

Math 2B: Applied Linear Algebra

True/False For the problems below, circle T if the answer is true and circle F if the answer is false.

1. T ☐ F For square $A, B \in \mathbb{R}^{n \times n}$, if $AB = BA$ and if A is invertible, then $A^{-1}B = BA^{-1}$.

2. ☐ T F If $A, B \in \mathbb{R}^{n \times n}$ invertible, then the product $AB \in \mathbb{R}^{n \times n}$ is also invertible.

3. T ☐ F If A and B are square and invertible, then AB is invertible, and $(AB)^{-1} = A^{-1}B^{-1}$.

4. T ☐ F If $A \in \mathbb{R}^{n \times n}$ is singular, then the columns of A form a basis for \mathbb{R}^n .

5. T ☐ F If $A, B \in \mathbb{R}^{n \times n}$ invertible, then the sum $A + B \in \mathbb{R}^{n \times n}$ is also invertible.

6. T ☐ F The transpose of a square $n \times n$ shear matrix $S_{ij}(c)$ is the inverse of that matrix. In other words $S_{ji}(c) = (S_{ij}(c))^{-1}$.

7. T ☐ F Any square matrix $A \in \mathbb{R}^{n \times n}$ with nonzero diagonals is invertible

8. T ☐ F If A is invertible and $c \neq 0$ is a real number, then $(cA)^{-1} = cA^{-1}$.

9. T ☐ F Let $A \in \mathbb{R}^{n \times n}$. If $\{E_j\}_{j=1}^k \subseteq \mathbb{R}^{n \times n}$ is a set of elementary matrices such that

$$E_k E_{k-1} \cdots E_2 E_1 A = I_n,$$
 then $A^{-1} = E_1^{-1} E_2^{-1} \cdots E_{k-1}^{-1} E_k^{-1}$.

10. T ☐ F Let $n \in \mathbb{N}$ and suppose $i, j, k \in \{1, 2, \dots, n\}$ with $i \neq j$. Let $P_{ij} \in \mathbb{R}^{n \times n}$ be the permutation matrix that transposes rows i and j . Then

$$\left(P_{ij} \cdot S_{jk}(c) \right)^{-1} = S_{kj}(-c).$$

11. T **(F)** If a square matrix $A \in \mathbb{R}^{n \times n}$ has a zero on its main diagonal, then it is singular.

12. **(T)** F If A is a 3×3 matrix and the equation $A\mathbf{x} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ has a unique solution then A is invertible.

13. **(T)** F Let $n \in \mathbb{N}$ and suppose $i, k \in \{1, 2, \dots, n\}$ with $i \neq k$. Then

$$\left((S_{ik}(c))^T \right)^{-1} = S_{ki}(-c).$$

14. **(T)** F For square $A, B \in \mathbb{R}^{n \times n}$, if $AB = BA$ and if A is invertible, then $AB^{-1} = B^{-1}A$.

15. **(T)** F If $A, B \in \mathbb{R}^{n \times n}$ invertible, then the product $AB \in \mathbb{R}^{n \times n}$ is also invertible.

16. T **(F)** If $A \in \mathbb{R}^{3 \times 3}$ has three pivot columns, then it is possible to find invertible matrices $E_1, E_2, \dots, E_p \in \mathbb{R}^{3 \times 3}$ such that

$$E_p E_{p-1} \cdots E_2 E_1 A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Multiple Choice For the problems below, circle the correct response for each question.

1. Let $M = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 2 & 2 & 0 & 0 \\ 2 & 2 & 2 & 0 \\ 2 & 2 & 2 & 2 \end{bmatrix}$ Then M^{-1} is given by which of the following:

A. $\begin{bmatrix} 0.5 & 0 & 0 & 0 \\ 0.5 & 0.5 & 0 & 0 \\ 0 & 0.5 & 0.5 & 0 \\ 0 & 0 & 0.5 & 0.5 \end{bmatrix}$

B. $\begin{bmatrix} 0.5 & 0 & 0 & 0 \\ -0.5 & 0.5 & 0 & 0 \\ 0 & -0.5 & 0.5 & 0 \\ 0 & 0 & -0.5 & 0.5 \end{bmatrix}$

C. $\begin{bmatrix} -0.5 & 0 & 0 & 0 \\ -0.5 & -0.5 & 0 & 0 \\ 0 & -0.5 & -0.5 & 0 \\ 0 & 0 & -0.5 & -0.5 \end{bmatrix}$

D. $\begin{bmatrix} -0.5 & 0 & 0 & 0 \\ 0.5 & -0.5 & 0 & 0 \\ 0 & 0.5 & -0.5 & 0 \\ 0 & 0 & 0.5 & -0.5 \end{bmatrix}$

E. None of these.

2. Let $M = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 2 & -5 & 1 \end{bmatrix}$ Then M^{-1} is given by which of the following:

A. $M^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ -2 & 5 & 1 \end{bmatrix}$

B. $M^{-1} = \begin{bmatrix} -1 & 0 & 0 \\ 1 & -1 & 0 \\ -2 & 5 & -1 \end{bmatrix}$

C. $M^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ -3 & 5 & 1 \end{bmatrix}$

D. $M^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 3 & 5 & 1 \end{bmatrix}.$

E. None of these.

3. Let $A = \begin{bmatrix} 1 & 0 & 1 \\ 2 & -1 & 1 \\ 2 & -2 & 1 \end{bmatrix}$. If $B = A^{-1}$, which of the following gives $B(1, :)$?

A. $\begin{bmatrix} 1 & -2 & 1 \end{bmatrix}$

B. $\begin{bmatrix} -1 & 2 & -1 \end{bmatrix}$

C. $\begin{bmatrix} 2 & -2 & 1 \end{bmatrix}$

D. $\begin{bmatrix} 1 & 0 & 1 \end{bmatrix}$

E. $\begin{bmatrix} 1 & 1 & -1 \end{bmatrix}$

4. Let $B = \overbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 7 & 1 \end{bmatrix}}^{E_3} \cdot \overbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & -5 & 0 & 1 \end{bmatrix}}^{E_2} \cdot \overbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ 3 & 1 & 0 & 0 \\ -2 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix}}^{E_1}$ Find B^{-1} :

A. $\begin{bmatrix} 1 & 0 & 0 & 0 \\ 3 & 1 & 0 & 0 \\ -2 & 1 & 1 & 0 \\ 1 & -5 & 7 & 1 \end{bmatrix}$

B. $\begin{bmatrix} 1 & 0 & 0 & 0 \\ -3 & 1 & 0 & 0 \\ 2 & -1 & 1 & 0 \\ -1 & 5 & -7 & 1 \end{bmatrix}$

C. $\begin{bmatrix} 1 & -3 & 2 & -1 \\ 0 & 1 & -1 & 5 \\ 0 & 0 & 1 & -7 \\ 0 & 0 & 0 & 1 \end{bmatrix}$

D. $E_3^{-1} \cdot E_2^{-1} \cdot E_1^{-1}$

E. $\begin{bmatrix} 1 & 3 & -2 & 1 \\ 0 & 1 & 1 & -5 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & 1 \end{bmatrix}$

5. Let $M = \begin{bmatrix} 1 & -1 & 2 \\ 0 & 1 & -5 \\ 0 & 0 & 1 \end{bmatrix}$. Then M^{-1} is given by which of the following:

A. $\begin{bmatrix} 1 & 1 & -2 \\ 0 & 1 & 5 \\ 0 & 0 & 1 \end{bmatrix}$

B. $\begin{bmatrix} -1 & 1 & -2 \\ 0 & -1 & 5 \\ 0 & 0 & -1 \end{bmatrix}$

C. $\begin{bmatrix} 1 & 1 & -3 \\ 0 & 1 & 5 \\ 0 & 0 & 1 \end{bmatrix}$

D. $\begin{bmatrix} 1 & 1 & 3 \\ 0 & 1 & 5 \\ 0 & 0 & 1 \end{bmatrix}$

E. $\begin{bmatrix} 1 & -1 & -2 \\ 0 & 1 & -5 \\ 0 & 0 & 1 \end{bmatrix}$

6. Let $A = \begin{bmatrix} 2 & 1 & 1 \\ 4 & 5 & 2 \\ 2 & -2 & 0 \end{bmatrix}$. If we let \mathbf{x} be the solution \mathbf{x} to the linear system

$$A\mathbf{x} = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$

and calculate $c = \begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$, then the constant c is given by

A. $c = 1$

B. $c = -1$

C. $c = 0$

D. $c = 2$

E. None of these.

7. Let $B = A^{-1}$ where

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

Then, which of the following gives $(B(1,:))^T$?

- A. A^{-1} does not exist B. $\begin{bmatrix} 3 & 1 & 4 \end{bmatrix}$ C. $\begin{bmatrix} 3 & 4 & -5 \end{bmatrix}$ **D. $\begin{bmatrix} 3 \\ 4 \\ -5 \end{bmatrix}$** E. $\begin{bmatrix} 3 \\ 1 \\ 4 \end{bmatrix}$

8. Consider the 3×3 matrix A from the problem above. Suppose we use this matrix in the following linear-systems problem

$$\begin{bmatrix} 3 & 1 & -2 \\ -3 & 1 & 0 \\ -6 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 5 \\ 5 \end{bmatrix}$$

If \mathbf{x} is the solution to this linear-system problem, then which of the following gives the value of

$$\begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix}?$$

- A. -3 **B. -2** C. -1 D. 0 E. 2

Free Response

1. Let $\mathbf{w} \in \mathbb{R}^n$ be a vector such that $\mathbf{w}^T \mathbf{w} = 1$. The $n \times n$ matrix

$$H = I_n - 2\mathbf{w}\mathbf{w}^T.$$

is called a **Householder matrix**.

- A. Show that $H = H^T$ (in other words, show that H is symmetric).
- B. Show that $H^{-1} = H^T$.

2. Let $n, i, k \in \mathbb{N}$ such that $1 \leq i \leq n$, $1 \leq k \leq n$ and $i \neq k$. Suppose that $c \in \mathbb{R}$.

(a) Show $\left(S_{ik}(c)\right)^{-1} = S_{ik}(-c)$

Solution: Suppose $i, k, n \in \mathbb{N}$ such that $1 \leq i, k \leq n$ with $i \neq k$ and suppose $c \in \mathbb{R}$ is a nonzero constant. Let's begin by proving that $\left(S_{ik}(c)\right)^{-1} = S_{ik}(-c)$ by multiplying $S_{ik}(c)$ by the stated inverse to produce I_n . Consider

$$\begin{aligned} S_{ik}(c) \cdot S_{ik}(-c) &= (I_n + c \mathbf{e}_i \mathbf{e}_k^T) \cdot (I_n - c \mathbf{e}_i \mathbf{e}_k^T) \\ &= I_n - c \mathbf{e}_i \mathbf{e}_k^T + c \mathbf{e}_i \mathbf{e}_k^T \cdot I_n - c^2 (\mathbf{e}_i \mathbf{e}_k^T) \cdot (\mathbf{e}_i \mathbf{e}_k^T) \\ &= I_n - c \mathbf{e}_i \mathbf{e}_k^T + c \mathbf{e}_i \mathbf{e}_k^T - c^2 \mathbf{e}_i (\mathbf{e}_k^T \mathbf{e}_i) \mathbf{e}_k^T \end{aligned}$$

Notice that the matrix-matrix product $\mathbf{e}_k^T \mathbf{e}_i$ results in a scalar output equivalent to the inner product $\mathbf{e}_k \cdot \mathbf{e}_i$. If $j \in \mathbb{N}$ with $1 \leq j \leq n$ we know $\mathbf{e}_j \in \mathbb{R}^n$ is the j th elementary basis vector with all zero entries except the j th coefficient, which has value equal to one. Because of this structure and since $i \neq k$ by assumption, we see that $\mathbf{e}_k^T \mathbf{e}_i = \mathbf{e}_k \cdot \mathbf{e}_i = 0$. With this we have,

$$S_{ik}(c) \cdot S_{ik}(-c) = I_n - c \mathbf{e}_i \mathbf{e}_k^T + c \mathbf{e}_i \mathbf{e}_k^T = I_n$$

We conclude that $\left(S_{ik}(c)\right)^{-1} = S_{ik}(-c)$.

(b) Show $\left(D_i(c)\right)^{-1} = D_i\left(\frac{1}{c}\right)$

Solution: Let's establish that $\left(D_i(c)\right)^{-1} = D_i\left(\frac{1}{c}\right)$. To this end, consider

$$\begin{aligned} D_i(c) \cdot D_i(1/c) &= (I_n + (c-1) \mathbf{e}_i \mathbf{e}_i^T) \cdot (I_n + (1/c-1) \mathbf{e}_i \mathbf{e}_i^T) \\ &= I_n \cdot (I_n + (1/c-1) \mathbf{e}_i \mathbf{e}_i^T) + (c-1) \mathbf{e}_i \mathbf{e}_i^T \cdot (I_n + (1/c-1) \mathbf{e}_i \mathbf{e}_i^T) \\ &= I_n + (1/c-1) \mathbf{e}_i \mathbf{e}_i^T + (c-1) \mathbf{e}_i \mathbf{e}_i^T + (c-1)(1/c-1) \mathbf{e}_i \mathbf{e}_i^T \mathbf{e}_i \mathbf{e}_i^T \\ &= I_n + (1/c + c - 2) \mathbf{e}_i \mathbf{e}_i^T + (c-1)(1/c-1) \mathbf{e}_i \mathbf{e}_i^T \end{aligned}$$

Using distributivity of scalar multiplication over addition, we see

$$(c-1)(1/c-1) = 2 - c - 1/c.$$

Thus, we have

$$D_i(c) \cdot D_i(1/c) = I_n + (1/c + c - 2) \mathbf{e}_i \mathbf{e}_i^T + (2 - c - 1/c) \mathbf{e}_i \mathbf{e}_i^T = I_n$$

By definition of the matrix inverse, we have $\left(D_i(c)\right)^{-1} = D_i\left(\frac{1}{c}\right)$

3. Recall that Cramer's formula for the inverse of a 2×2 matrix $A \in \mathbb{R}^2$ is given by

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}^{-1} = \frac{1}{\det(A)} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}$$

where $\det(A) = a_{11}a_{22} - a_{12}a_{21}$.

(a) Using a sequence of elementary matrices, transform A into I_2 . Show each matrix you use.

Solution: Suppose $A \in \mathbb{R}^{2 \times 2}$ is nonsingular. Let

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

In order to produce the inverse of A , let's transform A into I_2 using elementary matrices. To this end, let $\delta = a_{11}a_{22} - a_{21}a_{12}$. As we will see in Chapter 7, we call δ the determinant of A and $\delta \neq 0$ if and only if A is invertible. As we will see in the next section, since A is invertible, we know that either $a_{11} \neq 0$ or $a_{21} \neq 0$. Thus, let's assume that $a_{11} \neq 0$. Now, we reduce A to I_2 . Consider the step-by-step calculation beginning with the product

$$S_{21}(-a_{21}/a_{11}) \cdot A = \begin{bmatrix} 1 & 0 \\ -a_{21}/a_{11} & 1 \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ 0 & \delta/a_{11} \end{bmatrix}$$

Now we consider

$$D_2(a_{11}/\delta) \cdot D_1(1/a_{11}) = \begin{bmatrix} 1/a_{11} & 0 \\ 0 & a_{11}/\delta \end{bmatrix}$$

We can multiply our product by this diagonal matrix to find

$$\begin{bmatrix} 1/a_{11} & 0 \\ 0 & a_{11}/\delta \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} \\ 0 & \delta/a_{11} \end{bmatrix} = \begin{bmatrix} 1 & a_{12}/a_{11} \\ 0 & 1 \end{bmatrix}$$

Finally, multiplying this entire product on the left-hand side by we see

$$\begin{bmatrix} 1 & -a_{12}/a_{11} \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & a_{12}/a_{11} \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

(b) Write A^{-1} as a product of the elementary matrices and confirm Cramer's Rule.

Solution: From our work in part (a) above, we see

$$A^{-1} = S_{12}(-a_{12}/a_{11}) \cdot D_2(a_{11}/\delta) \cdot D_1(1/a_{11}) \cdot S_{21}(-a_{21}/a_{11}).$$

The reduction of matrix A into I_2 above gives a constructive mechanism to explicitly calculate A^{-1} . We begin by finding the product

$$\left(D_2(a_{11}/\delta) \cdot D_1(1/a_{11})\right) \cdot S_{21}(-a_{21}/a_{11})$$

given as

$$\begin{bmatrix} 1/a_{11} & 0 \\ 0 & a_{11}/\delta \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -a_{21}/a_{11} & 1 \end{bmatrix} = \begin{bmatrix} 1/a_{11} & 0 \\ -a_{21}/\delta & a_{11}/\delta \end{bmatrix}$$

We can calculate A^{-1} using the product

$$\begin{bmatrix} 1 & -\frac{a_{12}}{a_{11}} \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \frac{1}{a_{11}} & 0 \\ -\frac{a_{21}}{\delta} & \frac{a_{11}}{\delta} \end{bmatrix} = \begin{bmatrix} \frac{1}{a_{11}} + \frac{a_{21}a_{12}}{a_{11}\delta} & -\frac{a_{12}}{a_{11}} \\ -\frac{a_{21}}{\delta} & \frac{a_{11}}{\delta} \end{bmatrix} = \frac{1}{\delta} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}$$

This is exactly what we wanted to show.