

2013 spring HW3

1.

(a) True

$\because A$ is symmetric. $\therefore A=A^T$ $\because AA=AA^T=A^T A^T=(AA)^T$ $\therefore AA$ is still symmetric.
 $\Rightarrow A^k=AA\dots\dots A=(A^k)^T$ is symmetric.

(b) True

$\because \begin{bmatrix} B & A \\ A & B \end{bmatrix}^T = \begin{bmatrix} B^T & A^T \\ A^T & B^T \end{bmatrix} = \begin{bmatrix} B & A \\ A & B \end{bmatrix}$ $\therefore \begin{bmatrix} B & A \\ A & B \end{bmatrix}$ is symmetric.

(c) True

$\because (ABA)^T = A^T B^T A^T = ABA$ $\therefore ABA$ is symmetric.

(d) False

Suppose $A = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix}$ $B = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix}$, $ABAB = \begin{bmatrix} 19 & 35 \\ 14 & 26 \end{bmatrix}$ which is not symmetric.

(e) True

$\because A, B$ are symmetric. $\therefore A=A^T$, $B=B^T$ $\therefore A+B=A^T+B^T=(A+B)^T$ $A+B$ is symmetric.
 $\Rightarrow ((A+B)^2)^T = ((A+B)(A+B))^T = (A+B)^T (A+B)^T = (A+B)(A+B) = (A+B)^2$
 $\Rightarrow (A+B)^2$ is symmetric

2.

$$B = \begin{bmatrix} I_n & A \\ A^T & 0 \end{bmatrix} = LU = \begin{bmatrix} I_n & 0 \\ A^T & I_n \end{bmatrix} \begin{bmatrix} I_n & A \\ 0 & -A^T A \end{bmatrix} = LDL^T = \begin{bmatrix} I_n & 0 \\ A^T & I_n \end{bmatrix} \begin{bmatrix} I_n & 0 \\ 0 & -A^T A \end{bmatrix} \begin{bmatrix} I_n & A \\ 0 & I_n \end{bmatrix}$$

B is invertible.

$$\Leftrightarrow B^{-1} = (LDL^T)^{-1} = \begin{bmatrix} I_n & -A \\ 0 & I_n \end{bmatrix} \begin{bmatrix} I_n & 0 \\ 0 & (-A^T A)^{-1} \end{bmatrix} \begin{bmatrix} I_n & 0 \\ -A^T & I_n \end{bmatrix} \text{ exist.}$$

$$\Leftrightarrow (-A^T A)^{-1} = -A^{-1} (A^{-1})^T \text{ exist.}$$

$$\Leftrightarrow A^{-1} \text{ exist.}$$

$$\Leftrightarrow A \text{ is invertible.}$$

3.

$$A=B+C \Rightarrow A^T = B^T + C^T = B - C \Rightarrow \begin{cases} B = \frac{A+A^T}{2} \\ C = \frac{A-A^T}{2} \end{cases} \Rightarrow B, C \text{ always exist.}$$

$\Rightarrow A$ can be decomposed as $A=B+C$.

4.

$$(a) P = P_{32}P_{21} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}, P^3 = I$$

$$(b) P = \begin{bmatrix} P_2 & \begin{matrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{matrix} \\ \begin{matrix} 0 & 0 \\ 0 & 0 \end{matrix} & P_3 \end{bmatrix} \text{ which } P_2 = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, P_3 = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}, P = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 \end{bmatrix}, P^6 = I$$

5.

(a) Yes

(b) No, Let $V = \{(b_1, b_2, b_3) \mid b_1 = 1\}$, $(1, 1, 1) \in V$, but $2(1, 1, 1) = (2, 2, 2) \notin V$

(c) No, Let $V = \{(b_1, b_2, b_3) \mid b_1 b_2 b_3 = 0\}$, $(0, 1, 1) \in V$, $(1, 0, 0) \in V$

but $(0, 1, 1) + (1, 0, 0) = (1, 1, 1) \notin V$

(d) Yes

(e) Yes

(f) No, Let $V = \{(b_1, b_2, b_3) \mid b_1 \leq b_2 \leq b_3\}$, $(1, 2, 3) \in V$, but $-1(1, 2, 3) = (-1, -2, -3) \notin V$

6.

(a) Yes

1. A and B are symmetric $\in M(A^T = A)$

$\Rightarrow A+B = A^T + B^T = (A+B)^T$ is also symmetric $\in M$

2. $c \in \mathbb{R} \Rightarrow cA = cA^T$ is symmetric $\in M$

(b) Yes

1. A and B are skew-symmetric $\in M(A^T = -A)$

$\Rightarrow (A+B)^T = A^T + B^T = -A - B = -(A+B)$ is also skew-symmetric $\in M$

2. $c \in \mathbb{R} \Rightarrow cA^T = -cA$ is skew-symmetric $\in M$

(c) No

A and B are unsymmetric $\in M(A^T \neq A)$, but A+B might be a symmetric matrix.

$$A = \begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix} \in M, B = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \in M, A+B = \begin{bmatrix} 2 & 2 \\ 2 & 1 \end{bmatrix} \notin M$$

7.

$$A = \begin{bmatrix} a & b \\ b & c \end{bmatrix} = aB + bC + cD = a \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} + c \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$