MATH 51 FINAL EXAM SOLUTIONS

December 6, 2004

Professors De Silva, Ionel, Ng, Storm, and White

1. Consider the matrices

$$A = \begin{bmatrix} 0 & 0 & 1 & 1 \\ 1 & 3 & 1 & 2 \\ 2 & 6 & 1 & 3 \end{bmatrix} \quad \text{and} \quad R = \begin{bmatrix} 1 & 3 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

The matrix R is the row reduced echelon form of A. (You do not need to check this.)

1(a). Find a basis for the column space of A.

The pivots in R are in columns 1 and 3, so the first and third columns of A, namely

$$\begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} \text{ and } \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \text{ form a basis for } C(A).$$

1(b). Find a basis for the null space of R. **Solution:** A vector \mathbf{x} is in the nullspace of R if and only if $R\mathbf{x} = \mathbf{0}$, i.e., if and only if

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -3x_2 - x_4 \\ x_2 \\ -x_4 \\ x_4 \end{bmatrix} = \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \end{bmatrix} x_2 + \begin{bmatrix} -1 \\ 0 \\ -1 \\ 1 \end{bmatrix} x_4$$

so
$$\begin{bmatrix} -3\\1\\0\\0 \end{bmatrix}$$
 and $\begin{bmatrix} -1\\0\\-1\\1 \end{bmatrix}$ form a basis for $N(R)$ (which, incidentally, is the same as $N(A)$.)

1(c). Note that
$$A \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 7 \\ 12 \end{bmatrix}$$
. Find all solutions to $A\mathbf{x} = \begin{bmatrix} 2 \\ 7 \\ 12 \end{bmatrix}$.

Solution: We get all solutions by taking any particular solution and then adding to it vectors in the nullspace of A:

$$\mathbf{x} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} + c \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \end{bmatrix} + d \begin{bmatrix} -1 \\ 0 \\ -1 \\ 1 \end{bmatrix}.$$

2. Consider the following system of equations:

Find the condition(s) on a, b, c, and d, for the system to have a solution. (Your answer should be one or more equations of the form ?a+?b+?c+?d=?.)

Solution:

$$\begin{bmatrix} 0 & 1 & 1 & | & a \\ 1 & 1 & 2 & | & b \\ 1 & 2 & 3 & | & c \\ 2 & 3 & 5 & | & d \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 2 & | & b \\ 0 & 1 & 1 & | & a \\ 1 & 2 & 3 & | & c \\ 2 & 3 & 5 & | & d \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 1 & 2 & | & b \\ 0 & 1 & 1 & | & a \\ 0 & 1 & 1 & | & c - b \\ 0 & 1 & 1 & | & d - 2b \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 2 & | & b \\ 0 & 1 & 1 & | & a \\ 0 & 0 & 0 & | & c - b - a \\ 0 & 0 & 0 & | & d - 2b - a \end{bmatrix}$$

so the conditions are c-b-a=0 and d-2b-a=0, or equivalently,

$$\begin{bmatrix} a+b-c & = 0 \\ a+2b-d & = 0 \end{bmatrix}$$

3(a). Find all eigenvalues of the matrix
$$A = \begin{bmatrix} 1 & 0 & 2 \\ 7 & 3 & 5 \\ 2 & 0 & 1 \end{bmatrix}$$
.

Solution: The number λ is an eigenvalue provided

$$0 = \det(\lambda I - A) = \begin{vmatrix} \lambda - 1 & 0 & -2 \\ -7 & \lambda - 3 & -5 \\ -2 & 0 & \lambda - 1 \end{vmatrix}.$$

Expanding by column 2 gives:

$$0 = (\lambda - 3) \begin{vmatrix} \lambda - 1 & -2 \\ -2 & \lambda - 1 \end{vmatrix}$$

$$= (\lambda - 3)((\lambda - 1)^2 - (-2)^2)$$

$$= (\lambda - 3)((\lambda - 1)^2 - 2^2)$$

$$= (\lambda - 3)((\lambda - 1) + 2)((\lambda - 1) - 2)$$

$$= (\lambda - 3)(\lambda + 1)(\lambda - 3)$$

so the eigenvalues are 3 and -1.

3(b). Consider the matrix $M = \begin{bmatrix} 3 & 1 & 1 \\ 0 & 4 & 1 \\ 0 & 0 & 3 \end{bmatrix}$. Note that $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ is an eigenvector with eigenvalue 4. Find eigenvectors \mathbf{v}_2 and \mathbf{v}_3 so that \mathbf{v}_1 , \mathbf{v}_2 , and \mathbf{v}_3 form a basis for \mathbf{R}^3 .

Solution: The matrix is triangular, so the eigenvalues are the diagonal elements, namely 3 and 4. The eigenspace corresponding to $\lambda = 3$ is the nullspace of 3I - A. We find this nullspace by Gaussian elimination:

$$3I - A = \begin{bmatrix} 0 & -1 & -1 \\ 0 & -1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

From this we see that \mathbf{x} is in the eigenspace if and only if

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ -x_3 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} x_1 + \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} x_3.$$

Thus
$$\mathbf{v}_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$
 and $\mathbf{v}_3 = \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$ form a basis for this eigenspace.

Now \mathbf{v}_1 , \mathbf{v}_2 , and \mathbf{v}_3 are eigenvectors that form a basis for \mathbf{R}^3 .

4. A ball is tied to a rope. A child swings the ball around so that its position at time t is

$$(3\cos 6t, 3\sin 6t, 4).$$

(Here time is in seconds and distances are in feet.) At time t = 0, the string breaks, so the ball starts accelerating downward with acceleration $32 \,\mathrm{ft/s^2}$.

4(a). Find the velocity of the ball at time t for $t \leq 0$.

Solution:
$$\mathbf{v}(t) = \frac{d}{dt}(3\cos 6t, 3\sin 6t, 4) = \boxed{(-18\sin 6t, 18\cos 6t, 0)}$$

4(b). Find the speed of the ball at time t for $t \leq 0$.

Solution:

$$\|\mathbf{v}\| = \|(-18\sin 6t, 18\cos 6t, 0)\| = 18\|(-\sin 6t, \cos 6t, 0)\|$$
$$= 18\left(\sin^2(6t) + \cos^2(6t)\right)^{1/2} = \boxed{18}$$

4(c). Find the velocity of the ball at time t for $t \ge 0$. [Note: your answers to (a) and (c) should agree when t = 0.]

Solution: For $t \ge 0$, $\mathbf{v}' = (0, 0, -32)$. Integrating with respect to t gives

$$\mathbf{v} = (0, 0, -32t) + \mathbf{C}$$

Plugging in t = 0 gives $\mathbf{C} = (0, 18, 0)$ from part (a). Thus the velocity is

$$\mathbf{v}(t) = (0, 18, -32t)$$

for $t \geq 0$.

4(d). Find the position of the ball at time t for $t \geq 0$.

Solution: by part (c),

$$\mathbf{r}'(t) = (0, 18, -32)$$
 (for $t \ge 0$)

where $\mathbf{r}(t)$ is the position at time t. Integrating gives

$$\mathbf{r}(t) = (0, 18t, -16t^2) + \mathbf{K}$$

At time t = 0, this expression and $(3\cos 6t, 3\sin 6t, 4)$ must agree. Thus

$$\mathbf{K} = (3, 0, 4)$$
$$\mathbf{r}(t) = (3, 18t, 4 - 16t^2)$$

SO

or (equivalently):

$$\mathbf{r}(t) = (3,0,4) + (0,18,0) t + (0,0,-16) t^2.$$

5. Find the maximum and minimum of f(x,y) = xy on the region where

$$\frac{9}{2}x^2 + \frac{1}{2}y^2 \le 36.$$

Indicate clearly the point(s) where the maximum occurs, the point(s) where the minimum occurs, and any other points you had to test.

Solution:

Case 1: At an interior maximum (or minimum)

$$\mathbf{0} = \nabla f = (y, x)$$

so (x, y) = (0, 0).

Case 2: Let

$$g(x,y) = \frac{9}{2}x^2 + \frac{1}{2}y^2.$$

At a maximum (or a minimum) on the boundary, $\nabla f = (y, x)$ and $\nabla g = (9x, y)$ must be linearly dependent, so

$$0 = \begin{vmatrix} y & x \\ 9x & y \end{vmatrix} = y^2 - 9x^2$$

so $y=9x^2$, i.e. $y=\pm 3x$. Combining this with the constraint equation (namely g(x,y)=36) gives

$$36 = \frac{9}{2}x^2 + \frac{1}{2}(\pm 3x)^2$$
$$= 9x^2$$

so $x^2 = 4$, i.e. x = 2 or x = -2. Since $y = \pm 3x$, this means the maximum (and the minimum) on the boundary must occur at one of the points:

$$(2,6), (2,-6), (-2,6), (-2,-6).$$

Thus there are five points in the region where the maximum (or minimum) might occur: the four points just listed plus (0,0) from step 1.

We plug these 5 points into f to see which points give the maximum and which points give the minimum:

$$f(2,6) = f(-2,-6) = 12,$$

 $f(2,-6) = f(-2,6) = -12,$
 $f(0,0) = 0.$

Thus the maximum value (namely 12) occurs at (2,6) and at (-2,-6), and the minimum value (namely -12) occurs at (-2,6) and at (2,-6).

6(a). Find the partial derivative g_{xy} , where $g(x,y) = x^3y + 7xy^2$.

Solution:
$$g_x = 3x^2y + 7y^2$$
, so $g_{xy} = 3x^2 + 14y$.

6(b). Find the matrix derivative (i.e., the Jacobian matrix) DF(x,y) where

$$F(x,y) = \begin{bmatrix} x \sin y \\ y^2 \\ 2x + 3y \end{bmatrix}.$$

Solution:
$$\frac{\partial F}{\partial x} = \begin{bmatrix} \sin y \\ 0 \\ 2 \end{bmatrix}$$
 and $\frac{\partial F}{\partial y} = \begin{bmatrix} x \cos y \\ 2y \\ 3 \end{bmatrix}$, so

$$DF(x,y) = \begin{bmatrix} \sin y & x \cos y \\ 0 & 2y \\ 2 & 3 \end{bmatrix}$$

7. A function z = z(x, y) satisfies the equation $2x + yz + z^3 = 9$. Find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ at the point (x, y, z) = (3, 2, 1).

Solution: Differentiating the equation with respect to x gives

$$2 + yz_x + 3z^2z_x = 0$$
, so $(y + 3z^2)z_x = -2$

so
$$z_x = \frac{-2}{y+3z^2} = \boxed{\frac{-2}{5}}$$
 at $(3,2,1)$.

Differentiating the same equation $(2x + yz + z^3 = 9)$ with respect to y gives:

$$z + yz_y + 3z^2z_y = 0$$
, or
 $z + (y + 3z^2)z_y = 0$

so
$$z = \frac{-z}{y + 3x^2} = \left| \frac{-1}{5} \right|$$
 at $(3, 2, 1)$.

8. Waves move across a lake so that the surface of the water at time t is given by:

$$z = \sin((0.1)x + (0.2)y - t).$$

An insect skims across the lake's surface. At time t=0, the insect is at the origin and the x and y components of its velocity are 3 and 7, respectively. Find the z-component of its velocity at time 0.

Solution:

$$\frac{d}{dt}\left(\sin((0.1)x + (0.2)y - t\right) = \cos\left((0.1)x + (0.2)y - t\right) \frac{d}{dt}\left((0.1)x + (0.2)y - t\right)$$

$$= \cos\left((0.1)x + (0.2)y - t\right) \left((0.1)\frac{dx}{dt} + (0.2)\frac{dy}{dt} - 1\right)$$

$$= (\cos 0) \left((0.1)(3) + (0.2)(7) - 1\right)$$

$$= 0.3 + 1.4 - 1 = \boxed{0.7} \quad \text{at time } t = 0.$$

9. Let f(x, y, z) denote the temperature at point (x, y, z) (where temperature is in degrees celsius and distances are in centimeters.) Suppose f(0, 0, 0) = 10 and that $\nabla f(0, 0, 0) = (2, 3, 1)$.

9(a). Estimate the temperature at (0.1, 0.1, 0.4).

Solution:

$$\Delta f \approx \nabla f(0,0,0) \cdot (0.1, 0.1, 0.4) = (2,3,1) \cdot (0.1, 0.1, 0.4) = 0.2 + 0.3 + 0.4 = 0.9$$

so $f(0.1, 0.1, 0.4) \approx f(0,0,0) + (0.9) = \boxed{10.9}$.

9(b). Let (a, b, c) be the point with temperature 10.28 that is closest to the origin. Using the the gradient, estimate (a, b, c).

[Hint: if you set off from the origin at a given speed s, in which direction should you go if you wish to reach the level set f(x, y, z) = 10.28 as quickly as possible?]

Solution: The nearest point should be (approx) in the direction of the gradient, so

$$(a,b,c) = t(2,3,1) = (2t,3t,t)$$

for some t. Now when t is small,

$$f(2t, 3t, t) \approx f(0, 0, 0) + \frac{\partial f}{\partial x}(0, 0, 0)(2t) + \frac{\partial f}{\partial y}(0, 0, 0)(3t) + \frac{\partial f}{\partial z}(0, 0, 0) t$$

= 10 + 2(2t) + 3(3t) + 1(t)
= 10 + 14 t.

We want this to be 10.28:

$$10 + 14t = 10.28$$

so 14 t = 0.28 and therefore t = 0.02. Thus

$$(a,b,c) \approx (.02)(2,3,1) = \boxed{(0.04, 0.06, 0.02)}$$

10. Find the inverse of the matrix $A = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$.

Solution:

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

$$\rightarrow \begin{bmatrix} 1 & 1 & 1 & | & 0 & 0 & 1 \\ 0 & 1 & 1 & | & 0 & 1 & 0 \\ 0 & 0 & 1 & | & 1 & 0 & 0 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 1 & 0 & | & -1 & 0 & 1 \\ 0 & 1 & 0 & | & -1 & 1 & 0 \\ 0 & 0 & 1 & | & 1 & 0 & 0 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 0 & 0 & | & 0 & -1 & 1 \\ 0 & 1 & 0 & | & -1 & 1 & 0 \\ 0 & 0 & 1 & | & 1 & 0 & 0 \end{bmatrix}$$

so

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

11. Let $T: \mathbf{R}^3 \to \mathbf{R}^3$ be rotation by 180° about the x-axis followed by reflection in the plane x = y. Find the matrix for T.

Solution:

$$egin{aligned} \mathbf{e}_1 &
ightarrow \mathbf{e}_1
ightarrow \mathbf{e}_2 \ &\mathbf{e}_2
ightarrow -\mathbf{e}_2
ightarrow -\mathbf{e}_1 \ &\mathbf{e}_3
ightarrow -\mathbf{e}_3
ightarrow -\mathbf{e}_3 \end{aligned}$$

so the matrix is

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

Note: one can also find the matrix P for the rotation and the matrix Q for the reflection. The matrix for T will then be QP.

12(a) Consider the line L that passes through the point $\mathbf{p}=(5,1,0)$ and that is perpendicular to the plane 7x-2y+z=14. Find a parametric representation for L.

Solution: $\nabla(7x-2y+z)=(7,-2,1)$ is normal to the plane, and thus is a direction vector for the line. Hence the parametric representation is

$$(x, y, z) = (5, 1, 0) + t (7, -2, 1)$$

or (equivalently)

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 5 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 7 \\ -2 \\ 1 \end{bmatrix}$$

12(b) Consider the triangle in \mathbb{R}^4 with corners at A=(1,1,1,1), B=(1,4,5,1),and C = (1, 5, 4, 1). Find the length of the side AB.

Solution: $\vec{AB} = (1, 4, 5, 1) - (1, 1, 1, 1) = (0, 3, 4, 0)$, so

$$\|\vec{AB}\|^2 = 0^2 + 3^2 + 4^2 + 0^2 = 25,$$

so $\|\vec{AB}\| = 5$.

12(c) Find the cosine of the angle at vertex A of the triangle ABC (where A, B and C are as in part (b).)

Solution: As in part 12(b), one calculates that $\|\vec{AC}\| = 5$. Now

$$\vec{AB} \cdot \vec{AC} = (0, 3, 4, 0) \cdot (0, 4, 3, 0) = 0 + 12 + 12 + 0 = 24,$$

SO

$$24 = \|\vec{AB}\| \|\vec{AC}\| \cos \theta = 25 \cos \theta.$$

Thus $\cos \theta$ is 24/25.

13. Consider the surface S given by the equation

$$xyz = x + y + z$$
.

Find an equation for the tangent plane to S at the point $\mathbf{p} = (1, 2, 3)$.

Solution: The surface is a level set of the function

$$f(x, y, z) = xyz - x - y - z$$

SO

$$\nabla f(x, y, z) = (yz - 1, xz - 1, xy - 1)$$

is normal to S at (x, y, z). In particular, plugging in (x, y, z) = (1, 2, 3) gives a normal to S at \mathbf{p} :

$$\mathbf{n} = (6-1, 3-1, 2-1) = (5, 2, 1)$$

Now the equation of a plane through \mathbf{p} and normal to \mathbf{n} is

$$\mathbf{n} \cdot (\mathbf{x} - \mathbf{p}) = 0$$

or

$$(5,2,1) \cdot ((x,y,z) - (1,2,3)) = 0$$

or

$$5(x-1) + 2(y-2) + (z-3) = 0$$

or

$$5x + 2y + z = 12.$$

14(a). Suppose that \mathbf{v}_1 , \mathbf{v}_2 , and \mathbf{v}_3 are linearly dependent vectors in \mathbf{R}^n . Let $T: \mathbf{R}^n \to \mathbf{R}^m$ be a linear map. Prove that the vectors $T(\mathbf{v}_1)$, $T(\mathbf{v}_2)$, and $T(\mathbf{v}_3)$ are also linearly dependent.

Solution: Since \mathbf{v}_1 , \mathbf{v}_2 , and \mathbf{v}_3 are linearly dependent, one of them, say \mathbf{v}_3 , is a linear combination of the other two:

$$\mathbf{v}_3 = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2.$$

Applying T to both sides gives:

$$T\mathbf{v}_3 = T(c_1\mathbf{v}_1 + c_2\mathbf{v}_2)$$
$$= c_1(T\mathbf{v}_1) + c_2(T\mathbf{v}_2)$$

by linearity of T. Thus $T\mathbf{v}_3$ is a linear combination of $T\mathbf{v}_1$ and $T\mathbf{v}_2$, so these three vectors are linearly dependent. \square

14(b). Suppose a particle moves in \mathbb{R}^3 with constant speed. Prove that the acceleration vector must be orthogonal to the velocity vector.

Let $\mathbf{v}(t)$ be the velocity at time t. Now $\|\mathbf{v}(t)\|$ is equal to some constant c, so

$$c^2 = \|\mathbf{v}(t)\|^2.$$

Differentiating both sides gives

$$0 = \frac{d}{dt} \|\mathbf{v}(t)\|^2$$

$$= \frac{d}{dt} (\mathbf{v}(t) \cdot \mathbf{v}(t))$$

$$= \mathbf{v}'(t) \cdot \mathbf{v}'(t) + \mathbf{v}(t) \cdot \mathbf{v}'(t)$$

$$= 2\mathbf{v}(t) \cdot \mathbf{v}'(t).$$

Thus $0 = \mathbf{v} \cdot \mathbf{v}'$, so the velocity \mathbf{v} and the acceleration \mathbf{v}' are orthogonal. \square

Alternate solution: we can also work with the speed itself rather than the speed squared. By assumption,

$$c = \|\mathbf{v}(t)\|$$

for all t (where c is a constant). If c = 0, then $\mathbf{v}(t) = 0$ for all t, so $\mathbf{v} \cdot \mathbf{v}' = 0$ and we are done.

Thus suppose $c \neq 0$. Differentiate both sides of $c = ||\mathbf{v}||$ to get

$$0 = \frac{d}{dt} \|\mathbf{v}\|$$

$$= \frac{d}{dt} \sqrt{\mathbf{v} \cdot \mathbf{v}}$$

$$= \frac{1}{2\sqrt{\mathbf{v} \cdot \mathbf{v}}} \frac{d}{dt} (\mathbf{v} \cdot \mathbf{v})$$

$$= \frac{1}{2\|\mathbf{v}\|} 2\mathbf{v} \cdot \mathbf{v}'.$$

Thus $0 = \mathbf{v} \cdot \mathbf{v}'$, so \mathbf{v} and \mathbf{v}' are always orthogonal. \square