

Linear Algebra and Statistical Analysis

Tutorial - 2

Q1] Test for consistency and solve them

$$\begin{aligned} 2x - 2y + 3z &= 2 \\ 2x + y + z + t &= -4 \\ 4x - 3y + z + 7t &= 8 \end{aligned}$$

Augmented matrix (A|B)

$$\left[\begin{array}{cccc|c} 1 & -2 & 0 & 3 & 2 \\ 2 & 1 & 1 & 1 & -4 \\ 4 & -3 & 1 & 7 & 8 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 2R_1, R_3 \rightarrow R_3 - 4R_1$$

$$\left[\begin{array}{cccc|c} 1 & -2 & 0 & 3 & 2 \\ 0 & 5 & 1 & -5 & -8 \\ 0 & 5 & 1 & -5 & 0 \end{array} \right]$$

$$R_2 \rightarrow R_2 - R_3$$

$$\left[\begin{array}{cccc|c} 1 & -2 & 0 & 3 & 2 \\ 0 & 0 & 0 & 0 & -8 \\ 0 & 5 & 1 & -5 & 0 \end{array} \right]$$

$f(A|B) \neq f(A) : -$ It is inconsistent
 \Rightarrow NO solution

Q2] Solve.

(i) Augmented matrix

$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 0 \\ 3 & 4 & 4 & 0 \\ 7 & 10 & 12 & 0 \end{array} \right]$$

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$$R_2 \rightarrow R_2 - 3R_1, \quad R_3 \rightarrow R_3 - 7R_1,$$

$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 0 \\ 0 & -2 & -5 & 0 \\ 0 & -4 & -9 & 0 \end{array} \right]$$

$$R_3 \rightarrow R_3 - 2R_2$$

$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 0 \\ 0 & -2 & -5 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

$f(A|B) = f(A)$
 $\Rightarrow 3$ unknowns
 (Trivial solution)

$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & x \\ 0 & -2 & -5 & y \\ 0 & 0 & 1 & z \end{array} \right] = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$x + 2y + 3z = 0$$

$$-2y - 5z = 0$$

$$z = 0$$

$$-2y = 0$$

$$y = 0$$

$$0 + 0 + 3z = 0$$

$$3z = 0$$

ii) Augmented matrix $x, y, z = 0$

$$\left[\begin{array}{cccc|c} 4 & 2 & 1 & 3 & 0 \\ 6 & 3 & 4 & 7 & 0 \\ 2 & 1 & 0 & 1 & 0 \end{array} \right]$$

$$R_2 \rightarrow 4R_2 - 6R_1, \quad R_3 \rightarrow 4R_3 - 2R_1,$$

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$$\left[\begin{array}{cccc|c} 4 & 2 & 1 & 3 & 0 \\ 0 & 0 & 10 & 10 & 0 \\ 0 & 0 & -2 & -2 & 0 \end{array} \right]$$

$$R_3 \rightarrow 5R_3 + R_2$$

$$\left[\begin{array}{cccc|c} 4 & 2 & 1 & 3 & 0 \\ 0 & 0 & 10 & 10 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$f(A|B) = f(A) = 2 \rightarrow$ but 4 unknowns
 \Rightarrow Non trivial solution

$$\begin{aligned} 4x + 2y + z + 3w &= 0 \\ 10(z + w) &= 0 \\ \rightarrow 4x + 2y + 2z + \boxed{z + w} &= 0 \end{aligned}$$

$$\begin{aligned} 2x + y + z &= 0 \\ y &= -2x - z, \quad z = -w \end{aligned}$$

③. For what value of k the eqn have a solution. Solve complexity of each case.

$$\begin{aligned} x + y + z &= 1 \\ 2x + y + 4z &= k \\ 4x + y + 10z &= k^2 \end{aligned}$$

The augmented matrix

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 2 & 1 & 4 & k \\ 4 & 1 & 10 & k^2 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 2R_1, \quad R_3 \rightarrow R_3 - 4R_1,$$

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$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 1 & -1 & 2 & k-2 \\ 0 & -3 & 6 & k^2-4 \end{array} \right]$$

$$R_3 \rightarrow R_3 - 3R_2$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 0 & -1 & 2 & k-2 \\ 0 & 0 & 0 & k^2-3k+2 \end{array} \right]$$

① If $k^2 - 3k + 2 = 0 \rightarrow$ infinite solution
then $\rho(A/B) = \rho(A) < n = 3$

$$k^2 - 3k + 2 = 0$$

$$\Rightarrow k=1, k=2$$

$$x + y + z = 1$$

$$-y + 2z = k-2$$

$$k=2$$

$$2z - y = 0$$

$$z = y/2$$

$$x = 1 - 2z - z$$

$$= 1 - 3z$$

$$k=1$$

$$2z - y = -1$$

$$y = 2z + 1$$

$$x = 1 - z - 2z - 1$$

$$x = -3z$$

② If $k^2 - 3k + 2 \neq 0$ $\rho(A/B) \neq \rho(A)$
 \Rightarrow No Solution

Q4] Test for consistency of solve

Augmented matrix \rightarrow

$$\left[\begin{array}{ccc|c} 2 & -3 & 7 & 5 \\ 3 & 7 & -3 & 13 \\ 2 & 19 & -47 & 32 \end{array} \right]$$

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$$R_3 \rightarrow R_3 - R_1, \quad R_2 \rightarrow 2R_2 - 3R_1$$

$$\left[\begin{array}{ccc|c} 2 & -3 & 7 & 5 \\ 0 & 23 & -27 & 11 \\ 0 & 22 & -54 & 27 \end{array} \right]$$

$$R_3 \rightarrow R_3 - 2R_2$$

$$\left[\begin{array}{ccc|c} 2 & -3 & 7 & 5 \\ 0 & 23 & -27 & 11 \\ 0 & -24 & 0 & 5 \end{array} \right]$$

$$\rho(A/B) = 3 = \rho(A) \\ n=3 \quad (\text{unique solution})$$

$$2x - 3y + 7z = 5$$

$$23y - 27z = 11$$

$$-24y = 5 \rightarrow \boxed{y = -5/24}$$

$$z = \frac{11 - 23(-5/24)}{-27} = -\frac{379}{648}$$

$$\boxed{z = -379/648}$$

$$x = \frac{5 - 7(-379/648) + 3(-5/24)}{2}$$

$$\boxed{x = \frac{343}{81}}$$

$$\Rightarrow x = \frac{343}{81}, \quad y = \frac{-5}{24}, \quad z = \frac{-379}{648}$$

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ii) \rightarrow

$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 2 & 3 & 2 & 5 \\ 3 & -5 & 5 & 2 \\ 3 & 9 & -1 & 4 \end{array} \right]$$

\rightarrow Augmented matrix

$$R_2 \rightarrow R_2 - 2R_1 ; R_3 \rightarrow R_3 - 3R_1 ; R_4 \rightarrow R_4 - 3R_1$$

$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 0 & -1 & 0 & -1 \\ 0 & -11 & 2 & -7 \\ 0 & 3 & -4 & -5 \end{array} \right]$$

$$R_3 \rightarrow R_3 - 11R_2 ; R_4 \rightarrow R_4 + 3R_2$$

$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 0 & -1 & 0 & -1 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$f(A|B) = f(A) = 3 \rightarrow \text{No. of unknown} = 3$$

$$z = 2$$

$$-y = -1 \rightarrow y = 1$$

$$x + 2y + z = 3$$

$$x = 3 - 2 - 2$$

$$x = -1$$

$$\Rightarrow x = -1, y = 1, z = 2$$

Q5] Augmented matrix \rightarrow (for finding values of a & b)

$$\left[\begin{array}{ccc|c} 1 & a & 1 & 3 \\ 1 & 2 & 2 & b \\ 1 & 5 & 3 & 9 \end{array} \right]$$

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$$R_3 \rightarrow R_3 - 3R_1, \quad R_2 \rightarrow R_2 - 2R_1$$

$$\left[\begin{array}{ccc|c} 1 & a & 1 & 3 \\ -1 & 2-2a & 0 & b-6 \\ -2 & 5-3a & 0 & 0 \end{array} \right]$$

$$R_3 \rightarrow R_3 - 2R_2$$

$$\left[\begin{array}{ccc|c} 1 & a & 1 & 3 \\ -1 & 2-2a & 0 & b-6 \\ 0 & 1+a & 0 & -2(b-6) \end{array} \right]$$

The equation is consistent only when,

$$\textcircled{1} \quad \begin{array}{l} a+1 \neq 0 \\ a \neq -1 \end{array}$$

For unique solutions

\rightarrow The equations are consistent when
 $a \neq -1, b = \text{any value}$

Q6] Find value of λ for which equations are consistent.

Find ratio $x:y:z$ where λ has smallest of values. What happens when λ has the greatest values.

Writing the given equations in determinant form

$$\left[\begin{array}{ccc} \lambda-1 & 3\lambda+1 & 2\lambda \\ \lambda-1 & 4\lambda-2 & \lambda+3 \\ 2 & 3\lambda+1 & \lambda-1 \end{array} \right] = 0$$

$$R_1 \rightarrow R_1 - R_2$$

$$\left[\begin{array}{ccc} 0 & -\lambda+3 & \lambda-3 \\ \lambda-1 & 4\lambda-2 & \lambda+3 \\ 2 & 3\lambda+1 & 3\lambda+3 \end{array} \right] = 0$$

$$R_2 \rightarrow R_2 - \lambda_1, \quad R_3 \rightarrow R_3 - R_1$$

$$\begin{bmatrix} 0 & -\lambda+3 & \lambda-3 \\ \lambda-1 & 5\lambda-5 & 6 \\ 2 & 4\lambda-2 & 2\lambda \end{bmatrix} = 0$$

$$C_2 \rightarrow C_2 + C_3$$

$$\begin{bmatrix} 0 & 0 & \lambda-3 \\ \lambda-1 & 5\lambda+1 & 6 \\ 2 & 6\lambda-2 & 2\lambda \end{bmatrix} = 0$$

$$\Delta = 0 \quad [\text{for consistency} \rightarrow \text{true}]$$

$$(\lambda-3)[(\lambda-1)(6\lambda-2) - (5\lambda+1)2] = 0$$

$$(\lambda-3)[6\lambda^2 - 2\lambda - 6\lambda + 2 - (10\lambda + 2)] = 0$$

$$(\lambda-3)[6\lambda^2 - 18\lambda] = 0$$

$$\hookrightarrow \lambda = 3 \quad \hookrightarrow 6\lambda(\lambda-3) = 0$$

$$\lambda = 3, 0$$

$$\Rightarrow \lambda = 3, \lambda = 0$$

For minimum value of λ , $\lambda = 0$

$$-2x + y = 0$$

$$-2x - 2y + 3z = 0 \rightarrow \begin{matrix} x=y \\ -x-2x+3z=0 \end{matrix}$$

$$2x + y - 3z = 0$$

$$= \boxed{2x = z}$$

$$\Rightarrow 2y + y - 3z = 0$$

$$\Rightarrow \boxed{2x : y : z = 1 : 1 : 1}$$

$$\Rightarrow \boxed{z = y}$$

NO

For maximum value of λ , $\lambda = 3$ \hookrightarrow Inconsistent Solution

$$2x + 10y + 6z = 0$$

$$2x + 10y + 6z = 0$$

, $2x + 10y + 6z = 0$ For all eq. are same