

Show your work on all problems.

1. (19 pts.) A matrix  $A$  has  $LU$  factorization given by

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

Answer the following questions about  $A$ . (You should *not* need to multiple  $L$  and  $U$  to get  $A$ ).

- (a) (3 pts.) Describe exactly the 3rd elimination step that is performed on  $A$  to reduce it to echelon form.

From  $L$ , the  $(3,2)$  entry of 4 shows row 2 is multiplied by 4 and subtracted from row 3.

- (b) (4 pts.) Are there vectors  $\mathbf{b}$  for which  $A\mathbf{x} = \mathbf{b}$  has no solution? Explain your reasoning.

Yes. Since  $U$  has 2 pivots,  $\text{rank}(A) = 2$ , so  $\mathcal{C}(A)$  is 2-dimensional in  $\mathbb{R}^3$ . Thus there are vectors  $\mathbf{b}$  not in the column space, and for these  $A\mathbf{x} = \mathbf{b}$  is not solvable.

- (c) (7 pts.) Give a basis for the nullspace of  $A$ .

$$\left. \begin{array}{l} 2x - y + z + w = 0 \\ y + 2z + w = 0 \end{array} \right\} \rightarrow \begin{array}{l} y = -2z - w \\ x = \frac{1}{2}(y - z - w) = \frac{1}{2}(-2z - w - z - w) = -\frac{3}{2}z - w \end{array}$$

$z, w$  free

$$\begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} -\frac{3}{2}z - w \\ -2z - w \\ z \\ w \end{pmatrix} = z \begin{pmatrix} -\frac{3}{2} \\ -2 \\ 1 \\ 0 \end{pmatrix} + w \begin{pmatrix} -1 \\ -1 \\ 0 \\ 1 \end{pmatrix}$$

Basis is  $\left(-\frac{3}{2}, -2, 1, 0\right), (-1, -1, 0, 1)$

- (d) (5 pts.) For  $\mathbf{b} = (1, 3, 1)$ , a solution to  $A\mathbf{x} = \mathbf{b}$  is  $\mathbf{x} = (1, 1, 0, 0)$ . Could this be the only solution? If not, give all solutions.

No, solutions would be  $\begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + z \begin{pmatrix} -\frac{3}{2} \\ -2 \\ 1 \\ 0 \end{pmatrix} + w \begin{pmatrix} -1 \\ -1 \\ 0 \\ 1 \end{pmatrix} \quad z, w \in \mathbb{R}$

Alternate solution: Yes. Since  $U$  has a row of 0's, for some  $\mathbf{b}$  elimination will lead to the last equation being  $0=1$ , so there is no solution.

2. (12 pts. - 6 pts. each) If  $A$  is  $m \times n$ , then

- (a)  $Ax = b$  will be solvable for every  $b$  if the (circle one) column space / nullspace of  $A$  is  $\mathbb{R}^m$ .  
This happens when the rank of  $A$  is  $m$ .
- (b)  $Ax = b$  will have at most one solution if the (circle one) column space / nullspace of  $A$  is  $\{\vec{0}\}$ .  
This happens when the rank of  $A$  is  $n$ .

3. (13 pts.) For

$$A = \begin{pmatrix} 0 & 1 & -1 \\ -1 & -1 & 0 \\ 2 & 0 & 1 \end{pmatrix},$$

either find  $A^{-1}$ , or show it does not exist.

$$\begin{pmatrix} 0 & 1 & -1 & | & 1 & 0 & 0 \\ -1 & -1 & 0 & | & 0 & 1 & 0 \\ 2 & 0 & 1 & | & 0 & 0 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} -1 & -1 & 0 & | & 0 & 1 & 0 \\ 0 & 1 & -1 & | & 1 & 0 & 0 \\ 2 & 0 & 1 & | & 0 & 0 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} -1 & -1 & 0 & | & 0 & 1 & 0 \\ 0 & 1 & -1 & | & 1 & 0 & 0 \\ 0 & -2 & 1 & | & 0 & 2 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} -1 & -1 & 0 & | & 0 & 1 & 0 \\ 0 & 1 & -1 & | & 1 & 0 & 0 \\ 0 & 0 & -1 & | & 2 & 2 & 1 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} -1 & -1 & 0 & | & 0 & 1 & 0 \\ 0 & 1 & 0 & | & -1 & -2 & -1 \\ 0 & 0 & -1 & | & 2 & 2 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} -1 & 0 & 0 & | & -1 & -1 & -1 \\ 0 & 1 & 0 & | & -1 & -2 & -1 \\ 0 & 0 & -1 & | & 2 & 2 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 0 & | & 1 & 1 & 1 \\ 0 & 1 & 0 & | & -1 & -2 & -1 \\ 0 & 0 & 1 & | & -2 & -2 & -1 \end{pmatrix}$$

$$A^{-1} = \begin{pmatrix} 1 & 1 & 1 \\ -1 & -2 & -1 \\ -2 & -2 & -1 \end{pmatrix}$$

4. (10 pts.) Determine whether the following vectors in  $\mathbb{R}^4$  are independent.

$$(1, 0, -1, 1), (-1, 1, 2, 1), (1, 1, 2, 3)$$

Solution 1: We solve  $c_1 \begin{pmatrix} 1 \\ 0 \\ -1 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} -1 \\ 1 \\ 2 \\ 1 \end{pmatrix} + c_3 \begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \end{pmatrix} = \vec{0}$

i.e.  $\begin{pmatrix} 1 & -1 & 1 \\ -1 & 1 & 1 \\ 1 & 1 & 3 \end{pmatrix} \vec{c} = \vec{0}$   $\begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & 1 \\ -1 & 2 & 2 \\ 1 & 1 & 3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 2 & 2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{pmatrix}$

Since there is a pivot in every column, the only solution is  $\vec{c} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$  so the vectors are independent.

Solution 2: Let  $A = \begin{pmatrix} 1 & 0 & -1 & 1 \\ -1 & 1 & 2 & 1 \\ 1 & 1 & 2 & 3 \end{pmatrix}$  so the row space of  $A$  is the span of the 3 vectors

$$A \rightarrow \begin{pmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & 1 & 2 \\ 0 & 1 & 3 & 2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 2 & 0 \end{pmatrix}$$

Since there are 3 pivots, the row space is 3-dimensional, so the vectors must be independent.

5. (18 pts. - 4 pts. each  $M$ , 2 pts. each  $M^{-1}$ ) Give matrices  $M$  that perform the following operation to a  $3 \times 3$  matrix  $A$  when  $MA$  is computed. Also, give  $M^{-1}$ .

(a) Reorder the rows of  $A$  so that the 3rd is on top, the 1st in the middle, and the 2nd at the bottom:

$$M = \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \quad M^{-1} = M^T = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

(b) Multiply rows 1, 2, and 3 by the scalars 2, 4, and 8, respectively:

$$M = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 8 \end{pmatrix} \quad M^{-1} = \begin{pmatrix} \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{4} & 0 \\ 0 & 0 & \frac{1}{8} \end{pmatrix}$$

(c) Add twice the first row to the third:

$$M = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix} \quad M^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{pmatrix}$$

6. (10 pts. - 2 pts. each) Suppose  $A$  is  $4 \times 3$ , and when  $\mathbf{b} = (-1, 1, 2, -2)$  the solutions to  $A\mathbf{x} = \mathbf{b}$  form a line. Then

- (a) The solutions (circle one) *form* / *do not form* a subspace of  $\mathbb{R}^3$ .  
 (b) The rank of  $A$  must be 2.  
 (c) For a randomly chosen  $\mathbf{b}$  in  $\mathbb{R}^4$  the problem  $A\mathbf{x} = \mathbf{b}$  (circle one) *will have* / *probably will have* / *probably will not have* / *will not have* a solution.  
 (d) The nullspace of  $A$  is a (circle one) *point* / *line* / *plane* / *3-space* / *4-space*.  
 (e) The row space of  $A$  is a (circle one) *point* / *line* / *plane* / *3-space* / *4-space*.

7. (10 pts.) Find the  $LDL^T$  factorization of  $A = \begin{pmatrix} 2 & 3 \\ 3 & 1 \end{pmatrix}$ .

$$\begin{pmatrix} 2 & 3 \\ 3 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 2 & 3 \\ 0 & -\frac{7}{2} \end{pmatrix}$$

$$L = \begin{pmatrix} 1 & 0 \\ \frac{3}{2} & 1 \end{pmatrix} \quad D = \begin{pmatrix} 2 & 0 \\ 0 & -\frac{7}{2} \end{pmatrix}$$

$$A = \begin{pmatrix} 1 & 0 \\ \frac{3}{2} & 1 \end{pmatrix} \begin{pmatrix} 2 & 0 \\ 0 & -\frac{7}{2} \end{pmatrix} \begin{pmatrix} 1 & \frac{3}{2} \\ 0 & 1 \end{pmatrix}$$

8. (8 pts. - 4 pts. each) Short answers:

(a) Give the formula for the inverse of  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ .

$$A^{-1} = \frac{1}{ad-bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

(b) If the  $LU$  factorization of an  $n \times n$  matrix  $A$  is known, then  $A\mathbf{x} = \mathbf{b}$  can be solved by solving what triangular systems?

$$L\mathbf{y} = \mathbf{b} \quad \text{First solve } L\mathbf{y} = \mathbf{b} \text{ for } \mathbf{y}, \text{ and then solve } U\mathbf{x} = \mathbf{y} \text{ for } \mathbf{x}.$$