Solutions to Exercises 55

Problem Set 3.3, page 158

 $\boldsymbol{x}_p + c_1 \boldsymbol{s}_1 + c_2 \boldsymbol{s}_2;$

$$\begin{bmatrix} R & \boldsymbol{d} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 1 & -2 & 4 \\ 0 & 1 & 1 & 2 & -1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \text{ gives the particular solution } x_p = (4, -1, 0, 0).$$

$$\mathbf{2} \begin{bmatrix} 2 & 1 & 3 & \mathbf{b}_1 \\ 6 & 3 & 9 & \mathbf{b}_2 \\ 4 & 2 & 6 & \mathbf{b}_3 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 1 & 3 & \mathbf{b}_1 \\ 0 & 0 & 0 & \mathbf{b}_2 - 3\mathbf{b}_1 \\ 0 & 0 & 0 & \mathbf{b}_3 - 2\mathbf{b}_1 \end{bmatrix} \quad \text{Then } \begin{bmatrix} R & \boldsymbol{d} \end{bmatrix} = \begin{bmatrix} 1 & 1/2 & 3/2 & \mathbf{5} \\ 0 & 0 & 0 & \mathbf{0} \\ 0 & 0 & 0 & \mathbf{0} \end{bmatrix}$$

Ax = b has a solution when $b_2 - 3b_1 = 0$ and $b_3 - 2b_1 = 0$; C(A) = line through (2,6,4) which is the intersection of the planes $b_2 - 3b_1 = 0$ and $b_3 - 2b_1 = 0$; the nullspace contains all combinations of $s_1 = (-1/2,1,0)$ and $s_2 = (-3/2,0,1)$; particular solution $x_p = d = (5,0,0)$ and complete solution $x_p + c_1s_1 + c_2s_2$.

3
$$x_{\text{complete}} = \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} + x_2 \begin{bmatrix} -3 \\ 1 \\ 0 \end{bmatrix}$$
. The matrix is singular but the equations are still solvable; b is in the column space. Our particular solution has free variable $y = 0$.

4
$$x_{\text{complete}} = x_p + x_n = (\frac{1}{2}, 0, \frac{1}{2}, 0) + x_2(-3, 1, 0, 0) + x_4(0, 0, -2, 1).$$

$$\begin{bmatrix} 1 & 2 & -2 & b_1 \\ 2 & 5 & -4 & b_2 \\ 4 & 9 & -8 & b_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & -2 & b_1 \\ 0 & 1 & 0 & b_2 - 2b_1 \\ 0 & 0 & 0 & b_3 - 2b_1 - b_2 \end{bmatrix}$$
 solvable if $b_3 - 2b_1 - b_2 = 0$.

Back-substitution gives the particular solution to Ax = b and the special solution to

$$Ax = 0: x = \begin{bmatrix} 5b_1 - 2b_2 \\ b_2 - 2b_1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix}.$$

6 (a) Solvable if
$$b_2=2b_1$$
 and $3b_1-3b_3+b_4=0$. Then ${m x}=\begin{bmatrix}5b_1-2b_3\\b_3-2b_1\end{bmatrix}={m x}_p$

(b) Solvable if
$$b_2 = 2b_1$$
 and $3b_1 - 3b_3 + b_4 = 0$. $\boldsymbol{x} = \begin{bmatrix} 5b_1 - 2b_3 \\ b_3 - 2b_1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix}$.

7
$$\begin{bmatrix} 1 & 3 & 1 & b_1 \\ 3 & 8 & 2 & b_2 \\ 2 & 4 & 0 & b_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & 1 & b_2 \\ 0 & -1 & -1 & b_2 - 3b_1 \\ 0 & -2 & -2 & b_3 - 2b_1 \end{bmatrix}$$
 One more step gives $\begin{bmatrix} 0 & 0 & 0 & 0 \end{bmatrix} =$ row $3 - 2$ (row 2) + 4(row 1) provided $b_3 - 2b_2 + 4b_1 = 0$.

- **8** (a) Every **b** is in C(A): independent rows, only the zero combination gives **0**.
 - (b) We need $b_3 = 2b_2$, because (row 3) 2(row 2) = 0.

$$\mathbf{9} \ L \begin{bmatrix} U & \mathbf{c} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 & 5 & b_1 \\ 0 & 0 & 2 & 2 & b_2 - 2b_1 \\ 0 & 0 & 0 & 0 & b_3 + b_2 - 5b_1 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 & 5 & b_1 \\ 2 & 4 & 8 & 12 & b_2 \\ 3 & 6 & 7 & 13 & b_3 \end{bmatrix}$$

$$= \begin{bmatrix} A & \mathbf{b} \end{bmatrix}; \text{ particular } \mathbf{x}_p = (-9, 0, 3, 0) \text{ means } -9(1, 2, 3) + 3(3, 8, 7) = (0, 6, -6).$$
 This is $A\mathbf{x}_p = \mathbf{b}$.

10
$$\begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \end{bmatrix} \boldsymbol{x} = \begin{bmatrix} 2 \\ 4 \end{bmatrix} \text{ has } \boldsymbol{x}_p = (2,4,0) \text{ and } \boldsymbol{x}_{\text{null}} = (c,c,c). \text{ Many possible } A \text{ !}$$

- 11 A 1 by 3 system has at least two free variables. But $x_{
 m null}$ in Problem 10 only has one.
- **12** (a) If $Ax_1 = b$ and $Ax_2 = b$ then $x_1 x_2$ and also x = 0 solve Ax = 0

(b)
$$A(2x_1 - 2x_2) = \mathbf{0}, A(2x_1 - x_2) = \mathbf{b}$$

13 (a) The particular solution x_p is always multiplied by 1 (b) Any solution can be x_p

(c)
$$\begin{bmatrix} 3 & 3 \\ 3 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 6 \\ 6 \end{bmatrix}$$
. Then $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ is shorter (length $\sqrt{2}$) than $\begin{bmatrix} 2 \\ 0 \end{bmatrix}$ (length 2)

(d) The only "homogeneous" solution in the nullspace is $x_n = 0$ when A is invertible.

14 If column 5 has no pivot, x_5 is a *free* variable. The zero vector *is not* the only solution to Ax = 0. If this system Ax = b has a solution, it has *infinitely many* solutions.

- **15** If row 3 of U has no pivot, that is a zero row. Ux = c is only solvable provided $c_3 = 0$. Ax = b might not be solvable, because U may have other zero rows needing more $c_i = 0$.
- **16** The largest rank is 3. Then there is a pivot in every *row*. The solution *always exists*. The column space is \mathbb{R}^3 . An example is $A = \begin{bmatrix} I & F \end{bmatrix}$ for any 3 by 2 matrix F.
- 17 The largest rank of a 6 by 4 matrix is 4. Then there is a pivot in every *column*. The solution is *unique* (if there is a solution). The nullspace contains only the *zero vector*. Then $\mathbf{R} = \mathbf{rref}(A) = \begin{bmatrix} I & (4 \text{ by } 4) \\ 0 & (2 \text{ by } 4) \end{bmatrix}$.
- **18** Rank = 2; rank = 3 unless q = 2 (then rank = 2). Transpose has the same rank!
- **19** Both matrices A have rank 2. Always $A^{T}A$ and AA^{T} have **the same rank** as A.

$$\mathbf{20} \ A = LU = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 3 & 4 & 1 & 0 \\ 0 & -3 & 0 & 1 \end{bmatrix}; A = LU = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & \mathbf{2} & -2 & 3 \\ 0 & 0 & 11 & -5 \end{bmatrix}.$$

- **21** (a) $\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix} + y \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + z \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$ (b) $\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix} + z \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$. The second equation in part (b) removed one special solution from the nullspace.
- **22** If $Ax_1 = b$ and also $Ax_2 = b$ then $A(x_1 x_2) = 0$ and we can add $x_1 x_2$ to any solution of Ax = B: the solution x is not unique. But there will be **no solution** to Ax = B if B is not in the column space.
- **23** For A, q = 3 gives rank 1, every other q gives rank 2. For B, q = 6 gives rank 1, every other q gives rank 2. These matrices cannot have rank 3.
- **24** (a) $\begin{bmatrix} 1 \\ 1 \end{bmatrix} [x] = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$ has 0 or 1 solutions, depending on \boldsymbol{b} (b) $\begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = [b]$ has infinitely many solutions for every b (c) There are 0 or ∞ solutions when A

has rank r < m and r < n: the simplest example is a zero matrix. (d) *one* solution for all \boldsymbol{b} when A is square and invertible (like A = I).

25 (a) r < m, always $r \le n$ (b) r = m, r < n (c) r < m, r = n (d) r = m = n.

26
$$\begin{bmatrix} 2 & 4 & 4 \\ 0 & 3 & 6 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow R = \begin{bmatrix} \mathbf{1} & 0 & -2 \\ 0 & \mathbf{1} & 2 \\ 0 & 0 & 0 \end{bmatrix} \text{ and } \begin{bmatrix} 2 & 4 & 4 \\ 0 & 3 & 6 \\ 0 & 0 & 5 \end{bmatrix} \rightarrow R = I.$$

27 R = I when A is square and invertible—so for a triangular matrix, all diagonal entries must be nonzero.

$$\mathbf{28} \, \begin{bmatrix} 1 & 2 & 3 & \mathbf{0} \\ 0 & 0 & 4 & \mathbf{0} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 & \mathbf{0} \\ 0 & 0 & 1 & \mathbf{0} \end{bmatrix}; \, \boldsymbol{x}_n = \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}; \, \begin{bmatrix} 1 & 2 & 3 & \mathbf{5} \\ 0 & 0 & 4 & \mathbf{8} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 & -\mathbf{1} \\ 0 & 0 & 1 & \mathbf{2} \end{bmatrix}.$$

Free $x_2 = 0$ gives $x_p = (-1, 0, 2)$ because the pivot columns contain I.

$$\mathbf{29} \ [R \ \boldsymbol{d}] = \begin{bmatrix} 1 & 0 & 0 & \mathbf{0} \\ 0 & 0 & 1 & \mathbf{0} \\ 0 & 0 & 0 & \mathbf{0} \end{bmatrix} \text{ leads to } \boldsymbol{x}_n = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}; \ [R \ \boldsymbol{d}] = \begin{bmatrix} 1 & 0 & 0 & -1 \\ 0 & 0 & 1 & \mathbf{2} \\ 0 & 0 & 0 & \mathbf{5} \end{bmatrix}.$$

this has no solution because of the 3rd equation

$$\mathbf{30} \begin{bmatrix} 1 & 0 & 2 & 3 & \mathbf{2} \\ 1 & 3 & 2 & 0 & \mathbf{5} \\ 2 & 0 & 4 & 9 & \mathbf{10} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 2 & 3 & \mathbf{2} \\ 0 & 3 & 0 - 3 & \mathbf{3} \\ 0 & 0 & 0 & 3 & \mathbf{6} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 2 & 0 & -4 \\ 0 & 1 & 0 & 0 & \mathbf{3} \\ 0 & 0 & 0 & 1 & \mathbf{2} \end{bmatrix}; \begin{bmatrix} -4 \\ 3 \\ 0 \\ 2 \end{bmatrix}; \boldsymbol{x}_n = \boldsymbol{x}_3 \begin{bmatrix} -2 \\ 0 \\ 1 \\ 0 \end{bmatrix}.$$

31 For
$$A = \begin{bmatrix} 1 & 1 \\ 0 & 2 \\ 0 & 3 \end{bmatrix}$$
, the only solution to $Ax = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ is $x = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$. B cannot exist since

2 equations in 3 unknowns cannot have a unique solution.

32
$$A = \begin{bmatrix} 1 & 3 & 1 \\ 1 & 2 & 3 \\ 2 & 4 & 6 \\ 1 & 1 & 5 \end{bmatrix}$$
 factors into $LU = \begin{bmatrix} 1 & & & \\ 1 & 1 & & \\ 2 & 2 & 1 & \\ 1 & 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 & 1 \\ 0 & -1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ and the rank is

r=2. The special solution to Ax=0 and Ux=0 is s=(-7,2,1). Since

Solutions to Exercises 59

 $\boldsymbol{b}=(1,3,6,5)$ is also the last column of A, a particular solution to $A\boldsymbol{x}=\boldsymbol{b}$ is (0,0,1) and the complete solution is $\boldsymbol{x}=(0,0,1)+c\boldsymbol{s}$. (Or use the particular solution $\boldsymbol{x}_p=(7,-2,0)$ with free variable $x_3=0$.)

For $\mathbf{b} = (1, 0, 0, 0)$ elimination leads to $U\mathbf{x} = (1, -1, 0, 1)$ and the fourth equation is 0 = 1. No solution for this \mathbf{b} .

- **33** If the complete solution to $Ax = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ is $x = \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ c \end{bmatrix}$ then $A = \begin{bmatrix} 1 & 0 \\ 3 & 0 \end{bmatrix}$.
- **34** (a) If s = (2, 3, 1, 0) is the only special solution to Ax = 0, the complete solution is x = cs (a line of solutions). The rank of A must be 4 1 = 3.
 - (b) The fourth variable x_4 is *not free* in s, and R must be $\begin{bmatrix} 1 & 0 & -2 & 0 \\ 0 & 1 & -3 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$.
 - (c) Ax = b can be solved for all b, because A and R have full row rank r = 3.
- **35** For the -1, 2, -1 matrix K(9 by 9) and constant right side $\boldsymbol{b} = (10, \cdots, 10)$, the solution $\boldsymbol{x} = K^{-1}\boldsymbol{b} = (45, 80, 105, 120, 125, 120, 105, 80, 45)$ rises and falls along the parabola $x_i = 50i 5i^2$. (A formula for K^{-1} is later in the text.)
- **36** If Ax = b and Cx = b have the same solutions, A and C have the same shape and the same nullspace (take b = 0). If b = column 1 of A, x = (1, 0, ..., 0) solves Ax = b so it solves Cx = b. Then A and C share column 1. Other columns too: A = C!
- **37** The column space of R (m by n with rank r) spanned by its r pivot columns (the first r columns of an m by m identity matrix).