## Problem sheet 4

**1.** Compute the inverse of  $\begin{bmatrix} 2 & 2 \\ 3 & 4 \end{bmatrix}$  using Gauss-Jordan's method.

- **2.** True or false?
- (i) If  $A^T = A^{-1}$  then A is symmetric.
- (ii) If  $A^T A = A A^T$  then A is square.
- (iii) If  $A^T = -A$  then A is invertible.
- (iv) Every elimination matrix is diagonally dominant, so invertible.
- (v) Suppose in the  $3 \times 3$  matrix A the sum of the first two columns is the third column. Then  $A\mathbf{x} = \mathbf{0}$  surely has a nonzero solution.

**3.** Determine the inverse of the following two matrices  $A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$ ,  $B = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 3 & 3 & 1 \end{bmatrix}$ .

**4.** Suppose A, B, C are  $n \times n$  and ABC = D is invertible. Show that A, B, C are all invertible and express  $B^{-1}$  using  $D^{-1}$  and A, C.

5. What is *a*, *b* so that the following holds?

$$\begin{bmatrix} 4 & -1 & -1 & -1 \\ -1 & 4 & -1 & -1 \\ -1 & -1 & 4 & -1 \\ -1 & -1 & -1 & 4 \end{bmatrix}^{-1} = \begin{bmatrix} a & b & b & b \\ b & a & b & b \\ b & b & a & b \\ b & b & b & a \end{bmatrix}$$

Can you generalise?

6. Compute the *LU* decomposition of

$$C = \begin{bmatrix} 3 & 1 & 0 \\ 1 & 3 & 1 \\ 0 & 1 & 3 \end{bmatrix}.$$

Make it into an LDU decomposition.

7. Separate the following system  $A\mathbf{x} = \mathbf{b}$  into  $L\mathbf{y} = \mathbf{b}$  and  $U\mathbf{x} = \mathbf{y}$ .

8. HW Let  $A = \begin{bmatrix} 1 & c & 0 \\ 2 & 4 & 1 \\ 3 & 5 & 1 \end{bmatrix}$ . For which values of *c* does elimination break down and how? Write

A = LU in the other cases.

9. We mentioned that if A, B are lower triangular then their product AB is also lower triangular. Prove it! Also prove that if A is lower triangular with nonzero elements on the diagonal then the inverse  $A^{-1}$  is also lower triangular.

Hint for both: Consider the i-th column of AB being governed by the i-th column of B. Where are the 0's?