

1. Solve the system  $2u + v = 8$ ,  $4u - \frac{3}{2}v = 9$  using each of the four methods presented in class.
2. Find a polynomial of degree two whose graph goes through the points:
  - (a)  $(1, -1)$ ,  $(2, 3)$ , and  $(3, 13)$ ;
  - (b)  $(1, s_1)$ ,  $(2, s_2)$ , and  $(3, s_3)$ , where  $s_1, s_2, s_3 \in \mathbb{R}$ .
3. For the following systems of equations, do the following: Rewrite the systems as an equation  $Ax = b$ , do Gaussian Elimination and write down the elementary matrices needed, find the LDU Decomposition of  $A$ , find  $c$  such that  $Lc = b$  and finally find  $x$  such that  $DUx = c$ :
  - (a)  $2u + 4v = 3$ ,  $3u + 7v = 2$ ;
  - (b)  $3u + 5v + 3w = 25$ ,  $7u + 9v + 19w = 65$ ,  $-4u + 5v + 11w = 5$ ;
  - (c)  $u + 2v + 3w = 39$ ,  $u + 3v + 2w = 34$ ,  $3u + 2v + w = 26$ ;
  - (d)  $u + 3v + 5w = 1$ ,  $3u + 12v + 18w = 1$ ,  $5u + 18v + 30w = 1$ ;
  - (e)  $\alpha u + \beta v = 1$ ,  $\beta u + \gamma v = 1$  (where  $\alpha, \beta, \gamma \in \mathbb{R}$ ,  $\alpha(\alpha\gamma - \beta^2) \neq 0$ ).
4. Let  $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$ ,  $B = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 0 & 1 \end{bmatrix}$ ,  $C = \begin{bmatrix} 1 & 3 & 5 \\ 2 & 4 & 6 \end{bmatrix}$ .
  - (a) Compute  $AC$ ,  $CB$ ,  $ACB$ ,  $A^2$ ,  $B^2$ ,  $CC^T$ .
  - (b) Find  $A^n$  and  $B^n$  for all  $n \in \mathbb{N}$  (prove your claim using the Principle of Mathematical Induction).
  - (c) Show that  $A$  is not invertible. Also show that  $B$  is invertible and find  $B^{-1}$ .
5. Prove Proposition 1.1(b), i.e., matrix operations are distributive.
6. Use the Gauss-Jordan method to find the inverses of:
  - (a)  $\begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$ ;
  - (b)  $\begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix}$ ;
  - (c)  $\begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 2 \\ 1 & 2 & 3 \end{bmatrix}$ .
7. Find examples of  $2 \times 2$ -matrices with:
  - (a)  $A^2 = -I$  ( $A$  having only real entries);
  - (b)  $B^2 = 0$  (but  $B \neq 0$ );
  - (c)  $CD = -DC$  (but  $CD \neq 0$ );
  - (d)  $EF = 0$  (neither  $E$  nor  $F$  having any zero entries);
  - (e)  $AB = AC$  but  $B \neq C$ ;

- (f)  $A + B$  is not invertible but  $A$  and  $B$  are;
  - (g)  $A + B$  is invertible but  $A$  and  $B$  are not;
  - (h)  $A$  and  $B$  are symmetric but  $AB$  is not.
8. Prove Proposition 1.2, i.e., the LDU Factorization is unique.
9. Let  $A$  be any matrix. Show that  $AA^T$  and  $A^T A$  are both symmetric.
10. If  $A$ ,  $B$ , and  $A + B$  are invertible, show that  $A^{-1} + B^{-1}$  is invertible and find a formula for its inverse in terms of  $A$ ,  $B$ ,  $A + B$  and their inverses.
11. Consider an  $m \times m$ -matrix  $A$  whose entries are all nonnegative. Suppose the  $i$ th column sum of  $A$  is  $r_i$  and let  $r = \max\{r_i \mid 1 \leq i \leq m\}$ . Assume  $r < 1$ .
- (a) Show that all entries of  $A^n$  are less than  $r^n$ , for all  $n \in \mathbb{N}$ .
  - (b) Show that  $\lim_{n \rightarrow \infty} A^n = 0$  (meaning that all entries of  $A^n$  tend to 0 as  $n \rightarrow \infty$ ).
  - (c) Show that  $\lim_{n \rightarrow \infty} \sum_{k=0}^n A^k$  exists (again considering entries).
  - (d) Compute and simplify  $(I - A) \sum_{k=0}^n A^k$  for all  $n \in \mathbb{N}$ .
  - (e) Calculate  $\lim_{n \rightarrow \infty} \sum_{k=0}^n A^k$ .