

1

(i)

$$\begin{aligned}
& \left(\begin{array}{ccccc|c} 0 & 1 & 2 & -1 & 0 & a \\ 0 & 0 & 0 & 1 & 1 & b \\ 1 & -1 & 2 & 0 & 1 & c \\ 0 & -1 & -2 & 1 & 0 & d \end{array} \right) \xrightarrow{R_1 \leftrightarrow R_3} \left(\begin{array}{ccccc|c} 1 & -1 & 2 & 0 & 1 & c \\ 0 & 0 & 0 & 1 & 1 & b \\ 0 & 1 & 2 & -1 & 0 & a \\ 0 & -1 & -2 & 1 & 0 & d \end{array} \right) \\
& \xrightarrow{R_4 + R_3} \left(\begin{array}{ccccc|c} 1 & -1 & 2 & 0 & 1 & c \\ 0 & 0 & 0 & 1 & 1 & b \\ 0 & 1 & 2 & -1 & 0 & a \\ 0 & 0 & 0 & 0 & 0 & a+d \end{array} \right) \\
& \xrightarrow{R_2 \leftrightarrow R_3} \left(\begin{array}{ccccc|c} 1 & -1 & 2 & 0 & 1 & c \\ 0 & 1 & 2 & -1 & 0 & a \\ 0 & 0 & 0 & 1 & 1 & b \\ 0 & 0 & 0 & 0 & 0 & a+d \end{array} \right) \\
& \xrightarrow{R_2 + R_3} \left(\begin{array}{ccccc|c} 1 & -1 & 2 & 0 & 1 & c \\ 0 & 1 & 2 & 0 & 1 & a+b \\ 0 & 0 & 0 & 1 & 1 & b \\ 0 & 0 & 0 & 0 & 0 & a+d \end{array} \right) \\
& \xrightarrow{R_1 + R_2} \left(\begin{array}{ccccc|c} 1 & 0 & 4 & 0 & 2 & a+b+c \\ 0 & 1 & 2 & 0 & 1 & a+b \\ 0 & 0 & 0 & 1 & 1 & b \\ 0 & 0 & 0 & 0 & 0 & a+d \end{array} \right)
\end{aligned}$$

(ii) (a) No solution if $a + d \neq 0$.

(b) The system does not have unique solution, as the matrix is of rank 3 but the system has 5 unknowns.

(c) Infinitely many solution exists if $a + d = 0$.

(iii) Reading off the matrix above or otherwise, we have

$$x_1 = -4u + -2v$$

$$x_2 = -2u - v$$

$$x_3 = u$$

$$x_4 = -v$$

$$x_5 = v$$

where u, v are arbitrary parameters.

(iv) By above or otherwise, we have

$$x_1 = -4x_3 + -2x_5 + a + b + c$$

$$x_2 = -2x_3 - x_5 + a + b$$

$$x_3 = x_3$$

$$x_4 = -x_5 + b$$

$$x_5 = x_5$$

Substituting $x_3 = x_5 = 0$, the particular solution is

$$x_1 = a + b + c$$

$$x_2 = a + b$$

$$x_3 = 0$$

$$x_4 = b$$

$$x_5 = 0$$

2

(i) Using MATLAB command, the reduced row echelon form of the augmented matrix is

$$\left(\begin{array}{cc|c} 1 & 0 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

The system is consistent.

(ii)

$$\begin{pmatrix} 1 & 2 \\ -2 & 1 \\ 1 & -5 \\ 5 & 1 \end{pmatrix} \mathbf{x} = \begin{pmatrix} 0 \\ -5 \\ 7 \\ 9 \end{pmatrix}$$

(iii) Using MATLAB command or otherwise, we have

$$\mathbf{A}^T \mathbf{A} = \begin{pmatrix} 1 & -2 & 1 & 5 \\ -2 & 1 & -5 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ -2 & 1 \\ 1 & -5 \\ 5 & 1 \end{pmatrix} = \begin{pmatrix} 31 & 0 \\ 0 & 31 \end{pmatrix}$$

$$\mathbf{A}^T \mathbf{b} = \begin{pmatrix} 1 & -2 & 1 & 5 \\ -2 & 1 & -5 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ -5 \\ 7 \\ 9 \end{pmatrix} = \begin{pmatrix} 62 \\ -31 \end{pmatrix}$$

(iv) Note that $\mathbf{A}^T \mathbf{A}$ is invertible since it is a scalar matrix.

$$\begin{aligned}
 \mathbf{x} &= (\mathbf{A}^T \mathbf{A})^{-1} \mathbf{A}^T \mathbf{b} \\
 &= \begin{pmatrix} 31 & 0 \\ 0 & 31 \end{pmatrix}^{-1} \begin{pmatrix} 62 \\ -31 \end{pmatrix} \\
 &= (31\mathbf{I})^{-1} \begin{pmatrix} 62 \\ -31 \end{pmatrix} \\
 &= \frac{1}{31} \begin{pmatrix} 62 \\ -31 \end{pmatrix} \\
 &= \begin{pmatrix} 2 \\ -1 \end{pmatrix}
 \end{aligned}$$

(v) Note that the converse is true (by substitution) i.e. every solution of (*) satisfies equation in (iv). From above, this equation has a unique solution. Therefore (*) has at most one solution. But since it is consistent, (*) has at least one solution. Therefore (*) has a unique solution which also (uniquely) satisfies (iv). Therefore the solution in (iv) satisfies (*).

3

(i) Using MATLAB command or otherwise, we have

$$\begin{aligned}
 \det \mathbf{A} &= (a+b)[(a)(2b) - (a+3b)(2b)] \\
 &\quad - a[(a+b)(2b) - (a+3b)(a+b)] \\
 &\quad + b[(a+b)(2b) - (a)(a+b)] \\
 &= a^3 + a^2b - 4ab^2 - 4b^3 \\
 &= a(a^2 - 4b^2) + b(a^2 - 4b^2) \\
 &= (a+b)(a-2b)(a+2b)
 \end{aligned}$$

For \mathbf{A} to be invertible, $\det \mathbf{A} \neq 0$. Conditions are $a \neq -b$ and $a \neq \pm 2b$

(ii) When \mathbf{A} is singular, $\det \mathbf{A} = 0$. Therefore exactly one of $a+b=0, a-2b=0, a+2b=0$ holds since $a, b \neq 0$.

- Let $a + b = 0$ or $b = -a$.

$$\begin{aligned}
A &= \begin{pmatrix} a+b & a & b \\ a+b & a & a+3b \\ a+b & 2b & 2b \end{pmatrix} \\
&= \begin{pmatrix} 0 & a & -a \\ 0 & a & -2a \\ 0 & -2a & -2a \end{pmatrix} \\
&\xrightarrow{R_1/aR_2/aR_3/a} \begin{pmatrix} 0 & 1 & -1 \\ 0 & 1 & -2 \\ 0 & -2 & -2 \end{pmatrix} \\
&\xrightarrow{R_3/-2R_2-R_1R_3-R_1} \begin{pmatrix} 0 & 1 & -1 \\ 0 & 0 & -1 \\ 0 & 0 & 2 \end{pmatrix} \\
&\xrightarrow{R_2/-1R_3-2R_2R_1+R_2} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}
\end{aligned}$$

- Let $a - 2b = 0$ or $a = 2b$.

$$\begin{aligned}
A &= \begin{pmatrix} a+b & a & b \\ a+b & a & a+3b \\ a+b & 2b & 2b \end{pmatrix} \\
&= \begin{pmatrix} 3b & 2b & b \\ 3b & 2b & 5b \\ 3b & 2b & 2b \end{pmatrix} \\
&\xrightarrow{R_1/bR_2/bR_3/b} \begin{pmatrix} 3 & 2 & 1 \\ 3 & 2 & 5 \\ 3 & 2 & 2 \end{pmatrix} \\
&\xrightarrow{R_2-R_1R_3-R_1} \begin{pmatrix} 3 & 2 & 1 \\ 0 & 0 & 4 \\ 0 & 0 & 1 \end{pmatrix} \\
&\xrightarrow{R_1/3R_2-4R_3R_2\leftrightarrow R_3} \begin{pmatrix} 1 & \frac{2}{3} & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}
\end{aligned}$$

- Let $a + 2b = 0$ or $a = -2b$.

$$\begin{aligned}
 A &= \begin{pmatrix} a+b & a & b \\ a+b & a & a+3b \\ a+b & 2b & 2b \end{pmatrix} \\
 &= \begin{pmatrix} -b & -2b & b \\ -b & -2b & b \\ -b & 2b & 2b \end{pmatrix} \\
 &\xrightarrow{R_1/-b} \xrightarrow{R_2/-b} \xrightarrow{R_3/-b} \begin{pmatrix} 1 & 2 & -1 \\ 1 & 2 & -1 \\ 1 & -2 & -2 \end{pmatrix} \\
 &\xrightarrow{R_2-R_1} \xrightarrow{R_3-R_1} \xrightarrow{R_2 \leftrightarrow R_3} \begin{pmatrix} 1 & 2 & -1 \\ 0 & -4 & -1 \\ 0 & 0 & 0 \end{pmatrix} \\
 &\xrightarrow{R_2/-4} \xrightarrow{R_1-2R_2} \begin{pmatrix} 1 & 0 & \frac{-3}{2} \\ 0 & 1 & \frac{1}{4} \\ 0 & 0 & 0 \end{pmatrix}
 \end{aligned}$$

4

- (i) The statement is false as

$$\left(\begin{array}{ccc|c} a & b & c & d \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

is not consistent.

- (ii) $h \neq 0$ since $i \neq 0$ and the system is consistent. Therefore a, e are leading entries and so $a \neq 0$.
- (iii) If the system represents three planes that intersect at a line, then the general solution of the system has exactly one parameter. Then the matrix is of rank 2. Therefore a, e are leading entries and h is not, and so $a, e \neq 0$.
- (iv) (Similarly) If the general solution of the system has exactly one parameter, then the matrix is of rank 2. Therefore a, e are leading entries and h is not, and so $h = 0$.

5

- (i) From EROs we have

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{pmatrix} A = B = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 0 & 1 \\ -2 & 1 & 1 \end{pmatrix} A$$

(ii) Note that

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \frac{1}{2} \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} B = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} = R$$

Therefore

$$E_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \frac{1}{2} \end{pmatrix}$$

$$E_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$E_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$$

$$E_4 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$

$$E_5 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{pmatrix}$$

- (iii) All of the listed matrices are row equivalent to A since their reduced row echelon forms (R) are equal to each other since it is invariant under multiplication with matrices representing elementary row operations.
- (iv) Note that $\det A = c \det R = 0 (c \neq 0)$ since R contains one row with all zeros. Then $\det B = \det C \det A = 0$. But

$$\det C = \det \begin{pmatrix} 1 & 0 & 0 \\ -2 & 0 & 1 \\ -2 & 1 & 1 \end{pmatrix} = 1 \neq \det B$$

So B and C are not row equivalent.

6

(i) From AB is symmetric we have

$$\begin{aligned} AB &= \begin{pmatrix} b-2a+2c & a+4b-c & 2a-b-2c \\ d-2b+2e & b+4d-e & 2b-d-2e \\ e-2c+2f & c+4e-f & 2c-e-2f \end{pmatrix} \\ &= \begin{pmatrix} b-2a+2c & d-2b+2e & e-2c+2f \\ a+4b-c & b+4d-e & c+4e-f \\ 2a-b-2c & 2b-d-2e & 2c-e-2f \end{pmatrix} = BA \end{aligned}$$

Comparing terms we have

$$\begin{aligned} a + 4b - c &= d - 2b + 2e \\ 2a - b - 2c &= e - 2c + 2f \\ 2b - d - 2e &= c + 4e - f \end{aligned}$$

Therefore

$$\begin{pmatrix} 1 & 6 & -1 & -1 & -2 & 0 \\ 2 & -1 & 0 & 0 & -1 & -2 \\ 0 & 2 & -1 & -1 & -6 & 1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \\ d \\ e \\ f \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

(ii) By MATLAB, the general solution of the system is

$$\begin{pmatrix} a \\ b \\ c \\ d \\ e \\ f \end{pmatrix} = d' \begin{pmatrix} 0 \\ 0 \\ -1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + e' \begin{pmatrix} 0 \\ -1 \\ -8 \\ 0 \\ 1 \\ 0 \end{pmatrix} + f' \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

where d', e', f' are arbitrary.

(iii) By above, we have

$$\mathbf{A} = \begin{pmatrix} f & -e & -d - 8e + f \\ -e & d & e \\ -d - 8e + f & e & f \end{pmatrix}$$

7

(a) (i) Since $(\mathbf{BA})\mathbf{x} = \mathbf{B}(\mathbf{Ax}) = \mathbf{0}$ has a non trivial solution $\mathbf{x} \neq \mathbf{0}$, \mathbf{BA} is not invertible. (Theorem 2.4.7 from text)

(ii) Consider $\mathbf{A} = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ and $\mathbf{B} = \mathbf{A}^T$. Note that

$$\mathbf{AB} \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & 1 \end{pmatrix} = \mathbf{I}$$

Therefore \mathbf{AB} can be invertible.

(iii) The row vectors of \mathbf{A} are linearly dependent when $m > n$. Therefore \mathbf{A} is row equivalent to another matrix containing one row of all zeros instead of the identity matrix. Therefore \mathbf{AB} is not invertible. (Theorem 2.4.7 from text)

- (b) (i) Take $A = I$ to be the identity matrix and $B = 0$ to be the zero matrix. Clearly AB is not invertible.
(ii) Same construction as above.

8

Let $P = \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$.

- (i) Note that

$$(A_U B_L)_{i,j} = \sum_{k=1}^{2n} \begin{pmatrix} A & 0 \\ 0 & I \end{pmatrix}_{i,k} \begin{pmatrix} I & 0 \\ 0 & B \end{pmatrix}_{k,j}$$

By property of identity matrix,

- (a) When both $i, j \leq n$,

$$(A_U B_L)_{i,j} = \sum_{k'=1}^n A_{i,k'} I_{k',j} = \sum_{k'=j}^n A_{i,k'} I_{k',j} = A_{i,j} = P_{i,j}$$

- (b) Likewise when both $i, j > n$,

$$(A_U B_L)_{i,j} = \sum_{k''=1}^n I_{i-n,k''} B_{k'',j-n} = \sum_{k''=i-n}^n I_{i-n,k''} B_{k'',j-n} = B_{i-n,j-n} = P_{i,j}$$

Otherwise, one of the (matrix) operands in the product is 0. In which case

$$(A_U B_L)_{i,j} = 0 = P_{i,j}$$

Therefore,

$$A_U B_L = P = \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$$

- (ii) Let $P(n)$ be the proposition that $\det A_U = \det A$ where A is an $n \times n$ matrix. The base case is trivially true, as for all a

$$\det \begin{pmatrix} a & 0 \\ 0 & 1 \end{pmatrix} = a$$

Assuming $P(n)$, consider $P(n+1)$. Let $M_{i,j}$ and $M'_{i,j}$ be the submatrix obtained from A and A_U by removing its i th row and j th column. Then by exchanging the (ordered) row containing $2n$ zeros and one 1 with the

row above which (bubbling up), we have

$$\begin{aligned}
 \det M'_{1,j} &= \det \begin{pmatrix} M_{1,j} & \mathbf{0}_{2n} \\ \mathbf{0}_{2n} & 1 \end{pmatrix} \\
 &= (-1)^{2n} \det \begin{pmatrix} \mathbf{0}_{2n} & 1 \\ M_{1,j} & \mathbf{0}_{2n} \end{pmatrix} && \text{Exchanging rows } 2n \text{ times} \\
 &= (-1)^{4n} \det M_{1,j} && \text{Expands } (2n+1)\text{th cofactor} \\
 &= \det M_{1,j}
 \end{aligned}$$

Therefore $P(n+1)$ is true, since

$$\det A_U = (A_U)_{1,1} \det M'_{1,j} = A_{1,1} \det M_{1,j} = \det A$$

Hence $\det A_U = \det A$ by induction on n .

(Similarly) Let $P(n)$ be the proposition that $\det B_L = \det B$ where B is an $n \times n$ matrix. The base case is trivially true, as for all b

$$\det \begin{pmatrix} 1 & 0 \\ 0 & b \end{pmatrix} = b$$

Assuming $P(n)$, consider $P(n+1)$. Let $M_{i,j}$ and $M'_{i,j}$ be the submatrix obtained from B and B_L by removing its i th row and j th column. Then

$$\det M'_{1,j} = \det \begin{pmatrix} 1 & \mathbf{0}_{2n} \\ \mathbf{0}_{2n} & M_{1,j} \end{pmatrix} = \det M_{1,j}$$

Therefore $P(n+1)$ is true, since

$$\det B_L = (B_L)_{1,1} \det M'_{1,j} = \det M_{1,j} = \det B$$

Hence $\det B_L = \det B$ by induction on n .

$$\det \begin{pmatrix} A & \mathbf{0} \\ \mathbf{0} & B \end{pmatrix} = \det A_U \det B_L = \det A \det B$$

- (iii) Suppose A is invertible. Let $M = \begin{pmatrix} A & C \\ \mathbf{0} & B \end{pmatrix}$ and $M' = \begin{pmatrix} I & A^{-1}C \\ \mathbf{0} & I \end{pmatrix}$ be an upper triangular matrix. Clearly $\det M' = 1$ since all the diagonal entries of M' is 1. Note that, ignoring zero terms, we have

$$(PM')_{i,j} = \begin{cases} \sum_{k=1}^n A_{i,k} I_{k,j} = A_{i,j} & i, j \leq n \\ \sum_{k=1}^n A_{i,k} (A^{-1}C)_{k,j-n} = C_{i,j-n} & i \leq n, j > n \\ 0 & i > n, j \leq n \\ \sum_{k=1}^n B_{i-n,k} I_{k,j-n} = B_{i-n,j-n} & i, j > n \end{cases}$$

Hence $PM' = M$. Then

$$\det M = \det P \det M' = \det A \det B$$

Otherwise, when $\det A = 0$ the reduced row echelon form of M has a column that has no pivot since the reduced row echelon form of A contains one row of all zeros, and therefore $\det M = 0$.

Hence $\det M = \det A \det B$ is independent of C .