

HW02 — Q1

Yue Xu

(1) Book 2.3 #3

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

$$\therefore E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_{31} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix} \quad E_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -2 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & -2 \end{bmatrix} \Rightarrow E_{32}E_{31}E_{21}A = U$$

$$\therefore M = E_{32}E_{31}E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & -2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 10 & -2 & 1 \end{bmatrix} \quad MA = U$$

(2) Book 2.3 #25

$$[A:b] = \left[\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 2 & 3 & 4 & 2 \\ 3 & 5 & 7 & 6 \end{array} \right] \xrightarrow{R_2=R_2-2R_1} \left[\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 0 & -1 & -2 & 0 \\ 3 & 5 & 7 & 6 \end{array} \right] \xrightarrow{R_3=R_3-3R_1} \left[\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 0 & -1 & -2 & 0 \\ 0 & -1 & -2 & 3 \end{array} \right] \xrightarrow{R_3=R_3-R_2} \left[\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 0 & -1 & -2 & 0 \\ 0 & 0 & 0 & 3 \end{array} \right]$$

$\therefore [A:b] \in \mathbb{R}^{3 \times 4}$, but only have 2 pivot variables

\therefore this system has no solution

If we change "6" to "3", then

$$[A:b'] = \left[\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 2 & 3 & 4 & 2 \\ 3 & 5 & 7 & 3 \end{array} \right] \xrightarrow{R_2=R_2-2R_1} \left[\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 0 & -1 & -2 & 0 \\ 3 & 5 & 7 & 3 \end{array} \right] \xrightarrow{R_3=R_3-3R_1} \left[\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 0 & -1 & -2 & 0 \\ 0 & -1 & -2 & 0 \end{array} \right] \xrightarrow{R_3=-R_2} \left[\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\xrightarrow{R_1=R_1-2R_2} \left[\begin{array}{ccc|c} 1 & 0 & -1 & 1 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\therefore \begin{cases} x-z=1 \\ y+2z=0 \end{cases} \Rightarrow \begin{cases} x=2+z \\ y=-2z \end{cases} \quad z \text{ has solution}$$

(3) Book 2.5 #25

$$\begin{array}{l}
 [A|I] = \left[\begin{array}{ccc|ccc} 2 & 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{array} \right] \xrightarrow{\begin{array}{l} R_1 = \frac{1}{2}R_1 \\ R_2 = R_2 - R_1 \\ R_3 = R_3 - R_1 \end{array}} \left[\begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & \frac{3}{2} & \frac{1}{2} & -\frac{1}{2} & 1 & 0 \\ 0 & \frac{1}{2} & \frac{3}{2} & -\frac{1}{2} & 0 & 1 \end{array} \right] \xrightarrow{\begin{array}{l} R_2 = \frac{2}{3}R_2 \\ R_3 = 2R_3 \end{array}} \\
 \left[\begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} & \frac{2}{3} & 0 \\ 0 & 1 & 3 & -1 & 0 & 2 \end{array} \right] \xrightarrow{R_3 = R_3 - R_2} \left[\begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & 3 & -\frac{1}{3} & \frac{2}{3} & 0 \\ 0 & 0 & \frac{8}{3} & -\frac{2}{3} & -\frac{2}{3} & 2 \end{array} \right] \xrightarrow{R_3 = \frac{3}{8}R_3} \\
 \left[\begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & \frac{1}{3} & -\frac{1}{3} & \frac{2}{3} & 0 \\ 0 & 0 & 1 & -\frac{1}{4} & -\frac{1}{4} & \frac{3}{4} \end{array} \right] \xrightarrow{\begin{array}{l} R_1 = R_1 - \frac{1}{2}R_3 \\ R_2 = R_2 - \frac{1}{3}R_3 \end{array}} \left[\begin{array}{ccc|ccc} 1 & \frac{1}{2} & 0 & \frac{5}{8} & \frac{1}{8} & -\frac{3}{8} \\ 0 & 1 & 0 & -\frac{1}{4} & \frac{3}{4} & -\frac{1}{4} \\ 0 & 0 & 1 & -\frac{1}{4} & -\frac{1}{4} & \frac{3}{4} \end{array} \right] \xrightarrow{R_1 = R_1 - \frac{1}{2}R_2} \\
 \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & \frac{3}{4} & -\frac{1}{4} & -\frac{1}{4} \\ 0 & 1 & 0 & -\frac{1}{4} & \frac{3}{4} & -\frac{1}{4} \\ 0 & 0 & 1 & -\frac{1}{4} & -\frac{1}{4} & \frac{3}{4} \end{array} \right]
 \end{array}$$

$$\therefore A^{-1} = \begin{bmatrix} \frac{3}{4} & -\frac{1}{4} & -\frac{1}{4} \\ -\frac{1}{4} & \frac{3}{4} & -\frac{1}{4} \\ -\frac{1}{4} & -\frac{1}{4} & \frac{3}{4} \end{bmatrix}$$

$$\begin{array}{l}
 [B|I] = \left[\begin{array}{ccc|ccc} 2 & -1 & -1 & 1 & 0 & 0 \\ -1 & 2 & -1 & 0 & 1 & 0 \\ -1 & -1 & 2 & 0 & 0 & 1 \end{array} \right] \xrightarrow{\begin{array}{l} R_1 = R_1 + R_2 + R_3 \\ R_3 = R_3 - R_2 \\ R_2 = -R_2 \end{array}} \left[\begin{array}{ccc|ccc} 0 & 0 & 0 & 1 & 1 & 1 \\ 1 & -2 & 1 & 0 & -1 & 0 \\ 0 & -3 & 3 & 0 & -1 & 1 \end{array} \right] \xrightarrow{\begin{array}{l} R_1 = R_2 \\ R_2 = R_3 \end{array}}
 \end{array}$$

$$\left[\begin{array}{ccc|ccc} 1 & -2 & 1 & 0 & -1 & 0 \\ 0 & -3 & 3 & 0 & -1 & 1 \\ 0 & 0 & 0 & 1 & 1 & 1 \end{array} \right]$$

$\therefore B$ has a free variables

$\therefore B$ doesn't have inverse. B^{-1} doesn't exist

(4) Book 2.5 #30

$$\textcircled{1} A = \left[\begin{array}{ccc} a & b & b \\ a & a & b \\ a & a & a \end{array} \right] \xrightarrow{\begin{array}{l} R_2 = R_2 - R_1 \\ R_3 = R_3 - R_1 \end{array}} \left[\begin{array}{ccc} a & b & b \\ 0 & a-b & 0 \\ 0 & a-b & a-b \end{array} \right] \xrightarrow{R_3 = R_3 - R_2} \left[\begin{array}{ccc} a & b & b \\ 0 & a-b & 0 \\ 0 & 0 & a-b \end{array} \right]$$

when $a \neq 0$ and $a \neq b \Rightarrow a \neq 0$ and $a-b \neq 0$

$\therefore A$ has three pivot variable, $3=n$

$\therefore A$ is invertible

$$\textcircled{2} \quad C = \begin{bmatrix} 2 & c & c \\ c & c & c \\ 8 & 7 & c \end{bmatrix} \xrightarrow{\begin{array}{l} R_3=R_3-4R_1 \\ R_2=R_2-\frac{c}{2}R_1 \end{array}} \begin{bmatrix} 2 & c & c \\ 0 & c-\frac{c^2}{2} & c-\frac{c^2}{2} \\ 0 & 7-4c & -3c \end{bmatrix}$$

\therefore if $7-4c=-3c$ and $c-\frac{c^2}{2}=0$, then C will have free variable
which means C is not invertible

$$\begin{aligned} \therefore (7-4c=-3c \Rightarrow c=7) \\ | \quad c-\frac{c^2}{2}=0 \Rightarrow c(1-\frac{c}{2})=0 \Rightarrow c=0 \\ \downarrow 1-\frac{c}{2}=0 \Rightarrow c=2 \end{aligned}$$

\therefore when $c=7$ or $c=0$ or $c=2$, then C is not invertible

備註

(5) Book 2.6 #5

$$\therefore A = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 6 & 3 & 5 \end{bmatrix} \xrightarrow{R_3=R_3-3R_1} \begin{bmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 0 & 0 & 5 \end{bmatrix}$$

$$\therefore E = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -3 & 0 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 0 & 0 & 5 \end{bmatrix} \Rightarrow EA=U$$

$$\therefore E^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 3 & 0 & 1 \end{bmatrix} = L \Rightarrow A = LU = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 0 & 0 & 5 \end{bmatrix} = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 6 & 3 & 5 \end{bmatrix}$$

(6) Book 2.6 #13

$$A = \begin{bmatrix} a & a & a & a \\ a & b & b & b \\ a & b & c & c \\ a & b & c & d \end{bmatrix} \xrightarrow{\begin{array}{l} R_1=R_1 \\ R_2=R_2-R_1 \\ R_3=R_3-R_1 \\ R_4=R_4-R_1 \end{array}} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & b-a & c-a & c-a \\ 0 & b-a & c-a & d-a \end{bmatrix} \xrightarrow{\begin{array}{l} R_3=R_3-R_2 \\ R_4=R_4-R_2 \end{array}}$$

$$\begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0 & 0 & c-b & d-b \end{bmatrix} \xrightarrow{R_4=R_4-R_3} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0 & 0 & 0 & d-c \end{bmatrix}$$

$$\therefore E_1 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ -1 & 0 & 0 & 1 \end{bmatrix} \quad E_2 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix} \quad E_3 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix}$$

$$U = \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0 & 0 & 0 & d-c \end{bmatrix} \Rightarrow E_3 E_2 E_1 A = U$$

$$\therefore A = E_1^{-1} E_2^{-1} E_3^{-1} U = LU, L = E_1^{-1} E_2^{-1} E_3^{-1}$$

$$\therefore E_1^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix} \quad E_2^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \quad E_3^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\begin{aligned} \therefore L &= E_1^{-1} E_2^{-1} E_3^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 \end{bmatrix} \end{aligned}$$

when U has 4 pivots, $A = LU$ has 4 pivots

$\therefore a \neq 0$ and $b-a \neq 0$ and $c-b \neq 0$ and $d-c \neq 0$

\therefore 4 conditions:

$a \neq 0$ $b \neq a$ $c \neq b$ $d \neq c$
--

(7) Book 2.6 #22

$$A = \begin{bmatrix} 5 & 3 & 1 \\ 3 & 3 & 1 \\ 1 & 1 & 1 \end{bmatrix} \xrightarrow{\substack{R_1=R_1-R_3 \\ R_2=R_2-R_3}} \begin{bmatrix} 4 & 2 & 0 \\ 2 & 2 & 0 \\ 1 & 1 & 1 \end{bmatrix} \xrightarrow{R_1=R_1-R_2} \begin{bmatrix} 2 & 0 & 0 \\ 2 & 2 & 0 \\ 1 & 1 & 1 \end{bmatrix} \xrightarrow{\substack{R_1=\frac{1}{2}R_1 \\ R_2=\frac{1}{2}R_2}} \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix}$$

$$\therefore L = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \quad E_1 = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{bmatrix} \quad E_2 = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_3 = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & 1 \end{bmatrix} \Rightarrow E_3 E_2 E_1 A = L$$

$$\therefore A = E_1^{-1} E_2^{-1} E_3^{-1} L = UL, \quad U = E_1^{-1} E_2^{-1} E_3^{-1}$$

$$\therefore E_1^{-1} = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \quad E_2^{-1} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_3^{-1} = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\therefore U = E_1^{-1} E_2^{-1} E_3^{-1} = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 2 & 1 \\ 0 & 2 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\therefore A = UL = \begin{bmatrix} 2 & 2 & 1 \\ 0 & 2 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 5 & 3 & 1 \\ 3 & 3 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

HW 02 — Q2

$$[A:b] = \left[\begin{array}{cccc|c} 2 & 4 & 1 & 3 & a \\ -3 & 1 & 2 & -2 & b \\ 1 & 3 & 5 & -4 & c \\ 12 & 10 & -1 & 13 & d \end{array} \right] \xrightarrow{\begin{array}{l} R_2=2R_2+3R_1 \\ R_3=R_3+R_2-5R_1 \\ R_4=R_4-6R_1 \end{array}} \left[\begin{array}{cccc|c} 2 & 4 & 1 & 3 & a \\ 0 & 14 & 7 & 5 & 3a+2b \\ 0 & -14 & -7 & -5 & -5a+b+c \\ 0 & -14 & -7 & -5 & -6a+d \end{array} \right]$$

$$\xrightarrow{\begin{array}{l} R_3=R_3+R_2 \\ R_4=R_4+R_2 \end{array}} \left[\begin{array}{cccc|c} 2 & 4 & 1 & 3 & a \\ 0 & 14 & 7 & 5 & 3a+2b \\ 0 & 0 & 0 & 0 & -2a+3b+c \\ 0 & 0 & 0 & 0 & -3a+2b+d \end{array} \right]$$

∴ if the linear system is consistent

$$\begin{cases} -2a+3b+c=0 \\ -3a+2b+d=0 \end{cases}$$

HW 02 - Q3

prof: $A_{n \times n} = [a_{ij}]$, $a_{ij} = 0$, $i < j$
 $a_{ij} \neq 0$, $i \geq j$

$$\begin{bmatrix} a_{11} & & & & 0 \\ a_{21} & a_{22} & & & \\ \vdots & & \ddots & & \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$$

suppose $\bar{A}_{n \times n} = B_{n \times n} = [b_{ij}]$, $AB = I = [h_{ij}]$

pick l^{th} column of I .

Case 1: when $i < l$, $h_{il} = 0$

$$\cdot h_{il} = \sum_{k=1}^n a_{ik} \cdot b_{kl} = 0$$

\therefore when $k \geq 1$, $a_{ik} = 0$, and $a_{11} \neq 0$

$$\therefore h_{1l} = a_{11} \cdot b_{1l} = 0 \Rightarrow b_{1l} = 0$$

$$\cdot h_{2l} = \sum_{k=1}^n a_{2k} \cdot b_{kl} = 0$$

\therefore Similarly when $k \geq 2$, $a_{2k} = 0$, and $a_{22} \neq 0$

$$\therefore h_{2l} = a_{21} \cdot \cancel{b_{1l}} + a_{22} \cdot \cancel{b_{2l}} = \cancel{a_{22} \cdot b_{2l}} = 0$$

$$\therefore b_{2l} = 0$$

\vdots

$$\cdot h_{(l-1)l} = \sum_{k=1}^n a_{(l-1)k} \cdot b_{kl} = 0$$

Similarly: $h_{(l-1)l} = a_{(l-1)1} \cdot \cancel{b_{1l}} + a_{(l-1)2} \cdot \cancel{b_{2l}} + \cdots + a_{(l-1)(l-1)} \cdot \cancel{b_{(l-1)l}} = 0$

$$= \cancel{a_{(l-1)(l-1)} \cdot b_{(l-1)l}} = 0$$

$$\therefore b_{(l-1)l} = 0$$

\therefore when $k < l$, $b_{kl} = 0$

\therefore So the elements above the diagonal of B are all 0

Case 2: when $i = l$, $h_{ii} = 1$

$$h_{ii} = \sum_{k=1}^n a_{ik} \cdot b_{kl} = 1$$

\therefore when $k > l$, $a_{ik} = 0$, and $a_{ll} \neq 0$

$$\therefore h_{ii} = \sum_{k=1}^l a_{ik} \cdot b_{kl} = a_{l1} \cdot b_{1l} + a_{l2} \cdot b_{2l} + \dots + a_{ll} \cdot b_{ll} = 1$$

\therefore according to Case 1, when $k < l$, $b_{kl} = 0$

$$\therefore h_{ii} = a_{ll} \cdot b_{ll} = 1$$

$$\therefore b_{ll} = \frac{1}{a_{ll}} \neq 0$$

\therefore So the diagonal elements of B are the reciprocals of the corresponding diagonal elements of A

Case 3: when $i > l$, $h_{il} = 0$

$$\bullet h_{(l+1)l} = \sum_{k=1}^n a_{(l+1)k} \cdot b_{kl} = 0$$

\therefore when $k > l+1$, $a_{(l+1)k} = 0$

$$\therefore h_{(l+1)l} = a_{(l+1)1} \cdot b_{1l} + \dots + a_{(l+1)l} \cdot b_{ll} + a_{(l+1)(l+1)} \cdot b_{(l+1)l} = 0$$

\therefore according to Case 1 and Case 2, $b_{ll} \neq 0$, $a_{(l+1)(l+1)} \neq 0$

$$\therefore h_{(l+1)l} = a_{(l+1)l} - \cancel{a_{(l+1)l} \cdot b_{ll}} + \cancel{a_{(l+1)(l+1)} \cdot b_{(l+1)l}} = 0$$

\therefore So $b_{(l+1)l}$ is not necessarily 0

⋮

\therefore Similarly, the elements below the diagonal of B are uncertain

In conclusion: the inverse of a lower triangular matrix A with nonzero diagonal elements is itself lower triangular, and this inverse also has nonzero diagonal elements.

QED

HW 02 - Q4

$$\text{Suppose } x \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix} + y \begin{bmatrix} 2 \\ 8 \\ -1 \end{bmatrix} + z \begin{bmatrix} -1 \\ 9 \\ 2 \end{bmatrix} = \begin{bmatrix} 6 \\ 10 \\ 2 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 2 & -1 \\ 3 & 8 & 9 \\ 2 & -1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 10 \\ 2 \end{bmatrix}$$

$$\therefore \begin{bmatrix} 1 & 2 & -1 & | & 6 \\ 3 & 8 & 9 & | & 10 \\ 2 & -1 & 2 & | & 2 \end{bmatrix} \xrightarrow{\substack{R_2=R_2-3R_1 \\ R_3=R_3-2R_1}} \begin{bmatrix} 1 & 2 & -1 & | & 6 \\ 0 & 2 & 12 & | & -8 \\ 0 & -5 & 4 & | & -10 \end{bmatrix} \xrightarrow{\substack{R_2=\frac{1}{2}R_2 \\ R_1=R_1-2R_2 \\ R_3=R_3+5R_2}} \begin{bmatrix} 1 & 0 & -13 & | & 14 \\ 0 & 1 & 6 & | & -4 \\ 0 & 0 & 34 & | & -30 \end{bmatrix}$$

$$\begin{aligned} (x-13z=14) & \quad (x = \frac{43}{17}) \\ \therefore \begin{cases} y+6z=-4 \\ 34z=-30 \end{cases} & \Rightarrow \begin{cases} y = \frac{22}{17} \\ z = -\frac{15}{17} \end{cases} \end{aligned}$$

$$\therefore [6, 10, 2] = \frac{43}{17}[1, 3, 2] + \frac{22}{17}[2, 8, -1] - \frac{15}{17}[-1, 9, 2]$$

is a linear combination

HW 02 — Q5

① zero vector: If $b=0$, then $Ax=0$, $x=0$ is the solution

Else if $b \neq 0$, then $x=0$ is not the solution of $Ax=b$

\therefore zero vector might not be in the solution set

② addition: Suppose $Ax_1=b$ and $Ax_2=b$

$$\text{then } A(x_1+x_2) = Ax_1 + Ax_2 = 2b$$

\therefore solution set is not closed under vector addition

③ multiplication: Suppose $Ax=b$. c is a scalar

$$\text{then } A(cx) = cAx = cb$$

\therefore solution set is not closed under scalar multiplication

\therefore the solution set is not a subspace of $\mathbb{R}^{n \times 1}$

HW 02 - Q6

Suppose W_1, W_2, \dots, W_n are all subspaces of a vector space V

① zero vector: $\because \forall k, W_k$ is a subspace of V

$$\therefore \forall k, \vec{0} \in W_k$$

$$\therefore \vec{0} \in \bigcap_{k=1}^n W_k$$

\therefore zero vector belongs to the intersection of subspaces

② addition: pick vectors $\vec{x}_1, \vec{x}_2 \in \bigcap_{k=1}^n W_k$

$$\therefore \forall k, \vec{x}_1 \in W_k \text{ and } \vec{x}_2 \in W_k$$

$\therefore W_k$ is a subspace of V

$\therefore W_k$ is closed under vector addition

$$\therefore \forall k, \vec{x}_1 + \vec{x}_2 \in W_k$$

$$\therefore \vec{x}_1 + \vec{x}_2 \in \bigcap_{k=1}^n W_k$$

\therefore the intersection is closed under vector addition

③ multiplication: pick vector $\vec{x} \in \bigcap_{k=1}^n W_k$, c is a scalar

$$\therefore \forall k, \vec{x} \in W_k$$

$\therefore W_k$ is a subspace of V

$\therefore W_k$ is closed under scalar multiplication

$$\therefore \forall k, c\vec{x} \in W_k$$

$$\therefore c\vec{x} \in \bigcap_{k=1}^n W_k$$

\therefore the intersection is closed under scalar multiplication

\therefore the intersection of any number of subspaces of V is a subspace of V

QED

HW 02 - Q7

$$L(S) = \{w : w = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n, a_1, a_2, \dots, a_n \in F\}$$

① zero vector: Suppose $a_1 = a_2 = \dots = a_n = 0$

$$\text{then } w = 0\alpha_1 + 0\alpha_2 + \dots + 0\alpha_n = 0$$

\therefore zero vector belongs to $L(S)$

② addition: Suppose $w_1 = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n$

$$w_2 = b_1\alpha_1 + b_2\alpha_2 + \dots + b_n\alpha_n$$

$$\therefore w_1 + w_2 = (a_1 + b_1)\alpha_1 + (a_2 + b_2)\alpha_2 + \dots + (a_n + b_n)\alpha_n$$

$$\therefore \forall i, a_i + b_i \in F$$

$$\therefore w_1 + w_2 \in L(S)$$

$\therefore L(S)$ is closed under vector addition

③ multiplication: Suppose $w = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n$

pick a scalar c

$$\therefore cw = (ca_1)\alpha_1 + (ca_2)\alpha_2 + \dots + (ca_n)\alpha_n$$

$$\therefore \forall i, ca_i \in F$$

$$\therefore cw \in L(S)$$

$\therefore L(S)$ is closed under scalar multiplication

$\therefore L(S)$ is a subspace of V

QED