620-156 Summer 2010 Estam Solutions

- I (a) (i) In the corresponding augmented matrix, there cannot be a leading entry for all the variables
 - The number of equations is less than the number of unknowns.
 - (ii) In augmented material form

$$\begin{bmatrix} 2 & 4 & 2k & 2 \\ 2 & k & 8 & 3 \end{bmatrix} R_{2} - R_{1} \sim \begin{bmatrix} 2 & 4 & 2k & 2 \\ 0 & k-4 & 8-2k & 1 \end{bmatrix}$$

We observe that with k=4 the second line reads 0.0011 which is inconsistent, and so there is no solution.

(iii) With k=5

$$\begin{bmatrix} 2 & 4 & 10 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | & 2 & | &$$

No leading entry for olg. Set olg=t, tell.

Back substitution gives olz=1+2t

$$\int_{-\infty}^{2} \left[\frac{3}{3} \right]_{-\infty}^{2} = \left[\frac{-9}{1} \right]_{-\infty}^{2} + \left[\frac{-1}{3} \right]_{-\infty}^{2} = \left[\frac{-1}{2} \right]_{-\infty}^{2} + \left[\frac{-1}{3} \right]_{-\infty}^{2} = \left[\frac{-1}{2} \right]_{-\infty}^{2} + \left[\frac{-1}{3} \right]_{-\infty}^{2} = \left[\frac{-1}{2} \right]_{-\infty}^{2} + \left[\frac{-1}{3} \right]_{-\infty}^{2} = \left[\frac{-1}{3} \right]_{-\infty}^{2} = \left[\frac{-1}{3} \right]_{-\infty}^{2} + \left[\frac{-1}{3} \right]_{-\infty}^{2} = \left[\frac{-$$

(b)
$$-2x+y=1 \Rightarrow y=2x+1$$

$$x-\frac{1}{2}y=-2 \Rightarrow y=2x+4$$
The lines are parallel.

2 (a) Suppose B has size pxq.
Then BT has size qxp.

To add matrices, they must be of the same size, and so we require p=9

Hence B must be square.

(b) (i) XY = X3x1 Y2x3 not possible

(ii)
$$\forall X = \begin{bmatrix} 4 & 2 & 0 \\ 1 & 5 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 8 \\ 14 \end{bmatrix}$$

(E) (i) $CC^{T} = C_{pxq}(C^{T})_{qxp} \Rightarrow pxp in size$ (ii) $C^{T}C = (C^{T})_{qxp}C_{pxq} \Rightarrow qxq in size$

(iii) rank C < min [p,q] = q.

$$\begin{bmatrix}
1 & -1 & 0 & | & 1 & 0 & 0 \\
-1 & 1 & 1 & | & 0 & 1 & 0
\end{bmatrix}
R_{2}+R_{1} \sim
\begin{bmatrix}
1 & -1 & 0 & | & 1 & 0 & 0 \\
0 & 0 & 1 & | & 1 & 1 & 0
\end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & -1 & 0 & | & 1 & 0 & 0 \\ 0 & -1 & 1 & | & 0 & 0 & 1 \\ 0 & 0 & 1 & | & 1 & 1 & 0 \end{bmatrix} R_2 - R_3 \sim \begin{bmatrix} 1 & -1 & 0 & | & 1 & 0 & 0 \\ 0 & -1 & 0 & | & -1 & -1 & 1 \\ 0 & 0 & 1 & | & 1 & 0 \end{bmatrix} R_1 - R_2$$

(b) Hence
$$M^{-1} = \begin{bmatrix} 2 & 1 & -1 \\ 1 & 1 & -1 \end{bmatrix}$$

We observe

$$\begin{bmatrix} 1 & -1 & 0 \\ -1 & 1 & -1 \end{bmatrix} = M^{T}$$

In general

$$(M^{T})^{-1} = (M^{-1})^{T}$$

so we have

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

(C)
$$\det M^3 = (\det M)^3 = -1$$
 (after reading off that $\det M = -1$ from (a)

Then
$$\overrightarrow{BR} = [-2, 1, 1] - (1, -1, 2) = (-3, 2, -1)$$

 $\overrightarrow{CA} = (1, 2, 3) - (1, -1, 2) = (0, 3, 1)$

We have

Now BAX CA =
$$\begin{vmatrix} i & j & k \\ -3 & 2 & -1 \end{vmatrix} = \begin{vmatrix} i & 2 & -1 \\ 3 & 1 \end{vmatrix} - \begin{vmatrix} -3 & 2 \\ 0 & 3 \end{vmatrix}$$

(P) (1)
$$\nabla \times \hat{\lambda} = \begin{bmatrix} \hat{r} & \hat{r} & \hat{r} \\ \hat{r} & \hat{r}^2 & \hat{r}^3 \end{bmatrix}$$

(ii) Expanding (i),

$$\Rightarrow \alpha \cdot (u \times v) = a, |v_2 v_3| - a_2 |v_1 v_3| + a_3 |v_1 v_2|$$

We know la. lux v) | = volume of the parallelpiped

specified by the vectors

a, v, v.

5

5 (a) Let
$$S_1 = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$
, $S_2 = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$

Then dets, = dets2 = 0 and so sinse S.

On the other hand

$$S_1 + S_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$
 So det $(S_1 + S_2) = 1 \neq 0$

which says 5,+52 & S and so S is not closed under vector addition. It Herefore is not a subspace.

(b) Since
$$\begin{bmatrix} 0 & -a \\ a & 0 \end{bmatrix} = a \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

we see that

$$R = Span \left(\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \right).$$

All spans are subspaces sor Ris a subspace of M2,2.

(c) Let
$$r = \begin{bmatrix} 0 & -9 \\ a & 0 \end{bmatrix}$$
 be an element of R.
Let $x \in \mathbb{R}$ be a scalar.

Then
$$xr = \begin{bmatrix} 0 & -ax \\ ax & 0 \end{bmatrix} = \begin{bmatrix} 0 & -b \\ b & 0 \end{bmatrix} \in \mathbb{R}$$

with ax = b. Hence R is closed under scalar multiplication.

(b)
$$V_1 = -\alpha_1 + 2\alpha_3 + 7\alpha_5$$

 $V_3 = -\alpha_1 + 2\alpha_3 + 2\alpha_5$

(d) Columns 2 & 4 have no leading entry, so we set

Back substitution gives 215 = 0 213 = 214 = 1

$$> (1 = -)12 = -5$$

Hence

$$\begin{bmatrix} 3l_1 \\ 3l_2 \\ 3l_3 \\ 3l_4 \\ 3l_5 \end{bmatrix} = \begin{bmatrix} -5 \\ 5 \\ 6 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$

so the sought basis is

7 (a)
$$R \cdot S \cdot T(1,0)$$

= $R \cdot S(\sqrt{2},0) = R(1,1) = (1,1)$
 $R \cdot S \cdot T(0,1)$
= $R \cdot S(0,\sqrt{2}) = R(-1,1) = (1,-1)$

Standard matrix rep. of R.S.T
$$= \left[\begin{bmatrix} R.S.T(l_{10}) \end{bmatrix}_{S} \quad \left[R.S.T(l_{10}) \right]_{S} \right]$$

$$= \left[\begin{array}{cc} 1 & 1 \\ 1 & -1 \end{array} \right]$$

(b) The lines y=x and y=-x are left undanged by the action of R.

$$\frac{8}{(i)} \left[(x,y,z) \right]_{s} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

So
$$[T(x,y,z)]_{S} = A_{T}\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -x - 6y + 3z \\ x(+5y - 2z) \end{bmatrix}$$

Hence

(11) Making use of the above working, we see $T(a_0 + a_1 + a_2 x^2) = (-a_0 - 6a_1 + 3a_2) + (a_0 + 5a_1 - 2a_2) x$

$$+(3a_0+6a_1+3a_2)x^2$$

(iii) In the standard basis, Im T equals the column space of AT. How

$$\begin{bmatrix} -1 & -1 & 3 \\ 1 & 5 & -2 \\ 3 & 6 & 3 \end{bmatrix} R_2 + R_1 \sim \begin{bmatrix} -1 & -6 & 3 \\ 0 & -1 & 1 \\ 0 & -12 & 12 \end{bmatrix} R_3 - 12R_2 \sim \begin{bmatrix} -1 & -6 & 3 \\ 0 & -1 & 1 \\ 0 & = 0 \end{bmatrix}$$

Leading entries are in rows 1 and 2 so a basis for the column space is $\left[\begin{bmatrix} -1\\3 \end{bmatrix}, \begin{bmatrix} -6\\5 \end{bmatrix}\right]$

In P2 this arresponds to { (-1+31+3312), (-6+531+6312)}

$$8(b)(i) \quad \begin{bmatrix} u \\ z \end{bmatrix}_{b} = P_{8,c} \begin{bmatrix} u \\ z \end{bmatrix}_{c} = \begin{bmatrix} i & i & i \\ i & i & i \end{bmatrix} \begin{bmatrix} -i \\ -i \end{bmatrix}$$

$$= \begin{bmatrix} i \\ 0 \end{bmatrix}$$

(ii)
$$P_{c,B} = (P_{B,c})^{-1}$$

Now

Hence
$$P_{C,B} = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{bmatrix}$$

(iii) From knowledge of $\{c_1, c_2, c_3\}$ we read off. $P_{s,c} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 2 & 2 \\ 0 & 0 & 3 \end{bmatrix}$

Now
$$P_{S,B} = P_{S,C}P_{C,B} = \begin{bmatrix} 0 & 2 & 2 \\ 0 & 0 & 3 \end{bmatrix}\begin{bmatrix} 0 & 1 & -1 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

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

Take the dot product of both sides with respect to u,

But $U_1 \cdot U_1 = A U_1 \cdot U_1 + B U_1 \cdot U_2 + C U_1 \cdot U_3$ But $U_1 \cdot U_1 = A$, $U_1 \cdot U_2 = U_1 \cdot U_3 = 0$ since $[U_{11}, U_{21}, U_{23}]$ is an orthonormal set. So $X = U_1 \cdot U_3$

(b)
$$T_{u_1} = 0$$
, $T_{u_2} = u_2$ $T_{u_3} = u_3$

$$\begin{bmatrix} T \end{bmatrix} u = \begin{bmatrix} T u_1 \end{bmatrix} u \begin{bmatrix} T u_2 \end{bmatrix} u \begin{bmatrix} T u_3 \end{bmatrix} u \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Ker T = span (4).
Im T = span {u2, u3}

$$P_{u,s} = P_{s,u}^{-1} = \left[\underbrace{u}_{1}, \underbrace{u}_{2}, \underbrace{u}_{3} \right]^{-1}$$

$$= \left[\underbrace{u}_{1}, \underbrace{u}_{2}, \underbrace{u}_{3} \right]^{T} \underbrace{\left[\underbrace{u}_{1}, \underbrace{u}_{2}, \underbrace{u}_{3} \right]}_{\text{is enthonormal}}$$

$$= \left[\underbrace{u}_{1}^{T} \right]^{T}$$

10 (a)
$$\langle x, y \rangle = 5x_1y_1 - x_1y_2 - x_2y_1 + 5x_2y_2$$

= $[x_1, x_2] \begin{bmatrix} 5 & -1 \\ -1 & 5 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$

· the matrix must be symmetric

By inspection, in the specific case the matrix is symmetric.

Als.

$$\langle 2, 2 \rangle = 5 3 (\frac{2}{5} - 2 3 (3 2 + 5) (\frac{2}{5})$$

$$= 5 (3 (\frac{2}{5} 3 (3 2) + 5) (\frac{2}{5} 2 + 5) (\frac{2}$$

Suppose (21,21)=0

The final formula tells us that then $5(31,-\frac{1}{5}32)^2 + \frac{24}{5}37_2^2 = 0$

(since each $C(\alpha_1 - \frac{1}{5}\alpha_2)^2 = 0$

term is non-negative) Q $\chi_2^2 = 0$ => $\chi_2 = 0$

Subst. in (1) => x1=0.

10(c) Step 1: Normalize (1,0) with respect to (2,y).

$$V_{i} = \frac{(1,0)}{\sqrt{(1,0)},(1,0)} = \frac{(1,0)}{\sqrt{5}}$$

Step 2! Compute the orthogonal complement to (0,1) in the direction of v.

$$\frac{1}{2} = (0,1) - (0,1), \underline{0}, \underline{$$

Now normalize x_1 to get x_2 $x_2 = \frac{1}{\sqrt{|\dot{z}_{11}| \cdot |\dot{z}_{11}|}} \left(\frac{\dot{z}_{11}}{5}, 1\right) = \frac{1}{\sqrt{|z_{41}| \cdot 5}} \left(\frac{\dot{z}_{11}}{5}, 1\right)$

Hence, the sought orthonormal basis is $\frac{1}{\sqrt{5}}(1,0)$ $\sqrt{\frac{5}{24}}(\frac{1}{5},1)$

11 (a)
$$A = \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 2 \end{bmatrix} \qquad y = \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$$

$$A^{T}A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 3 & 3 \\ 3 & 5 \end{bmatrix}$$

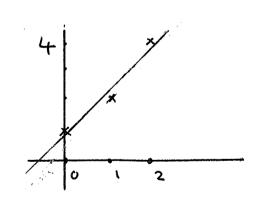
$$A^{T}y = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 4 & 4 \end{bmatrix} = \begin{bmatrix} 7 & 7 \\ 1 & 0 \end{bmatrix}$$

According the the method of least squares
the line of best fit is

$$\begin{bmatrix} a \\ b \end{bmatrix} = (A^{T}A)^{-1} A^{T}y$$

$$= \frac{1}{6} \begin{bmatrix} 5 & 3 \\ -3 & 3 \end{bmatrix} \begin{bmatrix} 7 \\ 10 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} 5 \\ 9 \end{bmatrix} = \begin{bmatrix} 5/6 \\ 3/2 \end{bmatrix}$$

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(C) When
$$x = 4$$
, $y = \frac{\pi}{6} + \frac{3}{2}x4 = 6\frac{\pi}{6}$
... It predicts 7 students would have dropped out.

det M = 0.

This implies $\lambda = 0$ is an eigenvalue.

(ii)
$$det(M-\lambda I) = \begin{pmatrix} 1-\lambda & 0 & 5 \\ 1 & 1-\lambda & 1 \\ 0 & 1 & -4-\lambda \end{pmatrix}$$

$$= (1-\lambda)((\lambda-1)(\lambda+4)-1)+5 = (1-\lambda)(\lambda^2+3\lambda-5)+5$$

$$= \lambda^2 + 3\lambda - 5 + 5 - \lambda^3 - 3\lambda^2 + 5\lambda$$

$$= -\lambda^3 - 2\lambda^2 + 8\lambda = -\lambda (\lambda^2 + 2\lambda^2 - 8) = -\lambda (\lambda + 4)(\lambda - 2)$$

Hence He eigenvalues are

$$\lambda = 0$$
, $\lambda = -4$, $\lambda = 2$

- (iii) We know that a matrix with distinct eigenvalues can always be diagonalized. Since M has distinct eigenvalues, it can be diagonalized.
- (b) (i) Since A is triangular, we read off that the eigenvalues are $\lambda = 1, 2, 2$ (i.e. $\lambda = 2$ is repeated).

$$A - \lambda I = \begin{bmatrix} 0 & 0 & 0 \\ 1 & 1 & 0 \\ -3 & 5 & 1 \end{bmatrix} R_1 \Leftrightarrow R_3 \begin{bmatrix} -3 & 5 & 1 \\ 1 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} R_2 + \frac{1}{3}R_1$$

No leading entry for 213. Set 213 = t, tEIR.

Back substitution gives

=) eigenspace
$$\begin{bmatrix} >1\\ >2\\ >1 \end{bmatrix}$$
 = $\begin{bmatrix} 18\\ -18\\ 1 \end{bmatrix}$, $\begin{bmatrix} + \in \mathbb{R} \end{bmatrix}$.

$$A - \lambda I = \begin{bmatrix} -1 & 0 & 0 \\ 1 & 0 & 0 \\ -3 & 5 & 0 \end{bmatrix} R_2 + R_1 \sim \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 0 \\ R_3 - 3R_1 & 0 & 5 & 0 \end{bmatrix} R_2 \Leftrightarrow R_3$$

No leading entry for x13. Set 213= t, tEIR.

Back substitution gives

=> eigenspace
$$\begin{bmatrix} 31, \\ 312 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$
, $t \in \mathbb{R}$.