

MAT 22A Problem Set 3 Solutions

1. Find the multipliers  $\ell_{ij}$  to reduce the following systems to an upper triangular system:

(a)

$$\begin{aligned} 2x + 3y + z &= 1 \\ 2x + 3y - z &= 2 \\ 3x + y + 2z &= 1 \end{aligned}$$

(b)

$$\begin{aligned} ax + by &= c \\ dx + ey &= f \end{aligned}$$

*Solution.*

(a) First, we want to clear the first column. We see that  $\ell_{21} = 1$  and  $\ell_{31} = \frac{3}{2}$ . We get the new system

$$\begin{aligned} 2x + 3y + z &= 1 \\ -2z &= 1 \\ -\frac{7}{2}y + \frac{1}{2}z &= -\frac{1}{2}. \end{aligned}$$

We see that our next potential pivot is 0, so we swap the second and third equation to get

$$\begin{aligned} 2x + 3y + z &= 1 \\ -\frac{7}{2}y + \frac{1}{2}z &= -\frac{1}{2} \\ -2z &= 1. \end{aligned}$$

We see that we have arrived at an upper triangular system, so the multiplier that were needed were  $\ell_{21} = 1$  and  $\ell_{31} = \frac{3}{2}$ .

(b) To clear the first column, we see that  $\ell_{21} = \frac{d}{a}$ . Then, we get the new system

$$\begin{aligned} ax + by &= c \\ \left(e - \frac{bd}{a}\right)y &= f - \frac{cd}{a}. \end{aligned}$$

We see that we have arrived at an upper triangular system, so the only multiplier that we needed was  $\ell_{21} = \frac{d}{a}$ .

□

2. Solve the following system using elimination to reduce the system to a triangular system. Then use back substitution to find the solution.

$$\begin{aligned}x + y + z &= -1 \\2x - y - 3z - t &= 1 \\x + y + t &= 2 \\4x - z + 2t &= -1\end{aligned}$$

*Solution.*

Our first pivot is 1, and the multipliers are  $\ell_{21} = 2$ ,  $\ell_{31} = 1$ , and  $\ell_{41} = 4$ . Performing the elimination, we get the system

$$\begin{aligned}x + y + z &= -1 \\-3y - 5z - t &= 3 \\-z + t &= 3 \\-4y - 5z + 2t &= 3.\end{aligned}$$

Our next pivot is  $-3$ , and the multiplier is  $\ell_{42} = \frac{4}{3}$ . Performing the elimination, we get the system

$$\begin{aligned}x + y + z &= -1 \\-3y - 5z - t &= 3 \\-z + t &= 3 \\\frac{5}{3}z + \frac{10}{3}t &= -1.\end{aligned}$$

The next pivot is  $-1$ , and the multiplier is  $-\frac{5}{3}$ . Performing the elimination, we get the system

$$\begin{aligned}x + y + z &= -1 \\-3y - 5z - t &= 3 \\-z + t &= 3 \\5t &= 4.\end{aligned}$$

Now, using back substitution, we find

$$\begin{bmatrix}x \\ y \\ z \\ t\end{bmatrix} = \begin{bmatrix}-\frac{6}{5} \\ \frac{12}{5} \\ -\frac{11}{5} \\ \frac{4}{5}\end{bmatrix}.$$

□

3. Find  $c$  so that the linear system below

- (a) requires a row exchange.
- (b) is singular.
- (c) does not require a row exchange.

$$\begin{aligned} x + 2y + z &= 4 \\ 3x + cy + 3z &= 2 \\ -y + z &= 1 \end{aligned}$$

Finally, find the solution to the system in terms of  $c$ .

*Solution.*

- (a) We will need to perform a row exchange if we find that one of our pivots are zero. Our first pivot is 1 and so we see that our first multiplier is  $\ell_{21} = 3$ . Performing elimination, we get the system

$$\begin{aligned} x + 2y + z &= 4 \\ (c - 6)y &= -10 \\ -y + z &= 1. \end{aligned}$$

We see that if  $c = 6$ , we require a row exchange. Note that we see that the system is inconsistent when  $c = 6$ .

- (b) After the first step of elimination and performing a row exchange, we get the system

$$\begin{aligned} x + 2y + z &= 4 \\ -y + z &= 1 \\ (c - 6)y &= -10. \end{aligned}$$

Now, our pivot is  $-1$  and the multiplier is  $\ell_{32} = -(c - 6)$ . Performing elimination, we get the system

$$\begin{aligned} x + 2y + z &= 4 \\ -y + z &= 1 \\ (c - 6)z &= -16 + c. \end{aligned}$$

We find that  $z = \frac{-16+c}{c-6}$ . We see that the system has no solution if  $c = 6$ . Note that when  $c = 6$ , we get an equation like  $0 = -10$ , and so this indicates that there are no solutions.

- (c) From (a), we see that no row exchanges are required if  $c \neq 6$ .
- (d) Solve the system using back substitution on the upper triangular system from part (b), we find that

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 - \frac{2(-16+c)}{c-6} - \frac{-16+c}{c-6} \\ \frac{-16+c}{c-6} - 1 \\ \frac{-16+c}{c-6} \end{bmatrix}.$$

□

4. Let  $A \in \mathbb{R}^{n \times n}$ . Use the matrix-matrix multiplication definition to show that  $AI = A$  where  $I$  is the identity matrix.

*Solution.*

We know that the identity matrix has entries that are 1 if  $i = j$  and 0 otherwise. Let  $B = AI$ , then

$$b_{ij} = \sum_{k=1}^n a_{ik}(I)_{kj}.$$

Every term in the sum is 0 except when  $k = j$  and so we have that

$$\begin{aligned} b_{ij} &= \sum_{k=1}^n a_{ik}(I)_{kj} \\ &= a_{ij}(I)_{jj} \\ &= a_{ij}. \end{aligned}$$

We see that  $b_{ij} = a_{ij}$  for all  $i, j$  so  $B = A$ . □

5. Let  $A \in \mathbb{R}^{m \times n}$  and  $B, C \in \mathbb{R}^{n \times \ell}$ . Use the matrix-matrix multiplication definition to show that  $A(B + C) = AB + AC$ .

*Solution.*

Let  $D = A(B + C)$ . Then

$$\begin{aligned} d_{ij} &= \sum_{k=1}^n a_{ik}(b_{kj} + c_{kj}) \\ &= \sum_{k=1}^n a_{ik}b_{kj} + a_{ik}c_{kj} \\ &= \sum_{k=1}^n a_{ik}b_{kj} + \sum_{k=1}^n a_{ik}c_{kj}. \end{aligned}$$

We see that the sums on the LHS are the products  $AB$  and  $AC$ , so we see that indeed  $A(B + C) = AB + AC$ . □

6. Find an example of  $A$  and  $B$  ( $4 \times 4$  matrices) such that

- (a)  $AB = BA$ .
- (b)  $AB \neq BA$ .

Assume  $A$  and  $B$  are not the zero matrix or the identity matrix.

*Solution.*

(a)  $AB = BA$ .

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 4 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 0 & 5 \end{bmatrix} = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 6 & 0 & 0 \\ 0 & 0 & 12 & 0 \\ 0 & 0 & 0 & 20 \end{bmatrix}$$

and

$$\begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 0 & 5 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 4 \end{bmatrix} = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 6 & 0 & 0 \\ 0 & 0 & 12 & 0 \\ 0 & 0 & 0 & 20 \end{bmatrix}.$$

(b)  $AB \neq BA$ .

$$\begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 4 & 6 & 8 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix}$$

but

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

□

7. Consider the following system of linear equations

$$\begin{aligned} 2y - z + t &= 1 \\ 3x + 4y - z &= 1 \\ x - 2y + t &= 1 \\ x + t &= 1. \end{aligned}$$

Solve the system using a sequence of elimination matrices  $E_{ij}$  and permutation matrices  $P_{ij}$ . Let  $C$  be the product of the matrices used to reduce the system to triangular form. Compute  $C$  and show that  $CA$  is an upper triangular matrix where  $A$  is the coefficient matrix.

*Solution.*

We have the matrix system

$$\begin{bmatrix} 0 & 2 & -1 & 1 \\ 3 & 4 & -1 & 0 \\ 1 & -2 & 0 & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ t \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}.$$

We see that our potential pivot is 0, so we permute the first and second rows using a permutation matrix  $P_{12}$  and so

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

We see that our first pivot is 3, and our multipliers are  $\ell_{31} = \frac{1}{3}$  and  $\ell_{41} = \frac{1}{3}$ . Now,

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -\frac{1}{3} & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 1 & -2 & 0 & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & -\frac{10}{3} & \frac{1}{3} & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix}$$

and

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ -\frac{1}{3} & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & -\frac{10}{3} & \frac{1}{3} & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & -\frac{10}{3} & \frac{1}{3} & 1 \\ 0 & -\frac{4}{3} & \frac{1}{3} & 1 \end{bmatrix}.$$

Our next pivot is 2. The multipliers are  $\ell_{32} = -\frac{5}{3}$  and  $\ell_{42} = -\frac{2}{3}$ . Now,

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & \frac{5}{3} & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & -\frac{10}{3} & \frac{1}{3} & 1 \\ 0 & -\frac{4}{3} & \frac{1}{3} & 1 \end{bmatrix} = \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & 0 & -\frac{4}{3} & \frac{8}{3} \\ 0 & -\frac{4}{3} & \frac{1}{3} & 1 \end{bmatrix}$$

and

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & \frac{2}{3} & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & 0 & -\frac{4}{3} & \frac{8}{3} \\ 0 & -\frac{4}{3} & \frac{1}{3} & 1 \end{bmatrix} = \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & 0 & -\frac{4}{3} & \frac{8}{3} \\ 0 & 0 & -\frac{1}{3} & \frac{5}{3} \end{bmatrix}.$$

The next pivot is  $-\frac{4}{3}$  and the multiplier  $\ell_{43} = \frac{1}{4}$ . Now,

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -\frac{1}{4} & 1 \end{bmatrix} \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & 0 & -\frac{4}{3} & \frac{8}{3} \\ 0 & 0 & -\frac{1}{3} & \frac{5}{3} \end{bmatrix} = \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & 0 & -\frac{4}{3} & \frac{8}{3} \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

We have arrived at our upper triangular system. Now, the matrix  $C$  is

Finally,

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

$$= \begin{bmatrix} 3 & 4 & -1 & 0 \\ 0 & 2 & -1 & 1 \\ 0 & 0 & -\frac{4}{3} & \frac{8}{3} \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

8. Let

$$A = \begin{bmatrix} 1 & a & b \\ 0 & 1 & a \\ 0 & 0 & 1 \end{bmatrix}.$$

Compute  $A^n$ .

*Solution.*

We see that

$$A^2 = \begin{bmatrix} 1 & a & b \\ 0 & 1 & a \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & a & b \\ 0 & 1 & a \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2a & a^2 + 2b \\ 0 & 1 & 2a \\ 0 & 0 & 1 \end{bmatrix},$$

$$A^3 = \begin{bmatrix} 1 & a & b \\ 0 & 1 & a \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2a & a^2 + 2b \\ 0 & 1 & 2a \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 3a & 3a^2 + 3b \\ 0 & 1 & 3a \\ 0 & 0 & 1 \end{bmatrix},$$

and

$$A^4 = \begin{bmatrix} 1 & a & b \\ 0 & 1 & a \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3a & 3a^2 + 3b \\ 0 & 1 & 3a \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 4a & 6a^2 + 4b \\ 0 & 1 & 4a \\ 0 & 0 & 1 \end{bmatrix}.$$

We notice that the upper corner of  $A^n$  accumulates new terms, and we see that

$$A^n = \begin{bmatrix} 1 & na & \left(\frac{(n-2)(n-1)}{2} + (n-1)\right)a^2 + nb \\ 0 & 1 & na \\ 0 & 0 & 1 \end{bmatrix}.$$

□

9. Let  $A \in \mathbb{R}^{n \times n}$  with entries

$$a_{ij} = \begin{cases} 1 & i = j - 1 \\ 0 & \text{otherwise.} \end{cases}$$

Compute

- (a)  $A^2$ ,
- (b)  $A^{n-1}$ ,
- (c)  $A^n$ .

*Solution.*

First note that  $A$  has the form

$$A = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ \vdots & \ddots & \ddots & \ddots & 0 \\ \vdots & & \ddots & \ddots & \vdots \\ \vdots & & & \ddots & 1 \\ 0 & \cdots & \cdots & \cdots & 0 \end{bmatrix}.$$

(a) To compute  $A^2$ , examine the  $4 \times 4$  case, and examining the  $n \times n$  case, we see that

$$A^2 = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ \vdots & \ddots & \ddots & \ddots & 0 \\ \vdots & & \ddots & \ddots & \vdots \\ \vdots & & & \ddots & 1 \\ 0 & \cdots & \cdots & \cdots & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ \vdots & \ddots & \ddots & \ddots & 0 \\ \vdots & & \ddots & \ddots & \vdots \\ \vdots & & & \ddots & 1 \\ 0 & \cdots & \cdots & \cdots & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 & 0 & \cdots & 0 \\ \vdots & \ddots & \ddots & \ddots & \ddots & \vdots \\ \vdots & & \ddots & \ddots & \ddots & 0 \\ \vdots & & & \ddots & \ddots & 1 \\ 0 & \cdots & \cdots & \cdots & \cdots & 0 \end{bmatrix}.$$

(b) To compute  $A^{n-1}$ , again examine the  $4 \times 4$  case, then we see that for the  $n \times n$  case,

$$A^{n-1} = \begin{bmatrix} 0 & \cdots & \cdots & 0 & 1 \\ \vdots & \ddots & & & 0 \\ \vdots & & \ddots & & \vdots \\ \vdots & & & \ddots & \vdots \\ 0 & \cdots & \cdots & \cdots & 0 \end{bmatrix}.$$

(c) To compute  $A^n$ , examine the  $4 \times 4$  case, and examining the  $n \times n$  case, we see that

$$A^n = \begin{bmatrix} 0 & \cdots & \cdots & \cdots & 0 \\ \vdots & \ddots & & & \vdots \\ \vdots & & \ddots & & \vdots \\ \vdots & & & \ddots & \vdots \\ 0 & \cdots & \cdots & \cdots & 0 \end{bmatrix}.$$

□

10. Compute  $AB$  using the 4 different perspectives of matrix-matrix multiplication

$$A = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 1 & 1 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} 2 & 1 & -1 \\ 1 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}.$$

*Solution.*

(a) Dot product perspective:

$$\begin{aligned}
AB &= \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2 & 1 & -1 \\ 1 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix} \\
&= \begin{bmatrix} (1, -1, 0) \cdot (2, 1, 0) & (1, -1, 0) \cdot (1, 0, 0) & (1, -1, 0) \cdot (-1, 1, 1) \\ (0, 1, -1) \cdot (2, 1, 0) & (0, 1, -1) \cdot (1, 0, 0) & (0, 1, -1) \cdot (-1, 1, 1) \\ (1, 1, 1) \cdot (2, 1, 0) & (1, 1, 1) \cdot (1, 0, 0) & (1, 1, 1) \cdot (-1, 1, 1) \end{bmatrix} \\
&= \begin{bmatrix} 1 & 1 & -2 \\ 1 & 0 & 0 \\ 3 & 1 & 1 \end{bmatrix}.
\end{aligned}$$

(b)  $A$  times columns of  $B$  perspective:

$$\begin{aligned}
AB &= \begin{bmatrix} A \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} & A \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} & A \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} \end{bmatrix} \\
&= \begin{bmatrix} 1 & 1 & -2 \\ 1 & 0 & 0 \\ 3 & 1 & 1 \end{bmatrix}
\end{aligned}$$

(c) Rows of  $A$  times  $B$  perspective:

$$\begin{aligned}
AB &= \begin{bmatrix} [1 & -1 & 0] B \\ [0 & 1 & -1] B \\ [1 & 1 & 1] B \end{bmatrix} \\
&= \begin{bmatrix} 1 & 1 & -2 \\ 1 & 0 & 0 \\ 3 & 1 & 1 \end{bmatrix}.
\end{aligned}$$

(d) Columns of  $A$  times rows of  $B$  perspective:

$$\begin{aligned}
AB &= \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} [2 & 1 & -1] + \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} [1 & 0 & 1] + \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} [0 & 0 & 1] \\
&= \begin{bmatrix} 2 & 1 & -1 \\ 0 & 0 & 0 \\ 2 & 1 & -1 \end{bmatrix} + \begin{bmatrix} -1 & 0 & -1 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 0 & 1 \end{bmatrix} \\
&= \begin{bmatrix} 1 & 1 & -2 \\ 1 & 0 & 0 \\ 3 & 1 & 1 \end{bmatrix}.
\end{aligned}$$

□