University of Mannheim School of Social Sciences Mathematics for Political Scientists, Fall 2022 Carlos Gueiros

Solutions Linear Algebra I

1. Consider the following matrices and vectors.

$$\mathbf{A} = \begin{pmatrix} 1 & 3 & 5 \\ 2 & 8 & 3 \\ 0 & -1 & 6 \end{pmatrix}; \ \mathbf{B} = \begin{pmatrix} -3 & 2 & 4 \\ 2 & 3 & 4 \\ 2 & -4 & 0 \end{pmatrix}; \ \mathbf{c} = \begin{pmatrix} 4 & -3 & 2 \end{pmatrix}; \ \mathbf{d} = \begin{pmatrix} 3 & 8 \end{pmatrix}; \\ \mathbf{e} = \begin{pmatrix} 2 & 6 & 9 \end{pmatrix}; \ \mathbf{F} = \begin{pmatrix} 3 & 0 \\ 1 & 2 \end{pmatrix}; \ \mathbf{G} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}; \ \mathbf{H} = \begin{pmatrix} 5 & 6 & 1 \\ -2 & 7 & 8 \end{pmatrix}; \\ \mathbf{K} = \begin{pmatrix} a_1 & \dots & a_n \\ b_1 & \dots & b_n \end{pmatrix}$$

Do the calculations if possible.

(a)
$$\mathbf{M}_1 = \mathbf{A} \cdot \mathbf{B} = \begin{pmatrix} 13 & -9 & 16\\ 16 & 16 & 40\\ 10 & -27 & -4 \end{pmatrix}$$

(b) $\mathbf{M}_2 = \mathbf{A} - \mathbf{B} = \begin{pmatrix} 4 & 1 & 1\\ 0 & 5 & -1\\ -2 & 3 & 6 \end{pmatrix}$

- (c) $\mathbf{M}_3 = \mathbf{B} \cdot \mathbf{F} = n.d.$ Not possible since $\operatorname{ncol}(\mathbf{B}) \neq \operatorname{nrow}(\mathbf{F}).$
- (d) $\mathbf{M}_4 = \mathbf{A} \cdot \mathbf{c} = n.d.$ Not possible since $\operatorname{ncol}(\mathbf{A}) \neq \operatorname{nrow}(\mathbf{c})$
- (e) $\mathbf{M}_5 = \mathbf{c} \cdot \mathbf{A} = \begin{pmatrix} -2 & -14 & 23 \end{pmatrix}$
- (f) $\mathbf{m}_6 = \mathbf{d} \cdot \mathbf{c} = n.d.$ Not possible since the vectors have different dimension.
- (g) $m_7 = 2c \cdot 3e = 48.$
- (h) $\mathbf{M}_8 = \mathbf{B} \cdot \mathbf{G} = \mathbf{B}$

(i)
$$\mathbf{M}_9 = \mathbf{A} \cdot \mathbf{H} = n.d.$$

Not possible since $\operatorname{ncol}(\mathbf{A}) \neq \operatorname{nrow}(\mathbf{H})$

(j)
$$\mathbf{M}_{10} = \mathbf{H}' \cdot \mathbf{F} = \begin{pmatrix} 13 & -4\\ 25 & 14\\ 11 & 16 \end{pmatrix}$$

upper triangular matrix (x)

lower triangular matrix

- 2. What is the dimension of the following matrices?
 - (a) $\mathbf{A} \cdot \mathbf{B} \cdot \mathbf{H}' = 3 \times 2$
 - (b) $\mathbf{c} + \mathbf{e} \cdot \mathbf{H}'$ not possible, since $ncol(\mathbf{c}) = 3$ and $ncol(\mathbf{e} \cdot \mathbf{H}') = 2$
 - (c) $\mathbf{F} \cdot \mathbf{K} = 2 \times n$
- 3. Specify whether the following matrices are square, zero, identity, diagonal, or upper/lower triangular matrices and give their dimension as well as their rank.

$\mathbf{A} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix}, \ \mathbf{B} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$	$\left(\right) ,\ \mathbf{C}=% \left($	$\begin{pmatrix} 5 & 0 & 8 \\ 0 & 1 & - \end{pmatrix}$	$\binom{1}{2}$, $\mathbf{D} =$	$\begin{pmatrix} 0 & 0 \\ 0 & 7 \\ 1 & -3 \end{pmatrix}$	$\begin{pmatrix} 6\\0\\9 \end{pmatrix}$, E =	$= \begin{pmatrix} 0 \\ 2 \\ 0 \end{pmatrix}$	$0 \\ 8 \\ -5$	$\begin{pmatrix} 0\\0\\0 \end{pmatrix}$
	A	В	\mathbf{C}	D	\mathbf{E}			
dimension	(3×2)	(2×2)	(2×3)	(3×3)	(3×3)			
rank	0	2	2	3	2			
square matrix		х		Х	х			
zero matrix	x							
identity matrix		х						
diagonal matrix		х						

 (\mathbf{x})

4. Is the equation $(\mathbf{F} + \mathbf{G})^2 = \mathbf{F}^2 + 2 \cdot \mathbf{F} \cdot \mathbf{G} + \mathbf{G}^2$ true for any square matrices of the same order?

х

х

 $(\mathbf{F} + \mathbf{G})^2 = (\mathbf{F} + \mathbf{G}) \cdot (\mathbf{F} + \mathbf{G}) = \mathbf{F}^2 + \mathbf{F} \cdot \mathbf{G} + \mathbf{G} \cdot \mathbf{F} + \mathbf{G}^2$ No, this is only the case if $\mathbf{F} \cdot \mathbf{G} = \mathbf{G} \cdot \mathbf{F}$.

(x)

5. Find all 2×2 matrices **A** such that \mathbf{A}^2 is the matrix obtained from **A** by squaring each entry.

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \cdot \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} aa+bc & ab+bd \\ ac+cd & bc+dd \end{pmatrix} \equiv \begin{pmatrix} a^2 & b^2 \\ c^2 & d^2 \end{pmatrix}$$

From the identity we derive the following system of equations.

$$aa + bc = aa \tag{1}$$

х

- $ab + bd = bb \tag{2}$
- $ac + cd = cc \tag{3}$
- $bc + dd = dd \tag{4}$

From (1) and (4) we know that bc = 0. The first and easy solution, thus, is all matrices of the form

$$\begin{pmatrix} a & 0 \\ 0 & d \end{pmatrix}.$$

A little bit more subtle are the other two possible solutions

$$\begin{pmatrix} a & 0 \\ a+d & d \end{pmatrix}$$
 and $\begin{pmatrix} a & a+d \\ 0 & d \end{pmatrix}$.

For the proof, note that either b or c has to be equal to zero. For symmetry we focus on the case where b = 0. Let c = a + d, then equation (3)

$$ac + cd = cc$$

 $a(a + d) + d(a + d) = (a + d)(a + d)$
 $a^{2} + 2ad + d^{2} = (a + d)^{2}.$