

Math 260 Homework 2.4

1. Apply the row-column rule as if the matrix entries were numbers, but for each product always write the entry of the left block-matrix on the left.

$$\begin{bmatrix} I & 0 \\ E & I \end{bmatrix} \begin{bmatrix} A & B \\ C & D \end{bmatrix} = \begin{bmatrix} IA+0C & IB+0D \\ EA+IC & EB+ID \end{bmatrix} = \begin{bmatrix} A & B \\ EA+C & EB+D \end{bmatrix}$$

2. Apply the row-column rule as if the matrix entries were numbers, but for each product always write the entry of the left block-matrix on the left.

$$\begin{bmatrix} E & 0 \\ 0 & F \end{bmatrix} \begin{bmatrix} P & Q \\ R & S \end{bmatrix} = \begin{bmatrix} EP+0R & EQ+0S \\ 0P+FR & 0Q+FS \end{bmatrix} = \begin{bmatrix} EP & EQ \\ FR & FS \end{bmatrix}$$

3. Apply the row-column rule as if the matrix entries were numbers, but for each product always write the entry of the left block-matrix on the left.

$$\begin{bmatrix} 0 & I \\ I & 0 \end{bmatrix} \begin{bmatrix} A & B \\ C & D \end{bmatrix} = \begin{bmatrix} 0A+IC & 0B+ID \\ IA+0C & IB+0D \end{bmatrix} = \begin{bmatrix} C & D \\ A & B \end{bmatrix}$$

4. Apply the row-column rule as if the matrix entries were numbers, but for each product always write the entry of the left block-matrix on the left.

$$\begin{bmatrix} I & 0 \\ -E & I \end{bmatrix} \begin{bmatrix} W & X \\ Y & Z \end{bmatrix} = \begin{bmatrix} IW+0Y & IX+0Z \\ -EW+IY & -EX+IZ \end{bmatrix} = \begin{bmatrix} W & X \\ -EW+Y & -EX+Z \end{bmatrix}$$

5. Compute the left side of the equation:

$$\begin{bmatrix} A & B \\ C & 0 \end{bmatrix} \begin{bmatrix} I & 0 \\ X & Y \end{bmatrix} = \begin{bmatrix} AI+BX & A0+BY \\ CI+0X & C0+0Y \end{bmatrix}$$

Set this equal to the right side of the equation:

$$\begin{bmatrix} A+BX & BY \\ C & 0 \end{bmatrix} = \begin{bmatrix} 0 & I \\ Z & 0 \end{bmatrix} \quad \text{so that} \quad \begin{array}{l} A+BX=0 \quad BY=I \\ C=Z \quad 0=0 \end{array}$$

Since the (2, 1) blocks are equal, $Z = C$. Since the (1, 2) blocks are equal, $BY = I$. To proceed further, assume that B and Y are square. Then the equation $BY = I$ implies that B is invertible, by the IMT, and $Y = B^{-1}$. (See the boxed remark that follows the IMT.) Finally, from the equality of the (1, 1) blocks,

$$BX = -A, \quad B^{-1}BX = B^{-1}(-A), \quad \text{and} \quad X = -B^{-1}A.$$

The order of the factors for X is crucial.

Note: For simplicity, statements (j) and (k) in the Invertible Matrix Theorem involve square matrices C and D . Actually, if A is $n \times n$ and if C is any matrix such that AC is the $n \times n$ identity matrix, then C must be $n \times n$, too. (For AC to be defined, C must have n rows, and the equation $AC = I$ implies that C has n columns.) Similarly, $DA = I$ implies that D is $n \times n$. Rather than discuss this in class, I expect that in Exercises 5–8, when students see an equation such as $BY = I$, they will decide that *both* B and Y should be square in order to use the IMT.

6. Compute the left side of the equation:

$$\begin{bmatrix} X & 0 \\ Y & Z \end{bmatrix} \begin{bmatrix} A & 0 \\ B & C \end{bmatrix} = \begin{bmatrix} XA+0B & X0+0C \\ YA+ZB & Y0+ZC \end{bmatrix} = \begin{bmatrix} XA & 0 \\ YA+ZB & ZC \end{bmatrix}$$

Set this equal to the right side of the equation:

$$\begin{bmatrix} XA & 0 \\ YA+ZB & ZC \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix} \quad \text{so that} \quad \begin{array}{l} XA=I \quad 0=0 \\ YA+ZB=0 \quad ZC=I \end{array}$$

To use the equality of the (1, 1) blocks, assume that A and X are square. By the IMT, the equation $XA = I$ implies that A is invertible and $X = A^{-1}$. (See the boxed remark that follows the IMT.) Similarly, if C and Z are assumed to be square, then the equation $ZC = I$ implies that C is invertible, by the IMT, and $Z = C^{-1}$. Finally, use the (2, 1) blocks and right-multiplication by A^{-1} :

$$YA = -ZB = -C^{-1}B, \quad YAA^{-1} = (-C^{-1}B)A^{-1}, \quad \text{and} \quad Y = -C^{-1}BA^{-1}$$

The order of the factors for Y is crucial.

7. Compute the left side of the equation:

$$\begin{bmatrix} X & 0 & 0 \\ Y & 0 & I \end{bmatrix} \begin{bmatrix} A & Z \\ 0 & 0 \\ B & I \end{bmatrix} = \begin{bmatrix} XA+0+0B & XZ+0+0I \\ YA+0+IB & YZ+0+II \end{bmatrix}$$

Set this equal to the right side of the equation:

$$\begin{bmatrix} XA & XZ \\ YA+B & YZ+I \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix} \quad \text{so that} \quad \begin{array}{l} XA=I \quad XZ=0 \\ YA+B=0 \quad YZ+I=I \end{array}$$

To use the equality of the (1, 1) blocks, assume that A and X are square. By the IMT, the equation $XA = I$ implies that A is invertible and $X = A^{-1}$. (See the boxed remark that follows the IMT.) Also, X is invertible. Since $XZ = 0$, $X^{-1}XZ = X^{-1}0 = 0$, so Z must be 0. Finally, from the equality of the (2, 1) blocks, $YA = -B$. Right-multiplication by A^{-1} shows that $YAA^{-1} = -BA^{-1}$ and $Y = -BA^{-1}$. The order of the factors for Y is crucial.

8. Compute the left side of the equation:

$$\begin{bmatrix} A & B \\ 0 & I \end{bmatrix} \begin{bmatrix} X & Y & Z \\ 0 & 0 & I \end{bmatrix} = \begin{bmatrix} AX+BY & AY+BY & AZ+BI \\ 0X+I0 & 0Y+I0 & 0Z+II \end{bmatrix}$$

Set this equal to the right side of the equation:

$$\begin{bmatrix} AX & AY & AZ+B \\ 0 & 0 & I \end{bmatrix} = \begin{bmatrix} I & 0 & 0 \\ 0 & 0 & I \end{bmatrix}$$

To use the equality of the (1, 1) blocks, assume that A and X are square. By the IMT, the equation $AX = I$ implies that A is invertible and $X = A^{-1}$. (See the boxed remark that follows the IMT.) Since $AY = 0$, from the equality of the (1, 2) blocks, left-multiplication by A^{-1} gives $A^{-1}AY = A^{-1}0 = 0$, so $Y = 0$. Finally, from the (1, 3) blocks, $AZ = -B$. Left-multiplication by A^{-1} gives $A^{-1}AZ = A^{-1}(-B)$, and $Z = -A^{-1}B$. The order of the factors for Z is crucial.

Note: The *Study Guide* tells students, “Problems such as 5–10 make good exam questions. Remember to mention the IMT when appropriate, and remember that matrix multiplication is generally not commutative.” When a problem statement includes a condition that a matrix is square, I expect my students to mention this fact when they apply the IMT.

9. Compute the left side of the equation:

$$\begin{bmatrix} I & 0 & 0 \\ A_{21} & I & 0 \\ A_{31} & 0 & I \end{bmatrix} \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \\ B_{31} & B_{32} \end{bmatrix} = \begin{bmatrix} IB_{11} + 0B_{21} + 0B_{31} & IB_{12} + 0B_{22} + 0B_{32} \\ A_{21}B_{11} + IB_{21} + 0B_{31} & A_{21}B_{12} + IB_{22} + 0B_{32} \\ A_{31}B_{11} + 0B_{21} + IB_{31} & A_{31}B_{12} + 0B_{22} + IB_{32} \end{bmatrix}$$

Set this equal to the right side of the equation:

$$\begin{bmatrix} B_{11} & B_{12} \\ A_{21}B_{11} + B_{21} & A_{21}B_{12} + B_{22} \\ A_{31}B_{11} + B_{31} & A_{31}B_{12} + B_{32} \end{bmatrix} = \begin{bmatrix} C_{11} & C_{12} \\ 0 & C_{22} \\ 0 & C_{32} \end{bmatrix}$$

$$B_{11} = C_{11} \quad B_{12} = C_{12}$$

$$\text{so that } A_{21}B_{11} + B_{21} = 0 \quad A_{21}B_{12} + B_{22} = C_{22}$$

$$A_{31}B_{11} + B_{31} = 0 \quad A_{31}B_{12} + B_{32} = C_{32}$$

Since the (2,1) blocks are equal, $A_{21}B_{11} + B_{21} = 0$ and $A_{21}B_{11} = -B_{21}$. Since B_{11} is invertible, right multiplication by B_{11}^{-1} gives $A_{21} = -B_{21}B_{11}^{-1}$. Likewise since the (3,1) blocks are equal, $A_{31}B_{11} + B_{31} = 0$ and $A_{31}B_{11} = -B_{31}$. Since B_{11} is invertible, right multiplication by B_{11}^{-1} gives $A_{31} = -B_{31}B_{11}^{-1}$. Finally, from the (2,2) entries, $A_{21}B_{12} + B_{22} = C_{22}$. Since $A_{21} = -B_{21}B_{11}^{-1}$, $C_{22} = -B_{21}B_{11}^{-1}B_{12} + B_{22}$.

10. Since the two matrices are inverses,

$$\begin{bmatrix} I & 0 & 0 \\ A & I & 0 \\ B & D & I \end{bmatrix} \begin{bmatrix} I & 0 & 0 \\ P & I & 0 \\ Q & R & I \end{bmatrix} = \begin{bmatrix} I & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{bmatrix}$$

Compute the left side of the equation:

$$\begin{bmatrix} I & 0 & 0 \\ A & I & 0 \\ B & D & I \end{bmatrix} \begin{bmatrix} I & 0 & 0 \\ P & I & 0 \\ Q & R & I \end{bmatrix} = \begin{bmatrix} II + 0P + 0Q & I0 + 0I + 0R & I0 + 00 + 0I \\ AI + IP + 0Q & A0 + II + 0R & A0 + I0 + 0I \\ BI + DP + IQ & B0 + DI + IR & B0 + D0 + II \end{bmatrix}$$

Set this equal to the right side of the equation:

$$\begin{bmatrix} I & 0 & 0 \\ A+P & I & 0 \\ B+DP+Q & D+R & I \end{bmatrix} = \begin{bmatrix} I & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{bmatrix}$$

$$I = I \quad 0 = 0 \quad 0 = 0$$

$$\text{so that } A+P=0 \quad I=I \quad 0=0$$

$$B+DP+Q=0 \quad D+R=0 \quad I=I$$

Since the (2,1) blocks are equal, $A+P=0$ and $P=-A$. Likewise since the (3, 2) blocks are equal, $D+R=0$ and $R=-D$. Finally, from the (3,1) entries, $B+DP+Q=0$ and $Q=-B-DP$.

Since $P=-A$, $Q=-B-D(-A)=-B+DA$.

11. a. True. See the subsection *Addition and Scalar Multiplication*.

b. False. See the paragraph before Example 3.

12. a. False. The both AB and BA are defined.

b. False. The R^T and Q^T also need to be switched.

13. You are asked to establish an *if and only if* statement. First, suppose that A is invertible,

and let $A^{-1} = \begin{bmatrix} D & E \\ F & G \end{bmatrix}$. Then

$$\begin{bmatrix} B & 0 \\ 0 & C \end{bmatrix} \begin{bmatrix} D & E \\ F & G \end{bmatrix} = \begin{bmatrix} BD & BE \\ CF & CG \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$$

Since B is square, the equation $BD = I$ implies that B is invertible, by the IMT. Similarly, $CG = I$ implies that C is invertible. Also, the equation $BE = 0$ implies that $E = B^{-1}0 = 0$. Similarly $F = 0$. Thus

$$A^{-1} = \begin{bmatrix} B & 0 \\ 0 & C \end{bmatrix}^{-1} = \begin{bmatrix} D & E \\ E & G \end{bmatrix} = \begin{bmatrix} B^{-1} & 0 \\ 0 & C^{-1} \end{bmatrix} \quad (*)$$

This proves that A is invertible *only if* B and C are invertible. For the "if" part of the statement, suppose that B and C are invertible. Then (*) provides a likely candidate for A^{-1} which can be used to show that A is invertible. Compute:

$$\begin{bmatrix} B & 0 \\ 0 & C \end{bmatrix} \begin{bmatrix} B^{-1} & 0 \\ 0 & C^{-1} \end{bmatrix} = \begin{bmatrix} BB^{-1} & 0 \\ 0 & CC^{-1} \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$$

Since A is square, this calculation and the IMT imply that A is invertible. (Don't forget this final sentence. Without it, the argument is incomplete.) Instead of that sentence, you could add the equation:

$$\begin{bmatrix} B^{-1} & 0 \\ 0 & C^{-1} \end{bmatrix} \begin{bmatrix} B & 0 \\ 0 & C \end{bmatrix} = \begin{bmatrix} B^{-1}B & 0 \\ 0 & C^{-1}C \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$$

14. You are asked to establish an *if and only if* statement. First suppose that A is invertible. Example 5 shows that A_{11} and A_{22} are invertible. This proves that A is invertible *only if* A_{11} , A_{22} are invertible. For the *if* part of this statement, suppose that A_{11} and A_{22} are invertible. Then the formula in Example 5 provides a likely candidate for A^{-1} which can be used to show that A is invertible. Compute:

$$\begin{bmatrix} A_{11} & A_{12} \\ 0 & A_{22} \end{bmatrix} \begin{bmatrix} A_{11}^{-1} & -A_{11}^{-1}A_{12}A_{22}^{-1} \\ 0 & A_{22}^{-1} \end{bmatrix} = \begin{bmatrix} A_{11}A_{11}^{-1} + A_{12}0 & A_{11}(-A_{11}^{-1})A_{12}A_{22}^{-1} + A_{12}A_{22}^{-1} \\ 0A_{11}^{-1} + A_{22}0 & 0(-A_{11}^{-1})A_{12}A_{22}^{-1} + A_{22}A_{22}^{-1} \end{bmatrix} \\ = \begin{bmatrix} I & -(A_{11}A_{11}^{-1})A_{12}A_{22}^{-1} + A_{12}A_{22}^{-1} \\ 0 & I \end{bmatrix} \\ = \begin{bmatrix} I & -A_{12}A_{22}^{-1} + A_{12}A_{22}^{-1} \\ 0 & I \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$$

Since A is square, this calculation and the IMT imply that A is invertible.

15. The column-row expansions of G_k and G_{k+j} are:

$$G_k = X_k X_k^T \\ = \text{col}_k(X_k) \text{row}_k(X_k^T) + \dots + \text{col}_k(X_k) \text{row}_k(X_k^T)$$

and

$$\begin{aligned} G_{k+1} &= X_{k+1} X_{k+1}^T \\ &= \text{col}_1(X_{k+1}) \text{row}_1(X_{k+1}^T) + \dots + \text{col}_k(X_{k+1}) \text{row}_k(X_{k+1}^T) + \text{col}_{k+1}(X_{k+1}) \text{row}_{k+1}(X_{k+1}^T) \\ &= \text{col}_1(X_k) \text{row}_1(X_k^T) + \dots + \text{col}_k(X_k) \text{row}_k(X_k^T) + \text{col}_{k+1}(X_{k+1}) \text{row}_{k+1}(X_{k+1}^T) \\ &= G_k + \text{col}_{k+1}(X_{k+1}) \text{row}_{k+1}(X_{k+1}^T) \end{aligned}$$

since the first k columns of X_{k+1} are identical to the first k columns of X_k . Thus to update G_k to produce G_{k+1} , the matrix $\text{col}_{k+1}(X_{k+1}) \text{row}_{k+1}(X_{k+1}^T)$ should be added to G_k .

16. Compute the right side of the equation:

$$\begin{bmatrix} I & 0 \\ X & I \end{bmatrix} \begin{bmatrix} A_{11} & 0 \\ 0 & S \end{bmatrix} \begin{bmatrix} I & Y \\ 0 & I \end{bmatrix} = \begin{bmatrix} A_{11} & 0 \\ XA_{11} & S \end{bmatrix} \begin{bmatrix} I & Y \\ 0 & I \end{bmatrix} = \begin{bmatrix} A_{11} & A_{11}Y \\ XA_{11} & XA_{11}Y + S \end{bmatrix}$$

Set this equal to the left side of the equation:

$$\begin{bmatrix} A_{11} & A_{11}Y \\ XA_{11} & XA_{11}Y + S \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \text{ so that } \begin{matrix} A_{11} = A_{11} & A_{11}Y = A_{12} \\ XA_{11} = A_{21} & XA_{11}Y + S = A_{22} \end{matrix}$$

Since the (1, 2) blocks are equal, $A_{11}Y = A_{12}$. Since A_{11} is invertible, left multiplication by A_{11}^{-1} gives $Y = A_{11}^{-1}A_{12}$. Likewise since the (2,1) blocks are equal, $XA_{11} = A_{21}$. Since A_{11} is invertible, right multiplication by A_{11}^{-1} gives that $X = A_{21}A_{11}^{-1}$. One can check that the matrix S as given in the exercise satisfies the equation $XA_{11}Y + S = A_{22}$ with the calculated values of X and Y given above.

17. Suppose that A and A_{11} are invertible. First note that

$$\begin{bmatrix} I & 0 \\ X & I \end{bmatrix} \begin{bmatrix} I & 0 \\ -X & I \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$$

and

$$\begin{bmatrix} I & Y \\ 0 & I \end{bmatrix} \begin{bmatrix} I & -Y \\ 0 & I \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$$

Since the matrices $\begin{bmatrix} I & 0 \\ X & I \end{bmatrix}$ and $\begin{bmatrix} I & Y \\ 0 & I \end{bmatrix}$

are square, they are both invertible by the IMT. Equation (7) may be left multiplied by

$\begin{bmatrix} I & 0 \\ X & I \end{bmatrix}^{-1}$ and right multiplied by $\begin{bmatrix} I & Y \\ 0 & I \end{bmatrix}^{-1}$ to find

$$\begin{bmatrix} A_{11} & 0 \\ 0 & S \end{bmatrix} = \begin{bmatrix} I & 0 \\ X & I \end{bmatrix}^{-1} A \begin{bmatrix} I & Y \\ 0 & I \end{bmatrix}^{-1}$$

Thus by Theorem 6, the matrix $\begin{bmatrix} A_{11} & 0 \\ 0 & S \end{bmatrix}$ is invertible as the product of invertible matrices. Finally,

Exercise 13 above may be used to show that S is invertible.

18. Since $W = [X \ x_0]$,

$$W^T W = \begin{bmatrix} X^T \\ x_0^T \end{bmatrix} [X \ x_0] = \begin{bmatrix} X^T X & X^T x_0 \\ x_0^T X & x_0^T x_0 \end{bmatrix}$$

By applying the formula for S from Exercise 15, S may be computed:

$$\begin{aligned} S &= x_0^T x_0 - x_0^T X (X^T X)^{-1} X^T x_0 \\ &= x_0^T (I_m - X (X^T X)^{-1} X^T) x_0 \\ &= x_0^T M x_0 \end{aligned}$$

19. The matrix equation (8) in the text is equivalent to

$$(A - sI_n)x + Bu = 0 \quad \text{and} \quad Cx + u = y$$

Rewrite the first equation as $(A - sI_n)x = -Bu$. When $A - sI_n$ is invertible,

$$x = (A - sI_n)^{-1}(-Bu) = -(A - sI_n)^{-1}Bu$$

Substitute this formula for x into the second equation above:

$$C(-(A - sI_n)^{-1}Bu) + u = y, \text{ so that } I_m u - C(A - sI_n)^{-1}Bu = y$$

Thus $y = (I_m - C(A - sI_n)^{-1}B)u$. If $W(s) = I_m - C(A - sI_n)^{-1}B$, then $y = W(s)u$. The matrix $W(s)$ is the Schur complement of the matrix $A - sI_n$ in the system matrix in equation (8)

20. The matrix in question is

$$\begin{bmatrix} A - BC - sI_n & B \\ -C & I_m \end{bmatrix}$$

By applying the formula for S from Exercise 16, S may be computed:

$$\begin{aligned} S &= I_m - (-C)(A - BC - sI_n)^{-1}B \\ &= I_m + C(A - BC - sI_n)^{-1}B \end{aligned}$$

21. a. $A^2 = \begin{bmatrix} 1 & 0 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 2 & -1 \end{bmatrix} = \begin{bmatrix} 1+0 & 0+0 \\ 2-2 & 0+(-1)^2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

b. $M^2 = \begin{bmatrix} A & 0 \\ I & -A \end{bmatrix} \begin{bmatrix} A & 0 \\ I & -A \end{bmatrix} = \begin{bmatrix} A^2+0 & 0+0 \\ A-A & 0+(-A)^2 \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$

22. Let C be any nonzero 2×2 matrix. Define $M = \begin{bmatrix} I_2 & 0 & 0 \\ 0 & I_2 & 0 \\ C & 0 & -I_2 \end{bmatrix}$. Then

$$M^2 = \begin{bmatrix} I_2 & 0 & 0 \\ 0 & I_2 & 0 \\ C & 0 & -I_2 \end{bmatrix} \begin{bmatrix} I_2 & 0 & 0 \\ 0 & I_2 & 0 \\ C & 0 & -I_2 \end{bmatrix} = \begin{bmatrix} I_2 & 0 & 0 \\ 0 & I_2 & 0 \\ C-C & 0 & I_2 \end{bmatrix} = \begin{bmatrix} I_2 & 0 & 0 \\ 0 & I_2 & 0 \\ 0 & 0 & I_2 \end{bmatrix}$$

Math 260 Homework 2.5

$$-\begin{bmatrix} 1 & 0 & 0 & -7 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & 6 \end{bmatrix}, \text{ so } \mathbf{y} = \begin{bmatrix} -7 \\ -2 \\ 6 \end{bmatrix}.$$

Next, solve $U\mathbf{x} = \mathbf{y}$, using back-substitution (with matrix notation).

$$[U \ \mathbf{y}] = \begin{bmatrix} 3 & -7 & -2 & -7 \\ 0 & -2 & -1 & -2 \\ 0 & 0 & -1 & 6 \end{bmatrix} \sim \begin{bmatrix} 3 & -7 & -2 & -7 \\ 0 & -2 & -1 & -2 \\ 0 & 0 & 1 & -6 \end{bmatrix} \sim \begin{bmatrix} 3 & -7 & 0 & -19 \\ 0 & -2 & 0 & -8 \\ 0 & 0 & 1 & -6 \end{bmatrix}$$

$$\sim \begin{bmatrix} 3 & -7 & 0 & -19 \\ 0 & 1 & 0 & 4 \\ 0 & 0 & 1 & -6 \end{bmatrix} \sim \begin{bmatrix} 3 & 0 & 0 & 9 \\ 0 & 1 & 0 & 4 \\ 0 & 0 & 1 & -6 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 4 \\ 0 & 0 & 1 & -6 \end{bmatrix}, \text{ So } \mathbf{x} = \begin{bmatrix} 3 \\ 4 \\ -6 \end{bmatrix}.$$

To confirm this result, row reduce the matrix $[A \ \mathbf{b}]$:

$$[A \ \mathbf{b}] = \begin{bmatrix} 3 & -7 & -2 & -7 \\ -3 & 5 & 1 & 5 \\ 6 & -4 & 0 & 2 \end{bmatrix} \sim \begin{bmatrix} 3 & -7 & -2 & -7 \\ 0 & -2 & -1 & -2 \\ 0 & 10 & 4 & 16 \end{bmatrix} \sim \begin{bmatrix} 3 & -7 & -2 & -7 \\ 0 & -2 & -1 & -2 \\ 0 & 0 & -1 & 6 \end{bmatrix}$$

From this point the row reduction follows that of $[U \ \mathbf{y}]$ above, yielding the same result.

$$2. L = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}, U = \begin{bmatrix} 2 & -6 & 4 \\ 0 & -4 & 8 \\ 0 & 0 & -2 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 2 \\ -4 \\ 6 \end{bmatrix}. \text{ First, solve } Ly = \mathbf{b}:$$

$$[L \ \mathbf{b}] = \begin{bmatrix} 1 & 0 & 0 & 2 \\ -2 & 1 & 0 & -4 \\ 0 & 1 & 1 & 6 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 6 \end{bmatrix}, \text{ so } \mathbf{y} = \begin{bmatrix} 2 \\ 0 \\ 6 \end{bmatrix}.$$

Next solve $U\mathbf{x} = \mathbf{y}$, using back-substitution (with matrix notation):

$$[U \ \mathbf{y}] = \begin{bmatrix} 2 & -6 & 4 & 2 \\ 0 & -4 & 8 & 0 \\ 0 & 0 & -2 & 6 \end{bmatrix} \sim \begin{bmatrix} 2 & -6 & 0 & 14 \\ 0 & -4 & 0 & 24 \\ 0 & 0 & 1 & -3 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 0 & 0 & -22 \\ 0 & 1 & 0 & -6 \\ 0 & 0 & 1 & -3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & -11 \\ 0 & 1 & 0 & -6 \\ 0 & 0 & 1 & -3 \end{bmatrix}, \text{ so } \mathbf{x} = \begin{bmatrix} -11 \\ -6 \\ -3 \end{bmatrix}.$$

To confirm this result, row reduce the matrix $[A \ \mathbf{b}]$:

$$[A \ \mathbf{b}] = \begin{bmatrix} 2 & -6 & 4 & 2 \\ -4 & 8 & 0 & -4 \\ 0 & -4 & 6 & 6 \end{bmatrix} \sim \begin{bmatrix} 2 & -6 & 4 & 2 \\ 0 & -4 & 8 & 0 \\ 0 & 0 & -2 & 6 \end{bmatrix}$$

From this point the row reduction follows that of $[U \ \mathbf{y}]$ above, yielding the same result.

$$3. L = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 3 & -1 & 1 \end{bmatrix}, U = \begin{bmatrix} 2 & -4 & 2 \\ 0 & -3 & 6 \\ 0 & 0 & 1 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 6 \\ 0 \\ 6 \end{bmatrix}. \text{ First, solve } Ly = \mathbf{b}:$$

$$[L \ \mathbf{b}] = \begin{bmatrix} 1 & 0 & 0 & 6 \\ -2 & 1 & 0 & 0 \\ 3 & -1 & 1 & 6 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 6 \\ 0 & 1 & 0 & 12 \\ 0 & -1 & 1 & -12 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 6 \\ 0 & 1 & 0 & 12 \\ 0 & 0 & 1 & 0 \end{bmatrix}, \text{ so } \mathbf{y} = \begin{bmatrix} 6 \\ 12 \\ 0 \end{bmatrix}.$$

Next solve $U\mathbf{x} = \mathbf{y}$, using back-substitution (with matrix notation):

$$[U \ \mathbf{y}] = \begin{bmatrix} 2 & -4 & 2 & 6 \\ 0 & -3 & 6 & 12 \\ 0 & 0 & 1 & 0 \end{bmatrix} \sim \begin{bmatrix} 2 & -4 & 0 & 6 \\ 0 & -3 & 0 & 12 \\ 0 & 0 & 1 & 0 \end{bmatrix} \sim \begin{bmatrix} 2 & 0 & 0 & -10 \\ 0 & 1 & 0 & -4 \\ 0 & 0 & 1 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & -5 \\ 0 & 1 & 0 & -4 \\ 0 & 0 & 1 & 0 \end{bmatrix},$$

$$\text{ so } \mathbf{x} = \begin{bmatrix} -5 \\ -4 \\ 0 \end{bmatrix}.$$

$$4. L = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 3 & -5 & 1 \end{bmatrix}, U = \begin{bmatrix} 1 & -1 & 2 \\ 0 & -2 & -1 \\ 0 & 0 & -6 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 0 \\ -5 \\ 7 \end{bmatrix}. \text{ First, solve } Ly = \mathbf{b}:$$

$$[L \ \mathbf{b}] = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & -5 \\ 3 & -5 & 1 & 7 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -5 \\ 0 & -5 & 1 & 7 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -5 \\ 0 & 0 & 1 & -18 \end{bmatrix}, \text{ so } \mathbf{y} = \begin{bmatrix} 0 \\ -5 \\ -18 \end{bmatrix}.$$

Next solve $U\mathbf{x} = \mathbf{y}$, using back-substitution (with matrix notation):

$$[U \ \mathbf{y}] = \begin{bmatrix} 1 & -1 & 2 & 0 \\ 0 & -2 & -1 & -5 \\ 0 & 0 & -6 & -18 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 2 & 0 \\ 0 & -2 & -1 & -5 \\ 0 & 0 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 0 & -6 \\ 0 & -2 & 0 & -2 \\ 0 & 0 & 1 & 3 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & -1 & 0 & -6 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & -5 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 3 \end{bmatrix}, \text{ so } \mathbf{x} = \begin{bmatrix} -5 \\ 1 \\ 3 \end{bmatrix}.$$

$$5. L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 3 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ -3 & 4 & -2 & 1 \end{bmatrix}, U = \begin{bmatrix} 1 & -2 & -2 & -3 \\ 0 & -3 & 6 & 0 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 1 \\ 6 \\ 0 \\ 3 \end{bmatrix}. \text{ First solve } Ly = \mathbf{b}:$$

$$[L \ \mathbf{b}] = \begin{bmatrix} 1 & 0 & 0 & 0 & 1 \\ 3 & 1 & 0 & 0 & 6 \\ -1 & 0 & 1 & 0 & 0 \\ -3 & 4 & -2 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 3 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 4 & -2 & 1 & 6 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 3 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & -2 & 1 & -6 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 3 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix}, \text{ so } \mathbf{y} = \begin{bmatrix} 1 \\ 3 \\ 1 \\ -4 \end{bmatrix}.$$

Next solve $U\mathbf{x} = \mathbf{y}$, using back-substitution (with matrix notation):

$$[U \ y] = \begin{bmatrix} 1 & -2 & -2 & -3 & 1 \\ 0 & -3 & 6 & 0 & 3 \\ 0 & 0 & 2 & 4 & 1 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & -2 & 0 & -11 \\ 0 & -3 & 6 & 0 & 3 \\ 0 & 0 & 2 & 0 & 17 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & -2 & 0 & -11 \\ 0 & -3 & 6 & 0 & 3 \\ 0 & 0 & 1 & 0 & 17/2 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & -2 & 0 & 0 & 6 \\ 0 & -3 & 0 & 0 & -48 \\ 0 & 0 & 1 & 0 & 17/2 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & 0 & 0 & 6 \\ 0 & 1 & 0 & 0 & 16 \\ 0 & 0 & 1 & 0 & 17/2 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 & 38 \\ 0 & 1 & 0 & 0 & 16 \\ 0 & 0 & 1 & 0 & 17/2 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix}, \text{ so } \mathbf{x} = \begin{bmatrix} 38 \\ 16 \\ 17/2 \\ -4 \end{bmatrix}.$$

6. $L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 3 & -3 & 1 & 0 \\ -5 & 4 & -1 & 1 \end{bmatrix}, U = \begin{bmatrix} 1 & 3 & 2 & 0 \\ 0 & 3 & 0 & 12 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 1 \\ -2 \\ -1 \\ 2 \end{bmatrix}.$ First, solve $Ly = \mathbf{b}$:

$$[L \ \mathbf{b}] = \begin{bmatrix} 1 & 0 & 0 & 0 & 1 \\ -2 & 1 & 0 & 0 & -2 \\ 3 & -3 & 1 & 0 & -1 \\ -5 & 4 & -1 & 1 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & -3 & 1 & 0 & -4 \\ 0 & 4 & -1 & 1 & 7 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & -4 \\ 0 & 0 & -1 & 1 & 7 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & -4 \\ 0 & 0 & 0 & 1 & 3 \end{bmatrix}, \text{ so } \mathbf{y} = \begin{bmatrix} 1 \\ 0 \\ -4 \\ 3 \end{bmatrix}.$$
 Next solve $Ux = \mathbf{y}$, using back-substitution (with

matrix notation):

$$[U \ \mathbf{y}] = \begin{bmatrix} 1 & 3 & 2 & 0 & 1 \\ 0 & 3 & 0 & 12 & 0 \\ 0 & 0 & -2 & 0 & -4 \\ 0 & 0 & 0 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 2 & 0 & 1 \\ 0 & 3 & 0 & 0 & -36 \\ 0 & 0 & -2 & 0 & -4 \\ 0 & 0 & 0 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 0 & 0 & -3 \\ 0 & 3 & 0 & 0 & -36 \\ 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 & 3 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 & 33 \\ 0 & 1 & 0 & 0 & -12 \\ 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 & 3 \end{bmatrix}, \text{ so } \mathbf{x} = \begin{bmatrix} 33 \\ -12 \\ 2 \\ 3 \end{bmatrix}.$$

7. Place the first pivot column of $\begin{bmatrix} 2 & 5 \\ -3 & -4 \end{bmatrix}$ into L , after dividing the column by 2 (the pivot), then add $3/2$ times row 1 to row 2, yielding U .

$$A = \begin{bmatrix} \textcircled{2} & 5 \\ -3 & \textcircled{-4} \end{bmatrix} \sim \begin{bmatrix} \textcircled{2} & 5 \\ 0 & \textcircled{7/2} \end{bmatrix} = U$$

$$\downarrow$$

$$\begin{bmatrix} \textcircled{2} \\ -3 \end{bmatrix} \begin{matrix} +2 \\ +7/2 \end{matrix}$$

$$\downarrow$$

$$\begin{bmatrix} 1 & \\ -3/2 & 1 \end{bmatrix}, L = \begin{bmatrix} 1 & 0 \\ -3/2 & 1 \end{bmatrix}$$

8. Row reduce A to echelon form using only row replacement operations. Then follow the algorithm in Example 2 to find L .

$$A = \begin{bmatrix} \textcircled{6} & 4 \\ 12 & 5 \end{bmatrix} \sim \begin{bmatrix} \textcircled{6} & 4 \\ 0 & \textcircled{-3} \end{bmatrix} = U$$

$$\downarrow$$

$$\begin{bmatrix} \textcircled{6} \\ 12 \end{bmatrix} \begin{matrix} +6 \\ +-3 \end{matrix}$$

$$\downarrow$$

$$\begin{bmatrix} 1 & \\ 2 & 1 \end{bmatrix}, L = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix}$$

9. $A = \begin{bmatrix} \textcircled{3} & 1 & 2 \\ -9 & 0 & -4 \\ 9 & 9 & 14 \end{bmatrix} \sim \begin{bmatrix} \textcircled{3} & 1 & 2 \\ 0 & \textcircled{3} & 2 \\ 0 & 6 & 8 \end{bmatrix} \sim \begin{bmatrix} \textcircled{3} & 1 & 2 \\ 0 & 3 & 2 \\ 0 & 0 & \textcircled{4} \end{bmatrix} = U$

$$\downarrow$$

$$\begin{bmatrix} \textcircled{3} \\ -9 \\ 9 \end{bmatrix} \begin{matrix} \div 3 \\ \div 3 \\ \div 4 \end{matrix}$$

$$\downarrow$$

$$\begin{bmatrix} \textcircled{3} \\ 6 \\ \textcircled{4} \end{bmatrix} \begin{matrix} \div 3 \\ \div 3 \\ \div 4 \end{matrix}$$

$$\downarrow$$

$$\begin{bmatrix} 1 & \\ 2 & \\ 0 & \end{bmatrix}$$

$$\begin{bmatrix} 1 & & \\ -3 & 1 & \\ 3 & 2 & 1 \end{bmatrix}, L = \begin{bmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix}$$

$$10. A = \begin{bmatrix} \textcircled{-5} & 0 & 4 \\ 10 & 2 & -5 \\ 10 & 10 & 16 \end{bmatrix} \sim \begin{bmatrix} -5 & 0 & 4 \\ 0 & \textcircled{2} & 3 \\ 0 & 10 & 24 \end{bmatrix} \sim \begin{bmatrix} -5 & 0 & 4 \\ 0 & 2 & 3 \\ 0 & 0 & \textcircled{3} \end{bmatrix} = U$$

$$\begin{bmatrix} \textcircled{-5} \\ 10 \\ 10 \end{bmatrix} \begin{bmatrix} \textcircled{2} \\ 10 \\ \textcircled{3} \end{bmatrix}$$

+ -5 +2 +9

$$\begin{bmatrix} 1 & & \\ -2 & 1 & \\ -2 & 5 & 1 \end{bmatrix}, L = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -2 & 5 & 1 \end{bmatrix}$$

$$11. A = \begin{bmatrix} \textcircled{3} & 7 & 2 \\ 6 & 19 & 4 \\ -3 & -2 & 3 \end{bmatrix} \sim \begin{bmatrix} 3 & 7 & 2 \\ 0 & \textcircled{3} & 0 \\ 0 & 5 & 5 \end{bmatrix} \sim \begin{bmatrix} 3 & 7 & 2 \\ 0 & 5 & 0 \\ 0 & 0 & \textcircled{3} \end{bmatrix} = U$$

$$\begin{bmatrix} \textcircled{3} \\ 6 \\ -3 \end{bmatrix} \begin{bmatrix} \textcircled{3} \\ 5 \\ \textcircled{3} \end{bmatrix}$$

+3 +5 +5

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

12. Row reduce A to echelon form using only row replacement operations. Then follow the algorithm in Example 2 to find L . Use the last column of I_3 to make L unit lower triangular.

$$A = \begin{bmatrix} \textcircled{2} & 3 & 2 \\ 4 & 13 & 9 \\ -6 & 5 & 4 \end{bmatrix} \sim \begin{bmatrix} 2 & 3 & 2 \\ 0 & \textcircled{7} & 5 \\ 0 & 14 & 10 \end{bmatrix} \sim \begin{bmatrix} 2 & 3 & 2 \\ 0 & 7 & 5 \\ 0 & 0 & 0 \end{bmatrix} = U$$

$$\begin{bmatrix} \textcircled{2} \\ 4 \\ -6 \end{bmatrix} \begin{bmatrix} \textcircled{7} \\ 14 \end{bmatrix}$$

+2 +7

$$\begin{bmatrix} 1 & & \\ 2 & 1 & \\ -3 & 2 & 1 \end{bmatrix}, L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -3 & 2 & 1 \end{bmatrix}$$

$$13. \begin{bmatrix} \textcircled{1} & 3 & -5 & -3 \\ -1 & -5 & 8 & 4 \\ 4 & 2 & -5 & -7 \\ -2 & -4 & 7 & 5 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & -5 & -3 \\ 0 & \textcircled{-2} & 3 & 1 \\ 0 & -10 & 15 & 5 \\ 0 & 2 & -3 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & -5 & -3 \\ 0 & -2 & 3 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = U \quad \text{No more pivots!}$$

$$\begin{bmatrix} \textcircled{1} \\ -1 \\ 4 \\ -2 \end{bmatrix} \begin{bmatrix} \textcircled{-2} \\ -10 \\ 2 \end{bmatrix}$$

+1 + -2

Use the last two columns of I_4 to make L unit lower triangular.

$$\begin{bmatrix} 1 & & & \\ -1 & 1 & & \\ 4 & 5 & 1 & \\ -2 & -1 & 0 & 1 \end{bmatrix}, L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 4 & 5 & 1 & 0 \\ -2 & -1 & 0 & 1 \end{bmatrix}$$

$$14. A = \begin{bmatrix} \textcircled{1} & 3 & 1 & 5 \\ 5 & 20 & 6 & 31 \\ -2 & -1 & -1 & -4 \\ -1 & 7 & 1 & 7 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 1 & 5 \\ 0 & \textcircled{5} & 1 & 6 \\ 0 & 5 & 1 & 6 \\ 0 & 10 & 2 & 12 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 1 & 5 \\ 0 & 5 & 1 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = U$$

$$\begin{bmatrix} 1 \\ 5 \\ -2 \\ -1 \end{bmatrix} \quad \begin{bmatrix} 5 \\ 10 \end{bmatrix} \quad \text{Use the last two columns of } I_4 \text{ to make } L \text{ unit lower triangular.}$$

$$\begin{bmatrix} 1 & & & \\ +1 & +5 & & \\ 5 & 1 & & \\ -2 & 1 & 1 & \\ -1 & 2 & 0 & 1 \end{bmatrix}, L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 5 & 1 & 0 & 0 \\ -2 & 1 & 1 & 0 \\ -1 & 2 & 0 & 1 \end{bmatrix}$$

$$15. A = \begin{bmatrix} 2 & 0 & 5 & 2 \\ -6 & 3 & -13 & -3 \\ 4 & 9 & 16 & 17 \end{bmatrix} \sim \begin{bmatrix} 2 & 0 & 5 & 2 \\ 0 & 3 & 2 & 3 \\ 0 & 9 & 6 & 13 \end{bmatrix} \sim \begin{bmatrix} 2 & 0 & 5 & 2 \\ 0 & 3 & 2 & 3 \\ 0 & 0 & 0 & 4 \end{bmatrix} = U$$

$$\begin{bmatrix} 2 \\ -6 \\ 4 \end{bmatrix} \quad \begin{bmatrix} 3 \\ 9 \\ 3 \end{bmatrix} \quad \begin{bmatrix} 3 \\ 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ -3 \\ 2 \end{bmatrix}, L = \begin{bmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ 2 & 3 & 1 \end{bmatrix}$$

$$16. A = \begin{bmatrix} 2 & -3 & 4 \\ -4 & 8 & -7 \\ 6 & -5 & 14 \\ -6 & 9 & -12 \\ 8 & -6 & 19 \end{bmatrix} \sim \begin{bmatrix} 2 & -3 & 4 \\ 0 & 2 & 1 \\ 0 & 4 & 2 \\ 0 & 0 & 0 \\ 0 & 6 & 3 \end{bmatrix} \sim \begin{bmatrix} 2 & -3 & 4 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = U$$

$$\begin{bmatrix} 2 \\ -4 \\ 6 \\ -6 \\ 8 \end{bmatrix} \quad \begin{bmatrix} 2 \\ 4 \\ 0 \\ 6 \end{bmatrix} \quad \text{Use the last three columns of } I_5 \text{ to make } L \text{ unit lower triangular.}$$

$$\begin{bmatrix} 1 \\ -2 \\ 3 \\ -3 \\ 4 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 2 \\ 1 \\ 0 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 2 \\ 1 \\ 0 \\ 1 \end{bmatrix}$$

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

$$17. L = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}, U = \begin{bmatrix} 2 & -6 & 4 \\ 0 & -4 & 8 \\ 0 & 0 & -2 \end{bmatrix} \quad \text{To find } L^{-1}, \text{ use the method of Section 2.2; that is, row}$$

reduce $[L \ I]$:

$$[L \ I] = \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ -2 & 1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 2 & 1 & 0 \\ 0 & 0 & 1 & -2 & -1 & 1 \end{bmatrix} = [I \ L^{-1}]$$

$$\text{so } L^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -2 & -1 & 1 \end{bmatrix}. \text{ Likewise to find } U^{-1}, \text{ row reduce } [U \ I]:$$

$$[U \ I] = \begin{bmatrix} 2 & -6 & 4 & 1 & 0 & 0 \\ 0 & -4 & 8 & 0 & 1 & 0 \\ 0 & 0 & -2 & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 2 & -6 & 0 & 1 & 0 & 2 \\ 0 & -4 & 0 & 0 & 1 & 4 \\ 0 & 0 & -2 & 0 & 0 & 1 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 0 & 0 & 1 & -3/2 & -4 \\ 0 & 1 & 0 & 0 & -1/4 & -1 \\ 0 & 0 & 1 & 0 & 0 & -1/2 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 1/2 & -3/4 & -2 \\ 0 & 1 & 0 & 0 & -1/4 & -1 \\ 0 & 0 & 1 & 0 & 0 & -1/2 \end{bmatrix} = [I \ U^{-1}]$$

$$\text{so } U^{-1} = \begin{bmatrix} 1/2 & -3/4 & -2 \\ 0 & -1/4 & -1 \\ 0 & 0 & -1/2 \end{bmatrix}. \text{ Thus}$$

$$A^{-1} = U^{-1}L^{-1} = \begin{bmatrix} 1/2 & -3/4 & -2 \\ 0 & -1/4 & -1 \\ 0 & 0 & -1/2 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -2 & -1 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 5/4 & -2 \\ 3/2 & 3/4 & -1 \\ 1 & 1/2 & -1/2 \end{bmatrix}$$

$$18. L = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 3 & -1 & 1 \end{bmatrix}, U = \begin{bmatrix} 2 & -4 & 2 \\ 0 & -3 & 6 \\ 0 & 0 & 1 \end{bmatrix} \quad \text{To find } L^{-1}, \text{ row reduce } [L \ I]:$$

$$[L \ I] = \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ -2 & 1 & 0 & 0 & 1 & 0 \\ 3 & -1 & 1 & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 2 & 1 & 0 \\ 0 & -1 & 1 & -3 & 0 & 1 \end{bmatrix}$$