

PS 2.5

24

$$UU^{-1} = I$$

$$U = \begin{bmatrix} 1 & a & b \\ & 1 & c \\ & & 1 \end{bmatrix}$$

$$U^{-1} = \begin{bmatrix} 1 & -a & -b+ca \\ & 1 & -c \\ & & 1 \end{bmatrix}$$

40

$$A = \begin{bmatrix} 1 & a & 0 & 0 \\ & 1 & b & 0 \\ & & 1 & c \\ & & & 1 \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} 1 & a & ab & abc \\ & 1 & b & cb \\ & & 1 & c \\ & & & 1 \end{bmatrix}$$

PS 2.6

13 easy

18

$$A = LDU \quad A_1 = L_1 D_1 U_1$$

$$LDU = L_1 D_1 U_1$$

$$L_1^{-1} LDU = I D_1 U_1$$

$$\underbrace{L_1^{-1} L}_I D I = D_1 \underbrace{U_1 U^{-1}}_I$$

diagonal

25

26

PS 27

13 a)

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} = I$$

b)

$$\underbrace{\begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}}_{\hat{P}} \quad \left[\begin{array}{c} \\ \\ \\ \text{rows} \end{array} \right]$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} = \hat{P} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \end{bmatrix} = \hat{P} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

36

- lower triangular m.

✓

$$\begin{bmatrix} 1 & & \\ 2 & 1 & \\ 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 6 & & \\ 8 & 6 & \\ 12 & 7 & 7 \end{bmatrix} = \begin{bmatrix} 6 & 0 & 0 \\ 14 & 6 & 0 \\ & & 7 \end{bmatrix}$$

$$\begin{bmatrix} 1 & & \\ 2 & 1 & \\ 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & & \\ & 1 & \\ & & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & -2 & 1 \end{bmatrix}$$

- Symmetric matrices

$$A = L_A D_A L_A^T$$

$$B = L_B D_B L_B^T$$

- Positive M:
multiplication should satisfy the group definition

A^{-1} is not positive

• Diagonal invertible m. D: ✓

yes.

• Permutation m. ✓

• $Q^T = Q^{-1}$ P P^T ✗

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

$$(AB)^{-1} = (AB)^T$$

$$B^{-1} A^{-1} = B^T A^T$$

[40]

$$\|v\| = \sqrt{v \cdot v}$$

$$v \cdot w = 0 \quad v \perp w$$

$$\frac{v \cdot w}{\|v\| \|w\|} = \cos \theta$$

PS 3.1

[23] b is linear combination of A / unless column space contains b

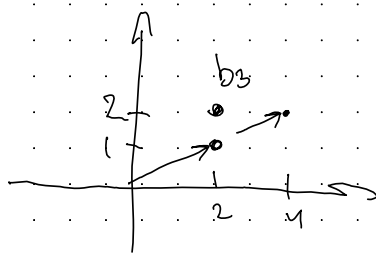
Worked example

3.1A

$$Ax = b_1$$

↑
if subspace then b_1 is in
the subspace

in order to construct A we
need a valid subspace $\neq \mathbb{R}^n$
 b_1 and $b_2 \subseteq C(A)$



$$\begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \end{bmatrix} \quad b_3$$

~~$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$$~~

3.1b ?

$$V_1 = \mathbb{R}^3 \quad V_2 = \mathbb{R}^3$$

23

1. comb.

$$a) \begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix}$$

$$b) \begin{bmatrix} 1 & 1 & 7 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 7 \\ 3 \\ 4 \end{bmatrix}$$

$Ax=b$ is solvable when
 b is in $C(A)$

30

a)

$$c(s+t) = cs + ct$$

b) $S+T$ - plane

$S+T$ - two lines

18 ✓

A)

$$A_1 = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 3 \\ 2 & 3 & 1 \end{bmatrix}$$

symmetric

$$A^T = A$$

$$A_2 = \begin{bmatrix} 6 & 1 & 1 \\ 1 & 6 & 2 \\ 1 & 2 & 3 \end{bmatrix}$$

Symmetric m.

form a
subspace

$$A_1 + A_2 = \begin{bmatrix} 7 & 1 & 3 \\ 1 & 7 & 5 \\ 3 & 5 & 4 \end{bmatrix}$$

B) Skew symmetric

$$A^T = -A$$

$$(A+B)^T = A^T + B^T = -A - B$$

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

$$A^T = \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & -3 \\ 2 & 3 & 1 \end{bmatrix}$$

$$B = \begin{bmatrix} 6 & -1 & -1 \\ 1 & 6 & 2 \\ 1 & 2 & 3 \end{bmatrix}$$

Form a subspace

~~Doesn't form subspace~~

C) Asymmetric ($A^T \neq A$)

m. doesn't form
subspace.

We can find two asymmetric m-s
which result to symmetric m. after summation.

32

$A = [A \ AB]$ have same column space

column space will become bigger if new column is not in the columns. $C(A)$

Let's prove that $C(AB) \subseteq C(A)$.

Let's assume last row in A has no pivot

$$\text{row}_n = k_1 \text{row}_1 + k_2 \text{row}_2 + \dots + k_{n-1} \text{row}_{n-1}$$