MATH 323 - Homework 3

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Problem 1.3.14.

Proof. Suppose that $||\operatorname{proj}_{\mathbf{x}} \mathbf{y}|| = \mathbf{x} \cdot \mathbf{y}$. Since $\cos \theta = \frac{\mathbf{x} \cdot \mathbf{y}}{||\mathbf{x}|| ||\mathbf{y}||}$, we have

$$||\operatorname{proj}_{\mathbf{x}} \mathbf{y}|| = ||\mathbf{x}|| \, ||\mathbf{y}|| \cos \theta \Leftrightarrow$$

$$||(\mathbf{x} \cdot \mathbf{y})\mathbf{x}|| = ||\mathbf{x}|| \, ||\mathbf{y}|| \cos \theta \Leftrightarrow$$

$$||\mathbf{x}||^2 \cdot \mathbf{y} = ||\mathbf{x}|| \, ||\mathbf{y}|| \cos \theta \Leftrightarrow$$

$$||\mathbf{x}|| = \cos \theta$$

which is a contradiction. Thus \mathbf{x} is not a unit vector.

Problem 1.4.3.

We have the fact that A = S + V, where $S = \frac{1}{2}(A + A^T)$ and $V = \frac{1}{2}(A - A^T)$.

(a)
$$A = \begin{bmatrix} 3 & -1 & 4 \\ 0 & 2 & 5 \\ 1 & -3 & 2 \end{bmatrix}$$

$$S = \frac{1}{2}(A + A^{T}) = \frac{1}{2} \begin{pmatrix} \begin{bmatrix} 3 & -1 & 4 \\ 0 & 2 & 5 \\ 1 & -3 & 2 \end{bmatrix} + \begin{bmatrix} 3 & 0 & 1 \\ -1 & 2 & -3 \\ 4 & 5 & 2 \end{bmatrix} \end{pmatrix}$$
$$= \frac{1}{2} \begin{bmatrix} 6 & -1 & 5 \\ -1 & 4 & 2 \\ 5 & 2 & 4 \end{bmatrix} = \begin{bmatrix} 3 & -1/2 & 5/2 \\ -1/2 & 2 & 1 \\ 5/2 & 1 & 2 \end{bmatrix}$$

$$V = \frac{1}{2}(A - A^{T}) = \frac{1}{2} \begin{pmatrix} \begin{bmatrix} 3 & -1 & 4 \\ 0 & 2 & 5 \\ 1 & -3 & 2 \end{bmatrix} - \begin{bmatrix} 3 & 0 & 1 \\ -1 & 2 & -3 \\ 4 & 5 & 2 \end{bmatrix} \end{pmatrix}$$
$$= \frac{1}{2} \begin{bmatrix} 0 & -1 & 3 \\ 1 & 3 & 6 \\ -3 & -8 & 0 \end{bmatrix} = \begin{bmatrix} 0 & -1/2 & 3/2 \\ 1/2 & 3/2 & 3 \\ -3/2 & -4 & 0 \end{bmatrix}$$

$$\therefore A = \begin{bmatrix} 3 & -1/2 & 5/2 \\ -1/2 & 2 & 1 \\ 5/2 & 1 & 2 \end{bmatrix} + \begin{bmatrix} 0 & -1/2 & 3/2 \\ 1/2 & 3/2 & 3 \\ -3/2 & -4 & 0 \end{bmatrix}$$

(b)
$$A = \begin{bmatrix} 1 & 0 & -4 \\ 3 & 3 & -1 \\ 4 & -1 & 0 \end{bmatrix}$$

$$S = \frac{1}{2}(A + A^{T}) = \frac{1}{2} \left(\begin{bmatrix} 1 & 0 & -4 \\ 3 & 3 & -1 \\ 4 & -1 & 0 \end{bmatrix} + \begin{bmatrix} 1 & 3 & 4 \\ 0 & 3 & -1 \\ -4 & -1 & 0 \end{bmatrix} \right)$$
$$= \frac{1}{2} \begin{bmatrix} 2 & 3 & 0 \\ 3 & 6 & -2 \\ 0 & -2 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 3/2 & 0 \\ 3/2 & 3 & -1 \\ 0 & -1 & 0 \end{bmatrix}$$

$$V = \frac{1}{2}(A - A^{T}) = \begin{pmatrix} \begin{bmatrix} 1 & 0 & -4 \\ 3 & 3 & -1 \\ 4 & -1 & 0 \end{bmatrix} - \begin{bmatrix} 1 & 3 & 4 \\ 0 & 3 & -1 \\ -4 & -1 & 0 \end{bmatrix} \end{pmatrix}$$
$$= \frac{1}{2} \begin{bmatrix} 0 & -3 & -8 \\ 3 & 0 & 0 \\ 8 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & -3/2 & -4 \\ 3/2 & 0 & 0 \\ 4 & 0 & 0 \end{bmatrix}$$

$$\therefore \boxed{A = \begin{bmatrix} 1 & 3/2 & 0 \\ 3/2 & 3 & -1 \\ 0 & -1 & 0 \end{bmatrix} + \begin{bmatrix} 0 & -3/2 & -4 \\ 3/2 & 0 & 0 \\ 4 & 0 & 0 \end{bmatrix}}$$

(c)
$$A = \begin{bmatrix} 2 & 3 & 4 & -1 \\ -3 & 5 & -1 & 2 \\ -4 & 1 & -2 & 0 \\ 1 & -2 & 0 & 5 \end{bmatrix}$$

$$S = \frac{1}{2}(A + A^T) = \frac{1}{2} \begin{pmatrix} \begin{bmatrix} 2 & 3 & 4 & -1 \\ -3 & 5 & -1 & 2 \\ -4 & 1 & -2 & 0 \\ 1 & -2 & 0 & 5 \end{bmatrix} + \begin{bmatrix} 2 & -3 & -4 & 1 \\ 3 & 5 & 1 & -2 \\ 4 & -1 & -2 & 0 \\ -1 & 2 & 0 & 5 \end{bmatrix} \end{pmatrix}$$

$$= \frac{1}{2} \begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 10 & 0 & 0 \\ 0 & 0 & -4 & 0 \\ 0 & 0 & 0 & 10 \end{bmatrix} = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 5 & 0 & 0 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & 5 \end{bmatrix}$$

$$V = \frac{1}{2}(A - A^{T}) = \begin{pmatrix} 2 & 3 & 4 & -1 \\ -3 & 5 & -1 & 2 \\ -4 & 1 & -2 & 0 \\ 1 & -2 & 0 & 5 \end{pmatrix} - \begin{bmatrix} 2 & -3 & -4 & 1 \\ 3 & 5 & 1 & -2 \\ 4 & -1 & -2 & 0 \\ -1 & 2 & 0 & 5 \end{bmatrix} \end{pmatrix}$$
$$= \frac{1}{2} \begin{bmatrix} 0 & 6 & 2 & -2 \\ -6 & 0 & -2 & 4 \\ -8 & 2 & 0 & 0 \\ 2 & -4 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 3 & 4 & -1 \\ -3 & 0 & -1 & 2 \\ -4 & 1 & 0 & 0 \\ 1 & -2 & 0 & 0 \end{bmatrix}$$

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

$$(\mathrm{d}) \ A = \begin{bmatrix} -3 & 3 & 5 & -4 \\ 11 & 4 & 5 & -1 \\ -9 & 1 & 5 & -14 \\ 2 & -11 & -2 & -5 \end{bmatrix}$$

$$S = \frac{1}{2}(A + A^T) = \frac{1}{2} \begin{pmatrix} \begin{bmatrix} -3 & 3 & 5 & -4 \\ 11 & 4 & 5 & -1 \\ -9 & 1 & 5 & -14 \\ 2 & -11 & -2 & -5 \end{bmatrix} + \begin{bmatrix} -3 & 11 & -9 & 2 \\ 3 & 4 & 1 & -11 \\ 5 & 5 & 5 & -2 \\ -4 & -1 & -14 & -5 \end{bmatrix}$$

$$= \frac{1}{2} \begin{bmatrix} -6 & 14 & -4 & -2 \\ 14 & 8 & 6 & -12 \\ -4 & 6 & 10 & -16 \\ -2 & -12 & -16 & -10 \end{bmatrix} = \begin{bmatrix} -3 & 7 & -2 & -1 \\ 7 & 4 & 3 & -6 \\ -2 & 3 & 5 & -8 \\ -1 & -6 & -8 & -5 \end{bmatrix}$$

$$V = \frac{1}{2}(A - A^T) = \frac{1}{2} \begin{pmatrix} \begin{bmatrix} -3 & 3 & 5 & -4 \\ 11 & 4 & 5 & -1 \\ -9 & 1 & 5 & -14 \\ 2 & -11 & -2 & -5 \end{bmatrix} - \begin{bmatrix} -3 & 11 & -9 & 2 \\ 3 & 4 & 1 & -11 \\ 5 & 5 & 5 & -2 \\ -4 & -1 & -14 & -5 \end{bmatrix}$$

$$= \frac{1}{2} \begin{bmatrix} 0 & -8 & 14 & -6 \\ 8 & 0 & 4 & 10 \\ -14 & -4 & 0 & -12 \\ 6 & -10 & 12 & 0 \end{bmatrix} = \begin{bmatrix} 0 & -4 & 7 & -3 \\ 4 & 0 & 2 & 5 \\ -7 & -2 & 0 & -6 \\ 3 & -5 & 6 & 0 \end{bmatrix}$$

$$\therefore A = \begin{bmatrix} -3 & 7 & -2 & -1 \\ 7 & 4 & 3 & -6 \\ -2 & 3 & 5 & -8 \\ -1 & -6 & -8 & -5 \end{bmatrix} + \begin{bmatrix} 0 & -4 & 7 & -3 \\ 4 & 0 & 2 & 5 \\ -7 & -2 & 0 & -6 \\ 3 & -5 & 6 & 0 \end{bmatrix}$$

Problem 1.5.2b.

$$GH = \begin{bmatrix} 5 & 1 & 0 \\ 0 & -2 & -1 \\ 1 & 0 & 3 \end{bmatrix} \cdot \begin{bmatrix} 6 & 3 & 1 \\ 1 & -15 & -5 \\ -2 & -1 & 10 \end{bmatrix} = \begin{bmatrix} 31 & 0 & 0 \\ 0 & 31 & 0 \\ 0 & 0 & 31 \end{bmatrix}$$

$$HG = \begin{bmatrix} 6 & 3 & 1 \\ 1 & -15 & -5 \\ -2 & -1 & 10 \end{bmatrix} \cdot \begin{bmatrix} 5 & 1 & 0 \\ 0 & -2 & -1 \\ 1 & 0 & 3 \end{bmatrix} = \begin{bmatrix} 31 & 0 & 0 \\ 0 & 31 & 0 \\ 0 & 0 & 31 \end{bmatrix}$$

Since GH = HG, the matrices G and H commute.

Problem 1.5.2e.

FQ will have size 4×4 while QF will have size 2×2 . Thus the matrices F and Q do not commute.

Problem 1.5.23.

- (a) Proof. Let $A \in \mathbf{R}^{m \times n}$, $B \in \mathbf{R}^{n \times p}$. So $AB \in \mathbf{R}^{m \times p}$. However, if m = n = p, we can conclude that $BA \in \mathbf{R}^{p \times m}$. Thus AB is commutative.
- (b) *Proof.* Let $A \in \mathbf{R}^{m \times m}$, $B \in \mathbf{R}^{n \times n}$. From (a), we know that AB is commutative, i.e. AB = BA. We then have

$$(A+B)^2 = A^2 + AB + BA + B^2$$

= $A^2 + 2AB + B^2$

Problem Ch. 1 Review 19.

Proof. By Mathematical Induction.

Base Case: (k=2). Suppose A and B are upper triangular $n \times n$ matrices, and let C=AB. Then $a_{ij}=b_{ij}=0$ for i>j. Hence for i>j,

$$c_{ij} = \sum_{m=1}^{n} a_{im} b_{mj} = \sum_{m=1}^{i-1} 0 \cdot b_{mj} + a_{ii} b_{ij} + \sum_{m=i+1}^{n} a_{im} \cdot 0 = a_{ii}(0) = 0$$

Thus C is upper triangular.

Inductive Step: Let $A_1, A_2, \ldots, A_{k+1}$ be upper triangular matrices. Then the product $C = A_1 A_2 \ldots A_k$ is upper triangular by the inductive hypothesis, and so the product $A_1 A_2 \ldots A_{k+1} = C A_{k+1}$ is upper triangular by the base step.