

**INTRODUCTION
TO
LINEAR
ALGEBRA
Fourth Edition**

MANUAL FOR INSTRUCTORS

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Problem Set 1.1, page 8

- 1 The combinations give (a) a line in \mathbf{R}^3 (b) a plane in \mathbf{R}^3 (c) all of \mathbf{R}^3 .
- 2 $\mathbf{v} + \mathbf{w} = (2, 3)$ and $\mathbf{v} - \mathbf{w} = (6, -1)$ will be the diagonals of the parallelogram with \mathbf{v} and \mathbf{w} as two sides going out from $(0, 0)$.
- 3 This problem gives the diagonals $\mathbf{v} + \mathbf{w}$ and $\mathbf{v} - \mathbf{w}$ of the parallelogram and asks for the sides: The opposite of Problem 2. In this example $\mathbf{v} = (3, 3)$ and $\mathbf{w} = (2, -2)$.
- 4 $3\mathbf{v} + \mathbf{w} = (7, 5)$ and $c\mathbf{v} + d\mathbf{w} = (2c + d, c + 2d)$.
- 5 $\mathbf{u} + \mathbf{v} = (-2, 3, 1)$ and $\mathbf{u} + \mathbf{v} + \mathbf{w} = (0, 0, 0)$ and $2\mathbf{u} + 2\mathbf{v} + \mathbf{w} =$ (add first answers) $= (-2, 3, 1)$. The vectors $\mathbf{u}, \mathbf{v}, \mathbf{w}$ are in the same plane because a combination gives $(0, 0, 0)$. Stated another way: $\mathbf{u} = -\mathbf{v} - \mathbf{w}$ is in the plane of \mathbf{v} and \mathbf{w} .
- 6 The components of every $c\mathbf{v} + d\mathbf{w}$ add to zero. $c = 3$ and $d = 9$ give $(3, 3, -6)$.
- 7 The nine combinations $c(2, 1) + d(0, 1)$ with $c = 0, 1, 2$ and $d = (0, 1, 2)$ will lie on a lattice. If we took all whole numbers c and d , the lattice would lie over the whole plane.
- 8 The other diagonal is $\mathbf{v} - \mathbf{w}$ (or else $\mathbf{w} - \mathbf{v}$). Adding diagonals gives $2\mathbf{v}$ (or $2\mathbf{w}$).
- 9 The fourth corner can be $(4, 4)$ or $(4, 0)$ or $(-2, 2)$. Three possible parallelograms!
- 10 $\mathbf{i} - \mathbf{j} = (1, 1, 0)$ is in the base (x - y plane). $\mathbf{i} + \mathbf{j} + \mathbf{k} = (1, 1, 1)$ is the opposite corner from $(0, 0, 0)$. Points in the cube have $0 \leq x \leq 1, 0 \leq y \leq 1, 0 \leq z \leq 1$.
- 11 Four more corners $(1, 1, 0), (1, 0, 1), (0, 1, 1), (1, 1, 1)$. The center point is $(\frac{1}{2}, \frac{1}{2}, \frac{1}{2})$. Centers of faces are $(\frac{1}{2}, \frac{1}{2}, 0), (\frac{1}{2}, \frac{1}{2}, 1)$ and $(0, \frac{1}{2}, \frac{1}{2}), (1, \frac{1}{2}, \frac{1}{2})$ and $(\frac{1}{2}, 0, \frac{1}{2}), (\frac{1}{2}, 1, \frac{1}{2})$.
- 12 A four-dimensional cube has $2^4 = 16$ corners and $2 \cdot 4 = 8$ three-dimensional faces and 24 two-dimensional faces and 32 edges in Worked Example 2.4 A.
- 13 Sum = zero vector. Sum = -2:00 vector = 8:00 vector. 2:00 is 30° from horizontal $= (\cos \frac{\pi}{6}, \sin \frac{\pi}{6}) = (\sqrt{3}/2, 1/2)$.
- 14 Moving the origin to 6:00 adds $\mathbf{j} = (0, 1)$ to every vector. So the sum of twelve vectors changes from $\mathbf{0}$ to $12\mathbf{j} = (0, 12)$.
- 15 The point $\frac{3}{4}\mathbf{v} + \frac{1}{4}\mathbf{w}$ is three-fourths of the way to \mathbf{v} starting from \mathbf{w} . The vector $\frac{1}{4}\mathbf{v} + \frac{1}{4}\mathbf{w}$ is halfway to $\mathbf{u} = \frac{1}{2}\mathbf{v} + \frac{1}{2}\mathbf{w}$. The vector $\mathbf{v} + \mathbf{w}$ is $2\mathbf{u}$ (the far corner of the parallelogram).
- 16 All combinations with $c + d = 1$ are on the line that passes through \mathbf{v} and \mathbf{w} . The point $\mathbf{V} = -\mathbf{v} + 2\mathbf{w}$ is on that line but it is beyond \mathbf{w} .
- 17 All vectors $c\mathbf{v} + c\mathbf{w}$ are on the line passing through $(0, 0)$ and $\mathbf{u} = \frac{1}{2}\mathbf{v} + \frac{1}{2}\mathbf{w}$. That line continues out beyond $\mathbf{v} + \mathbf{w}$ and back beyond $(0, 0)$. With $c \geq 0$, half of this line is removed, leaving a ray that starts at $(0, 0)$.
- 18 The combinations $c\mathbf{v} + d\mathbf{w}$ with $0 \leq c \leq 1$ and $0 \leq d \leq 1$ fill the parallelogram with sides \mathbf{v} and \mathbf{w} . For example, if $\mathbf{v} = (1, 0)$ and $\mathbf{w} = (0, 1)$ then $c\mathbf{v} + d\mathbf{w}$ fills the unit square.
- 19 With $c \geq 0$ and $d \geq 0$ we get the infinite “cone” or “wedge” between \mathbf{v} and \mathbf{w} . For example, if $\mathbf{v} = (1, 0)$ and $\mathbf{w} = (0, 1)$, then the cone is the whole quadrant $x \geq 0, y \geq 0$. Question: What if $\mathbf{w} = -\mathbf{v}$? The cone opens to a half-space.

- 20 (a) $\frac{1}{3}\mathbf{u} + \frac{1}{3}\mathbf{v} + \frac{1}{3}\mathbf{w}$ is the center of the triangle between \mathbf{u} , \mathbf{v} and \mathbf{w} ; $\frac{1}{2}\mathbf{u} + \frac{1}{2}\mathbf{w}$ lies between \mathbf{u} and \mathbf{w} (b) To fill the triangle keep $c \geq 0$, $d \geq 0$, $e \geq 0$, and $c + d + e = 1$.
- 21 The sum is $(\mathbf{v} - \mathbf{u}) + (\mathbf{w} - \mathbf{v}) + (\mathbf{u} - \mathbf{w}) = \mathbf{zero\ vector}$. Those three sides of a triangle are in the same plane!
- 22 The vector $\frac{1}{2}(\mathbf{u} + \mathbf{v} + \mathbf{w})$ is *outside* the pyramid because $c + d + e = \frac{1}{2} + \frac{1}{2} + \frac{1}{2} > 1$.
- 23 *All* vectors are combinations of \mathbf{u} , \mathbf{v} , \mathbf{w} as drawn (not in the same plane). Start by seeing that $c\mathbf{u} + d\mathbf{v}$ fills a plane, then adding $e\mathbf{w}$ fills all of \mathbf{R}^3 .
- 24 The combinations of \mathbf{u} and \mathbf{v} fill one plane. The combinations of \mathbf{v} and \mathbf{w} fill another plane. Those planes meet in a *line*: *only the vectors* $c\mathbf{v}$ are in both planes.
- 25 (a) For a line, choose $\mathbf{u} = \mathbf{v} = \mathbf{w} =$ any nonzero vector (b) For a plane, choose \mathbf{u} and \mathbf{v} in different directions. A combination like $\mathbf{w} = \mathbf{u} + \mathbf{v}$ is in the same plane.
- 26 Two equations come from the two components: $c + 3d = 14$ and $2c + d = 8$. *The solution is* $c = 2$ and $d = 4$. Then $2(1, 2) + 4(3, 1) = (14, 8)$.
- 27 The combinations of $\mathbf{i} = (1, 0, 0)$ and $\mathbf{i} + \mathbf{j} = (1, 1, 0)$ fill the xy plane in xyz space.
- 28 There are **6** unknown numbers $v_1, v_2, v_3, w_1, w_2, w_3$. The six equations come from the components of $\mathbf{v} + \mathbf{w} = (4, 5, 6)$ and $\mathbf{v} - \mathbf{w} = (2, 5, 8)$. Add to find $2\mathbf{v} = (6, 10, 14)$ so $\mathbf{v} = (3, 5, 7)$ and $\mathbf{w} = (1, 0, -1)$.
- 29 Two combinations out of infinitely many that produce $\mathbf{b} = (0, 1)$ are $-2\mathbf{u} + \mathbf{v}$ and $\frac{1}{2}\mathbf{w} - \frac{1}{2}\mathbf{v}$. **No**, three vectors \mathbf{u} , \mathbf{v} , \mathbf{w} in the x - y plane could fail to produce \mathbf{b} if all three lie on a line that does not contain \mathbf{b} . *Yes*, if one combination produces \mathbf{b} then two (and infinitely many) combinations will produce \mathbf{b} . This is true even if $\mathbf{u} = \mathbf{0}$; the combinations can have different $c\mathbf{u}$.
- 30 The combinations of \mathbf{v} and \mathbf{w} fill the plane *unless* \mathbf{v} and \mathbf{w} lie on the same line through $(0, 0)$. Four vectors whose combinations fill 4-dimensional space: one example is the “standard basis” $(1, 0, 0, 0)$, $(0, 1, 0, 0)$, $(0, 0, 1, 0)$, and $(0, 0, 0, 1)$.
- 31 The equations $c\mathbf{u} + d\mathbf{v} + e\mathbf{w} = \mathbf{b}$ are

$$\begin{array}{rcl} 2c - d & = & 1 \\ -c + 2d - e & = & 0 \\ -d + 2e & = & 0 \end{array} \quad \begin{array}{l} \text{So } d = 2e \\ \text{then } c = 3e \\ \text{then } 4e = 1 \end{array} \quad \begin{array}{l} c = 3/4 \\ d = 2/4 \\ e = 1/4 \end{array}$$

Problem Set 1.2, page 19

- 1 $\mathbf{u} \cdot \mathbf{v} = -1.8 + 3.2 = 1.4$, $\mathbf{u} \cdot \mathbf{w} = -4.8 + 4.8 = 0$, $\mathbf{v} \cdot \mathbf{w} = 24 + 24 = 48 = \mathbf{w} \cdot \mathbf{v}$.
- 2 $\|\mathbf{u}\| = 1$ and $\|\mathbf{v}\| = 5$ and $\|\mathbf{w}\| = 10$. Then $1.4 < (1)(5)$ and $48 < (5)(10)$, confirming the Schwarz inequality.
- 3 Unit vectors $\mathbf{v}/\|\mathbf{v}\| = (\frac{3}{5}, \frac{4}{5}) = (.6, .8)$ and $\mathbf{w}/\|\mathbf{w}\| = (\frac{4}{5}, \frac{3}{5}) = (.8, .6)$. The cosine of θ is $\frac{\mathbf{v}}{\|\mathbf{v}\|} \cdot \frac{\mathbf{w}}{\|\mathbf{w}\|} = \frac{24}{25}$. The vectors \mathbf{w} , \mathbf{u} , $-\mathbf{w}$ make 0° , 90° , 180° angles with \mathbf{w} .
- 4 (a) $\mathbf{v} \cdot (-\mathbf{v}) = -1$ (b) $(\mathbf{v} + \mathbf{w}) \cdot (\mathbf{v} - \mathbf{w}) = \mathbf{v} \cdot \mathbf{v} + \mathbf{w} \cdot \mathbf{v} - \mathbf{v} \cdot \mathbf{w} - \mathbf{w} \cdot \mathbf{w} = 1 + () - () - 1 = 0$ so $\theta = 90^\circ$ (notice $\mathbf{v} \cdot \mathbf{w} = \mathbf{w} \cdot \mathbf{v}$) (c) $(\mathbf{v} - 2\mathbf{w}) \cdot (\mathbf{v} + 2\mathbf{w}) = \mathbf{v} \cdot \mathbf{v} - 4\mathbf{w} \cdot \mathbf{w} = 1 - 4 = -3$.

- 5 $\mathbf{u}_1 = \mathbf{v}/\|\mathbf{v}\| = (3, 1)/\sqrt{10}$ and $\mathbf{u}_2 = \mathbf{w}/\|\mathbf{w}\| = (2, 1, 2)/3$. $\mathbf{U}_1 = (1, -3)/\sqrt{10}$ is perpendicular to \mathbf{u}_1 (and so is $(-1, 3)/\sqrt{10}$). \mathbf{U}_2 could be $(1, -2, 0)/\sqrt{5}$: There is a whole plane of vectors perpendicular to \mathbf{u}_2 , and a whole circle of unit vectors in that plane.
- 6 All vectors $\mathbf{w} = (c, 2c)$ are perpendicular to \mathbf{v} . All vectors (x, y, z) with $x + y + z = 0$ lie on a *plane*. All vectors perpendicular to $(1, 1, 1)$ and $(1, 2, 3)$ lie on a *line*.
- 7 (a) $\cos \theta = \mathbf{v} \cdot \mathbf{w} / \|\mathbf{v}\| \|\mathbf{w}\| = 1/(2)(1)$ so $\theta = 60^\circ$ or $\pi/3$ radians (b) $\cos \theta = 0$ so $\theta = 90^\circ$ or $\pi/2$ radians (c) $\cos \theta = 2/(2)(2) = 1/2$ so $\theta = 60^\circ$ or $\pi/3$ (d) $\cos \theta = -1/\sqrt{2}$ so $\theta = 135^\circ$ or $3\pi/4$.
- 8 (a) False: \mathbf{v} and \mathbf{w} are any vectors in the plane perpendicular to \mathbf{u} (b) True: $\mathbf{u} \cdot (\mathbf{v} + 2\mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + 2\mathbf{u} \cdot \mathbf{w} = 0$ (c) True, $\|\mathbf{u} - \mathbf{v}\|^2 = (\mathbf{u} - \mathbf{v}) \cdot (\mathbf{u} - \mathbf{v})$ splits into $\mathbf{u} \cdot \mathbf{u} + \mathbf{v} \cdot \mathbf{v} = 2$ when $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u} = 0$.
- 9 If $v_2 w_2 / v_1 w_1 = -1$ then $v_2 w_2 = -v_1 w_1$ or $v_1 w_1 + v_2 w_2 = \mathbf{v} \cdot \mathbf{w} = 0$: perpendicular!
- 10 Slopes $2/1$ and $-1/2$ multiply to give -1 : then $\mathbf{v} \cdot \mathbf{w} = 0$ and the vectors (the directions) are perpendicular.
- 11 $\mathbf{v} \cdot \mathbf{w} < 0$ means angle $> 90^\circ$; these \mathbf{w} 's fill half of 3-dimensional space.
- 12 $(1, 1)$ perpendicular to $(1, 5) - c(1, 1)$ if $6 - 2c = 0$ or $c = 3$; $\mathbf{v} \cdot (\mathbf{w} - c\mathbf{v}) = 0$ if $c = \mathbf{v} \cdot \mathbf{w} / \mathbf{v} \cdot \mathbf{v}$. Subtracting $c\mathbf{v}$ is the key to perpendicular vectors.
- 13 The plane perpendicular to $(1, 0, 1)$ contains all vectors $(c, d, -c)$. In that plane, $\mathbf{v} = (1, 0, -1)$ and $\mathbf{w} = (0, 1, 0)$ are perpendicular.
- 14 One possibility among many: $\mathbf{u} = (1, -1, 0, 0)$, $\mathbf{v} = (0, 0, 1, -1)$, $\mathbf{w} = (1, 1, -1, -1)$ and $(1, 1, 1, 1)$ are perpendicular to each other. "We can rotate those $\mathbf{u}, \mathbf{v}, \mathbf{w}$ in their 3D hyperplane."
- 15 $\frac{1}{2}(x + y) = (2 + 8)/2 = 5$; $\cos \theta = 2\sqrt{16}/\sqrt{10}\sqrt{10} = 8/10$.
- 16 $\|\mathbf{v}\|^2 = 1 + 1 + \dots + 1 = 9$ so $\|\mathbf{v}\| = 3$; $\mathbf{u} = \mathbf{v}/3 = (\frac{1}{3}, \dots, \frac{1}{3})$ is a unit vector in 9D; $\mathbf{w} = (1, -1, 0, \dots, 0)/\sqrt{2}$ is a unit vector in the 8D hyperplane perpendicular to \mathbf{v} .
- 17 $\cos \alpha = 1/\sqrt{2}$, $\cos \beta = 0$, $\cos \gamma = -1/\sqrt{2}$. For any vector \mathbf{v} , $\cos^2 \alpha + \cos^2 \beta + \cos^2 \gamma = (v_1^2 + v_2^2 + v_3^2)/\|\mathbf{v}\|^2 = 1$.
- 18 $\|\mathbf{v}\|^2 = 4^2 + 2^2 = 20$ and $\|\mathbf{w}\|^2 = (-1)^2 + 2^2 = 5$. Pythagoras is $\|(3, 4)\|^2 = 25 = 20 + 5$.
- 19 Start from the rules (1), (2), (3) for $\mathbf{v} \cdot \mathbf{w} = \mathbf{w} \cdot \mathbf{v}$ and $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w})$ and $(c\mathbf{v}) \cdot \mathbf{w}$. Use rule (2) for $(\mathbf{v} + \mathbf{w}) \cdot (\mathbf{v} + \mathbf{w}) = (\mathbf{v} + \mathbf{w}) \cdot \mathbf{v} + (\mathbf{v} + \mathbf{w}) \cdot \mathbf{w}$. By rule (1) this is $\mathbf{v} \cdot (\mathbf{v} + \mathbf{w}) + \mathbf{w} \cdot (\mathbf{v} + \mathbf{w})$. Rule (2) again gives $\mathbf{v} \cdot \mathbf{v} + \mathbf{v} \cdot \mathbf{w} + \mathbf{w} \cdot \mathbf{v} + \mathbf{w} \cdot \mathbf{w} = \mathbf{v} \cdot \mathbf{v} + 2\mathbf{v} \cdot \mathbf{w} + \mathbf{w} \cdot \mathbf{w}$. Notice $\mathbf{v} \cdot \mathbf{w} = \mathbf{w} \cdot \mathbf{v}$! The main point is to be free to open up parentheses.
- 20 We know that $(\mathbf{v} - \mathbf{w}) \cdot (\mathbf{v} - \mathbf{w}) = \mathbf{v} \cdot \mathbf{v} - 2\mathbf{v} \cdot \mathbf{w} + \mathbf{w} \cdot \mathbf{w}$. The Law of Cosines writes $\|\mathbf{v}\| \|\mathbf{w}\| \cos \theta$ for $\mathbf{v} \cdot \mathbf{w}$. When $\theta < 90^\circ$ this $\mathbf{v} \cdot \mathbf{w}$ is positive, so in this case $\mathbf{v} \cdot \mathbf{v} + \mathbf{w} \cdot \mathbf{w}$ is larger than $\|\mathbf{v} - \mathbf{w}\|^2$.
- 21 $2\mathbf{v} \cdot \mathbf{w} \leq 2\|\mathbf{v}\| \|\mathbf{w}\|$ leads to $\|\mathbf{v} + \mathbf{w}\|^2 = \mathbf{v} \cdot \mathbf{v} + 2\mathbf{v} \cdot \mathbf{w} + \mathbf{w} \cdot \mathbf{w} \leq \|\mathbf{v}\|^2 + 2\|\mathbf{v}\| \|\mathbf{w}\| + \|\mathbf{w}\|^2$. This is $(\|\mathbf{v}\| + \|\mathbf{w}\|)^2$. Taking square roots gives $\|\mathbf{v} + \mathbf{w}\| \leq \|\mathbf{v}\| + \|\mathbf{w}\|$.
- 22 $v_1^2 w_1^2 + 2v_1 w_1 v_2 w_2 + v_2^2 w_2^2 \leq v_1^2 w_1^2 + v_1^2 w_2^2 + v_2^2 w_1^2 + v_2^2 w_2^2$ is true (cancel 4 terms) because the difference is $v_1^2 w_2^2 + v_2^2 w_1^2 - 2v_1 w_1 v_2 w_2$ which is $(v_1 w_2 - v_2 w_1)^2 \geq 0$.

- 23** $\cos \beta = w_1/\|\mathbf{w}\|$ and $\sin \beta = w_2/\|\mathbf{w}\|$. Then $\cos(\beta - \alpha) = \cos \beta \cos \alpha + \sin \beta \sin \alpha = v_1 w_1/\|\mathbf{v}\|\|\mathbf{w}\| + v_2 w_2/\|\mathbf{v}\|\|\mathbf{w}\| = \mathbf{v} \cdot \mathbf{w}/\|\mathbf{v}\|\|\mathbf{w}\|$. This is $\cos \theta$ because $\beta - \alpha = \theta$.
- 24** Example 6 gives $|u_1||U_1| \leq \frac{1}{2}(u_1^2 + U_1^2)$ and $|u_2||U_2| \leq \frac{1}{2}(u_2^2 + U_2^2)$. The whole line becomes $.96 \leq (.6)(.8) + (.8)(.6) \leq \frac{1}{2}(.6^2 + .8^2) + \frac{1}{2}(.8^2 + .6^2) = 1$. True: $.96 < 1$.
- 25** The cosine of θ is $x/\sqrt{x^2 + y^2}$, near side over hypotenuse. Then $|\cos \theta|^2$ is not greater than 1: $x^2/(x^2 + y^2) \leq 1$.
- 26** The vectors $\mathbf{w} = (x, y)$ with $(1, 2) \cdot \mathbf{w} = x + 2y = 5$ lie on a line in the xy plane. The shortest \mathbf{w} on that line is $(1, 2)$. (The Schwarz inequality $\|\mathbf{w}\| \geq \mathbf{v} \cdot \mathbf{w}/\|\mathbf{v}\| = \sqrt{5}$ is an equality when $\cos \theta = 1$ and $\mathbf{w} = (1, 2)$ and $\|\mathbf{w}\| = \sqrt{5}$.)
- 27** The length $\|\mathbf{v} - \mathbf{w}\|$ is between 2 and 8 (triangle inequality when $\|\mathbf{v}\| = 5$ and $\|\mathbf{w}\| = 3$). The dot product $\mathbf{v} \cdot \mathbf{w}$ is between -15 and 15 by the Schwarz inequality.
- 28** Three vectors in the plane could make angles greater than 90° with each other: for example $(1, 0)$, $(-1, 4)$, $(-1, -4)$. Four vectors could *not* do this (360° total angle). How many can do this in \mathbf{R}^3 or \mathbf{R}^n ? Ben Harris and Greg Marks showed me that the answer is $n + 1$. The vectors from the center of a regular simplex in \mathbf{R}^n to its $n + 1$ vertices all have negative dot products. If $n + 2$ vectors in \mathbf{R}^n had negative dot products, project them onto the plane orthogonal to the last one. Now you have $n + 1$ vectors in \mathbf{R}^{n-1} with negative dot products. Keep going to 4 vectors in \mathbf{R}^2 : no way!
- 29** For a specific example, pick $\mathbf{v} = (1, 2, -3)$ and then $\mathbf{w} = (-3, 1, 2)$. In this example $\cos \theta = \mathbf{v} \cdot \mathbf{w}/\|\mathbf{v}\|\|\mathbf{w}\| = -7/\sqrt{14}\sqrt{14} = -1/2$ and $\theta = 120^\circ$. This always happens when $x + y + z = 0$:

$$\mathbf{v} \cdot \mathbf{w} = xz + xy + yz = \frac{1}{2}(x + y + z)^2 - \frac{1}{2}(x^2 + y^2 + z^2)$$

$$\text{This is the same as } \mathbf{v} \cdot \mathbf{w} = 0 - \frac{1}{2} \|\mathbf{v}\|\|\mathbf{w}\|. \text{ Then } \cos \theta = \frac{1}{2}.$$

- 30** Wikipedia gives this proof of geometric mean $G = \sqrt[3]{xyz} \leq$ arithmetic mean $A = (x + y + z)/3$. First there is equality in case $x = y = z$. Otherwise A is somewhere between the three positive numbers, say for example $z < A < y$.

Use the known inequality $g \leq a$ for the *two* positive numbers x and $y + z - A$. Their mean $a = \frac{1}{2}(x + y + z - A)$ is $\frac{1}{2}(3A - A) =$ same as A ! So $a \geq g$ says that $A^3 \geq g^2 A = x(y + z - A)A$. But $(y + z - A)A = (y - A)(A - z) + yz > yz$. Substitute to find $A^3 > xyz = G^3$ as we wanted to prove. Not easy!

There are many proofs of $G = (x_1 x_2 \cdots x_n)^{1/n} \leq A = (x_1 + x_2 + \cdots + x_n)/n$. In calculus you are maximizing G on the plane $x_1 + x_2 + \cdots + x_n = n$. The maximum occurs when all x 's are equal.

- 31** The columns of the 4 by 4 "Hadamard matrix" (times $\frac{1}{2}$) are perpendicular unit vectors:

$$\frac{1}{2}H = \frac{1}{2} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}.$$

- 32** The commands $V = \text{randn}(3, 30)$; $D = \text{sqrt}(\text{diag}(V' * V))$; $U = V \setminus D$; will give 30 random unit vectors in the columns of U . Then $u' * U$ is a row matrix of 30 dot products whose average absolute value may be close to $2/\pi$.

Problem Set 1.3, page 29

1 $2s_1 + 3s_2 + 4s_3 = (2, 5, 9)$. The same vector \mathbf{b} comes from S times $\mathbf{x} = (2, 3, 4)$:

$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix} = \begin{bmatrix} (\text{row 1}) \cdot \mathbf{x} \\ (\text{row 2}) \cdot \mathbf{x} \\ (\text{row 3}) \cdot \mathbf{x} \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \\ 9 \end{bmatrix}.$$

2 The solutions are $y_1 = 1, y_2 = 0, y_3 = 0$ (right side = column 1) and $y_1 = 1, y_2 = 3, y_3 = 5$. That second example illustrates that the first n odd numbers add to n^2 .

$$3 \quad \begin{array}{rcl} y_1 & = & B_1 \\ y_1 + y_2 & = & B_2 \\ y_1 + y_2 + y_3 & = & B_3 \end{array} \quad \text{gives} \quad \begin{array}{rcl} y_1 & = & B_1 \\ y_2 & = & -B_1 + B_2 \\ y_3 & = & -B_2 + B_3 \end{array} = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} B_1 \\ B_2 \\ B_3 \end{bmatrix}$$

The inverse of $S = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix}$ is $A = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix}$: independent columns in A and S !

4 The combination $0\mathbf{w}_1 + 0\mathbf{w}_2 + 0\mathbf{w}_3$ always gives the zero vector, but this problem looks for other *zero* combinations (then the vectors are *dependent*, they lie in a plane): $\mathbf{w}_2 = (\mathbf{w}_1 + \mathbf{w}_3)/2$ so one combination that gives zero is $\frac{1}{2}\mathbf{w}_1 - \mathbf{w}_2 + \frac{1}{2}\mathbf{w}_3$.

5 The rows of the 3 by 3 matrix in Problem 4 must also be *dependent*: $\mathbf{r}_2 = \frac{1}{2}(\mathbf{r}_1 + \mathbf{r}_3)$. The column and row combinations that produce $\mathbf{0}$ are the same: this is unusual.

$$6 \quad c = 3 \quad \begin{bmatrix} 1 & 3 & 5 \\ 1 & 2 & 4 \\ 1 & 1 & 3 \end{bmatrix} \text{ has column 3} = 2 (\text{column 1}) + \text{column 2}$$

$$c = -1 \quad \begin{bmatrix} 1 & 0 & -1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \text{ has column 3} = - \text{column 1} + \text{column 2}$$

$$c = 0 \quad \begin{bmatrix} 0 & 0 & 0 \\ 2 & 1 & 5 \\ 3 & 3 & 6 \end{bmatrix} \text{ has column 3} = 3 (\text{column 1}) - \text{column 2}$$

7 All three rows are perpendicular to the solution \mathbf{x} (the three equations $\mathbf{r}_1 \cdot \mathbf{x} = 0$ and $\mathbf{r}_2 \cdot \mathbf{x} = 0$ and $\mathbf{r}_3 \cdot \mathbf{x} = 0$ tell us this). Then the whole plane of the rows is perpendicular to \mathbf{x} (the plane is also perpendicular to all multiples $c\mathbf{x}$).

$$8 \quad \begin{array}{rcl} x_1 - 0 & = & b_1 \\ x_2 - x_1 & = & b_2 \\ x_3 - x_2 & = & b_3 \\ x_4 - x_3 & = & b_4 \end{array} \quad \begin{array}{rcl} x_1 & = & b_1 \\ x_2 & = & b_1 + b_2 \\ x_3 & = & b_1 + b_2 + b_3 \\ x_4 & = & b_1 + b_2 + b_3 + b_4 \end{array} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} = A^{-1}\mathbf{b}$$

9 The cyclic difference matrix C has a line of solutions (in 4 dimensions) to $C\mathbf{x} = \mathbf{0}$:

$$\begin{bmatrix} 1 & 0 & 0 & -1 \\ -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \text{ when } \mathbf{x} = \begin{bmatrix} c \\ c \\ c \\ c \end{bmatrix} = \text{any constant vector.}$$

$$10 \quad \begin{array}{rcl} z_2 - z_1 = b_1 & z_1 = -b_1 - b_2 - b_3 & \\ z_3 - z_2 = b_2 & z_2 = -b_2 - b_3 & \\ 0 - z_3 = b_3 & z_3 = -b_3 & \end{array} = \begin{bmatrix} -1 & -1 & -1 \\ 0 & -1 & -1 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \Delta^{-1} \mathbf{b}$$

11 The forward differences of the squares are $(t+1)^2 - t^2 = t^2 + 2t + 1 - t^2 = 2t + 1$. Differences of the n th power are $(t+1)^n - t^n = t^n - t^n + nt^{n-1} + \dots$. The leading term is the derivative nt^{n-1} . The binomial theorem gives all the terms of $(t+1)^n$.

12 Centered difference matrices of *even* size seem to be invertible. Look at eqns. 1 and 4:

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} \quad \begin{array}{l} \text{First} \\ \text{solve} \\ x_2 = b_1 \\ -x_3 = b_4 \end{array} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -b_2 - b_4 \\ b_1 \\ -b_4 \\ b_1 + b_3 \end{bmatrix}$$

13 *Odd size*: The five centered difference equations lead to $b_1 + b_3 + b_5 = 0$.

$$\begin{array}{rcl} x_2 & = & b_1 \\ x_3 - x_1 & = & b_2 \\ x_4 - x_2 & = & b_3 \\ x_5 - x_3 & = & b_4 \\ -x_4 & = & b_5 \end{array} \quad \begin{array}{l} \text{Add equations 1, 3, 5} \\ \text{The left side of the sum is zero} \\ \text{The right side is } b_1 + b_3 + b_5 \\ \text{There cannot be a solution unless } b_1 + b_3 + b_5 = 0. \end{array}$$

14 An example is $(a, b) = (3, 6)$ and $(c, d) = (1, 2)$. The ratios a/c and b/d are equal. Then $ad = bc$. Then (when you divide by bd) the ratios a/b and c/d are equal!

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- The columns are $\mathbf{i} = (1, 0, 0)$ and $\mathbf{j} = (0, 1, 0)$ and $\mathbf{k} = (0, 0, 1)$ and $\mathbf{b} = (2, 3, 4) = 2\mathbf{i} + 3\mathbf{j} + 4\mathbf{k}$.
- The planes are the same: $2x = 4$ is $x = 2$, $3y = 9$ is $y = 3$, and $4z = 16$ is $z = 4$. The solution is the same point $\mathbf{X} = \mathbf{x}$. The columns are changed; but same combination.
- The solution is not changed! The second plane and row 2 of the matrix and all columns of the matrix (vectors in the column picture) are changed.
- If $z = 2$ then $x + y = 0$ and $x - y = z$ give the point $(1, -1, 2)$. If $z = 0$ then $x + y = 6$ and $x - y = 4$ produce $(5, 1, 0)$. Halfway between those is $(3, 0, 1)$.
- If x, y, z satisfy the first two equations they also satisfy the third equation. The line \mathbf{L} of solutions contains $\mathbf{v} = (1, 1, 0)$ and $\mathbf{w} = (\frac{1}{2}, 1, \frac{1}{2})$ and $\mathbf{u} = \frac{1}{2}\mathbf{v} + \frac{1}{2}\mathbf{w}$ and **all combinations $c\mathbf{v} + d\mathbf{w}$ with $c + d = 1$** .
- Equation 1 + equation 2 - equation 3 is now $0 = -4$. Line misses plane; *no solution*.
- Column 3 = Column 1 makes the matrix singular. Solutions $(x, y, z) = (1, 1, 0)$ or $(0, 1, 1)$ and you can add any multiple of $(-1, 0, 1)$; $\mathbf{b} = (4, 6, c)$ needs $c = 10$ for solvability (then \mathbf{b} lies in the plane of the columns).
- Four planes in 4-dimensional space normally meet at a *point*. The solution to $\mathbf{Ax} = (3, 3, 3, 2)$ is $\mathbf{x} = (0, 0, 1, 2)$ if A has columns $(1, 0, 0, 0)$, $(1, 1, 0, 0)$, $(1, 1, 1, 0)$, $(1, 1, 1, 1)$. The equations are $x + y + z + t = 3$, $y + z + t = 3$, $z + t = 3$, $t = 2$.
- (a) $\mathbf{Ax} = (18, 5, 0)$ and (b) $\mathbf{Ax} = (3, 4, 5, 5)$.

- 10** Multiplying as linear combinations of the columns gives the same Ax . By rows or by columns: **9** separate multiplications for 3 by 3.
- 11** Ax equals (14, 22) and (0, 0) and (9, 7).
- 12** Ax equals (z, y, x) and (0, 0, 0) and (3, 3, 6).
- 13** (a) x has n components and Ax has m components (b) Planes from each equation in $Ax = b$ are in n -dimensional space, but the columns are in m -dimensional space.
- 14** $2x + 3y + z + 5t = 8$ is $Ax = b$ with the 1 by 4 matrix $A = [2 \ 3 \ 1 \ 5]$. The solutions x fill a 3D “plane” in 4 dimensions. It could be called a *hyperplane*.
- 15** (a) $I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ (b) $P = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$
- 16** 90° rotation from $R = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$, 180° rotation from $R^2 = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} = -I$.
- 17** $P = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$ produces (y, z, x) and $Q = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$ recovers (x, y, z) . Q is the inverse of P .
- 18** $E = \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix}$ and $E = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ subtract the first component from the second.
- 19** $E = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$ and $E^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix}$, $E\mathbf{v} = (3, 4, 8)$ and $E^{-1}E\mathbf{v}$ recovers (3, 4, 5).
- 20** $P_1 = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$ projects onto the x -axis and $P_2 = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$ projects onto the y -axis. $\mathbf{v} = \begin{bmatrix} 5 \\ 7 \end{bmatrix}$ has $P_1\mathbf{v} = \begin{bmatrix} 5 \\ 0 \end{bmatrix}$ and $P_2P_1\mathbf{v} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.
- 21** $R = \frac{1}{2} \begin{bmatrix} \sqrt{2} & -\sqrt{2} \\ \sqrt{2} & \sqrt{2} \end{bmatrix}$ rotates all vectors by 45° . The columns of R are the results from rotating (1, 0) and (0, 1)!
- 22** The dot product $Ax = [1 \ 4 \ 5] \begin{bmatrix} x \\ y \\ z \end{bmatrix} = (1 \text{ by } 3)(3 \text{ by } 1)$ is zero for points (x, y, z) on a plane in three dimensions. The columns of A are one-dimensional vectors.
- 23** $A = [1 \ 2 \ ; \ 3 \ 4]$ and $\mathbf{x} = [5 \ -2]'$ and $\mathbf{b} = [1 \ 7]'$. $\mathbf{r} = \mathbf{b} - A * \mathbf{x}$ prints as zero.
- 24** $A * \mathbf{v} = [3 \ 4 \ 5]'$ and $\mathbf{v}' * \mathbf{v} = 50$. But $\mathbf{v} * A$ gives an error message from 3 by 1 times 3 by 3.
- 25** $\mathbf{ones}(4, 4) * \mathbf{ones}(4, 1) = [4 \ 4 \ 4 \ 4]'$; $B * \mathbf{w} = [10 \ 10 \ 10 \ 10]'$.
- 26** The row picture has two lines meeting at the solution (4, 2). The column picture will have $4(1, 1) + 2(-2, 1) = 4(\text{column } 1) + 2(\text{column } 2) = \text{right side } (0, 6)$.
- 27** The row picture shows **2 planes** in **3-dimensional space**. The column picture is in **2-dimensional space**. The solutions normally lie on a *line*.

- 28** The row picture shows four *lines* in the 2D plane. The column picture is in *four-dimensional* space. No solution unless the right side is a combination of *the two columns*.
- 29** $u_2 = \begin{bmatrix} .7 \\ .3 \end{bmatrix}$ and $u_3 = \begin{bmatrix} .65 \\ .35 \end{bmatrix}$. The components add to 1. They are always positive. u_7, v_7, w_7 are all close to $(.6, .4)$. Their components still add to 1.
- 30** $\begin{bmatrix} .8 & .3 \\ .2 & .7 \end{bmatrix} \begin{bmatrix} .6 \\ .4 \end{bmatrix} = \begin{bmatrix} .6 \\ .4 \end{bmatrix} = \text{steady state } s$. No change when multiplied by $\begin{bmatrix} .8 & .3 \\ .2 & .7 \end{bmatrix}$.
- 31** $M = \begin{bmatrix} 8 & 3 & 4 \\ 1 & 5 & 9 \\ 6 & 7 & 2 \end{bmatrix} = \begin{bmatrix} 5+u & 5-u+v & 5-v \\ 5-u-v & 5 & 5+u+v \\ 5+v & 5+u-v & 5-u \end{bmatrix}$; $M_3(1, 1, 1) = (15, 15, 15)$;
 $M_4(1, 1, 1, 1) = (34, 34, 34, 34)$ because $1 + 2 + \dots + 16 = 136$ which is $4(34)$.
- 32** A is singular when its third column w is a combination $cu + dv$ of the first columns. A typical column picture has b outside the plane of u, v, w . A typical row picture has the intersection line of two planes parallel to the third plane. *Then no solution.*
- 33** $w = (5, 7)$ is $5u + 7v$. Then Aw equals 5 times Au plus 7 times Av .
- 34** $\begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$ has the solution $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 4 \\ 7 \\ 8 \\ 6 \end{bmatrix}$.
- 35** $x = (1, \dots, 1)$ gives $Sx = \text{sum of each row} = 1 + \dots + 9 = 45$ for Sudoku matrices. 6 row orders $(1, 2, 3), (1, 3, 2), (2, 1, 3), (2, 3, 1), (3, 1, 2), (3, 2, 1)$ are in Section 2.7. The same 6 permutations of *blocks* of rows produce Sudoku matrices, so $6^4 = 1296$ orders of the 9 rows all stay Sudoku. (And also 1296 permutations of the 9 columns.)

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- Multiply by $\ell_{21} = \frac{10}{2} = 5$ and subtract to find $2x + 3y = 14$ and $-6y = 6$. The pivots to circle are 2 and -6 .
- $-6y = 6$ gives $y = -1$. Then $2x + 3y = 1$ gives $x = 2$. Multiplying the right side $(1, 11)$ by 4 will multiply the solution by 4 to give the new solution $(x, y) = (8, -4)$.
- Subtract $-\frac{1}{2}$ (or add $\frac{1}{2}$) times equation 1. The new second equation is $3y = 3$. Then $y = 1$ and $x = 5$. If the right side changes sign, so does the solution: $(x, y) = (-5, -1)$.
- Subtract $\ell = \frac{c}{a}$ times equation 1. The new second pivot multiplying y is $d - (cb/a)$ or $(ad - bc)/a$. Then $y = (ag - cf)/(ad - bc)$.
- $6x + 4y$ is 2 times $3x + 2y$. There is no solution unless the right side is $2 \cdot 10 = 20$. Then all the points on the line $3x + 2y = 10$ are solutions, including $(0, 5)$ and $(4, -1)$. (The two lines in the row picture are the same line, containing all solutions).
- Singular system if $b = 4$, because $4x + 8y$ is 2 times $2x + 4y$. Then $g = 32$ makes the lines become the *same*: infinitely many solutions like $(8, 0)$ and $(0, 4)$.
- If $a = 2$ elimination must fail (two parallel lines in the row picture). The equations have no solution. With $a = 0$, elimination will stop for a row exchange. Then $3y = -3$ gives $y = -1$ and $4x + 6y = 6$ gives $x = 3$.

- 8 If $k = 3$ elimination must fail: no solution. If $k = -3$, elimination gives $0 = 0$ in equation 2: infinitely many solutions. If $k = 0$ a row exchange is needed: one solution.
- 9 On the left side, $6x - 4y$ is 2 times $(3x - 2y)$. Therefore we need $b_2 = 2b_1$ on the right side. Then there will be infinitely many solutions (two parallel lines become one single line).
- 10 The equation $y = 1$ comes from elimination (subtract $x + y = 5$ from $x + 2y = 6$). Then $x = 4$ and $5x - 4y = c = 16$.
- 11 (a) Another solution is $\frac{1}{2}(x + X, y + Y, z + Z)$. (b) If 25 planes meet at two points, they meet along the whole line through those two points.
- 12 Elimination leads to an upper triangular system; then comes back substitution.
 $2x + 3y + z = 8$ $x = 2$
 $y + 3z = 4$ gives $y = 1$ If a zero is at the start of row 2 or 3,
 $8z = 8$ $z = 1$ that avoids a row operation.
- 13 $2x - 3y = 3$ $2x - 3y = 3$ $2x - 3y = 3$ $x = 3$
 $4x - 5y + z = 7$ gives $y + z = 1$ and $y + z = 1$ and $y = 1$
 $2x - y - 3z = 5$ $2y + 3z = 2$ $-5z = 0$ $z = 0$
 Subtract $2 \times$ row 1 from row 2, subtract $1 \times$ row 1 from row 3, subtract $2 \times$ row 2 from row 3
- 14 Subtract 2 times row 1 from row 2 to reach $(d - 10)y - z = 2$. Equation (3) is $y - z = 3$. If $d = 10$ exchange rows 2 and 3. If $d = 11$ the system becomes singular.
- 15 The second pivot position will contain $-2 - b$. If $b = -2$ we exchange with row 3. If $b = -1$ (singular case) the second equation is $-y - z = 0$. A solution is $(1, 1, -1)$.
- | | | | | | |
|----|----------------------------------|--------------------|-----|-----------------------------------|--------------------|
| | <u>Example of</u> | $0x + 0y + 2z = 4$ | | Exchange | $0x + 3y + 4z = 4$ |
| | | $x + 2y + 2z = 5$ | (a) | but then | $x + 2y + 2z = 5$ |
| 16 | (a) 2 exchanges | $0x + 3y + 4z = 6$ | (b) | break down | $0x + 3y + 4z = 6$ |
| | (exchange 1 and 2, then 2 and 3) | | | (rows 1 and 3 are not consistent) | |
- 17 If row 1 = row 2, then row 2 is zero after the first step; exchange the zero row with row 3 and there is no *third* pivot. If column 2 = column 1, then column 2 has no pivot.
- 18 *Example* $x + 2y + 3z = 0, 4x + 8y + 12z = 0, 5x + 10y + 15z = 0$ has 9 different coefficients but rows 2 and 3 become $0 = 0$: infinitely many solutions.
- 19 Row 2 becomes $3y - 4z = 5$, then row 3 becomes $(q + 4)z = t - 5$. If $q = -4$ the system is singular—no third pivot. Then if $t = 5$ the third equation is $0 = 0$. Choosing $z = 1$ the equation $3y - 4z = 5$ gives $y = 3$ and equation 1 gives $x = -9$.
- 20 Singular if row 3 is a combination of rows 1 and 2. From the end view, the three planes form a triangle. This happens if rows $1 + 2 =$ row 3 on the left side but not the right side: $x + y + z = 0, x - 2y - z = 1, 2x - y = 4$. No parallel planes but still no solution.
- 21 (a) Pivots $2, \frac{3}{2}, \frac{4}{3}, \frac{5}{4}$ in the equations $2x + y = 0, \frac{3}{2}y + z = 0, \frac{4}{3}z + t = 0, \frac{5}{4}t = 5$ after elimination. Back substitution gives $t = 4, z = -3, y = 2, x = -1$. (b) If the off-diagonal entries change from $+1$ to -1 , the pivots are the same. The solution is $(1, 2, 3, 4)$ instead of $(-1, 2, -3, 4)$.
- 22 The fifth pivot is $\frac{6}{5}$ for both matrices (1 's or -1 's off the diagonal). The n th pivot is $\frac{n+1}{n}$.