

LinAlg Recap Exercise

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1 LU decomposition

Consider the following matrix $A \in \mathbb{R}^{3 \times 3}$ where $p \in \mathbb{R}$:

$$A = \begin{pmatrix} 1 & 0 & 1 \\ 2 & -1 & 0 \\ 2 & p & p \end{pmatrix}$$

1.1

Write down elimination matrices E_{21} , E_{31} , and E_{32} that introduce zeros in the (2,1), (3,1), and (3,2) entries so that $E_{32}E_{31}E_{21}A = U$ is upper triangular. Their entries may depend on p .

$$E_{21} = \begin{pmatrix} & & \\ & & \\ & & \end{pmatrix} \quad E_{31} = \begin{pmatrix} & & \\ & & \\ & & \end{pmatrix} \quad E_{32} = \begin{pmatrix} & & \\ & & \\ & & \end{pmatrix}$$

1.2

Write down the lower and upper triangular factors L and U that multiply to make $A = LU$. The triangular factors may depend on the parameter p .

$$L = \begin{pmatrix} & & \\ & & \\ & & \end{pmatrix} \quad U = \begin{pmatrix} & & \\ & & \\ & & \end{pmatrix}$$

1.3

Why is A not invertible if $p = -2$?

