Lecture 07 Linear Algebra

Ryan McWay[†]

 $^{\dagger}Applied\ Economics,$ University of Minnesota

Mathematics Review Course, Summer 2023 University of Minnesota $August\ 15th,\ 2023$

LAST LECTURE REVIEW

- ► Matrices:
 - ► Matrix Operators
 - ► Rank & Trace
 - ► The Determinant
 - ▶ Positive and Negative Definite Matrices
 - ► Linear Independence

REVIEW ASSIGNMENT

- 1. Problem Set 06 solutions are available on Github.
- 2. Any issues or problems **You** would like to discuss?

DAILY ICEBREAKER

- ► Attendance via prompt:
 - ► Name
 - ▶ Daily Icebreaker: Your parents inform you that you are an adopted superhero. What super-human ability do you possess?



Topic: Linear Algebra

5/41

MOTIVATION

- ► General background
 - ► The algebra of manipulating matrices.
 - ► A compact, efficient method for working with systems of equations (e.g., a spreadsheet).
- ▶ Why do economists' care?
 - This is the foundation of how economists manipulate data.
- ► Application in this career
 - ► Important applications in econometrics.
 - ▶ Useful whenever you are creating or modifying an estimator.

MOTIVATION

- ► General background
 - ► The algebra of manipulating matrices.
 - ► A compact, efficient method for working with systems of equations (e.g., a spreadsheet).
- ▶ Why do economists' care?
 - ▶ This is the foundation of how economists manipulate data.
- ► Application in this career
 - ► Important applications in econometrics.
 - ▶ Useful whenever you are creating or modifying an estimator.

MOTIVATION

- ► General background
 - ► The algebra of manipulating matrices.
 - ▶ A compact, efficient method for working with systems of equations (e.g., a spreadsheet).
- ▶ Why do economists' care?
 - ▶ This is the foundation of how economists manipulate data.
- ► Application in this career
 - ► Important applications in econometrics.
 - ▶ Useful whenever you are creating or modifying an estimator.

OVERVIEW

- 1. Systems of Linear Equations
- 2. Gaussian Elimination
- 3. Linear Operators
- 4. Existence of a Solution
- 5. Cramer's Rule
- 6. Eigenvalues and the Characteristic Equation
- 7. Leading Principle Minors
- 8. Regression as a Matrix
- 9. Centering Matrix
- 10. Residual Maker

1. Systems of Linear Equations

Linear Functions: y = Ax with elements y_i of y such that $y_i = a_i^T x$.

$$a_i = \frac{\partial y_i}{\partial x} = \frac{\partial}{\partial x} (a_i^T x)$$

ightharpoonup Linear System: m equations for n unknown variables.

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

 \vdots
 $a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$

2. Gaussian Elimination

► Augmented Matrix

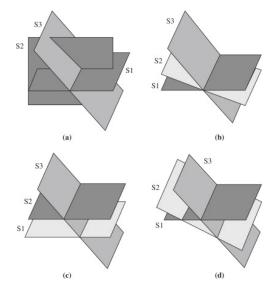
$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n}|b_1 \\ a_{21} & a_{22} & \cdots & a_{2n}|b_2 \\ \vdots & \vdots & \ddots & \vdots|\vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn}|b_m \end{pmatrix}$$

2. GAUSSIAN ELIMINATION

- ▶ Reduced Row Echelon Form
 - ► Interchange any two rows.
 - ► Change row by adding a multiple of another row.
 - ▶ Multiply each element in a row by a non-zero scalar.

$$\begin{pmatrix} 1 & 0 & \cdots & 0|b_1 \\ 0 & 1 & \cdots & 0|b_2 \\ \vdots & \vdots & \ddots & \vdots|\vdots \\ 0 & 0 & \cdots & 1|b_m \end{pmatrix}$$

REDUCED ROW ECHELON FORM



DEMONSTRATION: ROW ECHELON FORM

Question:

Reduced REF for
$$\begin{bmatrix} 1 & -1 & 2 \\ 3 & 0 & 2 \\ 1 & -3 & -1 \end{bmatrix}$$

Answer.

$$R_{2} \leftarrow R_{2} - 3R_{1}$$

$$R_{3} \leftarrow R_{3} - R_{1}$$

$$R_{2} \leftarrow R_{2} + R_{3}$$

$$R_{1} \leftarrow R_{1} + R_{2}$$

$$R_{3} \leftarrow R_{3} + 2R_{2}$$

$$R_{3} \leftarrow \frac{-1}{17}R_{3}$$

$$R_{1} \leftarrow R_{1} + 5R_{3}$$

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

DEMONSTRATION: ROW ECHELON FORM

Question:

Reduced REF for
$$\begin{vmatrix} 1 & -1 & 2 \\ 3 & 0 & 2 \\ 1 & -3 & -1 \end{vmatrix}$$

Answer:

$$R_{2} \leftarrow R_{2} - 3R_{1}$$
 $R_{3} \leftarrow R_{3} - R_{1}$
 $R_{2} \leftarrow R_{2} + R_{3}$
 $R_{1} \leftarrow R_{1} + R_{2}$
 $R_{3} \leftarrow R_{3} + 2R_{2}$
 $R_{3} \leftarrow \frac{-1}{17}R_{3}$
 $R_{1} \leftarrow R_{1} + 5R_{3}$
 $R_{2} \leftarrow R_{2} + 7R_{3}$

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

1. Reduced REF for $\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 9 \end{pmatrix}$.

1. Reduced REF for
$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 9 \end{pmatrix}$$
.

Answer: Show Work

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

- 1. Reduced REF for $\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 9 \end{pmatrix}$.
- 2. Reduced REF for $\begin{pmatrix} -1 & 1 & 0 & 1 \\ -2 & -3 & -1 & -2 \\ -3 & -1 & -2 & -1 \end{pmatrix}$.

- 1. Reduced REF for $\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 9 \end{pmatrix}$.
- 2. Reduced REF for $\begin{pmatrix} -1 & 1 & 0 & 1 \\ -2 & -3 & -1 & -2 \\ -3 & -1 & -2 & -1 \end{pmatrix}$.

Answer: Show Work

$$\begin{pmatrix} 1 & 0 & 0 & \frac{-1}{3} \\ 0 & 1 & 0 & \frac{2}{3} \\ 0 & 0 & 1 & \frac{2}{3} \end{pmatrix}$$

- 1. Reduced REF for $\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 9 \end{pmatrix}$.
- 2. Reduced REF for $\begin{pmatrix} -1 & 1 & 0 & 1 \\ -2 & -3 & -1 & -2 \\ -3 & -1 & -2 & -1 \end{pmatrix}$.
- 3. Reduced REF for $\begin{pmatrix} 3 & -3 & -2 & | & -1 \\ 0 & 2 & -3 & | & -3 \\ 3 & 3 & 2 & | & -3 \end{pmatrix}$.

- 1. Reduced REF for $\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 9 \end{pmatrix}$.
- 2. Reduced REF for $\begin{pmatrix} -1 & 1 & 0 & 1 \\ -2 & -3 & -1 & -2 \\ -3 & -1 & -2 & -1 \end{pmatrix}$.
- 3. Reduced REF for $\begin{pmatrix} 3 & -3 & -2 & -1 \\ 0 & 2 & -3 & -3 \\ 3 & 3 & 2 & -3 \end{pmatrix}$.

Answer: Show Work

$$\begin{pmatrix} 1 & 0 & 0 & \frac{-2}{3} \\ 0 & 1 & 0 & \frac{-9}{13} \\ 0 & 0 & 1 & \frac{7}{13} \end{pmatrix}$$

3. LINEAR OPERATORS

▶ Product Rule:

$$\frac{\partial a^T b}{\partial x} = \frac{\partial a^T}{\partial x} b + \frac{\partial b^T}{\partial x} a$$

▶ Quadratic Form:

$$x^T A x = \sum_{i=1}^n \sum_{i=1}^n x_i x_j a_{ij}$$

4. EXISTENCE OF SOLUTION

- ▶ Important to know that a solution for a system exists.
- ▶ A system of linear equations with coefficient matrix A and an augmented matrix \hat{A} has a solution iff:

$$rank\hat{A} = rankA$$

- ▶ There are infinite solutions if #rows(A) < #cols(A).
 - ▶ More unknown variables than observations.
- ► Non-singular Square Matrix: Ensure only one solutions exists iff

$$\#rows(A) = \#cols(A) = rank(A)$$

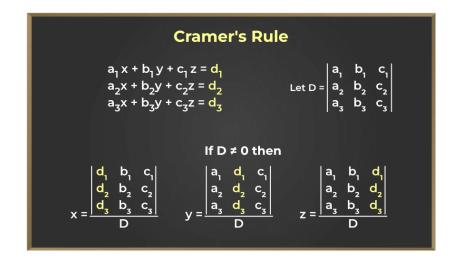
5. CRAMER'S RULE

A unique solution $x = (x_1, \dots, x_n)$ for $n \times n$ system Ax = b is

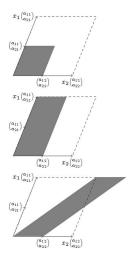
$$x_i = \frac{detB_i}{detA} \forall i = 1, \dots, n$$

- ▶ Where B_i replaces the i'th column of A with the b vector.
- ► Cramer's rule is an alternative to Gaussian elimination. It is an analog to 'partialing' out the effect for only 1 dimension (i.e., variable) in a system of equations.

5. Cramer's Rule



CRAMER'S RULE = STRETCH SCALAR



DEMONSTRATION: CRAMER'S RULE

Question:

Solve for x given

$$12x + 3y = 15$$
$$2x - 3y = 13$$

$$x = \frac{D_x}{D} = \frac{\begin{vmatrix} 15 & 3 \\ 13 & -3 \end{vmatrix}}{\begin{vmatrix} 12 & 3 \\ 2 & -3 \end{vmatrix}} = \frac{-45 - 39}{-36 - 6} = \frac{-84}{-42} = 2$$

DEMONSTRATION: CRAMER'S RULE

Question:

Solve for x given

$$12x + 3y = 15$$
$$2x - 3y = 13$$

Answer:

$$x = \frac{D_x}{D} = \frac{\begin{vmatrix} 15 & 3 \\ 13 & -3 \end{vmatrix}}{\begin{vmatrix} 12 & 3 \\ 2 & -3 \end{vmatrix}} = \frac{-45 - 39}{-36 - 6} = \frac{-84}{-42} = 2$$

1. Solve for
$$x, y$$
 given $\begin{pmatrix} -2 & 1 & 3 \\ 8 & 4 & 9 \end{pmatrix}$.

1. Solve for x, y given $\begin{pmatrix} -2 & 1 & 3 \\ 8 & 4 & 9 \end{pmatrix}$.

Answer: Show Work

$$x = \frac{-3}{16}$$
$$y = \frac{21}{8}$$

- 1. Solve for x, y given $\begin{pmatrix} -2 & 1 & 3 \\ 8 & 4 & 9 \end{pmatrix}$.
- 2. Solve for x, y, z given $\begin{pmatrix} 1 & 1 & -1 & | & 6 \\ 3 & -2 & 1 & | & -5 \\ 1 & 3 & -2 & | & 14 \end{pmatrix}$.

- 1. Solve for x, y given $\begin{pmatrix} -2 & 1 & 3 \\ 8 & 4 & 9 \end{pmatrix}$.
- 2. Solve for x, y, z given $\begin{pmatrix} 1 & 1 & -1 & | & 6 \\ 3 & -2 & 1 & | & -5 \\ 1 & 3 & -2 & | & 14 \end{pmatrix}$.

Answer: Show Work

$$x = 1$$

$$y = 3$$

$$z = -2$$

- 1. Solve for x, y given $\begin{pmatrix} -2 & 1 & 3 \\ 8 & 4 & 9 \end{pmatrix}$.
- 2. Solve for x, y, z given $\begin{pmatrix} 1 & 1 & -1 & | & 6 \\ 3 & -2 & 1 & | & -5 \\ 1 & 3 & -2 & | & 14 \end{pmatrix}$.
- 3. Solve for x, y, z given $\begin{pmatrix} 1 & 1 & 1 & 6 \\ 0 & 1 & 3 & 11 \\ 1 & -2 & 1 & 0 \end{pmatrix}$.

- 1. Solve for x, y given $\begin{pmatrix} -2 & 1 & 3 \\ 8 & 4 & 9 \end{pmatrix}$.
- 2. Solve for x, y, z given $\begin{pmatrix} 1 & 1 & -1 & | & 6 \\ 3 & -2 & 1 & | & -5 \\ 1 & 3 & -2 & | & 14 \end{pmatrix}$.
- 3. Solve for x, y, z given $\begin{pmatrix} 1 & 1 & 1 & 6 \\ 0 & 1 & 3 & 11 \\ 1 & -2 & 1 & 0 \end{pmatrix}$.

Answer: Show Work

$$x = 1$$
$$y = 2$$
$$z = 3$$

6. EIGENVALUES AND THE CHARACTERISTIC EQUATION

► Characteristic Equation

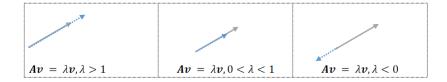
$$Ac = \lambda c$$

- ightharpoonup Characteristic vectors: (c, λ)
- ightharpoonup Eigenvectors: c
- ightharpoonup Eigenvalues: λ

$$Ac = \lambda Ic \iff (A - \lambda I)c = 0$$

► Homogeneous system has non-zero solution if it is singular and has zero determinant: $det(A - \lambda I) = 0$

EIGENVECTORS SCALED BY EIGENVALUES



Lecture Review

Review 200

DEMONSTRATION: EIGENVALUES

Question:

Find the Eigenvalues and Eigenvector for
$$A = \begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix}$$
.

Answer:

For the Eigenvalues

$$det(A - \lambda I) = 0$$

$$det(\begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}) = 0$$

$$det(\begin{bmatrix} -5 - \lambda & 2 \\ -7 & 4 - \lambda \end{bmatrix}) = 0$$

$$\lambda^2 + \lambda - 6 = 0$$

$$= \{2, -3\}$$

DEMONSTRATION: EIGENVALUES

Question:

Find the Eigenvalues and Eigenvector for $A = \begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix}$.

Answer:

For the Eigenvalues:

$$det(A - \lambda I) = 0$$

$$det(\begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}) = 0$$

$$det(\begin{bmatrix} -5 - \lambda & 2 \\ -7 & 4 - \lambda \end{bmatrix}) = 0$$

$$\lambda^2 + \lambda - 6 = 0$$

$$= \{2, -3\}$$

Lecture Review

DEMONSTRATION: EIGENVALUES

Question:

Find the Eigenvalues and Eigenvector for
$$A = \begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix}$$
.

Answer

For the Eigenvectors

$$\begin{pmatrix}
\begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix} - 2 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \end{pmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\
\begin{bmatrix} -7 & 2 \\ -7 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\
\rightarrow \begin{bmatrix} 1 & \frac{2}{7} \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\$$
Solution: $=s \begin{bmatrix} \frac{2}{7} & 1 \end{bmatrix} = \begin{bmatrix} 2 & 7 \end{bmatrix}$

DEMONSTRATION: EIGENVALUES

Question:

Find the Eigenvalues and Eigenvector for $A = \begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix}$.

Answer:

For the Eigenvectors:

$$\begin{pmatrix}
\begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix} - 2 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \end{pmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\
\begin{bmatrix} -7 & 2 \\ -7 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\
\rightarrow \begin{bmatrix} 1 & \frac{2}{7} \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\$$
Solution: $=s \begin{bmatrix} \frac{2}{7} & 1 \end{bmatrix} = \begin{bmatrix} 2 & 7 \end{bmatrix}$

1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.

1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.

Answer: Show Work

$$\lambda = \{5, -2\}$$

- 1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.
- 2. Find the Eigenvalues for $\begin{bmatrix} 1 & -3 & -7 \\ 0 & -2 & -6 \\ 0 & 2 & 5 \end{bmatrix}$.

- 1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.
- 2. Find the Eigenvalues for $\begin{bmatrix} 1 & -3 & -7 \\ 0 & -2 & -6 \\ 0 & 2 & 5 \end{bmatrix}$.

Answer: Show Work

$$\lambda = \{1, 2\}$$

- 1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.
- 2. Find the Eigenvalues for $\begin{bmatrix} 1 & -3 & -7 \\ 0 & -2 & -6 \\ 0 & 2 & 5 \end{bmatrix}$.
- 3. Find the Eigenvalues for $\begin{bmatrix} 5 & -10 & -5 \\ 2 & 14 & 2 \\ -4 & -8 & 6 \end{bmatrix}$.

- 1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.
- 2. Find the Eigenvalues for $\begin{bmatrix} 1 & -3 & -7 \\ 0 & -2 & -6 \\ 0 & 2 & 5 \end{bmatrix}$.
- 3. Find the Eigenvalues for $\begin{bmatrix} 5 & -10 & -5 \\ 2 & 14 & 2 \\ -4 & -8 & 6 \end{bmatrix}$.

Answer: Show Work

$$\lambda = \{5, 10\}$$

7. LEADING PRINCIPLE MINORS

- ► A way to test for matrix definiteness.
- ▶ Leading Principal Sub-matrix: Let A be a $N \times N$ matrix. The k'th order principal sub-matrix of A obtained by deleting the last N - K rows and the last N - K columns.
- ▶ Leading Principal Minor: The determinant of the K'th order leading principal sub-matrix.
- \triangleright Ex., for a 3 × 3 matrix, the leading principal minors are:

$$|a_{11}|, \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}, \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

7. LEADING PRINCIPLE MINORS

- ▶ Positive Definite: Iff all N leading principal minors are ≥ 0 .
- ightharpoonup Negative Definite: Iff the N leading principal minors alternate signs

$$det(A_1) < 0, det(A_2) > 0, det(A_3) < 0$$
, etc.

▶ Indefinite: Leading principal minors follow any other order.

8. REGRESSION AS A MATRIX

► A linear OLS model:

$$Y_{N\times 1} = X_{N\times K}\beta_{K\times 1} + e_{N\times 1}$$

▶ With the goal of selecting $\hat{\beta}$ that minimizes squared predicted errors.

$$\hat{e}^T \hat{e} = (Y - X \hat{\beta})^T (Y - X \hat{\beta})$$

8. Regression as a Matrix

► So, taking the first derivative we can get:

$$X^{T}X\hat{\beta} - X^{T}Y = 0$$

$$\Longrightarrow$$

$$-X^{T}(Y - X\hat{\beta}) = -X^{T}\hat{e} = 0$$

► And the solution to OLS is:

$$\hat{\beta} = (X^T X)^{-1} X^T Y$$

9. CENTERING MATRIX

- ► It is common in statistics to transform data to be 'deviations from the mean'.
- ▶ This can be done by creating the "centering matrix".
- ▶ First, create a multiplier $\frac{1}{N}ii^T$.

$$\frac{1}{N}ii^{T} = \frac{1}{N} \begin{pmatrix} 1\\1\\\vdots\\1 \end{pmatrix} \begin{pmatrix} 1 & 1 & \cdots & 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N}\\\vdots & \vdots & \ddots & \vdots\\\frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{pmatrix}$$

► Then define vectors of means.

$$i\bar{x} = \frac{1}{N}ii^{T}x = \begin{pmatrix} \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \\ \vdots \\ x_{N} \end{pmatrix} = \begin{pmatrix} \bar{x} \\ \bar{x} \\ \vdots \\ \bar{x} \end{pmatrix}$$

9. CENTERING MATRIX

► The vector of derivatives can be expressed as:

$$x - i\bar{x} = \begin{pmatrix} x_1 - \bar{x} \\ x_2 - \bar{x} \\ \vdots \\ x_N - \bar{x} \end{pmatrix} = x - \frac{1}{N}ii^Tx = (I - \frac{1}{N}ii^T)x = M^0x$$

▶ Summing these derivatives can be written as follows:

$$\sum_{i=1}^{N} (x_i - x)^2 = (x - i\bar{x})^T (x - i\bar{x}) = (M^0 x)^T (M^0 x) = x^T M^{0T} M^0 x$$

10. RESIDUAL MAKER

▶ Define

$$M = I - X(X^T X)^{-1} X^T$$

► Then

$$\hat{e} = Y - X\hat{\beta} = (I - X(X^TX)^{-1}X^T)Y = MY$$

► Residual Maker: M

Review

REVIEW OF LINEAR ALGEBRA

- 1. Systems of Linear Equations
- 2. Gaussian Elimination
- 3. Linear Operators
- 4. Existence of a Solution
- 5. Cramer's Rule
- 6. Eigenvalues and the Characteristic Equation
- 7. Leading Principle Minors
- 8. Regression as a Matrix
- 9. Centering Matrix
- 10. Residual Maker

ASSIGNMENT

- ► Readings on Numbers & Functions before Lecture 08:
 - ► Hammack Ch. 12
 - ► MWG Appendix M.B, M.C, M.F., & M.I.,
- ► Assignment:
 - ► Problem Set 07 (PS07)
 - ► Solution set will be available following end of Lecture 08
- ► Struggling?
 - 1. Read the 'Encouraged Reading'
 - 2. Review 'Supplementary material'
 - 3. Reach out directly

ROW ECHELON FORM QUESTION 1 ANSWER:

$$R_2 \leftarrow R_2 - 4R_1$$

$$R_2 \leftarrow \frac{-1}{3}R_2$$

$$R_1 \leftarrow R_1 - 2R_2$$

ROW ECHELON FORM QUESTION 2 ANSWER:

$$R_{1} \leftarrow -R_{1}$$

$$R_{2} \leftarrow R_{2} + 2R_{1}$$

$$R_{3} \leftarrow R_{3} + 3R_{1}$$

$$R_{2} \leftarrow R_{2} - \frac{3}{2}R_{3}$$

$$R_{1} \leftarrow R_{1} + R_{2}$$

$$R_{3} \leftarrow R_{3} + 4R_{2}$$

$$R_{3} \leftarrow \frac{1}{6}R_{3}$$

$$R_{1} \leftarrow R_{1} - 2R_{3}$$

$$R_{2} \leftarrow R_{2} - 2R_{3}$$

ROW ECHELON FORM QUESTION 3 ANSWER:

$$R_{1} \leftarrow R_{1} - \frac{2}{3}R_{3}$$

$$R_{3} \leftarrow R_{3} - 3R_{1}$$

$$R_{2} \leftarrow \frac{1}{2}R_{2}$$

$$R_{1} \leftarrow R_{1} + 5R_{2}$$

$$R_{3} \leftarrow R_{3} - 18R_{2}$$

$$R_{3} \leftarrow \frac{1}{39}R_{3}$$

$$R_{1} \leftarrow R_{1} + \frac{65}{6}R_{3}$$

$$R_{2} \leftarrow R_{2} + \frac{3}{2}R_{3}$$

CRAMER'S RULE QUESTION 1 ANSWER:

$$D = -16$$

$$D_x = 3$$

$$D_y = -42$$

$$x = \frac{-3}{16}$$

$$y = \frac{21}{8}$$

CRAMER'S RULE QUESTION 2 ANSWER:

$$D = -3$$

$$D_x = -3$$

$$D_y = -9$$

$$D_z = 6$$

$$x = 1$$

$$y = 3$$

$$z = -2$$

CRAMER'S RULE QUESTION 3 ANSWER:

$$D=9$$

$$D_x = 9$$

$$D_y = 18$$

$$D_z = 27$$

$$x = 1$$

$$y = 2$$

$$z = 3$$

EIGENVALUES QUESTION 1 ANSWER:

◆ QUESTION

$$\lambda^2 - 3\lambda - 10 = 0$$
$$\lambda = \{5, -2\}$$

Aug. 15th, 2023

EIGENVALUES QUESTION 2 ANSWER:

$$-\lambda^{3} + 4\lambda^{2} - 5\lambda + 2 = 0$$
$$-(\lambda - 1)^{2}(\lambda - 2) = 0$$
$$\lambda = \{1, 2\}$$

EIGENVALUES QUESTION 3 ANSWER:

$$(\lambda - 5)(\lambda^2 - 20\lambda + 100) = 0$$

 $\lambda = \{5, 10\}$