

DATA 605: Assignment 3

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QUESTION 1.1:

- What is the rank of the matrix A?

```
A1 <- matrix(c(1,2,3,4,-1,0,1,3,0,1,-2,1,5,4,-2,-3), nrow = 4, byrow = T)
```

A1

```
##      [,1] [,2] [,3] [,4]
## [1,]    1    2    3    4
## [2,]   -1    0    1    3
## [3,]    0    1   -2    1
## [4,]    5    4   -2   -3
```

```
dim(A1)
```

```
## [1] 4 4
```

Solution: From the above matrix, its known that its dimension is 4x4(a square matrix), therefore it rank is 4

QUESTION 1.2:

- Given an $m \times n$ matrix where $m > n$, what can be the maximum rank? The minimum rank, assuming that the matrix is non-zero?

Solution:

Since the rank is the number of all non-zero row, the rank has to be no greater than the smaller of the row or column dimension is n .

QUESTION 1.3

- What is the rank of Matrix B?

```
B <- matrix(c(1,2,1,3,6,3,2,4,2), nrow = 3, byrow = T)
```

B

```
##      [,1] [,2] [,3]
## [1,]    1    2    1
## [2,]    3    6    3
## [3,]    2    4    2
```

```
dim(B)
```

```
## [1] 3 3
```

```
R1 <- B[1, ]
```

```
R2 <- B[2, ]
```

```
R3 <- B[3, ]
```

```
a <- R1-(1/3)%*%R2
```

```
b <- R3-(2/3)%*%R2
```

```
Mat <- matrix(c(a,b,R2), nrow = 3, byrow = T)
```

```
Mat
```

```
##      [,1] [,2] [,3]
## [1,]    0    0    0
## [2,]    0    0    0
## [3,]    3    6    3
```

Solution:

Since the rank is the number of all non-zero row, therefore the rank is 1.

QUESTION 2: Compute the eigenvalues and eigenvectors of the matrix A.

```
A <- matrix(c(1,2,3,0,4,5,0,0,6), nrow = 3, byrow = T)
```

```
A
```

```
##      [,1] [,2] [,3]
## [1,]    1    2    3
## [2,]    0    4    5
## [3,]    0    0    6
```

```
I <- matrix(c("x",0,0,0,"x",0,0,0,"x"), nrow = 3, byrow = T)
```

```
I
```

```
##      [,1] [,2] [,3]
## [1,] "x"  "0"  "0"
## [2,] "0"  "x"  "0"
## [3,] "0"  "0"  "x"
```

$$\det \left(\begin{bmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 6 \end{bmatrix} - \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix} \right) = \det \left(\begin{bmatrix} 1-\lambda & 2 & 3 \\ 0 & 4-\lambda & 0 \\ 0 & 0 & 6-\lambda \end{bmatrix} \right)$$

$$= (1-\lambda)[(4-\lambda)(6-\lambda) - (0*0)] - (2)[(0)(6-\lambda) - (0*0)] + (3)[(0*0) - (0*4-\lambda)]$$

$$= (1-\lambda)[(4-\lambda)(6-\lambda)] = 0$$

- From the above, we can deduce (solve algebraically) that λ are : 1, 4 and 6

Their respective Eigenvalues are:

For $\lambda_1 = 1$, its eigenvectors are $\begin{bmatrix} 1.0000 \\ 0.0000 \\ 0.0000 \end{bmatrix}$

For $\lambda_2 = 4$, its eigenvectors are $\begin{bmatrix} 1.6000 \\ 2.5000 \\ 1.0000 \end{bmatrix}$

For $\lambda_3 = 6$, its eigenvectors are $\begin{bmatrix} 0.6667 \\ 1.0000 \\ 0.0000 \end{bmatrix}$

OR

```
eigen(A, only.values = FALSE, EISPACK = TRUE)
```

```
## $values
```

```
## [1] 6 4 1
##
## $vectors
##      [,1]      [,2] [,3]
## [1,] 0.5108407 0.5547002  1
## [2,] 0.7981886 0.8320503  0
## [3,] 0.3192754 0.0000000  0
```