

(1) (10 points) Find bases of the null space and the column space of the matrix

$$A = \begin{pmatrix} 1 & 2 & 0 & 1 & 2 \\ 1 & 2 & 0 & 2 & 3 \\ 1 & 2 & 0 & 3 & 4 \\ 1 & 2 & 0 & 4 & 5 \end{pmatrix}$$

Find  $\text{rref}(A)$ .

$$\begin{array}{l} R2-R1 \\ R3-R1 \\ R4-R1 \end{array} \begin{pmatrix} 1 & 2 & 0 & 1 & 2 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \end{pmatrix} \rightsquigarrow \begin{array}{l} R1-R2 \\ R3-R2 \\ R4-R2 \end{array} \begin{pmatrix} 1 & 2 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} = \text{rref}(A)$$

$\begin{matrix} x_1 & x_2 & x_3 & x_4 & x_5 \\ \uparrow & & & \uparrow & \\ \text{pivot} & \text{free} & & \text{pivot} & \text{free} \end{matrix}$

The nullspace is vectors  $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = x_2 \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -1 \\ 0 \\ 0 \\ -1 \\ 1 \end{bmatrix}$

so a basis for  $N(A)$  is  $\left\{ \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 0 \\ -1 \\ 1 \end{bmatrix} \right\}$

A basis for  $C(A)$  corresponds to pivot vectors of  $\text{rref}(A)$  back in  $A$  — these are the linearly independent columns of  $A$ :

$$\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \\ 3 \\ 4 \end{bmatrix} \right\}$$

(2) (8 points) What condition(s) must  $b_1, b_2, b_3$  and  $b_4$  satisfy so that the following system has a solution?

$$x - 3y = b_1$$

$$3x + y = b_2$$

$$x + 7y = b_3$$

$$2x + 4y = b_4$$

The augmented matrix is

$$\left[ \begin{array}{cc|c} 1 & -3 & b_1 \\ 3 & 1 & b_2 \\ 1 & 7 & b_3 \\ 2 & 4 & b_4 \end{array} \right] \rightsquigarrow \left[ \begin{array}{cc|c} 1 & -3 & b_1 \\ 0 & 10 & b_2 - 3b_1 \\ 0 & 10 & b_3 - b_1 \\ 0 & 10 & b_4 - 2b_1 \end{array} \right] \begin{array}{l} \\ R2 - 3R1 \\ R3 - R1 \\ R4 - 2R1 \end{array}$$

$$\rightsquigarrow \left[ \begin{array}{cc|c} 1 & 0 & b_1 + 3(b_2 - 3b_1)/10 \\ 0 & 1 & (b_2 - 3b_1)/10 \\ 0 & 0 & b_3 - b_1 - b_2 + 3b_1 \\ 0 & 0 & b_4 - 2b_1 - b_2 + 3b_1 \end{array} \right] \begin{array}{l} R1 + 3R2 \\ 1/10 R2 \\ R3 - R2 \\ R4 - R2 \end{array}$$

For the system to have a solution, it must be consistent, that is

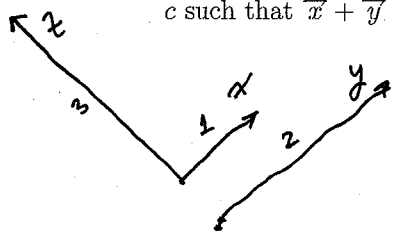
$$0 = b_3 - b_1 - b_2 + 3b_1$$

$$0 = b_4 - 2b_1 - b_2 + 3b_1$$

Simplifying,  $b_1, b_2, b_3, b_4$  must satisfy

$$\begin{cases} 0 = 2b_1 - b_2 + b_3 \\ 0 = b_1 - b_2 + b_4 \end{cases}$$

- (3) (5 points) Let  $\vec{x}$ ,  $\vec{y}$ , and  $\vec{z}$  be vectors in  $\mathbb{R}^n$  whose magnitudes are 1, 2, and 3 respectively. Suppose that  $\vec{x}$  is parallel to (and in the same direction as)  $\vec{y}$ , and  $\vec{x}$  is perpendicular to  $\vec{z}$ . Find the constant(s)  $c$  such that  $\vec{x} + \vec{y} + \vec{z}$  and  $\vec{x} + c\vec{y} + \vec{z}$  are perpendicular.



Since  $\vec{x}$  and  $\vec{y}$  are parallel,  $y = 2x$ .  
 Since  $\vec{x}$  and  $\vec{z}$  are  $\perp$ ,  $x \cdot z = 0$ .

$\vec{x} + \vec{y} + \vec{z}$  and  $\vec{x} + c\vec{y} + \vec{z}$  will be  $\perp$  if

$$(\vec{x} + \vec{y} + \vec{z}) \cdot (\vec{x} + c\vec{y} + \vec{z}) = 0$$

$$\begin{aligned}
 &= \vec{x} \cdot \vec{x} + 2c\vec{x} \cdot \vec{x} + \vec{x} \cdot \vec{z} + 2\vec{x} \cdot \vec{x} + 2\vec{x} \cdot c\vec{y} + 2\vec{x} \cdot \vec{z} + \vec{z} \cdot \vec{x} + \vec{z} \cdot c\vec{y} + \vec{z} \cdot \vec{z} \\
 &= 1 + 2c + 0 + 2 + 4c + 0 + 0 + 0 + 9 \\
 &= 12 + 6c = 0 \quad \rightarrow \quad \boxed{c = -2}
 \end{aligned}$$

$$(v \cdot v = \|v\|^2)$$

- (4) (7 points) A matrix  $A$  and its reduced row echelon form are shown below:

$$A = \begin{pmatrix} 1 & ? & 5 & 9 \\ 2 & ? & 6 & 10 \\ 3 & ? & 7 & 11 \\ 4 & ? & 8 & 13 \end{pmatrix} \quad \text{and} \quad \text{rref}(A) = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

What is the second column of  $A$ ?

The reduced row form implies if  $A \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} = 0$

$$\begin{aligned}
 \text{then } c_1 + c_4 &= 0 \\
 c_2 + c_4 &= 0 \\
 c_3 + c_4 &= 0
 \end{aligned}
 \quad \text{Now } A \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} = c_1 v_1 + c_2 v_2 + c_3 v_3 + c_4 v_4 = 0.$$

columns of  $A$

Let  $c_2 = 1$  (since we want to solve for  $v_2$ ). Then  $c_4 = -1$ ,

so  $c_1 = c_3 = 1$ . So  $v_2 = v_4 - v_1 - v_3$

$$\text{second column} = \begin{bmatrix} 9 \\ 10 \\ 11 \\ 13 \end{bmatrix} - \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} - \begin{bmatrix} 5 \\ 6 \\ 7 \\ 8 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \\ 1 \\ 1 \end{bmatrix}$$

- (5) (10 points) A box containing pennies, nickels and dimes contains 13 coins altogether, with a total value of 83 cents. How many coins of each type are in the box?

To make 83¢, there can be

3

8

13

pennies, but with 8 and 13, you couldn't make 83¢ with only 5 or 0 more coins. So there are 3 pennies.

Let  $n = \#$  nickels  
 $d = \#$  dimes.

Then  $n + d = 10$

$$5n + 10d = 80$$

$$\downarrow$$

$$\left[ \begin{array}{cc|c} 1 & 1 & 10 \\ 5 & 10 & 80 \end{array} \right] \rightsquigarrow R_2 - 5R_1 \left[ \begin{array}{cc|c} 1 & 1 & 10 \\ 0 & 5 & 30 \end{array} \right]$$

$$\rightsquigarrow \begin{array}{l} R_1 - R_2 \\ 1/6 R_2 \end{array} \left[ \begin{array}{cc|c} 1 & 0 & 4 \\ 0 & 1 & 6 \end{array} \right] \rightsquigarrow \begin{array}{l} 4 \text{ nickels} \\ 6 \text{ dimes} \\ 3 \text{ pennies} \end{array}$$

(6) (17 points) Let

$$V = \text{span} \left\{ \begin{bmatrix} -2 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \\ 1 \end{bmatrix} \right\}, \quad u = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \quad \vec{v}_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \quad \vec{v}_2 = \begin{bmatrix} 1 \\ 0 \\ 2 \\ 1 \end{bmatrix}.$$

(a) Show that  $\vec{v}_1$  and  $\vec{v}_2$  belong to the orthogonal complement  $V^\perp$  of  $V$ .

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

$$\text{and } \begin{bmatrix} -1 \\ 1 \\ 0 \\ 1 \end{bmatrix} \cdot \vec{v}_1 = -1 \cdot 1 + 1 \cdot 0 + 0 \cdot 2 + 1 \cdot 1 = 0 \Rightarrow \vec{v}_1 \text{ is in } V^\perp$$

$$\text{Similarly } \begin{bmatrix} -2 \\ 1 \\ 1 \\ 0 \end{bmatrix} \cdot \vec{v}_2 = -2 \cdot 1 + 1 \cdot 0 + 1 \cdot 2 + 0 \cdot 1 = 0 \quad \text{and} \quad \begin{bmatrix} -1 \\ 1 \\ 0 \\ 1 \end{bmatrix} \cdot \vec{v}_2 = -1 \cdot 1 + 1 \cdot 0 + 0 \cdot 2 + 1 \cdot 1 = 0$$

$$\Rightarrow \vec{v}_2 \text{ is in } V^\perp$$

(b) Is  $\{\vec{v}_1, \vec{v}_2\}$  a basis of  $V^\perp$ ? Explain why or why not.

Yes.

Since  $V$  is a 2 dimensional subspace of  $\mathbb{R}^4$ , the dimension of  $V^\perp$  is  $4 - 2 = 2$ .

$\vec{v}_1$  and  $\vec{v}_2$  are 2 linearly independent vectors in  $V^\perp$ , so they also span  $V^\perp$ .

Thus they form a basis for  $V^\perp$ .

(c) Find an orthonormal basis of  $V^\perp$ .

Gram-Schmidt

$$\vec{w}_1 = \frac{\vec{v}_1}{\|\vec{v}_1\|} = \frac{1}{\sqrt{1^2+1^2+1^2+0^2}} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$

$$\begin{aligned} \vec{y}_2 &= \vec{v}_2 - \text{proj}_{V_1} \vec{v}_2 = \vec{v}_2 - (\vec{w}_1 \cdot \vec{v}_2) \vec{w}_1 \\ &= \begin{bmatrix} 1 \\ 0 \\ 2 \\ 1 \end{bmatrix} - \underbrace{\frac{1}{\sqrt{3}}(1 \cdot 1 + 1 \cdot 0 + 1 \cdot 2 + 0 \cdot 1)}_{\frac{3}{3}=1} \left( \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} \right) \\ &= \begin{bmatrix} 0 \\ -1 \\ 1 \\ 1 \end{bmatrix} \end{aligned}$$

$$\vec{w}_2 = \frac{\vec{y}_2}{\|\vec{y}_2\|} = \frac{1}{\sqrt{3}} \begin{bmatrix} 0 \\ -1 \\ 1 \\ 1 \end{bmatrix}$$

$$\left\{ \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{3}} \begin{bmatrix} 0 \\ -1 \\ 1 \\ 1 \end{bmatrix} \right\}$$

(d) Find the orthogonal projection of  $u$  on  $V$ .

Use that  $\text{proj}_V \vec{u} + \text{proj}_{V^\perp} \vec{u} = I_4(\vec{u}) = \vec{u}$

$$\begin{aligned} \text{proj}_{V^\perp} \vec{u} &= (\vec{u} \cdot \vec{w}_1) \vec{w}_1 + (\vec{u} \cdot \vec{w}_2) \vec{w}_2 \\ &= \underbrace{\left( \frac{1}{\sqrt{3}}(1 \cdot 1 + 1 \cdot 1 + 1 \cdot 1 + 1 \cdot 0) \right)}_{=1} \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} + \underbrace{\left( \frac{1}{\sqrt{3}}(1 \cdot 0 + 1 \cdot -1 + 1 \cdot 1 + 1 \cdot 1) \right)}_{=1/3} \frac{1}{\sqrt{3}} \begin{bmatrix} 0 \\ -1 \\ 1 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} + \frac{1}{3} \begin{bmatrix} 0 \\ -1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 2/3 \\ 4/3 \\ 1/3 \end{bmatrix} \end{aligned}$$

$$\text{So } \text{proj}_V \vec{u} = \vec{u} - \text{proj}_{V^\perp} \vec{u} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} - \begin{bmatrix} 1 \\ 2/3 \\ 4/3 \\ 1/3 \end{bmatrix} = \begin{bmatrix} 0 \\ 1/3 \\ -1/3 \\ 2/3 \end{bmatrix}$$

- (7) (10 points) Let  $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be projection onto the plane  $P$  that passes through  $\vec{0}$  and is orthogonal to the line spanned by  $\begin{bmatrix} 1 \\ 0 \\ 9 \end{bmatrix}$ .

(a) Find an eigenbasis for  $T$ .

$T$  has eigenvalues  $0$  and  $1$   
 with eigenspace the line spanned by  $\begin{bmatrix} 1 \\ 0 \\ 9 \end{bmatrix}$  and the plane  $P$

$$1x + 0y + 9z = 0$$

$$\downarrow$$

$$x = -9z$$

So an eigenbasis is

$$\left\{ \begin{bmatrix} 1 \\ 0 \\ 9 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -9 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$P = \text{span} \left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} = y \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + z \begin{bmatrix} -9 \\ 0 \\ 1 \end{bmatrix} \right\}$$

- (b) Write down a matrix in standard coordinates which represents  $T$ . You can express your matrix as a product of matrices and inverses of matrices.

$$A = \begin{bmatrix} 0 & -9 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$A^T A = \begin{bmatrix} 0 & 1 & 0 \\ -9 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & -9 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 82 \end{bmatrix}$$

matrix for  $T$  is

$$A(A^T A)^{-1} A^T = \begin{bmatrix} 0 & -9 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 82 \end{bmatrix}^{-1} \begin{bmatrix} 0 & 1 & 0 \\ -9 & 0 & 1 \end{bmatrix}$$

Alternative:  $P^\perp$  is  $\text{span} \left( \begin{bmatrix} 1 \\ 0 \\ 9 \end{bmatrix} \right)$ . Use  $\text{proj}_P = I_3 - \text{proj}_{P^\perp}$

Let  $B = \begin{bmatrix} 1 \\ 0 \\ 9 \end{bmatrix}$ . Then a matrix for  $\text{proj}_{P^\perp}$  is

$$B(B^T B)^{-1} B^T = \begin{bmatrix} 1 \\ 0 \\ 9 \end{bmatrix} [82]^{-1} [10 \ 9] \text{ so } \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 \\ 0 \\ 9 \end{bmatrix} [82]^{-1} [10 \ 9]$$

- (8) (15 points) Globo-tech Marketing monitors the dollars spent each year by its customers on apples and oranges. With  $a(k)$  representing the number of dollars spent (in millions) on apples in year  $k$ , and  $o(k)$  the number of dollars spent (in millions) on oranges in year  $k$ , they determine that

$$a(k+1) = \frac{2}{10}a(k) + \frac{4}{10}o(k)$$

$$o(k+1) = \frac{8}{10}a(k) + \frac{6}{10}o(k)$$

We shall write  $\vec{v}_k = \begin{bmatrix} a(k) \\ o(k) \end{bmatrix}$ .

- (a) Find a matrix  $A$  so that  $A\vec{v}_k = \vec{v}_{k+1}$ . Notice that this will imply  $A^k\vec{v}_0 = \vec{v}_k$ .

$$\begin{bmatrix} 2/10 & 4/10 \\ 8/10 & 6/10 \end{bmatrix}$$

- (b) Find the eigenvalues of  $A$ , and for each eigenvalue find a basis for the corresponding eigenspace.

$$\lambda I - A = \begin{bmatrix} \lambda - 2/10 & -4/10 \\ -8/10 & \lambda - 6/10 \end{bmatrix}$$

$$\det(\lambda I - A) = (\lambda - 2/10)(\lambda - 6/10) - \frac{32}{100}$$

$$= \lambda^2 - \frac{8}{10}\lambda + \frac{12}{100} - \frac{32}{100}$$

$$= \lambda^2 - \frac{4}{5}\lambda - \frac{1}{5} = 0$$

$$(\lambda - 1)(\lambda + 1/5) = 0$$

Eigenvalues  $\lambda = 1, -1/5$

$$E_1 = N(I - A)$$

$$\begin{bmatrix} 4/5 & -2/5 \\ -4/5 & 2/5 \end{bmatrix} \xrightarrow{R_2 + R_1} \begin{bmatrix} 4/5 & -2/5 \\ 0 & 0 \end{bmatrix}$$

$$\rightarrow \frac{5}{4} \cdot R_1 \begin{bmatrix} 1 & -1/2 \\ 0 & 0 \end{bmatrix}$$

$$x_1 - 1/2 x_2 = 0$$

$$\downarrow$$

$$x_1 = 1/2 x_2$$

$$E_1 = \left\{ \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_2 \begin{bmatrix} 1/2 \\ 1 \end{bmatrix} \right\}$$

$$= \text{span} \left( \begin{bmatrix} 1/2 \\ 1 \end{bmatrix} \right)$$

$$E_{-1/5} = N(-1/5 I - A)$$

$$\begin{bmatrix} -2/5 & -2/5 \\ -4/5 & -4/5 \end{bmatrix} \xrightarrow{R_2 - 2R_1} \begin{bmatrix} -2/5 & -2/5 \\ 0 & 0 \end{bmatrix}$$

$$\rightarrow -5/2 R_1 \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \Rightarrow x_1 + x_2 = 0$$

$$\downarrow$$

$$x_1 = -x_2$$

$$E_{-1/5} = \left\{ \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right\}$$

$$= \text{span} \left( \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right)$$



(c) Express  $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$  as a linear combination of the eigenvectors you just computed.

$$\begin{bmatrix} 2 \\ 1 \end{bmatrix} = c_1 \begin{bmatrix} 1/2 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

Find  $c_1$  and  $c_2$ .

$$2 = \frac{1}{2}c_1 - c_2$$

$$1 = c_1 + c_2 \rightarrow c_2 = 1 - c_1$$

$$\rightarrow 2 = \frac{1}{2}c_1 - 1 + c_1 \rightarrow 3 = \frac{3}{2}c_1$$

$$\downarrow$$

$$c_1 = 2$$

$$\text{So } \begin{bmatrix} 2 \\ 1 \end{bmatrix} = 2 \begin{bmatrix} 1/2 \\ 1 \end{bmatrix} - \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\downarrow$$

$$c_2 = -1$$

(d) Suppose that  $\vec{v}_0 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ . Using your answers from above, what is a good estimate for the number of dollars (in millions) spent on apples in year 100? What about dollars (in millions) spent on oranges in year 100?

$$\begin{aligned} A^{100} \vec{v}_0 &= A^{100} \left[ 2 \begin{bmatrix} 1/2 \\ 1 \end{bmatrix} - \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right] \\ &= 2 A^{100} \begin{bmatrix} 1/2 \\ 1 \end{bmatrix} - A^{100} \begin{bmatrix} -1 \\ 1 \end{bmatrix} \\ &= 2 \begin{bmatrix} 1/2 \\ 1 \end{bmatrix} - \frac{1}{5^{100}} \begin{bmatrix} -1 \\ 1 \end{bmatrix} \\ &\quad \quad \quad \begin{matrix} 2^2 \\ 0 \end{matrix} \end{aligned}$$

$$\approx \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

1 million on apples  
2 million on oranges

- (9) (8 points) Show that if  $A$  is an  $n \times n$  matrix then there exist scalars  $c_0, \dots, c_n$ —not all zero—so that

$$\det(c_0 I_n + c_1 A + c_2 A^2 + \dots + c_n A^n) = 0.$$

(Hint: For a vector  $\vec{v}$ , what can you say about linear dependence of the collection  $\vec{v}, A\vec{v}, \dots, A^n \vec{v}$ ? Why might this help you?)

If  $\vec{v}$  is a nonzero vector in  $\mathbb{R}^n$ ,

$\vec{v}, A\vec{v}, \dots, A^n \vec{v}$  is a collection of  $(n+1)$  vectors in  $\mathbb{R}^n$ ,

so it must be linearly dependent.

Thus there are scalars  $c_0, \dots, c_n$ , not all zero, so that

$$c_0 \vec{v} + c_1 A\vec{v} + \dots + c_n A^n \vec{v} = 0.$$

||

$$(c_0 I_n + c_1 A + \dots + c_n A^n) \vec{v}$$

This implies  $\vec{v}$  is a nonzero vector in the nullspace of  $c_0 I_n + c_1 A + \dots + c_n A^n$ ,  
i.e.  $N(c_0 I_n + \dots + c_n A^n) \neq \{0\}$ .

$$\Rightarrow \det(c_0 I_n + c_1 A + \dots + c_n A^n) = 0.$$

- (10) (5 points) Does there exist a constant
- $c$
- such that

$$f(x,y) = \begin{cases} \frac{(x+y)^2}{x^2+y^2} & \text{if } (x,y) \neq (0,0) \\ c & \text{if } (x,y) = (0,0) \end{cases}$$

is continuous? Why or why not?

**No**

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ \text{along} \\ y=mx}} \frac{(x+y)^2}{x^2+y^2} = \lim_{x \rightarrow 0} \frac{(x+mx)^2}{x^2+m^2x^2}$$

$$= \lim_{x \rightarrow 0} \frac{(1+m)^2 \cancel{x^2}}{(1+m^2) \cancel{x^2}} = \frac{(1+m)^2}{1+m^2}. \quad \text{Since the}$$

limit of  $f(x,y)$  approaching  $(0,0)$  along different lines  $y=mx$  is different depending on  $m$ , the limit does not exist. So no value of  $c$  would make  $f$  continuous.

- (11) (5 points) Let
- $S$
- be the surface in
- $\mathbb{R}^3$
- defined by

$$x^2 + \frac{y^2}{4} - z^2 = 1.$$

What is the tangent plane to this surface at the point  $(1,2,1)$ ?

$$f(x,y,z) = x^2 + \frac{y^2}{4} - z^2$$

$$\nabla f(x,y,z) = (2x, \frac{1}{2}y, -2z)$$

$$\nabla f(1,2,1) = (2, 1, -2) \quad \text{This is the normal vector to the plane.}$$

$$2(x-1) + 1(y-2) - 2(z-1) = 0$$

(12) (12 points) Consider the function  $f(x, y) = x^2/y^4$ .

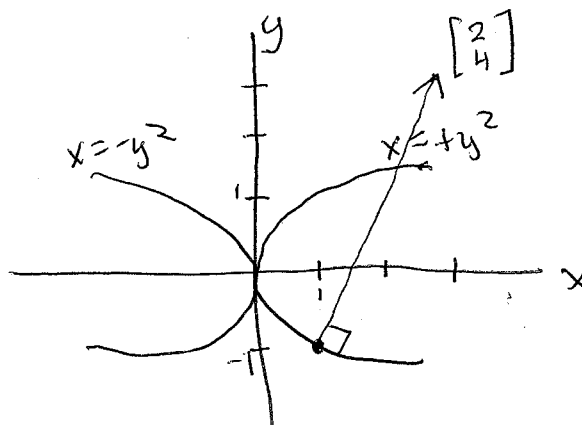
(a) Carefully draw the level curve passing through the point  $(1, -1)$ . On this graph, draw the gradient of the function  $f$  at  $(1, -1)$ .

$$\text{at } (1, -1), f(x, y) = f(1, -1) = \frac{1^2}{(-1)^4} = 1.$$

$$\text{Thus the level curve is } f(x, y) = \frac{x^2}{y^4} = 1$$

$$\Rightarrow x^2 = y^4$$

$$\Rightarrow x = \pm y^2$$



$$\nabla f(x, y) = \begin{bmatrix} 2x/y^4 \\ -4x^2/y^5 \end{bmatrix}$$

$$\nabla f(1, -1) = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$

(b) Compute the directional derivative of  $f$  at the point  $(1, -1)$  in the direction  $\vec{u} = \begin{bmatrix} 4/5 \\ 3/5 \end{bmatrix}$ .

$$D_{\vec{u}} f = \nabla f(1, -1) \cdot \vec{u}$$

$$= \begin{bmatrix} 2 \\ 4 \end{bmatrix} \cdot \begin{bmatrix} 4/5 \\ 3/5 \end{bmatrix}$$

$$= 8/5 + 12/5 = 20/5 = 4$$

(c) Suppose that  $f(x, y)$  gives the height of a mountain above  $(x, y)$ , and suppose further that you are stuck on the mountain at position  $(1, -1, f(1, -1))$ . In what direction  $\begin{pmatrix} \Delta x \\ \Delta y \end{pmatrix}$  should you take your first step if you want to descend the mountain as quickly as possible?

$\nabla f(1, -1)$  is the direction of steepest ascent  
 $-\nabla f(1, -1)$  " " descent.

$$\text{So walk in } \begin{pmatrix} \Delta x \\ \Delta y \end{pmatrix} = \begin{pmatrix} -2 \\ -4 \end{pmatrix}.$$

(13) (10 points) Consider the function

$$f(x, y, z) = \sqrt{\ln(e^{2x}yz^3)}$$

(a) Write down the first order Taylor polynomial centered at the point (2, 1, 1).

$$p_1(x, y, z) = f(2, 1, 1) + [f_x \ f_y \ f_z] \begin{bmatrix} x-2 \\ y-1 \\ z-1 \end{bmatrix}$$

$$f(2, 1, 1) = \sqrt{\ln(e^4)} = \sqrt{4\ln e} = \sqrt{4} = 2$$

$$f_x = \frac{1}{\sqrt{\ln(e^{2x}yz^3)}} \cdot \frac{1}{e^{2x}yz^3} \cdot \frac{\partial}{\partial x} \ln(e^{2x}yz^3) \bigg|_{(2,1,1)} = \frac{1}{2}$$

$$f_y = \frac{1}{\sqrt{\ln(e^{2x}yz^3)}} \cdot \frac{1}{e^{2x}yz^3} \cdot \frac{\partial}{\partial y} \ln(e^{2x}yz^3) \bigg|_{(2,1,1)} = \frac{1}{4}$$

$$f_z = \frac{1}{\sqrt{\ln(e^{2x}yz^3)}} \cdot \frac{1}{e^{2x}yz^3} \cdot \frac{\partial}{\partial z} \ln(e^{2x}yz^3) \bigg|_{(2,1,1)} = \frac{3}{4}$$

$$p_1(x, y, z) = 2 + \frac{1}{2}(x-2) + \frac{1}{4}(y-1) + \frac{3}{4}(z-1)$$

(b) Find the approximate value of the number  $\sqrt{\ln(e^{4.01}(.98)(1.03)^3)}$ .

$$f(2.005, .98, 1.03)$$

$$\approx p_1(2.005, .98, 1.03)$$

$$= 2 + \frac{1}{2}(.005) + \frac{1}{4}(-.02) + \frac{3}{4}(.03)$$

$$= 2.02$$

(14) (10 points) Find all critical points of the function  $2x^3 + 6xy + 3y^2$  and describe their nature.

Find crit pts

$$\begin{aligned} \frac{\partial f}{\partial x} &= 6x^2 + 6y = 0 \\ \frac{\partial f}{\partial y} &= 6x + 6y = 0 \end{aligned} \quad \left. \begin{array}{l} \\ y = -x \end{array} \right\} \begin{array}{l} x^2 - x = 0 \\ (x)(x-1) \end{array} \quad \begin{array}{l} \rightarrow x=0 \rightarrow y=0 \\ \rightarrow x=1 \rightarrow y=-1 \end{array}$$

Two critical points:  $(0,0)$  and  $(1,-1)$

Nature

$$Hf = \begin{bmatrix} 12x & 6 \\ 6 & 6 \end{bmatrix}$$

$$Hf(0,0) = \begin{bmatrix} 0 & 6 \\ 6 & 6 \end{bmatrix}$$

$$d_1 = 0$$

$$d_2 = 0 \cdot 6 - 6^2 = -36 < 0$$

↓

$(0,0)$  is a saddle point.

$$Hf(1,-1) = \begin{bmatrix} 12 & 6 \\ 6 & 6 \end{bmatrix}$$

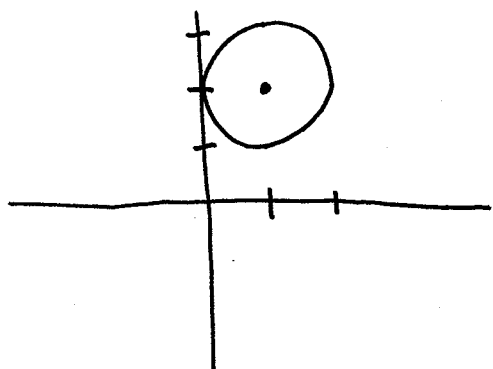
$$d_1 = 12 > 0$$

$$d_2 = 12 \cdot 6 - 6^2 > 0$$

↓

$(1,-1)$  is a local minimum.

- (15) (10 points) Use calculus to find the point on the circle  $(x-1)^2 + (y-2)^2 = 1$  which is nearest to the origin.



minimize

$f(x, y) = \text{distance squared to origin}$

$$f(x, y) = x^2 + y^2$$

constraint:  $(x-1)^2 + (y-2)^2 = 1 = g(x, y)$

$$\begin{aligned} \textcircled{x} \quad & f_x - \lambda g_x = 0 & 2x - \lambda(2(x-1)) = 0 & \rightarrow \lambda = \frac{x}{x-1} \\ \textcircled{y} \quad & f_y - \lambda g_y = 0 & 2y - \lambda(2(y-2)) = 0 & \rightarrow \lambda = \frac{y}{y-2} \\ \textcircled{g} \quad & g = 1 & (x-1)^2 + (y-2)^2 = 1 & \end{aligned}$$

$$\frac{x}{x-1} = \frac{y}{y-2} \Rightarrow \cancel{xy} - 2x = \cancel{xy} - y \Rightarrow y = 2x$$

plug into  $\textcircled{g}$ :  $(x-1)^2 + \underbrace{(2x-2)^2}_{\substack{= \\ (2(x-1))^2 \\ = 4(x-1)^2}} = 1 \Rightarrow 5(x-1)^2 = 1$

$$(x-1)^2 = \frac{1}{5}$$

$$x-1 = \pm \sqrt{\frac{1}{5}}$$

$$x = 1 \pm \sqrt{\frac{1}{5}}$$

critical points are

$(1 - \sqrt{\frac{1}{5}}, 2 - 2\sqrt{\frac{1}{5}}) \rightarrow \text{distance}^2 = 5 - 10\sqrt{\frac{1}{5}}$  smaller

$(1 + \sqrt{\frac{1}{5}}, 2 + 2\sqrt{\frac{1}{5}}) \rightarrow \text{distance}^2 = 5 + 10\sqrt{\frac{1}{5}}$  larger

So  $(1 - \sqrt{\frac{1}{5}}, 2 - 2\sqrt{\frac{1}{5}})$  is nearest to the origin.

(Geometrically, a local min is a global min, and there is only one closest point.)