

DM545/DM871 – Linear and integer programming

Sheet 0, Spring 2022

Exercise 1

Consider the matrices:

$$A = \begin{bmatrix} 2 & 0 \\ -4 & 6 \end{bmatrix} \quad B = \begin{bmatrix} 1 & -7 & 2 \\ 5 & 3 & 0 \end{bmatrix} \quad C = \begin{bmatrix} 4 & 9 \\ -3 & 0 \\ 2 & 1 \end{bmatrix}$$

$$D = \begin{bmatrix} -2 & 1 & 8 \\ 3 & 0 & 2 \\ 4 & -6 & 3 \end{bmatrix} \quad E = \begin{bmatrix} 0 & 3 & 0 \\ -5 & 1 & 1 \\ 7 & 6 & 2 \end{bmatrix}$$

In each part compute the given expression. Where the computation is not possible explain why.

1. $D + E$
2. $D - E$
3. $5A$
4. $2B - C$
5. $2(D + 5E)$
6. $(C^T B)A^T$
7. $2\text{tr}(AB)$
8. $\det(E)$

Exercise 2

Consider the following system of linear equations in the variables $x, y, z \in \mathbb{R}$.

$$\begin{aligned} -2y + 3z &= 3 \\ 3x + 6y - 3z &= -2 \\ -3x - 8y + 6z &= 5 \end{aligned}$$

1. Write the augmented matrix of this system.
2. Reduce this matrix to row echelon form by performing a sequence of elementary row operations.
3. Solve the system and write its general solution in parametric form.

Exercise 3

Consider the following matrix

$$M = \begin{bmatrix} 1 & 0 & 1 \\ -1 & 1 & 0 \\ 2 & 2 & 2 \end{bmatrix}.$$

1. Find M^{-1} by performing row operations on the matrix $[M \mid I]$.

2. Is it possible to express M as a product of elementary matrices? Explain why or why not.

Exercise 4

1. Given the point $[3, 2]$ and the vector $[-1, 0]$ find the vector and parametric (Cartesian) equation of the line containing the point and parallel to the vector.
2. Find the vector and parametric (Cartesian) equations of the plane in \mathbb{R}^3 that passes through the origin and is orthogonal to $\mathbf{v} = [3, -1, -6]$.

Exercise 5

Write a one line description of the methods you know to compute the inverse of a square matrix.

Exercise 6

Calculate by hand the inverse of

$$A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 0 & 3 \\ 0 & 0 & 2 \end{bmatrix}$$

and check your result with the function `numpy.linalg.inv`.

Exercise 7

Use Cramer's rule to express the solution of the system $A\mathbf{x} = \mathbf{b}$ where

$$A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 0 & 3 \\ 0 & 0 & 2 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 2 \\ 0 \\ 3 \end{bmatrix}$$

Exercise 8

Given two points in the Cartesian plane \mathbb{R}^2 , $A = (1, 2)$ and $B = (3, 4)$ write the vector parametric equation and the Cartesian equation of the line that passes through them. Express the vector equation as an affine combination of the two points.

Exercise 9

Express the segment in \mathbb{R}^2 between the points $A = (1, 2)$ and $B = (3, 4)$ as a convex combination of its extremes.

Exercise 10

Write a generic vector parametric equation and a generic Cartesian equation of a plane in \mathbb{R}^3 .

Exercise 11

Write a generic Cartesian equation of a hyperplane in \mathbb{R}^n that does not pass through the origin.

Exercise 12

Prove that the following vectors in \mathbb{R}^3 linearly independent?

- $[6, 9, 5]^T$
- $[5, 5, 7]^T$
- $[2, 0, 7]^T$