

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

(a) expand using first row:  $|A| = \begin{vmatrix} 1 & 0 \\ 2 & 3 \end{vmatrix} + 2 \begin{vmatrix} -1 & 1 \\ 0 & 2 \end{vmatrix} = 3 + 2 \times (-2) = -1$

(b)  $A$  is invertible since  $|A| \neq 0$

(c)  $\text{rank}(A) = 3$ , for invertible matrix, its reduced row echelon form is identity matrix, with  $\text{rank} = n = 3$

(d) Use elementary row operations to solve  $Ax = b$ , where  $b = (2, 1, 0)$

$$\begin{pmatrix} 1 & 0 & 2 & | & 2 \\ -1 & 1 & 0 & | & 1 \\ 0 & 2 & 3 & | & 0 \end{pmatrix} \xrightarrow{R_2 \rightarrow R_1 + R_2} \begin{pmatrix} 1 & 0 & 2 & | & 2 \\ 0 & 1 & 2 & | & 3 \\ 0 & 2 & 3 & | & 0 \end{pmatrix} \xrightarrow{R_3 \rightarrow R_3 - 2R_2} \begin{pmatrix} 1 & 0 & 2 & | & 2 \\ 0 & 1 & 2 & | & 3 \\ 0 & 0 & -1 & | & -6 \end{pmatrix}$$

$$\xrightarrow{R_3 \rightarrow -R_3} \begin{pmatrix} 1 & 0 & 2 & | & 2 \\ 0 & 1 & 2 & | & 3 \\ 0 & 0 & 1 & | & 6 \end{pmatrix} \xrightarrow{\begin{matrix} R_1 \rightarrow R_1 - 2R_3 \\ R_2 \rightarrow R_2 - 2R_3 \end{matrix}} \begin{pmatrix} 1 & 0 & 0 & | & -10 \\ 0 & 1 & 0 & | & -9 \\ 0 & 0 & 1 & | & 6 \end{pmatrix}$$

solution:  $x = (-10, -9, 6)^T$

2.  $A = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ -1 & -1 & \alpha \end{pmatrix}$  and  $b = \begin{pmatrix} -1 \\ \beta \\ 1 \end{pmatrix}$

(a)  $|A| = \alpha - 2$ , when  $\alpha \neq 2$ ,  $A$  is invertible, there is unique solution

(b) when  $\alpha = 2$ , perform elementary row operations to the augmented matrix:

$$\begin{pmatrix} 1 & 0 & -1 & | & -1 \\ 0 & 1 & -1 & | & \beta \\ -1 & -1 & 2 & | & 1 \end{pmatrix} \xrightarrow{R_3 \rightarrow R_1 + R_3} \begin{pmatrix} 1 & 0 & -1 & | & -1 \\ 0 & 1 & -1 & | & \beta \\ 0 & -1 & 1 & | & 0 \end{pmatrix} \xrightarrow{R_3 \rightarrow R_2 + R_3} \begin{pmatrix} 1 & 0 & -1 & | & -1 \\ 0 & 1 & -1 & | & \beta \\ 0 & 0 & 0 & | & \beta \end{pmatrix}$$

if  $\beta \neq 0$ , then there is no solution

(c) when  $\beta = 0$ , there are infinitely many solutions ( $\text{rank}(A) = \text{rank}(A|b)$ )

3. Let  $x = (x_1, x_2)'$ ,  $A = \begin{pmatrix} 1 & 0 & -2 \\ 0 & 1 & 0 \\ -2 & 0 & 0 \end{pmatrix}$ , and  $f(x) = (x_1, x_2, 1) A \begin{pmatrix} x_1 \\ x_2 \\ 1 \end{pmatrix}$

(a)  $f(x) = (x_1 - 2, x_2, -2x_1) \begin{pmatrix} x_1 \\ x_2 \\ 1 \end{pmatrix} = x_1(x_1 - 2) + x_2^2 - 2x_1 = x_1^2 + x_2^2 - 4x_1$

(b)  $f$  is not homogeneous, since you can not find  $k$  so that  $f(\lambda x) = \lambda^k f(x)$

(c)  $f'(x) = \begin{pmatrix} 2x_1 - 4 \\ 2x_2 \end{pmatrix}, f''(x) = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$

(d)  $f(x) = 0 \implies (x_1 - 2)^2 + x_2^2 = 2^2$ , circle with center  $(2, 0)$  and radius 2

(e)  $f(2, -2) = 2^2 + (-2)^2 - 4 \times 2 = 0$ ,  $(2, -2)$  is a point on the level curve in (d).  $f'(2, -2) = \begin{pmatrix} 0 \\ -4 \end{pmatrix}$   
(vector pointing downwards)

(f) At the center of circle,  $f(2, 0) = -4 < 0$ , that means that  $f(x) < 0$  if  $x$  is inside the circle,  $f(x) = 0$  for  $x$  on the circle and  $f(x) > 0$  for  $x$  outside the circle. So  $A = \{x \in \mathbb{R}^2 : f(x) \geq 0\}$  include all points on or outside the circle in (d)

4. Define:

$$\begin{cases} F^1(x, y, z, w) = x + y^2 + z^3 + e^z w^2 - 2 \\ F^2(x, y, z, w) = e^{2x} - y + xz^2 + w \ln(w) \end{cases}$$

(a)  $F^1(0, 1, 0, 1) = 0, F^2(0, 1, 0, 1) = 0$

(b) Jacobian matrix

$$J = \frac{\partial(F^1, F^2)}{\partial(z, w)} = \begin{pmatrix} 3z^2 + e^z w^2 & 2e^z w \\ 2xz & \ln(w) + 1 \end{pmatrix}$$

at  $(0, 1, 0, 1)$

$$J = \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix}, |J| = 1 \neq 0$$

From implicit function Theorem, Equations (1) implicitly define  $(z, w)$  as differentiable function of  $(x, y)$  for  $(x, y, z, w)$  close to  $(0, 1, 0, 1)$

(c) Find  $\frac{\partial z}{\partial x}$  and  $\frac{\partial w}{\partial x}$  at the point  $(0, 1, 0, 1)$ . Take partial derivative with respect to  $x$  in Equations (1)

$$\begin{cases} 1 + 3z^2 \frac{\partial z}{\partial x} + e^z w^2 \frac{\partial z}{\partial x} + 2e^z w \frac{\partial w}{\partial x} = 0 \\ 2e^{2x} + z^2 + 2xz \frac{\partial z}{\partial x} + (\ln(w) + 1) \frac{\partial w}{\partial x} = 0 \end{cases}$$

at  $(0, 1, 0, 1)$

$$\begin{cases} 1 + \frac{\partial z}{\partial x} + 2 \frac{\partial w}{\partial x} = 0 \\ 2 + \frac{\partial w}{\partial x} = 0 \end{cases}$$

5.  $g(x) = f(2x, e^x)$ ,

$$\begin{aligned} g'(x) &= 2f'_1 + e^x f'_2 \\ g''(x) &= 2(2f''_{11} + e^x f''_{12}) + e^x f'_2 + e^x (2f''_{12} + e^x f''_{22}) \\ &= 4f''_{11} + 4e^x f''_{12} + e^{2x} f''_{22} + e^x f'_2 \end{aligned}$$