 \\ 0 & 1 & x & 2 \\ 1 & 2 & 1 & 0 \\ 0 & 1 & 1 & 2 \end{vmatrix} = \frac{1(2-4x+2) - x(-2x+2) + 2(-2+2) - 1(-1+x)}{2-4x+2+2x^2-2x-4+4+1-x} = 2x^2 - 7x + 5$$

$$\begin{vmatrix} 1 & x & 2 & 1 \\ 0 & 1 & x & 2 \\ 1 & 2 & 1 & 0 \\ 0 & 1 & 1 & 2 \end{vmatrix} \neq 0 \rightarrow 2x^2 - 7x + 5 \neq 0 \rightarrow (x-1)(2x-5) \neq 0 \rightarrow x_1 \neq 1, x_2 \neq \frac{5}{2}$$

For all $x \in \mathbb{R} \setminus \left\{1, \frac{5}{2}\right\}$, the matrix A_x is invertible.

3. For each matrix compute $\text{adj}A$, $\det A$, and when A is invertible its inverse A^{-1} .

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

$$\bullet \quad \text{adj}A = \begin{pmatrix} \begin{vmatrix} 3 & 0 \\ 4 & 1 \end{vmatrix} & \begin{vmatrix} 0 & 0 \\ 0 & 1 \end{vmatrix} & \begin{vmatrix} 0 & 3 \\ 0 & 4 \end{vmatrix} \\ \begin{vmatrix} 2 & 0 \\ 4 & 1 \end{vmatrix} & \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} & \begin{vmatrix} 1 & 2 \\ 0 & 4 \end{vmatrix} \\ \begin{vmatrix} 2 & 0 \\ 3 & 0 \end{vmatrix} & \begin{vmatrix} 1 & 0 \\ 0 & 0 \end{vmatrix} & \begin{vmatrix} 1 & 2 \\ 0 & 3 \end{vmatrix} \end{pmatrix}^T = \begin{pmatrix} 3 & 0 & 0 \\ -2 & 1 & 4 \\ 0 & 0 & 3 \end{pmatrix}^T = \begin{pmatrix} 3 & -2 & 0 \\ 0 & 1 & 0 \\ 0 & 4 & 3 \end{pmatrix}$$

$$\bullet \quad \det A = 1 \times 3 - 2 \times 0 + 0 \times 0 = 3$$

$$\bullet \quad A^{-1} = \frac{1}{\det A} \text{adj}A = \frac{1}{3} \begin{pmatrix} 3 & -2 & 0 \\ 0 & 1 & 0 \\ 0 & 4 & 3 \end{pmatrix} = \begin{pmatrix} 1 & -\frac{2}{3} & 0 \\ 0 & \frac{1}{3} & 0 \\ 0 & \frac{4}{3} & 1 \end{pmatrix}$$

.....

(b) $A = \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix}$

$$\bullet \quad \text{adj}A = \begin{pmatrix} \begin{vmatrix} 2 & -1 \\ -1 & 2 \end{vmatrix} & \begin{vmatrix} -1 & -1 \\ 0 & 2 \end{vmatrix} & \begin{vmatrix} -1 & 2 \\ 0 & -1 \end{vmatrix} \\ \begin{vmatrix} -1 & 0 \\ -1 & 2 \end{vmatrix} & \begin{vmatrix} 2 & 0 \\ 0 & 2 \end{vmatrix} & \begin{vmatrix} 2 & -1 \\ 0 & -1 \end{vmatrix} \\ \begin{vmatrix} -1 & 0 \\ 2 & -1 \end{vmatrix} & \begin{vmatrix} 2 & 0 \\ -1 & -1 \end{vmatrix} & \begin{vmatrix} 2 & -1 \\ -1 & 2 \end{vmatrix} \end{pmatrix}^T = \begin{pmatrix} 3 & -2 & 1 \\ -2 & 4 & -2 \\ 1 & -2 & 3 \end{pmatrix}^T = \begin{pmatrix} 3 & -2 & 1 \\ -2 & 4 & -2 \\ 1 & -2 & 3 \end{pmatrix}$$

$$\bullet \quad \det A = 2 \times 3 - (-1) \times (-2) + 0 \times 1 = 4$$

$$\bullet \quad A^{-1} = \frac{1}{\det A} \text{adj}A = \frac{1}{4} \begin{pmatrix} 3 & -2 & 1 \\ -2 & 4 & -2 \\ 1 & -2 & 3 \end{pmatrix} = \begin{pmatrix} \frac{3}{4} & -\frac{1}{2} & \frac{1}{4} \\ -\frac{1}{2} & 1 & -\frac{1}{2} \\ \frac{1}{4} & -\frac{1}{2} & \frac{3}{4} \end{pmatrix}$$

4. Determine whether the following states are true or false. If they are true provide a justification.

If they are false, provide counterexamples.

(a) If A and B are 2×2 matrices then $\det(A + B) = \det A + \det B$. **False**

counterexample: $\left| \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} + \begin{pmatrix} 1 & 1 & 2 \\ 3 & 4 & 5 \\ 6 & 7 & 8 \end{pmatrix} \right| = \left| \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} \right| + \left| \begin{pmatrix} 1 & 1 & 2 \\ 3 & 4 & 5 \\ 6 & 7 & 8 \end{pmatrix} \right|$

$$\left| \begin{pmatrix} 2 & 3 & 5 \\ 7 & 9 & 11 \\ 13 & 15 & 17 \end{pmatrix} \right| = 0 + (-3)$$

$$-12 \neq -3$$

.....

(b) If A is a 3×3 matrix whose all 9 entries are different. Then A is invertible. **False**

counterexample: $\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} \rightarrow \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = 1(45 - 48) - 2(36 - 42) + 3(32 - 35) = -3 + 12 - 9 = 0$

(c) If A is a 3×3 matrix whose all 9 entries with 7 entries equal to zero, then $\det A = 0$. **True**

justification: $\begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = a(ei - fh) - b(di - fg) + c(dh - eg) = aei - afh - bdi + bfg + cdh - ceg \rightarrow$

Since the determinant of a 3×3 matrix depends on **the sum of products of 3 different entries**,

we need at least 3 non-zero entries for the determinant to have a value different from zero.

Since in matrix A 7 out of 9 entries equal to 0, then we have only two non-zero entries, thus $\det A = 0$.

5. Find the characteristic polynomial of the following matrices. Use the characteristic polynomial to compute the eigenvalues and the corresponding eigenvectors.

(a) $\begin{pmatrix} 6 & 6 \\ 3 & -1 \end{pmatrix} \rightarrow f(t) = \begin{vmatrix} t-6 & -6 \\ -3 & t+1 \end{vmatrix} = (t-6)(t+1) - (-6)(-3) = t^2 - 5t - 24$

$f(t) = t^2 - 5t - 24 = (t+3)(t-8) \rightarrow \text{eigenvalues: } \lambda_1 = -3, \lambda_2 = 8$

$\begin{pmatrix} 6 - (-3) & 6 \\ 3 & -1 - (-3) \end{pmatrix} v_1 = 0 \rightarrow \begin{pmatrix} 9 & 6 \\ 3 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \rightarrow \begin{cases} 9x_1 + 6y_1 = 0 \\ 3x_1 + 2y_1 = 0 \end{cases} \rightarrow \begin{cases} x_1 = -\frac{2}{3}y_1 \\ y_1 = -\frac{3}{2}x_1 \end{cases} \rightarrow v_1 = \begin{pmatrix} x_1 \\ -\frac{3}{2}x_1 \end{pmatrix} = \begin{pmatrix} -\frac{2}{3}y_1 \\ y_1 \end{pmatrix}$

$\begin{pmatrix} 6 - 8 & 6 \\ 3 & -1 - 8 \end{pmatrix} v_2 = 0 \rightarrow \begin{pmatrix} -2 & 6 \\ 3 & -9 \end{pmatrix} \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \rightarrow \begin{cases} -2x_2 + 6y_2 = 0 \\ 3x_2 - 9y_2 = 0 \end{cases} \rightarrow \begin{cases} x_2 = 3y_2 \\ y_2 = \frac{1}{3}x_2 \end{cases} \rightarrow v_2 = \begin{pmatrix} x_2 \\ \frac{1}{3}x_2 \end{pmatrix} = \begin{pmatrix} 3y_2 \\ y_2 \end{pmatrix}$

eigenvectors: $v_1 = x_1 \begin{pmatrix} 1 \\ 3 \end{pmatrix} = y_1 \begin{pmatrix} -\frac{2}{3} \\ 1 \end{pmatrix}, v_2 = x_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} = y_2 \begin{pmatrix} 3 \\ 1 \end{pmatrix}$

(b) $\begin{pmatrix} 1 & 1 & 0 \\ 2 & 0 & 0 \\ 0 & 0 & 3 \end{pmatrix} \rightarrow f(t) = \begin{vmatrix} t-1 & -1 & 0 \\ -2 & t & 0 \\ 0 & 0 & t-3 \end{vmatrix} = (t-1)(t^2-3t) - 2t + 6 = t^3 - 4t^2 + t + 6$

$f(t) = t^3 - 4t^2 + t + 6 = (t+1)(t-2)(t-3) \rightarrow \text{eigenvalues: } \lambda_1 = -1, \lambda_2 = 2, \lambda_3 = 3$

$\begin{pmatrix} 1+1 & 1 & 0 \\ 2 & 0+1 & 0 \\ 0 & 0 & 3+1 \end{pmatrix} v_1 = 0 \rightarrow \begin{pmatrix} 2 & 1 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ y_1 \\ z_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \rightarrow \begin{cases} 2x_1 + y_1 = 0 \\ 2x_1 + y_1 = 0 \\ 4z_1 = 0 \end{cases} \rightarrow \begin{cases} x_1 = -\frac{1}{2}y_1 \\ y_1 = -2x_1 \\ z_1 = 0 \end{cases} \rightarrow v_1 = \begin{pmatrix} x_1 \\ -2x_1 \\ 0 \end{pmatrix} = \begin{pmatrix} -\frac{1}{2}y_1 \\ y_1 \\ 0 \end{pmatrix}$

$$\begin{pmatrix} 1-2 & 1 & 0 \\ 2 & 0-2 & 0 \\ 0 & 0 & 3-2 \end{pmatrix} v_2 = 0 \rightarrow \begin{pmatrix} -1 & 1 & 0 \\ 2 & -2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_2 \\ y_2 \\ z_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \rightarrow \begin{cases} -x_2 + y_2 = 0 \\ 2x_2 - 2y_2 = 0 \\ z_2 = 0 \end{cases} \rightarrow \begin{cases} x_2 = y_2 \\ y_2 = x_2 \\ z_2 = 0 \end{cases} \rightarrow v_2 = \begin{pmatrix} x_2 \\ x_2 \\ 0 \end{pmatrix} = \begin{pmatrix} y_2 \\ y_2 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 1-3 & 1 & 0 \\ 2 & 0-3 & 0 \\ 0 & 0 & 3-3 \end{pmatrix} v_3 = 0 \rightarrow \begin{pmatrix} -2 & 1 & 0 \\ 2 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_3 \\ y_3 \\ z_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \rightarrow \begin{cases} -2x_3 + y_3 = 0 \\ 2x_3 - 3y_3 = 0 \\ 0 = 0 \end{cases} \rightarrow \begin{cases} x_3 = 0 \\ y_3 = 0 \\ z_3 \in R \end{cases} \rightarrow v_3 = \begin{pmatrix} 0 \\ 0 \\ z_3 \end{pmatrix}$$

$$\text{eigenvectors: } v_1 = x_1 \begin{pmatrix} 1 \\ -2 \\ 0 \end{pmatrix} = y_1 \begin{pmatrix} -\frac{1}{2} \\ \frac{1}{2} \\ 1 \end{pmatrix}, v_2 = x_2 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = y_2 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, v_3 = z_3 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

.....

$$(c) \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix} \rightarrow f(t) = \begin{vmatrix} t & 0 & 0 & 0 \\ 0 & t & -2 & 0 \\ 0 & -2 & t & 0 \\ -1 & 0 & 0 & t \end{vmatrix} = t(t(t^2) + 2(-2t)) = t^4 - 4t^2$$

$$f(t) = t^4 - 4t^2 = t^2(t^2 - 4) \rightarrow \text{eigenvalues: } \lambda_1 = 0, \lambda_2 = 2, \lambda_3 = -2$$

$$\begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ y_1 \\ z_1 \\ u_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \rightarrow \begin{cases} 0 = 0 \\ 2z_1 = 0 \\ 2y_1 = 0 \\ x_1 = 0 \end{cases} \rightarrow \begin{cases} x_1 = 0 \\ y_1 = 0 \\ z_1 = 0 \\ u_1 \in R \end{cases} \rightarrow v_1 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ u_1 \end{pmatrix}$$

$$\begin{pmatrix} -2 & 0 & 0 & 0 \\ 0 & -2 & 2 & 0 \\ 0 & 2 & -2 & 0 \\ 1 & 0 & 0 & -2 \end{pmatrix} \begin{pmatrix} x_2 \\ y_2 \\ z_2 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \rightarrow \begin{cases} -2x_2 = 0 \\ -2y_2 + 2z_2 = 0 \\ 2y_2 - 2z_2 = 0 \\ x_2 - 2u_2 = 0 \end{cases} \rightarrow \begin{cases} x_2 = 0 \\ y_2 = z_2 \\ z_2 = y_2 \\ u_2 = 0 \end{cases} \rightarrow v_2 = \begin{pmatrix} 0 \\ y_2 \\ y_2 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ z_2 \\ z_2 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 2 & 0 & 0 & 0 \\ 0 & 2 & 2 & 0 \\ 0 & 2 & 2 & 0 \\ 1 & 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} x_3 \\ y_3 \\ z_3 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \rightarrow \begin{cases} x_3 = 0 \\ y_3 + z_3 = 0 \\ y_3 + z_3 = 0 \\ x_3 + 2u_3 = 0 \end{cases} \rightarrow \begin{cases} x_3 = 0 \\ y_3 = -z_3 \\ z_3 = -y_3 \\ u_3 = 0 \end{cases} \rightarrow v_3 = \begin{pmatrix} 0 \\ y_3 \\ -y_3 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ -z_3 \\ z_3 \\ 0 \end{pmatrix}$$

$$\text{eigenvectors: } v_1 = u_1 \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}, v_2 = y_2 \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix} = z_2 \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix}, v_3 = y_3 \begin{pmatrix} 0 \\ 1 \\ -1 \\ 0 \end{pmatrix} = z_3 \begin{pmatrix} 0 \\ -1 \\ 1 \\ 0 \end{pmatrix}$$
