Advanced Engineering Mathematics

Homework One

Systems of Linear Equations : Algebra, Geometry, Row-Reduction, Determinants, Transformations

Text: 7.1-7.3, 7.5, 7.7-7.8

Quote of Homework One

Paul Atreides: Fear is the mind-killer. Fear is the little-death that brings total obliteration.

Frank Herbert : Dune (1965)

1. MATRIX MULTIPLICATION

Define the *commutator* and *anti-commutator* of two square matrices to be,

$$[\cdot, \cdot] : \mathbb{C}^{n \times n} \times \mathbb{C}^{n \times n} \to \mathbb{C}^{n \times n}, \text{ such that } [\mathbf{A}, \mathbf{B}] = \mathbf{A}\mathbf{B} - \mathbf{B}\mathbf{A}, \text{ for all } \mathbf{A}, \mathbf{B} \in \mathbb{C}^{n \times n}, \\ \{\cdot, \cdot\} : \mathbb{C}^{n \times n} \times \mathbb{C}^{n \times n} \to \mathbb{C}^{n \times n}, \text{ such that } \{\mathbf{A}, \mathbf{B}\} = \mathbf{A}\mathbf{B} + \mathbf{B}\mathbf{A}, \text{ for all } \mathbf{A}, \mathbf{B} \in \mathbb{C}^{n \times n},$$

respectively. Also define the Kronecker delta and Levi-Civita symbols to be,

$$\begin{split} \delta_{ij} : \mathbb{N} \times \mathbb{N} \to \{0, 1\}, \text{ such that } \delta_{ij} &= \begin{cases} 1, & \text{if } i = j, \\ 0, & \text{if } i \neq j \end{cases} \\ \epsilon_{ijk} : (i, j, k) \to \{-1, 0, 1\}, \text{ such that } \epsilon_{ijk} &= \begin{cases} 1, & \text{if } (i, j, k) \text{ is } (1, 2, 3), (2, 3, 1) \text{ or } (3, 1, 2), \\ -1, & \text{if } (i, j, k) \text{ is } (3, 2, 1), (1, 3, 2) \text{ or } (2, 1, 3), \\ 0, & \text{if } i = j \text{ or } j = k \text{ or } k = i \end{cases} \end{split}$$

respectively. Also define the so-called Pauli spin-matrices (PSM) to be,

$$\sigma_1 = \sigma_x = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \quad \sigma_2 = \sigma_y = \begin{bmatrix} 0 & -i \\ i & 0 \end{bmatrix}, \quad \sigma_3 = \sigma_z = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}.$$

1.1. The PSM are *self-adjoint* matrices. Show that $\sigma_m = \sigma_m^{\text{H}}$ for m = 1, 2, 3.

- 1.2. The PSM are unitary matrices. Show that $\sigma_m^2 = \mathbf{I}$ for m = 1, 2, 3 where $[\mathbf{I}]_{ij} = \delta_{ij}$.
- 1.3. Trace and Determinant. Show that $tr(\sigma_m) = 0$ and $det(\sigma_m) = -1$ for m = 1, 2, 3.
- 1.4. Anti-Commutation Relations. Show that $\{\sigma_i, \sigma_j\} = 2\delta_{ij}\mathbf{I}$ for i = 1, 2, 3 and j = 1, 2, 3.

1.5. Commutation Relations. Show that
$$[\sigma_i, \sigma_j] = 2\sqrt{-1} \sum_{k=1}^3 \epsilon_{ijk} \sigma_k$$
 for $i = 1, 2, 3$ and $j = 1, 2, 3$.

2. Solutions Sets to Linear Systems of Algebraic Equations

Given,

$$\mathbf{A}_{1} = \begin{bmatrix} 1 & -3 & 0 \\ -1 & 1 & 5 \\ 0 & 1 & 1 \end{bmatrix}, \quad \mathbf{A}_{2} = \begin{bmatrix} 6 & 18 & -4 \\ -1 & -3 & 8 \\ 5 & 15 & -9 \end{bmatrix}, \quad \mathbf{A}_{3} = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & -1 \\ 1 & 0 & 3 \end{bmatrix}, \quad \mathbf{A}_{4} = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 3 & 6 & 9 \end{bmatrix}, \quad \mathbf{A}_{5} = \begin{bmatrix} 5 & 3 \\ -4 & 7 \\ 9 & -2 \end{bmatrix}, \\ \mathbf{b}_{1} = \begin{bmatrix} 5 \\ 2 \\ 0 \end{bmatrix}, \quad \mathbf{b}_{2} = \begin{bmatrix} 20 \\ 4 \\ 11 \end{bmatrix}, \quad \mathbf{b}_{3} = \begin{bmatrix} 4 \\ 1 \\ 0 \end{bmatrix}, \quad \mathbf{b}_{4} = \begin{bmatrix} 10 \\ 20 \\ 30 \end{bmatrix}, \quad \mathbf{b}_{5} = \begin{bmatrix} 22 \\ 20 \\ 15 \end{bmatrix}.$$

2.1. Algebra. Find all solutions to $\mathbf{A}_i \mathbf{x} = \mathbf{b}_i$ for i = 1, 2, 3, 4, 5.

2.2. Geometry. Describe or plot the geometry formed by the linear systems and their solution sets.

Given,

$$\mathbf{A} = \left[\begin{array}{rrrr} 3 & 6 & 7 \\ 0 & 2 & 1 \\ 2 & 3 & 4 \end{array} \right]$$

- 3.1. Matrix Inverse: Take One. Find A^{-1} using the Gauss-Jordan Method. (pg.317)
- 3.2. Matrix Inverse: Take Two. Find A^{-1} using the cofactor representation. (Theorem 2 pg.318)

3.3. Solutions to Linear Systems. Using \mathbf{A}^{-1} find the unique solution to $\mathbf{A}\mathbf{x} = \mathbf{b} = [b_1 \ b_2 \ b_3]^{\mathrm{T}}$.

4. Determinants

Given,

$$\mathbf{A} = \begin{bmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{bmatrix}.$$

- 4.1. Vandermonde Determinant. Show that the det $(\mathbf{A}) = (c-a)(c-b)(b-a)$.
- 4.2. Application. Determine which of the following sets of points can be uniquely interpolated by the polynomial $p(t) = a_0 + a_1 t + a_2 t^2$.

$$S_1 = \{(1, 12), (2, 15), (3, 16)\}$$
$$S_2 = \{(1, 12), (1, 15), (3, 16)\}$$
$$S_3 = \{(1, 12), (2, 15), (2, 15)\}$$

5. Rotation Transformations in \mathbb{R}^2 and \mathbb{R}^3

Given,

$$\mathbf{A}(\theta) = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}.$$

5.1. The Unit Circle. Show that the transformation $\hat{\mathbf{A}}\hat{\mathbf{i}}$ rotates $\hat{\mathbf{i}} = \begin{bmatrix} 1 & 0 \end{bmatrix}^{\mathrm{T}}$ counter-clockwise by an angle θ and defines a parametrization of the *unit circle*. What matrix would undo this transformation?

- 5.2. Determinant. Show that $det(\mathbf{A}) = 1$.
- 5.3. Orthogonality. Show that $\mathbf{A}^{\mathrm{T}}\mathbf{A} = \mathbf{A}\mathbf{A}^{\mathrm{T}} = \mathbf{I}$.
- 5.4. Rotations in \mathbb{R}^3 . Given,

$$\mathbf{R}_{1}(\theta) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos\theta & -\sin\theta \\ 0 & \sin\theta & \cos\theta \end{bmatrix}, \quad \mathbf{R}_{2}(\theta) = \begin{bmatrix} \cos\theta & 0 & \sin\theta \\ 0 & 1 & 0 \\ -\sin\theta & 0 & \cos\theta \end{bmatrix}, \quad \mathbf{R}_{3}(\theta) = \begin{bmatrix} \cos\theta & -\sin\theta & 0 \\ \sin\theta & \cos\theta & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

Describe the transformations defined by each of these matrices on vectors in \mathbb{R}^3 .