

### Answer Key for Exam #1

1. The lengths of  $\begin{pmatrix} 1 \\ 1 \\ 1 \\ 0 \\ 1 \end{pmatrix}$  and  $\begin{pmatrix} 1 \\ 1 \\ 2 \\ 1 \end{pmatrix}$  are  $\sqrt{1^2 + 1^2 + 1^2 + 0^2 + 1^2} = \sqrt{4} = 2$  and  $\sqrt{1^2 + 1^2 + 1^2 + 2^2 + 1^2} = \sqrt{8} = 2\sqrt{2}$  respectively. The dot product of the vectors is  $1 + 1 + 1 + 0 + 1 = 4$ , so the angle  $\theta$  between them satisfies  $\cos \theta = \frac{4}{2 \cdot 2\sqrt{2}} = \frac{1}{\sqrt{2}}$ . Therefore  $\theta = \frac{\pi}{4}$ , or  $45^\circ$ .

2. We use elimination on an augmented matrix. First two steps: subtract the first row from the second, and three times the first row from the third. Next two steps: multiply the second row by  $-1$ , and then add twice the second row to the third. This gives

$$\left( \begin{array}{cccc} 1 & 4 & 5 & 3 \\ 1 & 2 & 8 & -5 \\ 3 & 8 & 2 & -45 \end{array} \right) \rightarrow \left( \begin{array}{cccc} 1 & 4 & 5 & 3 \\ 0 & -2 & 3 & -8 \\ 0 & -4 & -13 & -54 \end{array} \right) \rightarrow \left( \begin{array}{cccc} 1 & 4 & 5 & 3 \\ 0 & 2 & -3 & 8 \\ 0 & 0 & -19 & -38 \end{array} \right).$$

The third equation gives  $x_3 = 2$ . Then the second equation becomes  $2x_2 - 6 = 8$  or  $x_2 - 3 = 4$ , so  $x_2 = 7$ . Finally the first equation becomes  $x_1 + 28 + 10 = 3$ , so  $x_1 = -35$ .

3(a) Step 1: subtract twice the first row of  $A$  from the others. Step 2: subtract twice the new second row from the new third row. This gives

$$A = \begin{pmatrix} 2 & 1 & 2 \\ 4 & 4 & 5 \\ 4 & 6 & 9 \end{pmatrix} \rightarrow \begin{pmatrix} 2 & 1 & 2 \\ 0 & 2 & 1 \\ 0 & 4 & 5 \end{pmatrix} \rightarrow \begin{pmatrix} 2 & 1 & 2 \\ 0 & 2 & 1 \\ 0 & 0 & 3 \end{pmatrix} = U.$$

Step 1 puts 2's in the second and third rows of column 1 of  $L$ , and step 2 puts a 2 in the third row of column 2 of  $L$ , so  $L = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 2 & 2 & 1 \end{pmatrix}$  and  $A = LU$ .

3(b) We may now solve  $A\vec{x} = \begin{pmatrix} 6 \\ 18 \\ 18 \end{pmatrix}$  in two steps. First we solve  $L\vec{y} = \vec{b}$ , which in this case is

$$\begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 2 & 2 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} 6 \\ 18 \\ 18 \end{pmatrix},$$

and we get  $y_1 = 6$ ;  $12 + y_2 = 18$ , so  $y_2 = 6$ ; and  $12 + 12 + y_3 = 18$ , so  $y_3 = -6$ . Then we solve  $U\vec{x} = \vec{y}$ , which in this case is

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

Here we have  $x_3 = -2$ ;  $2x_2 - 2 = 6$  so  $x_2 = 4$ ; and  $2x_1 + 4 - 4 = 6$  so  $x_1 = 3$ .

3(c) We have to reduce  $[L \ I]$  to  $[I \ L^{-1}]$  by row operations, which is not too hard:

$$\left( \begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 2 & 1 & 0 & 0 & 1 & 0 \\ 2 & 2 & 1 & 0 & 0 & 1 \end{array} \right) \rightarrow \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & -2 & 1 & 0 \\ 0 & 2 & 1 & -2 & 0 & 1 \end{array} \right) \rightarrow \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & -2 & 1 & 0 \\ 0 & 0 & 1 & 2 & -2 & 1 \end{array} \right).$$

Finding  $U^{-1}$  is a little more work because not all the pivots are 1. I'll try to avoid fractions:

$$\begin{aligned} \begin{pmatrix} 2 & 1 & 2 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 \\ 0 & 0 & 3 & 0 & 0 & 1 \end{pmatrix} &\longrightarrow \begin{pmatrix} 6 & 3 & 6 & 3 & 0 & 0 \\ 0 & 6 & 3 & 0 & 3 & 0 \\ 0 & 0 & 3 & 0 & 0 & 1 \end{pmatrix} \longrightarrow \begin{pmatrix} 6 & 3 & 0 & 3 & 0 & -2 \\ 0 & 6 & 0 & 0 & 3 & -1 \\ 0 & 0 & 3 & 0 & 0 & 1 \end{pmatrix} \\ &\longrightarrow \begin{pmatrix} 12 & 6 & 0 & 6 & 0 & -4 \\ 0 & 6 & 0 & 0 & 3 & -1 \\ 0 & 0 & 3 & 0 & 0 & 1 \end{pmatrix} \longrightarrow \begin{pmatrix} 12 & 0 & 0 & 6 & -3 & -3 \\ 0 & 6 & 0 & 0 & 3 & -1 \\ 0 & 0 & 3 & 0 & 0 & 1 \end{pmatrix} \\ &\longrightarrow \begin{pmatrix} 12 & 0 & 0 & 6 & -3 & -3 \\ 0 & 12 & 0 & 0 & 6 & -2 \\ 0 & 0 & 12 & 0 & 0 & 4 \end{pmatrix}. \end{aligned}$$

Therefore  $L^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 2 & -2 & 1 \end{pmatrix}$  and  $U^{-1} = \frac{1}{12} \begin{pmatrix} 6 & -3 & -3 \\ 0 & 6 & -2 \\ 0 & 0 & 4 \end{pmatrix}$ .

3(d) Since  $A = LU$  and  $L$  and  $U$  are both invertible, we have  $A^{-1} = (LU)^{-1} = U^{-1}L^{-1}$ . Therefore

$$A^{-1} = \frac{1}{12} \begin{pmatrix} 6 & -3 & -3 \\ 0 & 6 & -2 \\ 0 & 0 & 4 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 2 & -2 & 1 \end{pmatrix} = \frac{1}{12} \begin{pmatrix} 6 & 3 & -3 \\ -16 & 10 & -2 \\ 8 & -8 & 4 \end{pmatrix}.$$

4. We have

$$\begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}^{-1} = \frac{1}{1 \cdot 4 - 2 \cdot 3} \begin{pmatrix} 4 & -2 \\ -3 & 1 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 5 & 6 \\ 7 & 8 \end{pmatrix}^{-1} = \frac{1}{5 \cdot 8 - 6 \cdot 7} \begin{pmatrix} 8 & -6 \\ -7 & 5 \end{pmatrix},$$

so you might guess that  $A^{-1} = \frac{1}{2} \begin{pmatrix} -4 & 2 & 0 & 0 \\ 3 & -1 & 0 & 0 \\ 0 & 0 & -8 & 6 \\ 0 & 0 & 7 & -5 \end{pmatrix}$ , and once guessed this is easy to check:

$$\frac{1}{2} \begin{pmatrix} -4 & 2 & 0 & 0 \\ 3 & -1 & 0 & 0 \\ 0 & 0 & -8 & 6 \\ 0 & 0 & 7 & -5 \end{pmatrix} \begin{pmatrix} 1 & 2 & 0 & 0 \\ 3 & 4 & 0 & 0 \\ 0 & 0 & 5 & 6 \\ 0 & 0 & 7 & 8 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 2 \end{pmatrix} = I.$$

Alternatively we can use row operations to reduce  $[A \ I]$  to  $[I \ A^{-1}]$ . I'll try to avoid fractions: subtract three times the first row from the second, and multiply the fourth row by 5 to get

$$\begin{pmatrix} 1 & 2 & 0 & 0 & 1 & 0 & 0 & 0 \\ 3 & 4 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 5 & 6 & 0 & 0 & 1 & 0 \\ 0 & 0 & 7 & 8 & 0 & 0 & 0 & 1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 2 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & -2 & 0 & 0 & -3 & 1 & 0 & 0 \\ 0 & 0 & 5 & 6 & 0 & 0 & 1 & 0 \\ 0 & 0 & 35 & 40 & 0 & 0 & 0 & 5 \end{pmatrix}.$$

Next add the second row to the first, and subtract 7 times the third row from the fourth:

$$\begin{pmatrix} 1 & 2 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & -2 & 0 & 0 & -3 & 1 & 0 & 0 \\ 0 & 0 & 5 & 6 & 0 & 0 & 1 & 0 \\ 0 & 0 & 35 & 40 & 0 & 0 & 0 & 5 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 0 & 0 & -2 & 1 & 0 & 0 \\ 0 & -2 & 0 & 0 & -3 & 1 & 0 & 0 \\ 0 & 0 & 5 & 6 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -2 & 0 & 0 & -7 & 5 \end{pmatrix}.$$

The last key step is to add three times the fourth row to the third. Let's also multiply the first row by 2 and the second row by  $-1$ :

$$\begin{pmatrix} 1 & 0 & 0 & 0 & -2 & 1 & 0 & 0 \\ 0 & -2 & 0 & 0 & -3 & 1 & 0 & 0 \\ 0 & 0 & 5 & 6 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -2 & 0 & 0 & -7 & 5 \end{pmatrix} \longrightarrow \begin{pmatrix} 2 & 0 & 0 & 0 & -4 & 2 & 0 & 0 \\ 0 & 2 & 0 & 0 & 3 & -1 & 0 & 0 \\ 0 & 0 & 5 & 0 & 0 & 0 & -20 & 15 \\ 0 & 0 & 0 & -2 & 0 & 0 & -7 & 5 \end{pmatrix}.$$

Finally, multiply the fourth row by  $-1$  and the third row by  $\frac{2}{5}$ :

$$\begin{pmatrix} 2 & 0 & 0 & 0 & -4 & 2 & 0 & 0 \\ 0 & 2 & 0 & 0 & 3 & -1 & 0 & 0 \\ 0 & 0 & 5 & 0 & 0 & 0 & -20 & 15 \\ 0 & 0 & 0 & -2 & 0 & 0 & -7 & 5 \end{pmatrix} \longrightarrow \begin{pmatrix} 2 & 0 & 0 & 0 & -4 & 2 & 0 & 0 \\ 0 & 2 & 0 & 0 & 3 & -1 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 & 0 & -8 & 6 \\ 0 & 0 & 0 & 2 & 0 & 0 & 7 & -5 \end{pmatrix}.$$

Dividing all entries by 2 we get  $A^{-1}$  as before.

5. From the project we know that

$$R(a)R(b) = \begin{pmatrix} \cos 2a & \sin 2a \\ \sin 2a & -\cos 2a \end{pmatrix} \begin{pmatrix} \cos 2b & \sin 2b \\ \sin 2b & -\cos 2b \end{pmatrix} = \begin{pmatrix} \cos(2a-2b) & -\sin(2a-2b) \\ \sin(2a-2b) & \cos(2a-2b) \end{pmatrix}.$$

Therefore

$$\begin{aligned} R(a)R(b)R(c) &= \begin{pmatrix} \cos(2a-2b) & -\sin(2a-2b) \\ \sin(2a-2b) & \cos(2a-2b) \end{pmatrix} \begin{pmatrix} \cos 2c & \sin 2c \\ \sin 2c & -\cos 2c \end{pmatrix} \\ &= \begin{pmatrix} \cos(2a-2b)\cos 2c - \sin(2a-2b)\sin 2c & \cos(2a-2b)\sin 2c + \sin(2a-2b)\cos 2c \\ \sin(2a-2b)\cos 2c + \cos(2a-2b)\sin 2c & \sin(2a-2b)\sin 2c - \cos(2a-2b)\cos 2c \end{pmatrix} \\ &= \begin{pmatrix} \cos(2a-2b+2c) & \sin(2a-2b+2c) \\ \sin(2a-2b+2c) & -\cos(2a-2b+2c) \end{pmatrix}. \end{aligned}$$

Unlike the product of two reflections, the product of three reflections *is* another reflection, in the line making angle  $a-b+c$  with the positive  $x$ -axis. The product of an odd number of reflections is a reflection, and the product of an even number of reflections is a rotation.

There are six possible orders for multiplying these matrices in, the others being  $R(a)R(c)R(b)$ ,  $R(b)R(a)R(c)$ ,  $R(b)R(c)R(a)$ ,  $R(c)R(a)R(b)$  and  $R(c)R(b)R(a)$ . (There are six permutations of three things, as we saw with  $3 \times 3$  permutation matrices.) Since the answer we got above is symmetric in  $a$  and  $c$ , only three of these six are fundamentally different.  $R(c)R(b)R(a)$  is a reflection in the line making angle  $c-b+a$  with the positive  $x$ -axis, so it must be the same as  $R(a)R(b)R(c)$ .  $R(a)R(c)R(b)$  and  $R(b)R(c)R(a)$  are both the reflection in the line making angle  $a+b-c$  with the positive  $x$ -axis, and  $R(b)R(a)R(c)$  and  $R(c)R(a)R(b)$  are both the reflection in the line making angle  $b+c-a$  with the positive  $x$ -axis.

6(a) If  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ , let's first see how  $A^2$  can equal  $\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ . We have

$$A^2 = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} a^2+bc & b(a+d) \\ c(a+d) & d^2+bc \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}.$$

This gives us the four equations

$$a^2+bc=0=d^2+bc \quad (\text{i}) \quad \text{and} \quad b(a+d)=0=c(a+d)=0 \quad (\text{ii})$$

For (ii) to hold we must have either  $a+d=0$  or both  $b=0$  and  $c=0$ . If  $b$  and  $c$  are both zero then (i) implies  $a^2=0=d^2$ , so that  $a$  and  $d$  are both zero also, in which case  $a+d=0$ . So  $a+d$  (which is the trace of  $A$ ) has to be zero in any case. Note that if  $a+d=0$  then  $d=-a$  and this means the two equations in (i) are really the same. Note also that the determinant of  $A$  is  $ad-bc$ , and if  $a+d=0$  then this becomes  $-(a^2+bc)$ , which by assumption is zero. We can conclude from all this that if  $A$  is a  $2 \times 2$  matrix, then  $A^2 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$  if and only if the trace and determinant of  $A$  are both zero.

Now we're ready to look at

$$A^3 = \begin{pmatrix} a & b \\ c & d \end{pmatrix}^3 = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} a^2+bc & b(a+d) \\ c(a+d) & d^2+bc \end{pmatrix} = \begin{pmatrix} a^3+bc(2a+d) & b(a^2+ad+d^2+bc) \\ c(a^2+ad+d^2+bc) & d^3+bc(a+2d) \end{pmatrix}.$$

If this is going to equal  $\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$  then we must have

$$\begin{aligned} \text{(iii)} \quad & a^3 + bc(2a + d) = 0 & d^3 + bc(a + 2d) = 0 \\ \text{(iv)} \quad & b(a^2 + ad + d^2 + bc) = 0 & c(a^2 + ad + d^2 + bc) = 0 \end{aligned}$$

The analysis of these is similar to that of (i) and (ii), but somewhat harder. If (iv) holds we must have either  $a^2 + ad + d^2 + bc = 0$  or both  $b = 0$  and  $c = 0$ . If  $b$  and  $c$  are both zero then (iii) implies  $a^3 = 0 = d^3$ , so that  $a$  and  $d$  are both zero also. In this case we certainly have  $A^2 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$  since we have  $A = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ .

The harder case is  $a^2 + ad + d^2 + bc = 0$ . We could rewrite this as  $a^2 + 2ad + d^2 = ad - bc$ , when it says that the determinant is the square of the trace. But we could also rewrite it as  $-bc = a^2 + ad + d^2$  and substitute it into one of the equations in (iii). This gives

$$a^3 = -bc(2a + d) = (a^2 + ad + d^2)(2a + d) = 2a^3 + 3a^2d + 3ad^2 + d^3, \quad \text{or} \quad a^3 + 3a^2d + 3ad^2 + d^3 = 0.$$

But this is equivalent to  $(a + d)^3 = 0$ , which can only mean that  $a + d = 0$ . So the trace of  $A$  must be zero, and above we had that the determinant was the square of the trace, so it must be zero too. The discussion of  $A^2$  then implies that  $A^2 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ . Alternatively, once we know that  $a + d = 0$  then we can simplify the equation  $a^2 + ad + d^2 + bc$  by using  $d = -a$ ; it becomes  $a^2 - a^2 + a^2 + bc = 0$ , which is just  $a^2 + bc = 0$ . Since  $d = -a$  we also have  $d^2 + bc = 0$ , so both of the equations in (i) are satisfied, as are both of the equations in (ii) since  $a + d = 0$ . Thus we have again that  $A^2 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ .

There are a couple of other ways to do this which involve less brute force. If  $A^3 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$  then  $A$  can't be invertible—if it was we could hit this equation with  $A^{-1}$  three times and get  $I = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ , which is a contradiction. If  $A$  is  $2 \times 2$  and not invertible then the second row of  $A$  must be a multiple of the first, so  $A = \begin{pmatrix} ac & ad \\ bc & bd \end{pmatrix} = \begin{pmatrix} a \\ b \end{pmatrix} \begin{pmatrix} c & d \end{pmatrix}$  for some  $a, b, c, d$ . Then

$$A^2 = \begin{pmatrix} a \\ b \end{pmatrix} \begin{pmatrix} c & d \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} \begin{pmatrix} c & d \end{pmatrix} = \begin{pmatrix} a \\ b \end{pmatrix} (ac + bd) \begin{pmatrix} c & d \end{pmatrix} = (ac + bd)A.$$

Therefore  $A^3 = (ac + bd)A^2 = (ac + bd)^2A$ . Now if  $A^3 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$  then either  $ac + bd = 0$  or  $A = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ , and in either case we have  $A^2 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ . The key equation  $A^2 = (ac + bd)A$  could also have been obtained from something we proved in class once: if  $A$  is  $2 \times 2$ , then  $A^2 = (\text{tr } A)A - (\det A)I$ , where  $\det A$  denotes the determinant of  $A$  (zero in this case) and  $\text{tr } A$  denotes the trace of  $A$  (which is  $ac + bd$  in this case).

6(b) There are lots of  $3 \times 3$  matrices  $A$  that work. To construct one large family of examples consider  $A = \begin{pmatrix} 0 & u & 0 \\ v & 0 & w \\ 0 & x & 0 \end{pmatrix}$ . Then

$$A^2 = \begin{pmatrix} uv & 0 & uw \\ 0 & uv + wx & 0 \\ vx & 0 & wx \end{pmatrix} \quad \text{and} \quad A^3 = \begin{pmatrix} 0 & u^2v + uwx & 0 \\ v(uv + wx) & 0 & w(uv + wx) \\ 0 & uvx + wx^2 & 0 \end{pmatrix} = (uv + wx)A.$$

If  $u, v, w, x$  are any four numbers such that  $uv + wx = 0$  but at least one of  $uv, uw, vx, wx$  is not zero, then

$$A^3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \neq A^2.$$

Perhaps the simplest example is  $u = 1 = w, v = 0 = x$ , in which case

$$A = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \quad \text{and} \quad A^2 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \text{and} \quad A^3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}.$$