

Elimination, Inverse Matrices, LU factorization

① Compute A^{-1} if $A = \begin{bmatrix} 1 & 4 & 3 \\ -1 & -2 & 0 \\ 2 & 2 & 3 \end{bmatrix}$. Use the inverse to find the solution to $A\vec{x} = \vec{b}$ where $\vec{b} = (36, -36, 24)$.

② Consider a linear system whose augmented matrix is of the form

$$\left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 1 & 2 & 4 & 3 \\ 1 & 3 & a & b \end{array} \right]$$

(i) For what values of a and b will the system have infinitely many solutions?

(ii) $\rightarrow -$ $\rightarrow -$ have no solution?

③ Write down the LU factorization of $A = \begin{bmatrix} 2 & 4 & 2 \\ 1 & 5 & 2 \\ 4 & -1 & 9 \end{bmatrix}$

Vector Spaces/Subspaces

① Determine if the following are subspaces:

(i) $\{ (x_1, x_2) \in \mathbb{R}^2 \mid x_1 x_2 = 0 \}$ (of \mathbb{R}^2)

(ii) $\{ (x_1, x_2, x_3) \in \mathbb{R}^3 \mid x_3 = x_1 + x_2 \}$ (of \mathbb{R}^3)

① Compute A^{-1} if $A = \begin{bmatrix} 1 & 4 & 3 \\ -1 & -2 & 0 \\ 2 & 2 & 3 \end{bmatrix}$. Use the inverse to find the solution to $A\vec{x} = \vec{b}$ where $\vec{b} = (36, -36, 24)$.

Performing elimination on $[A; I]$

$$\left[\begin{array}{ccc|ccc} 1 & 4 & 3 & 1 & 0 & 0 \\ -1 & -2 & 0 & 0 & 1 & 0 \\ 2 & 2 & 3 & 0 & 0 & 1 \end{array} \right] \rightarrow \left[\begin{array}{ccc|ccc} 1 & 4 & 3 & 1 & 0 & 0 \\ 0 & 2 & 3 & 1 & 1 & 0 \\ 0 & -6 & -3 & -2 & 0 & 1 \end{array} \right]$$

(upper triangular form; continue with Gauss-Jordan)

$$\rightarrow \left[\begin{array}{ccc|ccc} 1 & 4 & 3 & 1 & 0 & 0 \\ 0 & 2 & 3 & 1 & 1 & 0 \\ 0 & 0 & 6 & 1 & 3 & 1 \end{array} \right]$$

$$\rightarrow \left[\begin{array}{ccc|ccc} 1 & 4 & 0 & \frac{1}{2} & -\frac{3}{2} & -\frac{1}{2} \\ 0 & 2 & 0 & \frac{1}{2} & -\frac{1}{2} & -\frac{1}{2} \\ 0 & 0 & 6 & 1 & 3 & 1 \end{array} \right]$$

$$\rightarrow \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -\frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ 0 & 2 & 0 & \frac{1}{2} & -\frac{1}{2} & -\frac{1}{2} \\ 0 & 0 & 6 & 1 & 3 & 1 \end{array} \right]$$

$$\rightarrow \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -\frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ 0 & 1 & 0 & \frac{1}{4} & -\frac{1}{4} & -\frac{1}{4} \\ 0 & 0 & 1 & \frac{1}{6} & \frac{1}{2} & \frac{1}{6} \end{array} \right]$$

I
 A^{-1}

$$A^{-1} = \begin{bmatrix} -\frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{4} & -\frac{1}{4} & -\frac{1}{4} \\ \frac{1}{6} & \frac{1}{2} & \frac{1}{6} \end{bmatrix}$$

$A\vec{x} = \vec{b}$ solution

$$\vec{x} = A^{-1}\vec{b} = \begin{bmatrix} -\frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{4} & -\frac{1}{4} & -\frac{1}{4} \\ \frac{1}{6} & \frac{1}{2} & \frac{1}{6} \end{bmatrix} \begin{bmatrix} 36 \\ -36 \\ 24 \end{bmatrix}$$

$$\vec{x} = \begin{bmatrix} 12 \\ 12 \\ -8 \end{bmatrix}$$

② Consider a linear system whose augmented matrix is of the form

$$\left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 1 & 2 & 4 & 3 \\ 1 & 3 & a & b \end{array} \right]$$

(i) For what values of a and b will the system have infinitely many solutions?

(ii) $\rightarrow -$ $\leftarrow -$ have no solution?

Performing elimination on the augmented matrix

$$\left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 1 & 2 & 4 & 3 \\ 1 & 3 & a & b \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 2 & a-3 & b-2 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & a-5 & b-4 \end{array} \right]$$

(i) When $a=5, b=4$ the augmented matrix becomes $\left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right]$
there are infinitely many solutions

(ii) When $a=5, b \neq 4$ the augmented matrix is $\left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & c \end{array} \right]$ where $c \neq 0$
this system has no solutions

③ Write down the LU factorization of $A = \begin{bmatrix} 2 & 4 & 2 \\ 1 & 5 & 2 \\ 4 & -1 & 9 \end{bmatrix}$

We perform elimination with elementary/elimination matrices

With $E_1 = \begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$, we have $E_1 A = \begin{bmatrix} 2 & 4 & 2 \\ 0 & 3 & 1 \\ 4 & -1 & 9 \end{bmatrix}$

With $E_2 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix}$, we have $E_2(E_1 A) = \begin{bmatrix} 2 & 4 & 2 \\ 0 & 3 & 1 \\ 0 & -9 & 5 \end{bmatrix}$

With $E_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 3 & 1 \end{bmatrix}$, we have $E_3(E_2 E_1 A) = \begin{bmatrix} 2 & 4 & 2 \\ 0 & 3 & 1 \\ 0 & 0 & 8 \end{bmatrix} = U$ (upper triangular)

$(E_3 E_2 E_1) A = U \Rightarrow A = (E_3 E_2 E_1)^{-1} U = (E_1^{-1} E_2^{-1} E_3^{-1}) U = LU$ where $L = \begin{bmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ 2 & -3 & 1 \end{bmatrix}$ (lower triangular)

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

Vector Space / Subspaces

- (i) Determine if the following are subspaces:
- (1) $\{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 x_2 = 0\}$ (of \mathbb{R}^2)
- (ii) $\{(x_1, x_2, x_3) \in \mathbb{R}^3 \mid x_3 = x_1 + x_2\}$ (of \mathbb{R}^3)

(i) No a subspace of \mathbb{R}^2

Counter-example: Let $A = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_1 x_2 = 0\}$

$(1, 0), (0, 1) \in A$. However $(1, 0) + (0, 1) = (1, 1) \notin A$

closure of vector addition is not satisfied.

(ii) Yes, a subspace of \mathbb{R}^3 Let $B = \{(x_1, x_2, x_3) \in \mathbb{R}^3 \mid x_3 = x_1 + x_2\}$

We show closure of vector addition, scalar multiplication

Vector Addition: Let $(x_1, x_2, x_3), (y_1, y_2, y_3) \in B$. Then $x_3 = x_1 + x_2$ — (a)

$$y_3 = y_1 + y_2 \quad \text{— (b)}$$

$$(x_1, x_2, x_3) + (y_1, y_2, y_3) = (x_1 + y_1, x_2 + y_2, x_3 + y_3)$$

$$\text{from (a), (b)} \quad (x_3 + y_3) = (x_1 + y_1) + (x_2 + y_2)$$

$\Rightarrow (x_1, x_2, x_3) + (y_1, y_2, y_3) \in B$. Therefore vector addition is closed.

Scalar Multiplication Let $(x_1, x_2, x_3) \in B$ and $\lambda \in \mathbb{R}$

$$\text{Then } \lambda(x_1, x_2, x_3) = (\lambda x_1, \lambda x_2, \lambda x_3) \in B$$

$$\begin{aligned} \text{Since } \lambda x_3 &= \lambda(x_1 + x_2) \text{ (from (a))} \\ &= (\lambda x_1) + (\lambda x_2) \end{aligned}$$

Hence we have closure under scalar multiplication.

Fundamental Subspaces, Bases, Dimension

- ① Determine the nullspace of $A = \begin{bmatrix} 1 & 2 & -3 & 1 \\ -2 & -4 & 6 & 3 \end{bmatrix}$
- ② Let $\vec{x}_1 = \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix}$, $\vec{x}_2 = \begin{pmatrix} 3 \\ -1 \\ 4 \end{pmatrix}$, $\vec{x}_3 = \begin{pmatrix} 2 \\ 6 \\ 4 \end{pmatrix}$
- (i) Are \vec{x}_1, \vec{x}_2 linearly independent?
- (ii) Are $\vec{x}_1, \vec{x}_2, \vec{x}_3$ linearly independent?
- ③ Let $A = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 1 & 3 & 4 \end{bmatrix}$. Find bases for $N(A)$, $C(A)$, $C(A^T)$ and $N(A^T)$. What are the corresponding dimensions?
- ④ Find all possible solutions / complete solution to $\begin{bmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{bmatrix} \vec{x} = \begin{bmatrix} 0 \\ 6 \\ -6 \end{bmatrix}$

Determinants look at questions on quiz, midterm 2

① Determine the nullspace of $A = \begin{bmatrix} 1 & 2 & -3 & 1 \\ -2 & -4 & 6 & 3 \end{bmatrix}$

We find the reduced row echelon form

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

reduced row echelon form

↑ pivot col ↑ pivot col

$$N(A) = \{ \vec{x} \in \mathbb{R}^4 \mid A\vec{x} = \vec{0} \} = \{ \vec{x} \in \mathbb{R}^4 \mid R\vec{x} = \vec{0} \}$$

$$R\vec{x} = \vec{0} \Rightarrow \left. \begin{array}{l} x_1 + 2x_2 - 3x_3 = 0 \\ x_4 = 0 \end{array} \right\} \begin{array}{l} x_2, x_3 \text{ are} \\ \text{free variables} \end{array}$$

Special Solutions

\vec{s}_1 : choose $x_2 = 1, x_3 = 0$, we get $x_4 = 0, x_1 = -2$ or $\vec{s}_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix}$

\vec{s}_2 : choose $x_2 = 0, x_3 = 1$, we get $x_4 = 0, x_1 = 3$ or $\vec{s}_2 = \begin{pmatrix} 3 \\ 0 \\ 1 \\ 0 \end{pmatrix}$

$$N(A) = \text{span} \{ \vec{s}_1, \vec{s}_2 \} = \boxed{\text{span} \left\{ \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 3 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\}}$$

- ② Let $\vec{x}_1 = \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix}$, $\vec{x}_2 = \begin{pmatrix} 3 \\ -1 \\ 4 \end{pmatrix}$, $\vec{x}_3 = \begin{pmatrix} 2 \\ 6 \\ 4 \end{pmatrix}$
- (i) Are \vec{x}_1, \vec{x}_2 linearly independent?
 (ii) Are $\vec{x}_1, \vec{x}_2, \vec{x}_3$ linearly independent?

(i) Let $A_1 = [\vec{x}_1 \ \vec{x}_2] = \begin{bmatrix} 2 & 3 \\ 1 & -1 \\ 3 & 4 \end{bmatrix}$

perform elimination
to find rank(A)

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

pivots = 2
 \Rightarrow rank(A) = 2
 (full column rank)

Hence \vec{x}_1, \vec{x}_2 are linearly independent

(ii) Let $A_2 = [\vec{x}_1 \ \vec{x}_2 \ \vec{x}_3] = \begin{bmatrix} 2 & 3 & 2 \\ 1 & -1 & 6 \\ 3 & 4 & 4 \end{bmatrix}$

perform elimination
to find rank(A)

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

pivots = 2
 \Rightarrow rank(A) = 2
 rank(A) < # columns

Hence $\vec{x}_1, \vec{x}_2, \vec{x}_3$ are NOT linearly independent

(Alternatively $-4\vec{x}_1 + 2\vec{x}_2 + \vec{x}_3 = \vec{0}$
 Hence $\vec{x}_1, \vec{x}_2, \vec{x}_3$ not linearly independent)

③ Let $A = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 1 & 3 & 4 \end{bmatrix}$. Find bases for $N(A)$, $C(A)$, $C(A^T)$ and $N(A^T)$. What are the corresponding dimensions?

Perform elimination on augmented matrix $[A : \vec{b}]$ where $\vec{b} = (b_1, b_2, b_3)$

$$\begin{bmatrix} 1 & 1 & 2 & : & b_1 \\ 0 & 1 & 1 & : & b_2 \\ 1 & 3 & 4 & : & b_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 2 & : & b_1 \\ 0 & 1 & 1 & : & b_2 \\ 0 & 2 & 2 & : & b_3 - b_1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 2 & : & b_1 \\ 0 & 1 & 1 & : & b_2 \\ 0 & 0 & 0 & : & -b_1 - 2b_2 + b_3 \end{bmatrix} \quad (\text{upper triangular})$$

$C(A)$ cols ① and ② are pivot cols

$$C(A) = \text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix} \right\} \quad \text{Basis for } C(A) = \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix} \right\}$$

(from orig. matrix)

$\dim C(A) = 2$

$$\rightarrow \begin{bmatrix} 1 & 0 & 1 & : & b_1 - b_2 \\ 0 & 1 & 1 & : & b_2 \\ 0 & 0 & 0 & : & -b_1 - 2b_2 + b_3 \end{bmatrix} \quad (\text{reduced row echelon form, } R)$$

↑ pivot cols ↘ free col

$C(A^T)$ rows ① and ② are pivot rows

$$C(A^T) = \text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\} \quad \text{Basis for } C(A^T) = \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\}$$

(from rref(A))

$\dim C(A^T) = 2$

$N(A)$ $N(A) = \{ \vec{x} \in \mathbb{R}^3 \mid A\vec{x} = \vec{0} \} = \{ \vec{x} \in \mathbb{R}^3 \mid R\vec{x} = \vec{0} \}$

1 free col \Rightarrow 1 free var / 1 special solⁿ.

(Set $x_3 = 1$)

$$\vec{s}_1 = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix} \quad N(A) = \text{span} \left\{ \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix} \right\}$$

Basis for $N(A) = \left\{ \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix} \right\}$ $\dim N(A) = 1$

$N(A^T)$

ops of \vec{b} on last row
of $[R : \vec{b}']$

alternative to obtain \vec{s}_1

$$R\vec{x} = \vec{0} \Rightarrow \left. \begin{array}{l} x_1 + x_3 = 0 \\ x_2 + x_3 = 0 \end{array} \right\} \begin{array}{l} \text{choose } x_3 = 1 \\ \text{(free var)} \end{array} \rightarrow \begin{array}{l} x_1 = -1 \\ x_2 = -1 \end{array} \quad \vec{s}_1 = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$$

$$N(A^T) = \text{span} \left\{ \begin{pmatrix} -1 \\ -2 \\ 1 \end{pmatrix} \right\} \quad \text{Basis for } N(A^T) = \left\{ \begin{pmatrix} -1 \\ -2 \\ 1 \end{pmatrix} \right\} \quad \dim N(A^T) = 1$$

Note: (alternate way to find $N(A^T)$)

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

perform
elimination
to find rref

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

rref

free
col.

special solⁿ $\vec{s}_1 = \begin{pmatrix} -1 \\ -2 \\ 1 \end{pmatrix}$

④ Find all possible solutions / complete solution to $\begin{bmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{bmatrix} \vec{x} = \begin{bmatrix} 0 \\ 6 \\ -6 \end{bmatrix}$

let's perform elimination on $[A: \vec{b}]$

$$\left[\begin{array}{cccc|c} 1 & 2 & 3 & 5 & 0 \\ 2 & 4 & 8 & 12 & 6 \\ 3 & 6 & 7 & 13 & -6 \end{array} \right] \rightarrow \left[\begin{array}{cccc|c} 1 & 2 & 3 & 5 & 0 \\ 0 & 0 & 2 & 2 & 6 \\ 0 & 0 & -2 & -2 & -6 \end{array} \right] \rightarrow \left[\begin{array}{cccc|c} 1 & 2 & 3 & 5 & 0 \\ 0 & 0 & 2 & 2 & 6 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \text{ (upper triangular)}$$

$$\left[\begin{array}{cccc|c} 1 & 2 & 3 & 5 & 0 \\ 0 & 0 & 2 & 2 & 6 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \rightarrow \left[\begin{array}{cccc|c} 1 & 2 & 3 & 5 & 0 \\ 0 & 0 & 1 & 1 & 3 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \rightarrow \left[\begin{array}{cccc|c} 1 & 2 & 0 & 2 & -9 \\ 0 & 0 & 1 & 1 & 3 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \text{ (reduced row echelon form } R \text{)} \\ \text{pivot cols} \quad [R: \vec{d}]$$

special sol^s x_2, x_4 are free vars.; solve $R\vec{x} = \vec{b}$

to find \vec{s}_1 , choose $x_2=1, x_4=0$

$$\vec{s}_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

to find \vec{s}_2 , choose $x_2=0, x_4=1$

$$\vec{s}_2 = \begin{pmatrix} -2 \\ 0 \\ -1 \\ 1 \end{pmatrix}$$

Nullspace solⁿ

$$\vec{x}_n = x_2 \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} -2 \\ 0 \\ -1 \\ 1 \end{pmatrix}$$

where $x_2, x_4 \in \mathbb{R}$

Particular solⁿ

obtained by setting $x_2=x_4=0$
solve $R\vec{x} = \vec{b}$

$$\vec{x}_p = \begin{pmatrix} -9 \\ 0 \\ 3 \\ 0 \end{pmatrix}$$

Complete solⁿ $\vec{x} = \vec{x}_p + \vec{x}_n$

$$\vec{x} = \begin{pmatrix} -9 \\ 0 \\ 3 \\ 0 \end{pmatrix} + x_2 \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} -2 \\ 0 \\ -1 \\ 1 \end{pmatrix}$$