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Total Number of Pages: 02

M.Sc.  
MMCC302

3<sup>rd</sup> Semester Regular/Back Examination 2017-18

Matrix Algebra

BRANCH : M.Sc.(MC)

Time: 3 Hours

Max Marks: 70

Q.CODE: B588

Answer Question No.1 which is compulsory and any five from the rest.  
The figures in the right hand margin indicate marks.

Q1 Answer the following questions : (2 x 10)

- If  $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$  &  $X = \begin{bmatrix} 7 \\ 8 \\ 9 \end{bmatrix}$   $B = \begin{bmatrix} 50 \\ 122 \end{bmatrix}$  Then express B as a linear combination of columns of A.
- If G is a triangular matrix then what is the value of  $\det(G)$  ?
- When A is said to be positive definite if A is a nxn real symmetric matrix.
- What is Cauchy Schwarz Inequality?
- For any real number  $P \geq 1$  define P-norm?
- If  $A = \begin{bmatrix} 1000 & 999 \\ 999 & 998 \end{bmatrix}$  Find  $\|A\|_1$ ,  $\|A\|_\infty$ ,  $\|A^{-1}\|_\infty$ ,  $\|A^{-1}\|_1$
- If  $x = (x_1 \ x_2 \ x_3)^T$  &  $y = (y_1 \ y_2 \ y_3)^T$ . Define inner product of x & y.
- When a set of vectors  $q_1, q_2, q_3, \dots, q_k$  is said to be orthonormal?
- Find the relation between  $R(A)$  perp. and  $N(A^T)$ .
- Determine the eigen values for the following matrix,  $A = \begin{pmatrix} 3 & 1 \\ 6 & 2 \end{pmatrix}$ .

Q2 Answer the questions : (5)

- Solve the following system

$$\begin{bmatrix} 8 & -4 & 0 \\ -4 & 8 & -4 \\ 0 & -4 & 8 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

- Find the matrix equation for the differential equation (5)

$$-u''(x) + cu'(x) + du(x) = f(x) \quad 0 < x < 1$$

With boundary condition

$$u(0) = 0, u(1) = 0$$

Using

$$M = 6, h = 1/6$$

Q3 a) Use column oriented version of forward substitution solve the following lower Triangular system (5)

$$\begin{bmatrix} 5 & 0 & 0 \\ 2 & -4 & 0 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 15 \\ -2 \\ 10 \end{bmatrix}$$

- Use Cholesky's Method to calculate (5)

$$\text{Let } A = \begin{bmatrix} 4 & -2 & 4 & 2 \\ -2 & 10 & -2 & -7 \\ 4 & -2 & 8 & 4 \\ 2 & -7 & 4 & 7 \end{bmatrix} \quad \text{Use Cholesky's Method to calculate}$$

Cholesky factor R.

**Q4 a)** Let  $M$  be any  $n \times n$  non singular matrix and let  $A = M^T M$ , Then prove that  $A$  is positive definite. (5)

**b)** If  $A = \begin{pmatrix} 2 & 4 & 2 & 3 \\ -2 & -5 & -3 & -2 \\ 4 & 7 & 6 & 8 \\ 6 & 10 & 1 & 12 \end{pmatrix}$  &  $b = \begin{pmatrix} -3 \\ 3 \\ -1 \\ -16 \end{pmatrix}$  (5)

Then calculate  $L$  &  $U$  such that  $A = LU$  & solve the system  $Ax = b$ , where  $x = (x_1 \ x_2 \ x_3 \ x_4)^T$

**Q5 a)** (5)

Solve the system  $\begin{pmatrix} 2 & 2 & -4 \\ 1 & 1 & 5 \\ 1 & 3 & 6 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 10 \\ -2 \\ -5 \end{pmatrix}$ , By Gaussian Elimination with

partial pivoting.

**b)** Prove that  $\|A\|_1 = \max_{1 \leq j \leq n} \sum_{i=1}^n |a_{ij}|$  (5)

**Q6 a)** (5)

Use QR – decomposition to solve the system  $\begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$

**b)** Let  $x, y \in \mathbb{R}^n$  with  $x \neq y$  but  $\|x\|_2 = \|y\|_2$ . Then prove that there is a unique reflector  $Q$  such that  $Qx = y$  (5)

**Q7 a)** Let  $A \in \mathbb{R}^{n \times m}$  &  $b \in \mathbb{R}^n$ ,  $n > m$  & suppose that ' $A$ ' has full rank then the least square problem for the over determined system  $Ax = b$  has a unique solution (5)

which can be found by solving the non singular system  $\tilde{R}x = \tilde{c}$ , where  $\begin{pmatrix} \tilde{c} \\ d \end{pmatrix} = c = Q^T b$ ,  $\tilde{R} \in \mathbb{R}^{m \times m}$  &  $Q \in \mathbb{R}^{n \times n}$

**b)**  $A \in \mathbb{R}^{n \times n}$  can be expressed as product  $A = QR$ , using reflectors where  $Q$  is a orthogonal matrix and  $R$  is a upper triangular matrix (5)

**Q8 a)** (5)

Find QR – Transform of  $A = \begin{pmatrix} 1 & -1 & 4 \\ 1 & 4 & -2 \\ 1 & 4 & 2 \\ 1 & -1 & 0 \end{pmatrix}$  Using Gram – Schmidt Process

**b)** Let  $S$  be any subspace of  $\mathbb{R}^n$ . Then for every  $x \in \mathbb{R}^n$ , there exist unique element  $s \in S$  and  $s \text{ perp.} \in S \text{ perp.}$  for which  $x = s + s \text{ perp.}$  (5)