Solutions to Selected Exercises

Problem Set 1.1, page 8

- 1 The combinations give (a) a line in \mathbb{R}^3 (b) a plane in \mathbb{R}^3 (c) all of \mathbb{R}^3 .
- **4** 3v + w = (7, 5) and cv + dw = (2c + d, c + 2d).
- **6** The components of every cv + dw add to zero. c = 3 and d = 9 give (3, 3, -6).
- **9** The fourth corner can be (4, 4) or (4, 0) or (-2, 2).
- 11 Four more corners (1,1,0),(1,0,1),(0,1,1),(1,1,1). The center point is $(\frac{1}{2},\frac{1}{2},\frac{1}{2})$. Centers of faces are $(\frac{1}{2},\frac{1}{2},0),(\frac{1}{2},\frac{1}{2},1)$ and $(0,\frac{1}{2},\frac{1}{2}),(1,\frac{1}{2},\frac{1}{2})$ and $(\frac{1}{2},0,\frac{1}{2}),(\frac{1}{2},1,\frac{1}{2})$.
- 12 A four-dimensional cube has $2^4 = 16$ corners and $2 \cdot 4 = 8$ three-dimensional faces and 24 two-dimensional faces and 32 edges in Worked Example 2.4 A.
- 13 Sum = zero vector. Sum = -2:00 vector = 8:00 vector. 2:00 is 30° from horizontal = $(\cos \frac{\pi}{6}, \sin \frac{\pi}{6}) = (\sqrt{3}/2, 1/2)$.
- **16** All combinations with c + d = 1 are on the line that passes through v and w. The point V = -v + 2w is on that line but it is beyond w.
- 17 All vectors cv + cw are on the line passing through (0,0) and $u = \frac{1}{2}v + \frac{1}{2}w$. That line continues out beyond v + w and back beyond (0,0). With $c \ge 0$, half of this line is removed, leaving a ray that starts at (0,0).
- 20 (a) $\frac{1}{3}u + \frac{1}{3}v + \frac{1}{3}w$ is the center of the triangle between u, v and w; $\frac{1}{2}u + \frac{1}{2}w$ lies between u and w (b) To fill the triangle keep $c \ge 0$, $d \ge 0$, $e \ge 0$, and c + d + e = 1.
- 22 The vector $\frac{1}{2}(u+v+w)$ is outside the pyramid because $c+d+e=\frac{1}{2}+\frac{1}{2}+\frac{1}{2}>1$.
- 25 (a) For a line, choose u = v = w = any nonzero vector (b) For a plane, choose u and v in different directions. A combination like w = u + v is in the same plane.

Problem Set 1.2, page 19

- 3 Unit vectors $v/\|v\| = (\frac{3}{5}, \frac{4}{5}) = (.6, .8)$ and $w/\|w\| = (\frac{4}{5}, \frac{3}{5}) = (.8, .6)$. The cosine of θ is $\frac{v}{\|v\|} \cdot \frac{w}{\|w\|} = \frac{24}{25}$. The vectors w, u, -w make $0^{\circ}, 90^{\circ}, 180^{\circ}$ angles with w.
- 4 (a) $v \cdot (-v) = -1$ (b) $(v + w) \cdot (v w) = v \cdot v + w \cdot v v \cdot w w \cdot w = 1 + () () 1 = 0 \text{ so } \theta = 90^{\circ} \text{ (notice } v \cdot w = w \cdot v)$ (c) $(v 2w) \cdot (v + 2w) = v \cdot v 4w \cdot w = 1 4 = -3$.

- 6 All vectors $\mathbf{w} = (c, 2c)$ are perpendicular to \mathbf{v} . All vectors (x, y, z) with x + y + z = 0 lie on a *plane*. All vectors perpendicular to (1, 1, 1) and (1, 2, 3) lie on a *line*.
- **9** If $v_2w_2/v_1w_1 = -1$ then $v_2w_2 = -v_1w_1$ or $v_1w_1 + v_2w_2 = v \cdot w = 0$: perpendicular!
- 11 $v \cdot w < 0$ means angle > 90°; these w's fill half of 3-dimensional space.
- 12 (1,1) perpendicular to (1,5) -c(1,1) if 6-2c=0 or c=3; $v \cdot (w-cv)=0$ if $c=v \cdot w/v \cdot v$. Subtracting cv is the key to perpendicular vectors.
- **15** $\frac{1}{2}(x+y) = (2+8)/2 = 5$; $\cos \theta = 2\sqrt{16}/\sqrt{10}\sqrt{10} = 8/10$.
- 17 $\cos \alpha = 1/\sqrt{2}$, $\cos \beta = 0$, $\cos \gamma = -1/\sqrt{2}$. For any vector v, $\cos^2 \alpha + \cos^2 \beta + \cos^2 \gamma = (v_1^2 + v_2^2 + v_3^2)/\|v\|^2 = 1$.
- 21 $2v \cdot w \le 2||v|||w||$ leads to $||v+w||^2 = v \cdot v + 2v \cdot w + w \cdot w \le ||v||^2 + 2||v|| ||w|| + ||w||^2$. This is $(||v|| + ||w||)^2$. Taking square roots gives $||v+w|| \le ||v|| + ||w||$.
- **22** $v_1^2 w_1^2 + 2v_1 w_1 v_2 w_2 + v_2^2 w_2^2 \le v_1^2 w_1^2 + v_1^2 w_2^2 + v_2^2 w_1^2 + v_2^2 w_2^2$ is true (cancel 4 terms) because the difference is $v_1^2 w_2^2 + v_2^2 w_1^2 2v_1 w_1 v_2 w_2$ which is $(v_1 w_2 v_2 w_1)^2 \ge 0$.
- **23** $\cos \beta = w_1/\|w\|$ and $\sin \beta = w_2/\|w\|$. Then $\cos(\beta a) = \cos \beta \cos \alpha + \sin \beta \sin \alpha = v_1w_1/\|v\|\|w\| + v_2w_2/\|v\|\|w\| = v \cdot w/\|v\|\|w\|$. This is $\cos \theta$ because $\beta \alpha = \theta$.
- **24** Example 6 gives $|u_1||U_1| \le \frac{1}{2}(u_1^2 + U_1^2)$ and $|u_2||U_2| \le \frac{1}{2}(u_2^2 + U_2^2)$. The whole line becomes $.96 \le (.6)(.8) + (.8)(.6) \le \frac{1}{2}(.6^2 + .8^2) + \frac{1}{2}(.8^2 + .6^2) = 1$. True: .96 < 1.
- 28 Three vectors in the plane could make angles > 90° with each other: (1,0), (-1,4), (-1,-4). Four vectors could not do this $(360^{\circ}$ total angle). How many can do this in \mathbb{R}^3 or \mathbb{R}^n ?
- **29** Try v=(1,2,-3) and w=(-3,1,2) with $\cos\theta=\frac{-7}{14}$ and $\theta=120^\circ$. Write $v\cdot w=xz+yz+xy$ as $\frac{1}{2}(x+y+z)^2-\frac{1}{2}(x^2+y^2+z^2)$. If x+y+z=0 this is $-\frac{1}{2}(x^2+y^2+z^2)=-\frac{1}{2}\|v\|\|w\|$. Then $v\cdot w/\|v\|\|w\|=-\frac{1}{2}$.

Problem Set 1.3, page 29

1 $2s_1 + 3s_2 + 4s_3 = (2, 5, 9)$. The same vector **b** comes from S times x = (2, 3, 4):

$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix} = \begin{bmatrix} (\operatorname{row} 1) \cdot x \\ (\operatorname{row} 2) \cdot x \\ (\operatorname{row} 2) \cdot x \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \\ 9 \end{bmatrix}.$$

- 2 The solutions are $y_1 = 1$, $y_2 = 0$, $y_3 = 0$ (right side = column 1) and $y_1 = 1$, $y_2 = 3$, $y_3 = 5$. That second example illustrates that the first n odd numbers add to n^2 .
- 4 The combination $0w_1 + 0w_2 + 0w_3$ always gives the zero vector, but this problem looks for other zero combinations (then the vectors are dependent, they lie in a plane): $w_2 = (w_1 + w_3)/2$ so one combination that gives zero is $\frac{1}{2}w_1 w_2 + \frac{1}{2}w_3$.
- 5 The rows of the 3 by 3 matrix in Problem 4 must also be dependent: $r_2 = \frac{1}{2}(r_1 + r_3)$. The column and row combinations that produce 0 are the same: this is unusual.
- 7 All three rows are perpendicular to the solution x (the three equations $r_1 \cdot x = 0$ and $r_2 \cdot x = 0$ and $r_3 \cdot x = 0$ tell us this). Then the whole plane of the rows is perpendicular to x (the plane is also perpendicular to all multiples cx).

).

 $1, \frac{1}{2}$).

I faces

izontal

and w.

That his line

e = 1

 $\frac{1}{2} > 1$. choose

lane.

cosine w

 $(\mathbf{v} \cdot \mathbf{w} = 2\mathbf{w}) = 0$

9 The cyclic difference matrix C has a line of solutions (in 4 dimensions) to Cx = 0:

$$\begin{bmatrix} 1 & 0 & 0 & -1 \\ -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \text{ when } \mathbf{x} = \begin{bmatrix} c \\ c \\ c \\ c \end{bmatrix} = \text{ any constant vector.}$$

- 11 The forward differences of the squares are $(t+1)^2 t^2 = t^2 + 2t + 1 t^2 = 2t + 1$. Differences of the *n*th power are $(t+1)^n t^n = t^n t^n + nt^{n-1} + \cdots$. The leading term is the derivative nt^{n-1} . The binomial theorem gives all the terms of $(t+1)^n$.
- 12 Centered difference matrices of even size seem to be invertible. Look at eqns. 1 and 4:

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} \text{ First solve } \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ -x_3 = b_4 \end{bmatrix} = \begin{bmatrix} -b_2 - b_4 \\ b_1 \\ -b_4 \\ b_1 + b_3 \end{bmatrix}$$

13 Odd size: The five centered difference equations lead to $b_1 + b_3 + b_5 = 0$.

$$x_2 = b_1$$

 $x_3 - x_1 = b_2$
 $x_4 - x_2 = b_3$
 $x_5 - x_3 = b_4$
 $-x_4 = b_5$

Add equations 1, 3, 5
The left side of the sum is zero
The right side is $b_1 + b_3 + b_5$
There cannot be a solution unless $b_1 + b_3 + b_5 = 0$.

14 An example is (a, b) = (3, 6) and (c, d) = (1, 2). The ratios a/c and b/d are equal. Then ad = bc. Then (when you divide by bd) the ratios a/b and c/d are equal!

Problem Set 2.1, page 40

- 1 The columns are i = (1, 0, 0) and j = (0, 1, 0) and k = (0, 0, 1) and b = (2, 3, 4) = 2i + 3j + 4k.
- 2 The planes are the same: 2x = 4 is x = 2, 3y = 9 is y = 3, and 4z = 16 is z = 4. The solution is the same point X = x. The columns are changed; but same combination.
- 4 If z=2 then x+y=0 and x-y=z give the point (1,-1,2). If z=0 then x+y=6 and x-y=4 produce (5,1,0). Halfway between those is (3,0,1).
- **6** Equation 1 + equation 2 equation 3 is now 0 = -4. Line misses plane; no solution.
- **8** Four planes in 4-dimensional space normally meet at a *point*. The solution to Ax = (3,3,3,2) is x = (0,0,1,2) if A has columns (1,0,0,0), (1,1,0,0), (1,1,1,0), (1,1,1,1). The equations are x + y + z + t = 3, y + z + t = 3, z + t = 3, t = 2.
- 11 Ax equals (14, 22) and (0, 0) and (9, 7).
- 14 2x + 3y + z + 5t = 8 is Ax = b with the 1 by 4 matrix $A = \begin{bmatrix} 2 & 3 & 1 & 5 \end{bmatrix}$. The solutions x fill a 3D "plane" in 4 dimensions. It could be called a hyperplane.
- **16** 90° rotation from $R = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$, 180° rotation from $R^2 = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} = -I$.

- **18** $E = \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix}$ and $E = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ subtract the first component from the second.
- 22 The dot product $Ax = \begin{bmatrix} 1 & 4 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = (1 \text{ by 3})(3 \text{ by 1})$ is zero for points (x, y, z) on a plane in three dimensions. The columns of A are one-dimensional vectors.
- **23** $A = \begin{bmatrix} 1 & 2 \end{bmatrix}$; 3 4] and $x = \begin{bmatrix} 5 & -2 \end{bmatrix}'$ and $b = \begin{bmatrix} 1 & 7 \end{bmatrix}'$. r = b A * x prints as zero.
- **25** ones(4,4) * ones $(4,1) = [4 \ 4 \ 4 \ 4]'; <math>B * w = [10 \ 10 \ 10 \ 10]'.$
- 28 The row picture shows four *lines* in the 2D plane. The column picture is in *four*-dimensional space. No solution unless the right side is a combination of *the two columns*.
- **29** u_7, v_7, w_7 are all close to (.6, .4). Their components still add to 1.
- **30** $\begin{bmatrix} .8 & .3 \\ .2 & .7 \end{bmatrix} \begin{bmatrix} .6 \\ .4 \end{bmatrix} = \begin{bmatrix} .6 \\ .4 \end{bmatrix} = steady state s$. No change when multiplied by $\begin{bmatrix} .8 & .3 \\ .2 & .7 \end{bmatrix}$.
- 31 $M = \begin{bmatrix} 8 & 3 & 4 \\ 1 & 5 & 9 \\ 6 & 7 & 2 \end{bmatrix} = \begin{bmatrix} 5+u & 5-u+v & 5-v \\ 5-u-v & 5 & 5+u+v \\ 5+v & 5+u-v & 5-u \end{bmatrix}$; $M_3(1,1,1) = (15,15,15)$; $M_4(1,1,1,1) = (34,34,34,34)$ because $1+2+\cdots+16=136$ which is 4(34).
- 32 A is singular when its third column w is a combination cu + dv of the first columns. A typical column picture has b outside the plane of u, v, w. A typical row picture has the intersection line of two planes parallel to the third plane. Then no solution.
- 33 w = (5,7) is 5u + 7v. Then Aw equals 5 times Au plus 7 times Av.
- 34 $\begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$ has the solution $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 4 \\ 7 \\ 8 \\ 6 \end{bmatrix}.$
- 35 x = (1, ..., 1) gives $Sx = \text{sum of each row} = 1 + \cdots + 9 = 45$ for Sudoku matrices. 6 row orders (1, 2, 3), (1, 3, 2), (2, 1, 3), (2, 3, 1), (3, 1, 2), (3, 2, 1) are in Section 2.7. The same 6 permutations of *blocks* of rows produce Sudoku matrices, so $6^4 = 1296$ orders of the 9 rows all stay Sudoku. (And also 1296 permutations of the 9 columns.)

Problem Set 2.2, page 51

- 3 Subtract $-\frac{1}{2}$ (or add $\frac{1}{2}$) times equation 1. The new second equation is 3y = 3. Then y = 1 and x = 5. If the right side changes sign, so does the solution: (x, y) = (-5, -1).
- 4 Subtract $\ell = \frac{c}{a}$ times equation 1. The new second pivot multiplying y is d (cb/a) or (ad bc)/a. Then y = (ag cf)/(ad bc).
- 6 Singular system if b = 4, because 4x + 8y is 2 times 2x + 4y. Then g = 32 makes the lines become the *same*: infinitely many solutions like (8,0) and (0,4).
- 8 If k = 3 elimination must fail: no solution. If k = -3, elimination gives 0 = 0 in equation 2: infinitely many solutions. If k = 0 a row exchange is needed: one solution.
- Subtract 2 times row 1 from row 2 to reach (d-10)y-z=2. Equation (3) is y-z=3. If d=10 exchange rows 2 and 3. If d=11 the system becomes singular.

- 15 The second pivot position will contain -2 b. If b = -2 we exchange with row 3. If b = -1 (singular case) the second equation is -y z = 0. A solution is (1, 1, -1).
- 17 If row 1 = row 2, then row 2 is zero after the first step; exchange the zero row with row 3 and there is no *third* pivot. If column 2 = column 1, then column 2 has no pivot.
- 19 Row 2 becomes 3y 4z = 5, then row 3 becomes (q + 4)z = t 5. If q = -4 the system is singular no third pivot. Then if t = 5 the third equation is 0 = 0. Choosing z = 1 the equation 3y 4z = 5 gives y = 3 and equation 1 gives x = -9.
- 20 Singular if row 3 is a combination of rows 1 and 2. From the end view, the three planes form a triangle. This happens if rows 1+2 = row 3 on the left side but not the right side: x+y+z=0, x-2y-z=1, 2x-y=4. No parallel planes but still no solution.
- **25** a = 2 (equal columns), a = 4 (equal rows), a = 0 (zero column).
- **28** A(2,:) = A(2,:) 3 * A(1,:) will subtract 3 times row 1 from row 2.
- 29 Pivots 2 and 3 can be arbitrarily large. I believe their averages are infinite! With row exchanges in MATLAB's lu code, the averages are much more stable (and should be predictable, also for randn with normal instead of uniform probability distribution).
- **30** If A(5,5) is 7 not 11, then the last pivot will be 0 not 4.
- 31 Row j of U is a combination of rows $1, \ldots, j$ of A. If Ax = 0 then Ux = 0 (not true if b replaces 0). U is the diagonal of A when A is lower triangular.

Problem Set 2.3, page 63

$$\mathbf{1} \ E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -5 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \ E_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 7 & 1 \end{bmatrix}, \ P = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}.$$

- 5 Changing a_{33} from 7 to 11 will change the third pivot from 5 to 9. Changing a_{33} from 7 to 2 will change the pivot from 5 to no pivot.
- **9** $M = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ -1 & 1 & 0 \end{bmatrix}$. After the exchange, we need E_{31} (not E_{21}) to act on the new row 3.

$$\textbf{10} \ \ E_{13} = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}; \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}; E_{31}E_{13} = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}. \text{ Test on the identity matrix!}$$

12 The first product is
$$\begin{bmatrix} 9 & 8 & 7 \\ 6 & 5 & 4 \\ 3 & 2 & 1 \end{bmatrix}$$
 rows and also columns The second product is $\begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & -2 \\ 0 & 2 & -3 \end{bmatrix}$.

14
$$E_{21}$$
 has $-\ell_{21} = \frac{1}{2}$, E_{32} has $-\ell_{32} = \frac{2}{3}$, E_{43} has $-\ell_{43} = \frac{3}{4}$. Otherwise the E's match I.

$$\mathbf{18} \ EF = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & c & 1 \end{bmatrix}, \ FE = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b + ac & c & 1 \end{bmatrix}, \ E^2 = \begin{bmatrix} 1 & 0 & 0 \\ 2a & 1 & 0 \\ 2b & 0 & 1 \end{bmatrix}, \ F^3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 3c & 1 \end{bmatrix}.$$