

Linear Algebra

Let $A \in R^{n \times n}$ and $\mathbf{x}, \mathbf{b} \in R^n$ with $n = 4$ be defined as follows.

$$A = \begin{bmatrix} 2 & -1 & 0 & 1 \\ 4 & 1 & -1 & 4 \\ 8 & -10 & 3 & 2 \\ 2 & 2 & -2 & 5 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} w \\ x \\ y \\ z \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 1 \\ 0 \\ 6 \\ 2 \end{bmatrix}$$

A linear system of equations $A\mathbf{x} = \mathbf{b}$ can be written as

$$\begin{array}{rclcl} 2w & - & x & & + & z & = & 1 \\ 4w & + & x & - & y & + & 4z & = & 0 \\ 8w & - & 10x & + & 3y & + & 2z & = & 6 \\ 2w & + & 2x & - & 2y & + & 5z & = & 2 \end{array}, \quad \left[\begin{array}{cccc|c} 2 & -1 & 0 & 1 & 1 \\ 4 & 1 & -1 & 4 & 0 \\ 8 & -10 & 3 & 2 & 6 \\ 2 & 2 & -2 & 5 & 2 \end{array} \right]$$

Use Matlab commands to answer the following questions.

- (a) Input matrix A .
- (b) Input matrix b .
- (c) Apply Gaussian elimination with partial pivoting to solve $A\mathbf{x} = \mathbf{b}$.
- (d) In (c), report the matrices of P, L, U , respectively, where P is a permutation matrix, L is unit *lower* Δ and U is *upper* Δ .
- (e) Find the determinant of A .
- (f) Find the rank of A .
- (g) Find the inverse matrix of A in a rational form.
- (h) Find the characteristic polynomial $p(x)$ of A .
- (i) Find the roots of $p(x) = 0$.

- (j) Find the eigenvalues of A .
- (k) Find the QR factorization of A .
- (l) Find the singular value decomposition of A .
- (m) Find $\|A\|_1$, $\|A\|_2$, and $\|A\|_\infty$, respectively.
- (n) Find LU –*decomposition* for matrix A , where L is unit *lower*– Δ and U is *upper*– Δ .