

PROBLEM SET 1

ASSIGNMENT #3

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① WHAT IS THE RANK OF THE MATRIX A?

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

TO FIND THE RANK, WE'LL FIRST NEED TO PUT IT IN ROW ECHELON FORM:

$$\begin{aligned} A &= \begin{bmatrix} 1 & 2 & 3 & 4 \\ -1 & 0 & 1 & 5 \\ 0 & 1 & -2 & 1 \\ 5 & 4 & -2 & -3 \end{bmatrix} \xrightarrow{R_2 + R_1} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 7 \\ 0 & 1 & -2 & 1 \\ 5 & 4 & -2 & -3 \end{bmatrix} \xrightarrow{2R_3 - R_2} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 7 \\ 0 & 0 & -8 & -5 \\ 5 & 4 & -2 & -3 \end{bmatrix} \\ &\quad \downarrow \frac{1}{5}R_4 - R_1 \\ &\begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 7 \\ 0 & 0 & -8 & -5 \\ 0 & 0 & -5\frac{1}{3} & -\frac{23}{3} \end{bmatrix} \xleftarrow{\frac{1}{3}R_4 + R_2} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 7 \\ 0 & 0 & -8 & -5 \\ 0 & -6 & -17 & -23 \end{bmatrix} \xleftarrow{-5R_4} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 7 \\ 0 & 0 & -8 & -5 \\ 0 & -6\frac{1}{5} & -\frac{17}{5} & -\frac{23}{5} \end{bmatrix} \\ &\quad \downarrow -3R_4 \\ &\begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 7 \\ 0 & 0 & -8 & -5 \\ 0 & 0 & 5 & 2 \end{bmatrix} \xrightarrow{8R_4 + 5R_3} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 7 \\ 0 & 0 & -8 & -5 \\ 0 & 0 & 0 & -9 \end{bmatrix} \xrightarrow{\begin{matrix} \frac{1}{2}R_2 \\ -\frac{1}{8}R_3 \\ -\frac{1}{9}R_4 \end{matrix}} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & \frac{7}{2} \\ 0 & 0 & 1 & \frac{5}{8} \\ 0 & 0 & 0 & 1 \end{bmatrix} \end{aligned}$$

SINCE WE CAN SEE THAT THERE ARE 4 PIVOTS FOR MATRIX A, WE KNOW THAT THE RANK = 4 ← ANSWER

- ② GIVEN AN $m \times n$ MATRIX WHERE $m > n$, WHAT CAN BE THE MAXIMUM RANK? THE MINIMUM RANK, ASSUMING THAT THE MATRIX IS NON-ZERO?

BECAUSE THE RANK HAS TO BE NO GREATER THAN THE SMALLER OF THE ROW OR COLUMN DIMENSION, AND GIVEN $m > n$,

$$\boxed{\text{THE MAXIMUM RANK} = n}$$

ASSUMING THAT THE MATRIX IS NON-ZERO:

$$\boxed{\text{THE MINIMUM RANK} = 1}$$

- ③ WHAT IS THE RANK OF MATRIX B?

$$B = \begin{bmatrix} 1 & 2 & 1 \\ 3 & 6 & 3 \\ 2 & 4 & 2 \end{bmatrix}$$

AGAIN, WE'LL PUT THIS INTO ROW ECHELON FORM:

$$B = \begin{bmatrix} 1 & 2 & 1 \\ 3 & 6 & 3 \\ 2 & 4 & 2 \end{bmatrix} \xrightarrow{-3R_1 + R_2} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ 2 & 4 & 2 \end{bmatrix} \xrightarrow{-2R_1 + R_3} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

SINCE WE CAN SEE THAT THERE IS 1 PIVOT FOR MATRIX B, WE KNOW THAT THE $\boxed{\text{RANK} = 1}$

PROBLEM SET 2

COMPUTE THE EIGENVALUES AND EIGENVECTORS OF THE MATRIX A. YOU'LL NEED TO SHOW YOUR WORK. YOU'LL NEED TO WRITE OUT THE CHARACTERISTIC POLYNOMIAL AND SHOW YOUR SOLUTION.

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

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

$$(1-\lambda)(4-\lambda)(6-\lambda) - 0 - 0 - 0 - 0 - 0$$

$$(1-\lambda)(4-\lambda)(6-\lambda)$$

$$(1-\lambda)(24-10\lambda+\lambda^2)$$

$$24-10\lambda+\lambda^2-24\lambda+10\lambda^2-\lambda^3$$

$$24-34\lambda+11\lambda^2-\lambda^3$$

$$-\lambda^3 + 11\lambda^2 - 34\lambda + 24 = 0$$

$$(1-\lambda)(4-\lambda)(6-\lambda) = 0$$

$$\lambda_1 = 1 \quad \lambda_2 = 4 \quad \lambda_3 = 6$$

CHARACTERISTIC
POLYNOMIAL

EIGENVALUES

EIGENVECTOR FOR $\lambda_1 = 1$

$$\begin{bmatrix} 1-1 & 2 & 3 \\ 0 & 4-1 & 5 \\ 0 & 0 & 6-1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 2 & 3 \\ 0 & 3 & 5 \\ 0 & 0 & 5 \end{bmatrix} \xrightarrow{\frac{1}{2}R_2} \begin{bmatrix} 0 & 1 & \frac{3}{2} \\ 0 & 3 & 5 \\ 0 & 0 & 5 \end{bmatrix}$$

$$\frac{9}{2} - \frac{10}{2} = -\frac{1}{2}$$

$$\downarrow 3R_1 - R_2$$

$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \xleftarrow{2R_2} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & \frac{1}{2} \\ 0 & 0 & 0 \end{bmatrix} \xleftarrow{10R_2 - R_3} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & \frac{1}{2} \\ 0 & 0 & 5 \end{bmatrix} \xleftarrow{3R_2 - R_1} \begin{bmatrix} 0 & 1 & \frac{3}{2} \\ 0 & 0 & -\frac{1}{2} \\ 0 & 0 & 5 \end{bmatrix}$$

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$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \quad \begin{aligned} v_1 &= t \\ v_2 &= 0 \\ v_3 &= 0 \end{aligned}$$

$$E_{\lambda=1} = \text{SPAN} \left(\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right) \quad \leftarrow \text{EIGENVECTOR FOR } \lambda_1 = 1$$

EIGENVECTOR FOR $\lambda = 4$

$$\begin{bmatrix} 1-\lambda & 2 & 3 \\ 0 & 4-\lambda & 5 \\ 0 & 0 & 6-\lambda \end{bmatrix} \rightarrow \begin{bmatrix} -3 & 2 & 3 \\ 0 & 0 & 5 \\ 0 & 0 & 2 \end{bmatrix} \xrightarrow{\substack{1/5 R_2 \\ 1/2 R_3}} \begin{bmatrix} -3 & 2 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -2/3 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \xleftarrow{R_2 + R_1} \begin{bmatrix} 1 & -2/3 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \xleftarrow{-1/3 R_1} \begin{bmatrix} -3 & 2 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \quad \downarrow R_2 - R_3$$

$$\begin{bmatrix} 1 & -2/3 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad \begin{aligned} v_1 - 2/3 v_2 &= 0 \\ v_1 &= 2/3 v_2 \\ v_3 &= 0 \end{aligned}$$

EIGENVECTOR FOR $\lambda_2 = 4$ \rightarrow $E_{\lambda=4} = \text{SPAN} \left(\begin{bmatrix} 2/3 \\ 1 \\ 0 \end{bmatrix} \right)$

EIGENVECTOR FOR $\lambda = 6$

$$\begin{bmatrix} 1-\lambda & 2 & 3 \\ 0 & 4-\lambda & 5 \\ 0 & 0 & 6-\lambda \end{bmatrix} \rightarrow \begin{bmatrix} -5 & 2 & 3 \\ 0 & -2 & 5 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{-1/5 R_1} \begin{bmatrix} 1 & -2/5 & -3/5 \\ 0 & -2 & 5 \\ 0 & 0 & 0 \end{bmatrix} \quad \downarrow -1/2 R_2$$

$$\begin{bmatrix} 1 & 0 & -8/5 \\ 0 & 1 & -5/2 \\ 0 & 0 & 0 \end{bmatrix} \xleftarrow{2/5 R_2 + R_1} \begin{bmatrix} 1 & -2/5 & -3/5 \\ 0 & 1 & -5/2 \\ 0 & 0 & 0 \end{bmatrix}$$

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$$\begin{bmatrix} 1 & 0 & -8/5 \\ 0 & 1 & -5/2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$v_1 = \frac{8}{5}t$$

$$v_2 = \frac{5}{2}t$$

$$v_3 = t$$

$$v_1 - 8/5 v_3 = 0$$

$$v_1 = \frac{8}{5} v_3$$

$$v_2 - 5/2 v_3 = 0$$

$$v_2 = \frac{5}{2} v_3$$

$$E_{\lambda=6} = \text{SPAN} \left(\begin{bmatrix} 8/5 \\ 5/2 \\ 1 \end{bmatrix} \right) \quad \leftarrow \text{EIGENVECTOR FOR } \lambda_3 = 6$$

TO SUMMARIZE PROBLEM SET 2

CHARACTERISTIC POLYNOMIAL: $-\lambda^3 + 11\lambda^2 - 34\lambda + 24 = 0$

EIGENVALUES: $\lambda_1 = 1$, $\lambda_2 = 4$, $\lambda_3 = 6$

EIGENVECTORS:

$$\lambda_1 = 1$$



$$E_{\lambda=1} = \text{SPAN} \left(\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right)$$

$$\lambda_2 = 4$$



$$E_{\lambda=4} = \text{SPAN} \left(\begin{bmatrix} 2/3 \\ 1 \\ 0 \end{bmatrix} \right)$$

$$\lambda_3 = 6$$



$$E_{\lambda=6} = \text{SPAN} \left(\begin{bmatrix} 8/5 \\ 5/2 \\ 1 \end{bmatrix} \right)$$