

1.7.32 Only need to  $\text{diag}(D) > 0$  (why?).

Suppose  $d_{ii} \leq 0$ . Let  $x = L^{-T}y$ , where  $y = \begin{bmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix} \leftarrow i^{\text{th}}$   
(why  $L^{-T}$  exists?).

Since  $L^{-T}$  nonsingular (why?),  $y \neq 0 \Rightarrow x = L^{-T}y \neq 0$ .

From  $A$  is positive def.  $\Rightarrow 0 < x^T A x = y^T D y = d_{ii} \leq 0$   
(why?)

$\Rightarrow$  contradiction.

1.7.34

a) Just do the multiplication  $MA$  and look at  $M$  row by row.

b)  $\det(M) = 1$  obvious since  $M$  is lower unit lower triangular.

$$\hat{A} = MA \Rightarrow \det(\hat{A}) = \det(M) \cdot \det(A)$$

c) Let  $N$  be the matrix which is different from  $M$  only in that it has  $-m$  instead of  $m$  in the  $(i, j)$ . Use result from a) show  $MN = I$   
 $\Rightarrow N = M^{-1}$

1.7.44

a) Follow step by step the outline given in the problem.

$$b) L^{-1} \cdot L = I. \quad (L^{-1} = (\tilde{l}_{ij})_{n \times n}) \quad \sum_{k=1}^n \tilde{l}_{ik} l_{ki} = 1 (*)$$

Look at component  $(i, i)$  of both sides:  $\sum_{k=1}^n \tilde{l}_{ik} l_{ki} = 1$   
However:  $\tilde{l}_{ki} = 0$  when  $k < i$  ( $L, L$  are lower  $\Delta$ ).  
 $\tilde{l}_{ik} = 0$  when  $k > i$

$$(*) \text{ becomes: } \tilde{l}_{ii} \cdot l_{ii} = 1 \Rightarrow \tilde{l}_{ii} = l_{ii}^{-1}$$

1.7.45

$$\text{Let } A = LM, \quad a_{ij} = \sum_{k=1}^n l_{ik} m_{kj}$$

Since  $L, M$  are lower triangular:  $l_{ik} = 0$  if  $k > i$   
 $m_{kj} = 0$  if  $j > k$

For  $i < j$ , either  $l_{ik} = 0$  or  $m_{kj} = 0 \quad \forall k$ .

$$\Rightarrow a_{ij} = 0 \quad \text{for } i < j \Rightarrow A \text{ is } \triangle$$

b) On the diagonal.

$$a_{ii} = \sum l_{ik} \cdot m_{kj} \stackrel{\uparrow}{=} l_{ii} \cdot m_{ii}$$

use the same argument in a).

**1.7.50**

a) multiply out and compare both sides.

b) Plug in  $M$  and  $\tilde{A}_{22}$  in and do multiplication to show LHS = RHS

c) Look at 1.7.52 but in a different way of partition matrices in blocks.

$$\begin{bmatrix} A_{11}^{k \times k} & * \\ * & A_{22}^{s \times j} \\ * & A_{22}^{(l-j) \times (l-j)} \end{bmatrix} = \begin{bmatrix} I_k & 0 & 0 \\ * & I_j & 0 \\ * & 0 & I_{l-j} \end{bmatrix} * \begin{bmatrix} A_{11}^{k \times k} & * \\ 0 & \tilde{A}_{22}^{s \times j} \\ 0 & A_{22}^{(l-j) \times (l-j)} \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} A_{11}^{k \times k} & * \\ * & A_{22}^{s \times j} \end{bmatrix} = \begin{bmatrix} I_k & 0 \\ * & I_j \end{bmatrix} * \begin{bmatrix} A_{11}^{k \times k} & * \\ 0 & \tilde{A}_{22}^{s \times j} \end{bmatrix}$$

$(k+j)^{\text{th}}$  leading principal submatrix of  $A$ , call  $\tilde{A}$

Look at det of both sides  $\Rightarrow \det(\tilde{A}) = \det(A_{11}) \cdot \det(\tilde{A}_{22}^{s \times j})$   
 $\neq 0 \quad \neq 0$

since  $\Rightarrow \det(\tilde{A}_{22}^{s \times j}) \neq 0 \Rightarrow \text{n.s.}$

This true for  $\forall 1 \leq j \leq l$ .