

Q1} Let  $A$   $m \times n$  be a given matrix with  $m > n$ . If the time taken to compute the determinant of a square matrix of size  $j$  is  $j^3$ , find upper bound on the

- (a) Total time taken to find the rank of  $A$  using determinant.
- (b) No. of additions and multiplications required to determine the rank using the elimination procedure.

Note :-

Rank in terms of determinant :-

order of non-zero minor of highest order (size)

Eg :-  $A = \begin{bmatrix} 3 & 2 \\ 1 & 2 \\ 6 & 7 \end{bmatrix}_{3 \times 2}$

$$n_{cr} = \frac{n!}{(n-r)! r!}$$

$$\begin{vmatrix} 3 & 2 \\ 1 & 2 \end{vmatrix}_{2 \times 2}, \quad \begin{vmatrix} 1 & 2 \\ 6 & 7 \end{vmatrix}_{2 \times 2}, \quad \begin{vmatrix} 3 & 2 \\ 6 & 7 \end{vmatrix}_{2 \times 2} = 3$$
$$\begin{aligned} &= 6 - 2 \\ &= 4 \neq 0 \end{aligned} \quad \begin{aligned} &= 7 - 12 \\ &= -5 \neq 0 \end{aligned} \quad \begin{aligned} &= 21 - 12 \\ &= 9 \neq 0 \end{aligned}$$

$$\begin{matrix} |3|_{1 \times 1} & |2|_{1 \times 1} & |1|_{1 \times 1} & |2|_{1 \times 1} & |6|_{1 \times 1} & |7|_{1 \times 1} & = 6 \\ \hline \text{Total} = 9 \end{matrix}$$

$$\therefore \sum_{i=1}^2 m_{ci} n_{ci}$$

$$\begin{aligned} m &= 3, \quad n = 2 \\ &= \sum_{i=1}^2 3_{ci} 2_{ci} \\ &= 3_{c1} 2_{c1} + 3_{c2} 2_{c2} \end{aligned}$$

$$\begin{aligned} &= (3 \times 2) + \frac{3!}{(3-2)! 2!} (1) \\ &= 6 + \frac{3 \times 2 \times 1}{1! \times 2!} \times (1) \\ &= 6 + 3 \\ &= \underline{\underline{9}} \end{aligned}$$

$$\therefore \sum_{i=1}^3 m_{ci} n_i^3 = 9 \times 3$$

$$\therefore \sum_{i=1}^3 m_{ci} n_i = 9$$

Eg ②

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 7 & 8 & 9 \\ 4 & 6 & 2 \\ 7 & 6 & 9 \end{bmatrix}_{4 \times 3}$$

$$= 12$$

$$\begin{vmatrix} 1 & 2 & 3 \\ 7 & 8 & 9 \\ 4 & 6 & 2 \end{vmatrix}_{3 \times 3}, \begin{vmatrix} 1 & 2 & 3 \\ 7 & 8 & 9 \\ 7 & 6 & 9 \end{vmatrix}_{3 \times 3}, \begin{vmatrix} 1 & 2 & 3 \\ 4 & 6 & 2 \\ 7 & 6 & 9 \end{vmatrix}_{3 \times 3}, \begin{vmatrix} 7 & 8 & 9 \\ 4 & 6 & 2 \\ 7 & 6 & 9 \end{vmatrix}_{3 \times 3} = 4$$

$$\begin{vmatrix} 1 & 2 \\ 7 & 8 \end{vmatrix}, \begin{vmatrix} 2 & 3 \\ 8 & 9 \end{vmatrix}, \begin{vmatrix} 1 & 3 \\ 7 & 9 \end{vmatrix}, \begin{vmatrix} 7 & 8 \\ 4 & 6 \end{vmatrix}, \begin{vmatrix} 8 & 9 \\ 6 & 2 \end{vmatrix}, \begin{vmatrix} 7 & 9 \\ 4 & 2 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 2 \\ 4 & 6 \end{vmatrix}, \begin{vmatrix} 2 & 3 \\ 6 & 2 \end{vmatrix}, \begin{vmatrix} 1 & 3 \\ 4 & 2 \end{vmatrix}, \begin{vmatrix} 4 & 6 \\ 7 & 6 \end{vmatrix}, \begin{vmatrix} 6 & 2 \\ 6 & 9 \end{vmatrix}, \begin{vmatrix} 4 & 2 \\ 7 & 9 \end{vmatrix} = 18$$

$$\begin{vmatrix} 7 & 8 \\ 7 & 6 \end{vmatrix}, \begin{vmatrix} 8 & 9 \\ 6 & 9 \end{vmatrix}, \begin{vmatrix} 7 & 9 \\ 7 & 9 \end{vmatrix}, \begin{vmatrix} 1 & 2 \\ 7 & 6 \end{vmatrix}, \begin{vmatrix} 2 & 3 \\ 6 & 9 \end{vmatrix}, \begin{vmatrix} 1 & 3 \\ 7 & 9 \end{vmatrix}$$

$$\text{Total} = 34$$

Now

$$= \sum_{i=1}^3 m_{ci} n_i \quad m=4, n=3$$

$$= \sum_{i=1}^3 m_{ci}^3 c_i = m_{c1}^3 c_1 + m_{c2}^3 c_2 + m_{c3}^3 c_3$$

$$= (4 \times 3) + \left( \frac{4!}{(4-2)! 2!} \times \frac{3!}{(3-2)! 2!} \right) + \left( \frac{4!}{(4-3)! 3!} \times 1 \right)$$

$$= 12 + \left[ \frac{4+3+2!}{2! \times 2!} \times \frac{3+2!}{1! \times 2!} \right] + \left[ \frac{4+3!}{1! \times 3!} \times 1 \right]$$

$$= 12 + (6 \times 3) + (4 \times 1)$$

$$= 12 + 18 + 4 = 34$$

$$\therefore \sum_{i=1}^3 h_{ci} n_{ci} = 34$$

In general  $\sum_{i=1}^{\min(m, n)} m_{ci} n_{ci}$   
 No. of determinants =

where  $\min(m, n)$  max. size of square matrix is 4  
 $m_{ci}$  is the combination of  $i$  columns out of  $m$   
 $n_{ci}$  is the combination of  $i$  rows out of  $n$

Given that time to compute the determinant of a square matrix of size  $i$  is  $i^3$

Hence total time taken to compute determinant of a square matrix is  $\sum_{i=1}^{\min(m, n)} m_{ci} n_{ci} i^3$

Note:-

Eg ①  $\begin{bmatrix} 2 & 2 \\ 4 & 4 \end{bmatrix} \Rightarrow \begin{bmatrix} 2 & 2 \\ 0 & 0 \end{bmatrix} \quad R_2 \rightarrow R_2 - 2R_1$

$$\boxed{|A| = 1}$$

$$\begin{vmatrix} 2 & 2 \\ 4 & 4 \end{vmatrix} = 8 - 8 = 0$$

minor of 2 =  $|4_{11}|$

- " - of 2 =  $|4_{11}|$

- " - of 4 =  $|2_{11}|$

- " - of 4 =  $|2_{11}|$

$$\text{Eg } \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 2 \\ 0 & 10 \end{bmatrix} R_2 \rightarrow R_2 + 3R_1$$

$$|A| = 2$$

$$\text{minor } \neq 1 = 4$$

$$\text{-- " -- } \neq 2 = -3$$

$$\text{-- " -- } \neq -3 = 2$$

$$\text{-- " -- } \neq 4 = 1$$

Rank in terms of determinants

order of non-zero minor of highest order (size)

$$\text{Eg } \begin{bmatrix} 2 & 3 & 1 \\ 4 & 5 & 7 \end{bmatrix} \Rightarrow \begin{bmatrix} 2 & 3 & 1 \\ 0 & -1 & 5 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1$$

$$|A| = 2$$

$$\begin{vmatrix} 2 & 3 \\ 4 & 5 \end{vmatrix} \quad \begin{vmatrix} 2 & 1 \\ 4 & 7 \end{vmatrix} \quad \begin{vmatrix} 3 & 1 \\ 5 & 7 \end{vmatrix}$$

$$= 10 - 12 \quad 14 - 4 \quad 21 - 5$$

$$= -2 \neq 0 \quad = 10 \neq 0 \quad = 16 \neq 0$$

non-zero minors

$$\text{Total time} = 3 \times 2^3 + 6 \times 1^3$$

$$\text{11/ly } \begin{bmatrix} 2 & 3 \\ 1 & 2 \\ 4 & 5 \end{bmatrix}_{3 \times 2}$$

$$\begin{vmatrix} 2 & 3 \\ 1 & 2 \end{vmatrix}$$

$$= 4 - 3$$

$$= 1 \neq 0$$

$$\begin{vmatrix} 2 & 3 \\ 4 & 5 \end{vmatrix}$$

$$= 10 - 12$$

$$= -2 \neq 0$$

$$\begin{vmatrix} 1 & 2 \\ 4 & 5 \end{vmatrix}$$

$$= 5 - 8$$

$$= -3 \neq 0$$

$$\text{Total time} = \boxed{3 \times 2^3 + 6 \times 1^3}$$

Max. time taken

$$i = \min(m, n)$$

$$\sum_{i=1}^i \binom{m}{i} \binom{n}{i} i^3$$

$$i=1$$

⑥

Let  $A = \begin{bmatrix} \textcircled{a_{11}} & a_{12} & \dots & a_{1n} \\ \textcircled{a_{21}} & a_{22} & \dots & \textcircled{a_{2n}} \\ a_{31} & a_{32} & \dots & a_{3n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & & a_{mn} \end{bmatrix}$

Annotations:  $a_{11}$  is circled and labeled  $1m \times 1A$ .  $a_{21}$  is circled and labeled  $nm \times nA$ . The matrix is labeled  $m \times n$  at the bottom right.

REF

$$R_2' \rightarrow R_2 - \left( \frac{a_{21}}{a_{11}} \right) R_1$$

Annotations: An arrow points from  $a_{21}$  to  $1m$ . Another arrow points from  $a_{11}$  to  $1A$ .

I<sup>st</sup> row operation  $\Rightarrow$   $1A$

multi:  $\Rightarrow \underbrace{n + n + n + \dots + n}_{(m-1) \text{ rows}}$   
 $= n(m-1) \text{ times}$

$A \approx \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ 0 & \textcircled{a'_{22}} & \dots & \textcircled{a'_{2n}} \\ 0 & \textcircled{a'_{32}} & \dots & \textcircled{a'_{3n}} \\ \vdots & \vdots & & \vdots \\ 0 & a_{m2} & \dots & a_{mn} \end{bmatrix}$

Annotations:  $a_{11}$  is circled and labeled  $1m \times 1A$ .  $a'_{22}$  is circled and labeled  $nm \times nA$ .  $a'_{32}$  is circled and labeled  $nm \times nA$ . The matrix is labeled  $m \times n$  at the bottom right.

II<sup>nd</sup> row operation  $R_3' \rightarrow R_3 - \left( \frac{a'_{32}}{a'_{22}} \right) R_2$

multi:  $\underbrace{(n-1) + (n-1) + (n-1) + \dots + (n-1)}_{(m-2) \text{ rows}}$   
 $= (n-1)(m-2) \text{ times}$

why Add  $= (n-1)(m-2)$

The no of multiplications required to make all the entries below  $a_{11}$  to zero is  $n(m-1)$

The no of multiplications required to make all the entries below  $a_{21}$  to zero is  $(n-1)(m-2)$

The no of multiplications required to make all the entries  $a_{k1}$  to zero is  $(n-k+1)(m-k)$

$\therefore$  total no of multiplication required is

$$= n(m-1) + (n-1)(m-2) + \dots$$
$$= \sum_{i=1}^n (m-i)(n-i+1)$$

Similarly total no of addition required

$$= \sum_{i=1}^n (m-i)(n-i+1)$$

Hence the total no of addition and multiplication required =  $2 \sum_{i=1}^n (m-i)(n-i+1)$

Q.4} Compute the total number of division, multiplication and additions required to perform the forward elimination and back substitution in solving a system of linear equations  $A_{n \times n} X = b$  using the Gauss elimination method

Sol Gauss elimination method:-

consider the system of equation

$$\begin{cases} a_{11}x + a_{12}y + a_{13}z = b_1 \\ a_{21}x + a_{22}y + a_{23}z = b_2 \\ a_{31}x + a_{32}y + a_{33}z = b_3 \end{cases} \quad A X = b$$

The augmented matrix is given by

$$\therefore \text{ where } A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}_{3 \times 3}, \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}_{3 \times 1}, \quad b = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}_{3 \times 1}$$

The augmented matrix is given by [Forward Elimination]

$$[A: b] = \begin{bmatrix} a_{11} & a_{12} & a_{13} : b_1 \\ a_{21} & a_{22} & a_{23} : b_2 \\ a_{31} & a_{32} & a_{33} : b_3 \end{bmatrix}$$

REF

$$R_2' \rightarrow R_2 - \frac{a_{21}}{a_{11}} R_1$$

$$R_3' \rightarrow R_3 - \frac{a_{31}}{a_{11}} R_1$$

$$D \rightarrow 1, M \rightarrow 3, A \oplus S \rightarrow 3$$

$$D \rightarrow 1, M \rightarrow 3, A \oplus S \rightarrow 3$$



(5)

$$[A:13] = \begin{bmatrix} a_{11} & a_{12} & a_{13} : b_1 \\ 0 & a'_{22} & a'_{23} : b'_2 \\ 0 & a'_{32} & a'_{33} : b'_3 \end{bmatrix}$$

$$R'_3 \rightarrow R'_3 - \frac{a'_{31}}{a'_{22}} R'_2 \quad \textcircled{1} \rightarrow 1, m=2; A \textcircled{or} S \rightarrow 2$$

$$[A:13] = \begin{bmatrix} a_{11} & a_{12} & a_{13} : b_1 \\ 0 & a'_{22} & a'_{23} : b'_2 \\ 0 & 0 & a''_{33} : b''_3 \end{bmatrix}$$

Total:-

$$\textcircled{1} \rightarrow 3, m=8, A \textcircled{or} S \rightarrow 8$$

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$$\text{Total} = 19$$

Solving to find  $x, y$  and  $z$  [Backward substituting]  
we have

$$a_{11}x + a_{12}y + a_{13}z = b_1 \rightarrow \textcircled{1}$$

$$a'_{22}y + a'_{23}z = b'_2 \rightarrow \textcircled{2}$$

$$a''_{33}z = b''_3 \rightarrow \textcircled{3}$$

from  $\textcircled{3}$ 

$$a''_{33}z = b''_3$$

$$\boxed{z = \frac{b''_3}{a''_{33}}}$$

$$\textcircled{1} \rightarrow 1$$

from  $\textcircled{2}$   $a'_{22}y + a'_{23}z = b'_2$

$$a'_{22}y = b'_2 - a'_{23}z$$

$$\boxed{y = \frac{b'_2 - a'_{23}z}{a'_{22}}}$$

$$\textcircled{1} \rightarrow 1, m=1, A \textcircled{or} S=1$$



From (1)  $a_{11}x + a_{12}y + a_{13}z = b_1$

$$a_{11}x = b_1 - a_{12}y - a_{13}z$$

$$x = \frac{b_1 - a_{12}y - a_{13}z}{a_{11}}$$

(1)  $\rightarrow 1$ ,  $m \rightarrow 2$  A (1)  $S \rightarrow 2$

Total :- (1)  $\rightarrow 3$   $m \rightarrow 3$ , A (1)  $S \rightarrow 3$

Total = 9

Total of Forward Elimination and Back substitution

	(1)	m	A (1) S	
FE $\rightarrow$	3	8	8	= 19
BS $\rightarrow$	3	3	3	= 9
Total $\rightarrow$	6	11	11	= 28

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$$A_{n \times n} \vec{x} = \vec{b}$$

(7)

Forward Elimination:-

$$[A:B] = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} & : & b_1 \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} & : & b_2 \\ \vdots & \vdots & \vdots & & \vdots & & \vdots \\ a_{n1} & a_{n2} & a_{n3} & \dots & a_{nn} & & b_n \end{bmatrix}$$

Reduced into REF [Gauss elimination]

$$R_2 \rightarrow R_2 - \frac{a_{21}}{a_{11}} R_1$$

$$D \rightarrow 1$$

$$A \rightarrow 2$$

$$M \rightarrow 2$$

Stage-I:-

$$M = n + n + \dots + n = (n-1) \text{ times}$$

$$A = n + n + n + \dots + n = (n-1) \text{ times}$$

$$D = 1 + 1 + \dots + 1 = (n-1) \text{ times}$$

II<sup>nd</sup> Stage:-

$$M = (n-1)(n-1) + \dots + (n-1) = (n-2) \text{ times}$$

$$A = (n-1) + (n-1) + \dots + (n-1) = (n-2) \text{ times}$$

$$D = 1 + 1 + \dots + 1 = (n-2) \text{ times}$$

III<sup>rd</sup> Stage:-

$$M = n(n-1) + (n-1)(n-2) + \dots + 1$$

$$A = n(n-1) + (n-1)(n-2) + \dots + 1$$

$$D = (n-1) + (n-2) + \dots + 1$$

$$= 1 + 2 + \dots + (n-1)$$

$$= \sum_{k=1}^n (n-k)$$

## Back Substitution :-

we have

$$\begin{bmatrix} 2 & 1 & 4 \\ 0 & 3 & 5 \\ 0 & 0 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 11 \\ 10 \\ 12 \end{bmatrix}$$

$$6z = 12 \Rightarrow \underline{z = \frac{12}{6} = 2} \quad D=1$$

$$3y + 5z = 10$$

$$\Rightarrow 3y = 10 - 5(2)$$

$$\Rightarrow 3y = 10 - 5 \times 2$$

$$\underline{y = \frac{10 - 5 \times 2}{3}}$$

$$D=1, \quad M=1, \quad A=1$$

$$2x + y + 4z = 11$$

$$2x = 11 - y - 4z$$

$$x = \frac{11 - y - 4z}{2}$$

$$\underline{x = \frac{11 - y - 4z}{2}}$$

$$D=1, \quad M=\cancel{2}, \quad A=\cancel{2}$$

$$M=2 \quad A=2$$

$$\therefore M = 1+2 = 3$$

$$A = 1+2 = 3$$

$$D = 1+1+1 = 3$$

$$\sum_{k=1}^n k = 1+2+3+\dots+n = \frac{n(n+1)}{2}$$

$$\sum_{k=1}^n k^2 = 1^2+2^2+\dots+n^2 = \frac{n(n+1)(2n+1)}{6}$$

Number of divisions required in Gauss elimination  $\left. \vphantom{\sum_{k=1}^n (n-k)} \right\} = \sum_{k=1}^n (n-k)$

Number of multiplication and addition in Gauss elimination  $\left. \vphantom{\sum_{k=1}^{n-1} (n-k)(n-k+1)} \right\} = 2 \sum_{k=1}^{n-1} (n-k)(n-k+1)$

Number of operations required in back substitution  $\left. \vphantom{\sum_{k=1}^n (n-k) + n} \right\} = 2 \sum_{k=1}^n (n-k) + n$

Now

Let  $f(n)$  be forward elimination

$$\therefore f(n) = \sum_{k=1}^{n-1} (n-k) + 2 \sum_{k=1}^{n-1} (n-k)(n-k+1) \rightarrow \textcircled{1}$$

Now

$n-k = s$	$k=1$	$k=n-1$
$n-s = k$	$n-s=1$	$n-s=n-1$
$s=n-1$	$s=1$	$s=1$

Note:-  $\sum_{k=1}^n k = 1+2+3+\dots+n = \frac{n(n+1)}{2}$

$$\sum_{k=1}^n k^2 = 1^2+2^2+3^2+\dots+n^2 = \frac{n(n+1)(2n+1)}{6}$$

Eqn  $\textcircled{1}$  becomes

$$= \sum_{s=1}^{n-1} s + 2 \sum_{s=1}^{n-1} s(s+1)$$

$$\neq = \sum_{s=1}^{n-1} s + 2 \left[ \sum_{s=1}^{n-1} s^2 + \sum_{s=1}^{n-1} s \right]$$

$$= \cancel{n!} \frac{(n-1)n}{2} + 2 \left[ \frac{(n-1)n(2n-1)}{6} + \frac{(n-1)n}{2} \right]$$

$$= \frac{n^2-n}{2} + \cancel{2} \left[ \frac{(n^2-n)(2n-1)}{\cancel{6}_3} + 3n^2-3n \right]$$

$$= \frac{3n^2-3n + 2(2n^3-2n^2-n^2+n+3n^2-3n)}{6}$$

$$= \frac{3n^2-3n + 2(2n^3-\cancel{3n^2}+n+\cancel{3n^2}-3n)}{6}$$

$$= \frac{3n^2-3n+4n^3+2n-6n}{6}$$

$$= \frac{4n^3}{6} + \frac{3n^2}{6} - \frac{7n}{6}$$

$$\boxed{f(n) = \frac{2n^3}{3} + \frac{n^2}{2} - \frac{7n}{6}} \Rightarrow O(n^3) = f(n)$$

Let  $b(n)$  be back substitution

$$b(n) = 2 \sum_{k=1}^n (n-k) + n$$

$$= 2 \left[ n \sum_{k=1}^n 1 - \sum_{k=1}^n k \right] + n$$

$$= 2 \left[ n \cdot n - \frac{n(n+1)}{2} \right] + n$$

$$= 2 \left[ n^2 - \frac{n^2}{2} - \frac{n}{2} \right] + n$$

$$= 2 \left[ \frac{n^2}{2} - \frac{n}{2} \right] + n$$

$$= n^2 - n + n$$

$$\boxed{b(n) = n^2} \Rightarrow \boxed{O(n^2) = b(n)}$$

Theorem-1: - product of any lower triangular matrices is a lower matrix

eg :-  $A = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 2 & 0 \\ 5 & 2 & 1 \end{bmatrix}$   $B = \begin{bmatrix} 2 & 0 & 0 \\ 3 & 1 & 0 \\ 2 & 6 & 1 \end{bmatrix}$

$$AB = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 2 & 0 \\ 5 & 2 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 3 & 1 & 0 \\ 2 & 6 & 1 \end{bmatrix} \downarrow$$

$$= \begin{bmatrix} (1 \times 2) + (0 \times 3) + (0 \times 2) & (1 \times 0) + (0 \times 1) + (0 \times 6) & (1 \times 0) + (0 \times 0) + (0 \times 1) \\ (2 \times 2) + (2 \times 3) + (0 \times 2) & (2 \times 0) + (2 \times 1) + (0 \times 6) & (2 \times 0) + (2 \times 0) + (0 \times 1) \\ (5 \times 2) + (2 \times 3) + (1 \times 2) & (5 \times 0) + (2 \times 1) + (1 \times 6) & (5 \times 0) + (2 \times 0) + (1 \times 1) \end{bmatrix}$$

$$= \begin{bmatrix} 2 + 0 + 0 & 0 + 0 + 0 & 0 + 0 + 0 \\ 4 + 6 + 0 & 0 + 2 + 0 & 0 + 0 + 0 \\ 10 + 6 + 2 & 0 + 2 + 6 & 0 + 0 + 1 \end{bmatrix}$$

$$AB = \begin{bmatrix} 2 & 0 & 0 \\ 10 & 2 & 0 \\ 18 & 8 & 1 \end{bmatrix}$$