

Show all your work clearly. No Work, No Credit.

1. Solve by using REF: (15pts)

$$\text{a) } \begin{cases} 3x_1 - 2x_3 + x_4 = -2 \\ 2x_1 + 3x_2 - 2x_3 = -3 \\ x_1 - 3x_2 + x_4 = 1 \\ 4x_1 - 3x_2 - 2x_3 + 2x_4 = -1 \end{cases} \Rightarrow \left[\begin{array}{cccc|c} 3 & 0 & -2 & 1 & -2 \\ 2 & 3 & -2 & 0 & -3 \\ 1 & -3 & 0 & 1 & 1 \\ 4 & -3 & -2 & 2 & -1 \end{array} \right] \sim \left[\begin{array}{cccc|c} 1 & -3 & 0 & 1 & 1 \\ 2 & 3 & -2 & 0 & -3 \\ 3 & 0 & -2 & 1 & -2 \\ 4 & -3 & -2 & 2 & -1 \end{array} \right]$$

$$= \left[\begin{array}{cccc|c} 1 & -3 & 0 & 1 & 1 \\ 0 & 9 & -2 & -2 & -5 \\ 0 & 9 & -2 & -2 & -5 \\ 0 & 9 & -2 & -2 & -5 \end{array} \right] = \left[\begin{array}{cccc|c} 1 & -3 & 0 & 1 & 1 \\ 0 & 9 & -2 & -2 & -5 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \xrightarrow{x_2 = \frac{1}{9}(2x_3 + 2x_4 - 5)} \\ = \frac{1}{9}[2t + 2s - 5] \quad x_3 = t, x_4 = s$$

$$\Rightarrow x_1 = 3x_2 - x_4 + 1 = \frac{1}{3}(2t + 2s - 5) - s + 1 = \frac{1}{3}(2t - s - 2)$$

$$\text{Sol: } \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} \frac{1}{3}(2t - s - 2) \\ \frac{1}{3}(2t + 2s - 5) \\ t \\ s \end{bmatrix} = \frac{1}{9}t \begin{bmatrix} 6 \\ 2 \\ 9 \\ 0 \end{bmatrix} + \frac{1}{9}s \begin{bmatrix} -3 \\ 2 \\ 0 \\ 9 \end{bmatrix} + \begin{bmatrix} -2/3 \\ -5/9 \\ 0 \\ 0 \end{bmatrix}$$

$$\text{b) } \begin{cases} 3x - 2z + w = 0 \\ 2x + 3y + w = 3 \\ x - 3y - 2z = -1 \end{cases} \Rightarrow \left[\begin{array}{cccc|c} 3 & 0 & -2 & 1 & 0 \\ 2 & 3 & 0 & 1 & 3 \\ 1 & -3 & -2 & 0 & -1 \end{array} \right] \sim \left[\begin{array}{cccc|c} 1 & -3 & -2 & 0 & -1 \\ 2 & 3 & 0 & -2 & 1 \\ 3 & 0 & 0 & 1 & 0 \end{array} \right]$$

$$= \left[\begin{array}{cccc|c} 1 & -3 & -2 & 0 & -1 \\ 0 & 9 & 4 & 1 & 5 \\ 0 & 9 & 4 & 1 & 3 \end{array} \right] = \left[\begin{array}{cccc|c} 1 & -3 & -2 & 0 & -1 \\ 0 & 9 & 4 & 1 & 5 \\ 0 & 0 & 0 & 0 & -2 \end{array} \right]$$

\Rightarrow No solution, (Inconsistent)

$$\begin{aligned}
 \text{c)} \quad & \begin{cases} x_1 - 2x_2 = 3 \\ x_1 + 3x_4 = 0 \\ 2x_2 - x_3 = 1 \\ 3x_1 - 2x_3 = -1 \end{cases} \Rightarrow \sim 3 \left[\begin{array}{cccc|c} 1 & -2 & 0 & 0 & 3 \\ 1 & 0 & 0 & 3 & 0 \\ 0 & 2 & -1 & 0 & 1 \\ 3 & 0 & -2 & 0 & -1 \end{array} \right] = \sim 3 \left[\begin{array}{cccc|c} 1 & -2 & 0 & 0 & 3 \\ 0 & 2 & 0 & 3 & -3 \\ 0 & 2 & -1 & 0 & 1 \\ 0 & 0 & -2 & 0 & -10 \end{array} \right] \\
 & = \sim 2 \left[\begin{array}{cccc|c} 1 & -2 & 0 & 0 & 3 \\ 0 & 2 & 0 & 3 & -3 \\ 0 & 0 & -1 & -3 & 4 \\ 0 & 0 & -2 & -9 & -1 \end{array} \right] = \left[\begin{array}{cccc|c} 1 & -2 & 0 & 0 & 3 \\ 0 & 2 & 0 & 3 & -3 \\ 0 & 0 & -1 & -3 & 4 \\ 0 & 0 & 0 & -3 & -9 \end{array} \right] \rightarrow -3x_4 = -9 \Rightarrow x_4 = 3 \\
 & \quad -x_3 - 3(3) = 4 \\
 & \quad x_3 = -13
 \end{aligned}$$

$$2x_2 + 3(-13) = -3 \Rightarrow 2x_2 = -12 \Rightarrow x_2 = -6.$$

$$x_1 - 2(-6) = 3 \Rightarrow x_1 = -9.$$

Sol.: $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -9 \\ -6 \\ -13 \\ 3 \end{bmatrix}$

2. Determine condition of constants a, b and c so that the following systems is consistent. (5 pts)

$$\begin{aligned}
 \begin{cases} x - 3y + 3z = a \\ x - y + z = b \\ x + 3y - 3z = c \end{cases} & \Rightarrow \sim 1 \left[\begin{array}{ccc|c} 1 & -3 & 3 & a \\ 1 & -1 & 1 & b \\ 1 & 3 & -3 & c \end{array} \right] = \sim 3 \left[\begin{array}{ccc|c} 1 & -3 & 3 & a \\ 0 & 2 & -2 & b-a \\ 0 & 6 & -6 & c-a \end{array} \right] \\
 & = \left[\begin{array}{ccc|c} 1 & -3 & 3 & a \\ 0 & -2 & -2 & b-a \\ 0 & 0 & 0 & -3b+5a+c-a \end{array} \right]
 \end{aligned}$$

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

for the system to be consistent \Rightarrow

$$2a - 3b + c = 0$$

3. Determine the LU factorization of the matrix: (10 pts)

$$A = \begin{bmatrix} 3 & -1 & 2 \\ 6 & -1 & 1 \\ -3 & 5 & 2 \end{bmatrix} \quad \text{let } E_1 = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

$$\Rightarrow E_1 A = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & -1 & 2 \\ 6 & -1 & 1 \\ -3 & 5 & 2 \end{bmatrix} = \begin{bmatrix} 3 & -1 & 2 \\ 0 & 1 & -3 \\ 0 & 4 & 4 \end{bmatrix}$$

$$\text{let } E_2 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -4 & 1 \end{bmatrix}$$

$$\Rightarrow E_2 E_1 A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -4 & 1 \end{bmatrix} \begin{bmatrix} 3 & -1 & 2 \\ 0 & 1 & -3 \\ 0 & 4 & 4 \end{bmatrix} = \begin{bmatrix} 3 & -1 & 2 \\ 0 & 1 & -3 \\ 0 & 0 & 16 \end{bmatrix}$$

$$\Rightarrow \text{Let } U = \begin{bmatrix} 3 & -1 & 2 \\ 0 & 1 & -3 \\ 0 & 0 & 16 \end{bmatrix}$$

$$\Rightarrow E_2 E_1 A = U \Rightarrow A = E_1^{-1} E_2^{-1} U.$$

$$\text{where } L = E_1^{-1} E_2^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -1 & 4 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 4 & 1 \end{bmatrix}$$

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

$$\text{Then } A = LU = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -1 & 4 & 1 \end{bmatrix} \begin{bmatrix} 3 & -1 & 2 \\ 0 & 1 & -3 \\ 0 & 0 & 16 \end{bmatrix}$$

4. Let $A = \begin{bmatrix} 1 & 3 & -1 \\ 0 & x & 5 \\ -2 & -4 & 4 \end{bmatrix}$ (10 pts)

- a) Find $\det(A)$
- b) For what value of x will A have an inverse?
- c) For those x such that A^{-1} exists, find $\det(A^{-1})$

Sol: a) $\det(A) = \begin{vmatrix} x & 5 \\ -4 & 4 \end{vmatrix}^{-2} \begin{vmatrix} 3 & -1 \\ x & 5 \end{vmatrix}$

$$= 4x + 20^{-2}(15 + x)$$

$$= 4x + 20 - 30 - 2x$$

$$= 2x + 10$$

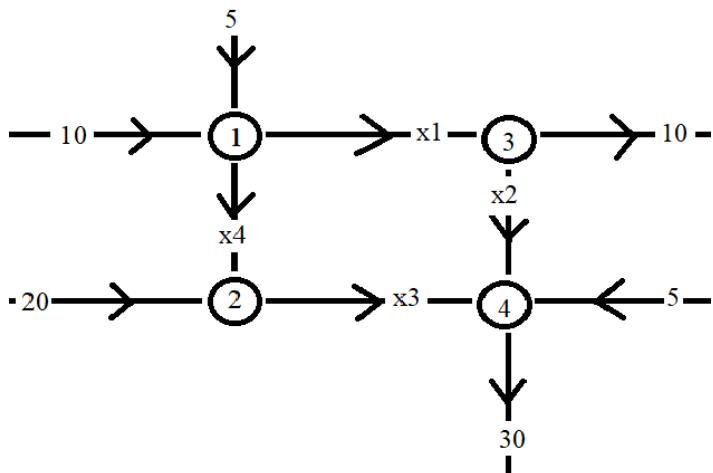
b) For A to have an inverse $\Rightarrow \det(A) \neq 0$

$$\Rightarrow 2x + 10 \neq 0$$

$$\boxed{x \neq -5}$$

c) $\det(A^{-1}) = \frac{1}{\det(A)} = \frac{1}{2x + 10}$

5. Using network analysis to describe the possible flows of water thru pipes as following: (10 pts)



$$\begin{array}{l}
 \textcircled{1} \quad 10 + 5 = x_1 + x_4 \\
 \textcircled{2} \quad x_4 + 20 = x_3 \\
 \textcircled{3} \quad x_1 = x_2 + 10 \\
 \textcircled{4} \quad x_2 + x_3 + 5 = 30
 \end{array}$$

$$\Rightarrow \begin{cases} x_1 + x_4 = 15 \\ x_3 - x_4 = 20 \\ x_1 - x_2 = 10 \\ x_2 + x_3 = 25 \end{cases} \Rightarrow \left[\begin{array}{cccc|c} 1 & 0 & 0 & 1 & 15 \\ 0 & 0 & 1 & -1 & 20 \\ 1 & -1 & 0 & 0 & 10 \\ 0 & 1 & 1 & 0 & 25 \end{array} \right]$$

$$= \left[\begin{array}{cccc|c} 1 & 0 & 0 & 1 & 15 \\ 0 & 0 & 1 & -1 & 20 \\ 0 & -1 & 0 & -1 & -5 \\ 0 & 1 & 1 & 0 & 25 \end{array} \right] = \left[\begin{array}{cccc|c} 1 & 0 & 0 & 1 & 15 \\ 0 & 0 & 1 & -1 & 20 \\ 0 & 0 & -1 & 0 & -5 \\ 0 & 0 & 1 & -1 & 20 \end{array} \right]$$

$$= \left[\begin{array}{cccc|c} 1 & 0 & 0 & 1 & 15 \\ 0 & -1 & 0 & -1 & -5 \\ 0 & 0 & 1 & -1 & 20 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \rightarrow \begin{array}{l} x_3 - x_4 = 20 \\ x_3 = x_4 + 20 \\ x_3 = 20 + t \\ x_4 = t \end{array}$$

$$-x_2 - t = -5 \Rightarrow x_2 = 5 - t$$

$$x_1 + t = 15 \Rightarrow x_1 = 15 - t$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 15 - t \\ 5 - t \\ 20 + t \\ t \end{bmatrix}$$

\Rightarrow

6. Let $A = \begin{bmatrix} -2 & 1 & 0 \\ 3 & 4 & 2 \end{bmatrix}$; $B = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix}$; and $C = \begin{bmatrix} 1 & 1 \\ 0 & -2 \\ -2 & 3 \end{bmatrix}$. Perform the following if possible. (10pts)

- a) AB b) BA c) $3A^T + C$ d) B^2

a) $A_{2 \times 3} \cdot B_{2 \times 2} \Rightarrow \text{Impossible}$

b) $B_{2 \times 2} A_{2 \times 3} = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} -2 & 1 & 0 \\ 3 & 4 & 2 \end{bmatrix} = \begin{bmatrix} -11 & -11 & -6 \\ 10 & -6 & 4 \end{bmatrix}$

c) $3A^T + C = 3 \begin{bmatrix} -2 & 3 \\ 1 & 4 \\ 0 & 2 \end{bmatrix} + \begin{bmatrix} 1 & 1 \\ 0 & -2 \\ -2 & 3 \end{bmatrix} = \begin{bmatrix} -5 & 10 \\ 3 & 10 \\ -2 & 9 \end{bmatrix}$

d) $B^2 = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} = \begin{bmatrix} 7 & -9 \\ -6 & 10 \end{bmatrix}$

7. a) Let A be a non-singular matrix. Prove inverse matrix is unique. (5 pts)

Suppose A has 2 inverse matrices, say $B \neq C$.
 By definition of inverse matrix, we have:
 $AB = BA = I$ and $AC = CA = I$.

So, start with $B = B\overbrace{I}^{\uparrow} = B(AC)$

$$\Rightarrow B = \underbrace{(BA)C}_{\uparrow} = \overbrace{IC}^{\uparrow} = C.$$

$\Rightarrow B = C \Rightarrow$ Inverse matrix of A must be unique.

- b) Let A and B are non-singular matrices. Prove that $(AB)^{-1} = B^{-1}A^{-1}$ (5 pts)

Let $C = AB$ Then $C^{-1} = (AB)^{-1}$.
 claim: $B^{-1}A^{-1}$ is an inverse matrix of AB ,
 because $(B^{-1}A^{-1})(AB) = B^{-1}\underbrace{(A^{-1}A)}_{\substack{\text{I} \\ \uparrow}} B = B^{-1}B = I$.

So, we have: $(B^{-1}A^{-1})(AB) = I$.

Now consider $(AB)(B^{-1}A^{-1}) = A \underbrace{(B^{-1}B)}_{\substack{I \\ \uparrow}} A^{-1} = A \cdot \tilde{A}^{-1} = I$.

$\Rightarrow (AB)(B^{-1}A^{-1}) = I$
 \Rightarrow By definition $\Rightarrow B^{-1}A^{-1}$ is an inverse of (AB) .
 since inverse is unique $\Rightarrow (AB)^{-1} = B^{-1}A^{-1}$

8. Determine the inverse matrix of the following: (10 pts)

$$\text{a) } A = \begin{bmatrix} 1 & -1 & 2 \\ 2 & 1 & 11 \\ 4 & -3 & 10 \end{bmatrix} \Rightarrow [A | I] = \left[\begin{array}{ccc|ccc} 1 & -1 & 2 & 1 & 0 & 0 \\ 2 & 1 & 11 & 0 & 1 & 0 \\ 4 & -3 & 10 & 0 & 0 & 1 \end{array} \right]$$

$$= -3 \begin{bmatrix} 1 & -1 & 2 & 1 & 0 & 0 \\ 0 & 1 & 2 & -4 & 0 & 1 \\ 0 & 3 & 7 & -2 & 1 & 0 \end{bmatrix} = -2 \begin{bmatrix} 1 & -1 & 2 & 1 & 0 & 0 \\ 0 & 1 & 2 & -4 & 0 & 1 \\ 0 & 0 & 1 & 10 & 1 & -3 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & -1 & 0 & -19 & -2 & 6 \\ 0 & 1 & 0 & -24 & -2 & 7 \\ 0 & 0 & 1 & 10 & 1 & -3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & -43 & -4 & 13 \\ 0 & 1 & 0 & -24 & -2 & 7 \\ 0 & 0 & 1 & 10 & 1 & -3 \end{bmatrix}$$

$$\Rightarrow \bar{A}^{-1} = \begin{bmatrix} -43 & -4 & 13 \\ -24 & -2 & 7 \\ 10 & 1 & -3 \end{bmatrix}$$

$$b) \quad A = \begin{bmatrix} 2 & 1 & 3 \\ 1 & -1 & 2 \\ 3 & 3 & 4 \end{bmatrix} \Rightarrow [A|I] = \left[\begin{array}{ccc|ccc} 2 & 1 & 3 & 1 & 0 & 0 \\ 1 & -1 & 2 & 0 & 1 & 0 \\ 3 & 3 & 4 & 0 & 0 & 1 \end{array} \right] \xrightarrow{\text{R2} \leftarrow R2 - \frac{1}{2}R1} \left[\begin{array}{ccc|ccc} 1 & -\frac{1}{2} & \frac{3}{2} & 1 & 0 & 0 \\ 2 & -1 & 2 & 0 & 1 & 0 \\ 3 & 3 & 4 & 0 & 0 & 1 \end{array} \right]$$

$$\xrightarrow{-2} \left[\begin{array}{ccc|ccc} 1 & -1 & 2 & 0 & 1 & 0 \\ 0 & 3 & -1 & 1 & -2 & 0 \\ 0 & 6 & -2 & 0 & -3 & 1 \end{array} \right] = \underbrace{\left[\begin{array}{ccc|ccc} 1 & -1 & 2 & 0 & 1 & 0 \\ 0 & 3 & -1 & 1 & -2 & 0 \\ 0 & 0 & 0 & -2 & 1 & 1 \end{array} \right]}_{\downarrow}$$

A is a singular matrix.

9. Solve for x: $\det \begin{bmatrix} x+3 & 1 \\ -4 & x-1 \end{bmatrix} = \det \begin{bmatrix} 2x-1 & 1 \\ 2 & x+3 \end{bmatrix}$ (10pts)

$$(x+3)(x-1) + 4 = (2x-1)(x+3) - 2.$$

$$x^2 + 2x + 1 = 2x^2 + 5x - 5.$$

$$\Rightarrow x^2 + 3x - 6 = 0 \Rightarrow x = \frac{-3 \pm \sqrt{9 + 24}}{2}.$$

$x = \frac{-3 \pm \sqrt{33}}{2}$

10. Use Cramer's Rule to solve the system: $\begin{cases} 2x-y=5 \\ x+3y=-1 \end{cases}$ (10 pts)

Let $A = \begin{vmatrix} 2 & -1 \\ 1 & 3 \end{vmatrix} \Rightarrow \det(A) = 6 + 1 = 7$

$$A_x = \begin{vmatrix} 5 & -1 \\ -1 & 3 \end{vmatrix} \Rightarrow \det(A_x) = 15 - 1 = 14$$

$$A_y = \begin{vmatrix} 2 & 5 \\ 1 & -1 \end{vmatrix} \Rightarrow \det(A_y) = -2 - 5 = -7$$

$$x = \frac{\det(A_x)}{\det(A)} = \frac{14}{7} = 2. \quad \left. \begin{array}{l} \\ \end{array} \right\} \text{solution} (2, -1)$$

$$y = \frac{\det(A_y)}{\det(A)} = \frac{-7}{7} = -1$$