

NATIONAL UNIVERSITY OF SINGAPORE
MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS

MA1101R Linear Algebra I

AY 2013/2014 Sem 2

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Question 1

(a) i)

$$\mathbf{A}^{-1} = \begin{pmatrix} -1 & 0 & -1 \\ -8/5 & -1/5 & -1 \\ 6/5 & 2/5 & 1 \end{pmatrix}$$

ii)

$$\mathbf{A} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 2 \\ 5 \\ -5 \end{pmatrix}$$

Thus,

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \mathbf{A}^{-1} \begin{pmatrix} 2 \\ 5 \\ -5 \end{pmatrix} = \begin{pmatrix} -1 & 0 & -1 \\ -8/5 & -1/5 & -1 \\ 6/5 & 2/5 & 1 \end{pmatrix} \begin{pmatrix} 2 \\ 5 \\ -5 \end{pmatrix} = \begin{pmatrix} 3 \\ 4/5 \\ -3/5 \end{pmatrix}$$

iii)

$$\begin{pmatrix} 1 & -2 & -1 \\ 2 & 1 & 3 \\ -2 & 2 & 1 \end{pmatrix} \xrightarrow[R_3+2R_1]{R_2-2R_1} \begin{pmatrix} 1 & -2 & -1 \\ 0 & 5 & 5 \\ 0 & -2 & -1 \end{pmatrix} \xrightarrow{\frac{2}{5}R_2} \begin{pmatrix} 1 & -2 & -1 \\ 0 & 2 & 2 \\ 0 & -2 & -1 \end{pmatrix} \xrightarrow{R_3+R_2} \begin{pmatrix} 1 & -2 & -1 \\ 0 & 2 & 2 \\ 0 & 0 & 1 \end{pmatrix}$$

Thus,

$$\mathbf{E}_1 = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \mathbf{E}_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix}, \mathbf{E}_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2/5 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \mathbf{E}_4 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$$

(b) i)

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

The determinant is nonzero, so the columns form a basis for \mathbb{R}^3 .

ii)

$$\left(\begin{array}{ccc|c} 2 & 0 & -1 & 1 \\ 1 & 1 & 2 & 1 \\ -2 & 1 & 3 & 0 \end{array} \right) \xrightarrow{\text{Gaussian Elimination}} \left(\begin{array}{ccc|c} 2 & 0 & -1 & 1 \\ 0 & 1 & 5/2 & 1/2 \\ 0 & 0 & -1/2 & 1/2 \end{array} \right)$$

Solving,

$$(\mathbf{w})_S = (0, 3, -1)$$

iii)

$$T \left(\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \right) = - \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + 7 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} - 3 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 3 \\ 6 \\ -1 \end{pmatrix}$$

$$T \left(\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \right) = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} - 4 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 2 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} -1 \\ -3 \\ 1 \end{pmatrix}$$

$$T \left(\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right) = - \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + 5 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} - 2 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 4 \\ -1 \end{pmatrix}$$

Thus the standard matrix for T is

$$\begin{pmatrix} 3 & -1 & 2 \\ 6 & -3 & 4 \\ -1 & 1 & -1 \end{pmatrix}$$

Question 2

(a) i)

$$\begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 2 & 1 \\ 3 & 1 \\ 4 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 4 \\ 4 \\ 6 \\ 10 \end{pmatrix}$$

$$\begin{pmatrix} 30 & 10 \\ 10 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 70 \\ 24 \end{pmatrix}$$

Solving: $x = 2, y = 1$

ii) The projection is given by

$$\begin{pmatrix} 1 & 1 \\ 2 & 1 \\ 3 & 1 \\ 4 & 1 \end{pmatrix} \begin{pmatrix} 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ 5 \\ 7 \\ 9 \end{pmatrix}$$

iii) We prove this statement by contradiction.

Suppose not. Suppose there exists a \mathbf{u} such that $\mathbf{A}\mathbf{u} = k\mathbf{b}$ is consistent. Then $\frac{1}{k}\mathbf{A}\mathbf{u} = \frac{1}{k}k\mathbf{b}$ is consistent, implying $\mathbf{A}\frac{\mathbf{u}}{k} = \mathbf{b}$ is consistent. Thus $\mathbf{x} = \frac{\mathbf{u}}{k}$ is a solution to $\mathbf{A}\mathbf{x} = \mathbf{b}$. However, this contradicts the statement " $\mathbf{A}\mathbf{x} = \mathbf{b}$ is inconsistent".

If \mathbf{v} is a least squares solution for $\mathbf{A}\mathbf{x} = \mathbf{b}$,

$$\mathbf{A}^T \mathbf{A} \mathbf{v} = \mathbf{A}^T \mathbf{b}$$

$$\implies k \mathbf{A}^T \mathbf{A} \mathbf{v} = k \mathbf{A}^T \mathbf{b}$$

$$\implies \mathbf{A}^T \mathbf{A} (k\mathbf{v}) = \mathbf{A}^T (k\mathbf{b})$$

Thus $k\mathbf{v}$ is a least squares solution for $\mathbf{A}\mathbf{x} = k\mathbf{b}$

(b) i)

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

 W is the solution set of a homogeneous system of linear equations, so it is a subspace.

ii) Solving the above system,

$$W = \left\{ \left(-2s + t, -s + \frac{t}{2}, s - 2t, s, t \right) \mid s, t \in R \right\}$$

Thus a basis for W is given by

$$\left\{ (-2, -1, 1, 1, 0), \left(1, \frac{1}{2}, -2, 0, 1 \right) \right\}$$

and $\dim(W) = 2$.

iii) We note that a, b, c depend on d, e .

$$V = \text{span}\{(1, 0, 0, 0, 0), (0, 1, 0, 0, 0), (0, 0, 1, 0, 0)\}$$

Question 3

(a)

$$\left(\begin{array}{ccc|c} 1 & 1 & 2 & a \\ 1 & 0 & 1 & b \\ 2 & 1 & 3 & c \end{array} \right) \xrightarrow{\text{Gaussian Elimination}} \left(\begin{array}{ccc|c} 1 & 1 & 2 & a \\ 0 & -1 & -1 & b-a \\ 0 & 0 & 0 & c-b-a \end{array} \right)$$

We must have $c - b - a = 0 \implies c = a + b$.

(b) i) Note that \mathbf{v}_1 and \mathbf{v}_2 are orthogonal.

$$\text{Get } \mathbf{u}_3 = \mathbf{v}_3 - \frac{\mathbf{v}_1 \cdot \mathbf{v}_3}{\mathbf{v}_1 \cdot \mathbf{v}_1} \mathbf{v}_1 - \frac{\mathbf{v}_2 \cdot \mathbf{v}_3}{\mathbf{v}_2 \cdot \mathbf{v}_2} \mathbf{v}_2 = \begin{pmatrix} 1 \\ 2 \\ -1 \\ 0 \end{pmatrix}.$$

Orthogonal basis for $\text{span}(S)$: $\{(1, 0, 1, 1), (-1, 1, 1, 0), (1, 2, -1, 0)\}$

ii) We must find a vector which is orthogonal to all vectors in the above basis (or S).

$$\left(\begin{array}{cccc|c} 1 & 0 & 1 & 1 & 0 \\ -1 & 1 & 1 & 0 & 0 \\ 1 & 2 & -1 & 0 & 0 \end{array} \right)$$

Solving (there are infinite solutions, choose any one): $(-1, 0, -1, 2)$.

Add the vector $(-1, 0, -1, 2)$ to the basis found in i).

(c) Let $\mathbf{x}_k = \begin{pmatrix} a_k \\ a_{k+1} \end{pmatrix}$.

$$\begin{pmatrix} a_n \\ a_{n+1} \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} \begin{pmatrix} a_{n-1} \\ a_n \end{pmatrix} = \cdots = \begin{pmatrix} 0 & 1 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix}^n \begin{pmatrix} a_0 \\ a_1 \end{pmatrix}$$

Let $\mathbf{A} = \begin{pmatrix} 0 & 1 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix}$. Then $\mathbf{x}_n = \mathbf{A}^n \mathbf{x}_0$

Diagonalizing \mathbf{A} : the eigenvalues are $-\frac{1}{2}$ and 1 . The eigenvectors are $\begin{pmatrix} -2 \\ 1 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$.

$$\mathbf{P} = \begin{pmatrix} -2 & 1 \\ 1 & 1 \end{pmatrix}, \mathbf{D} = \begin{pmatrix} -\frac{1}{2} & 0 \\ 0 & 1 \end{pmatrix}$$

$\mathbf{x}_n = \begin{pmatrix} a_n \\ a_{n+1} \end{pmatrix} = \mathbf{P}\mathbf{D}^n\mathbf{P}^{-1}\mathbf{x}_0 = \begin{pmatrix} (-\frac{1}{2})^n p + (1)^n q \\ \dots \end{pmatrix}$
 for some real p, q . Substituting $a_0 = 0$ and $a_1 = 1$:

$$\begin{cases} p + q = 0 \\ -\frac{1}{2}p + q = 1 \end{cases}$$

Solving, $p = -\frac{2}{3}$ and $q = \frac{2}{3}$.
 Thus $a_n = -\frac{2}{3}(-\frac{1}{2})^n + \frac{2}{3}$.

Note We can verify this result using strong mathematical induction.

Question 4

(a) i)

$$\begin{pmatrix} 1 & 0 & 2 & -1 & 1 \\ 0 & 1 & 2 & 1 & 0 \\ -1 & 1 & 2 & 0 & 1 \end{pmatrix} \xrightarrow{\text{Gaussian Elimination}} \begin{pmatrix} 1 & 0 & 2 & -1 & 1 \\ 0 & 1 & 2 & 1 & 0 \\ 0 & 0 & 1 & -1 & 1 \end{pmatrix}$$

Thus a basis for the row space of \mathbf{A} is given by $\{(1, 0, 2, -1, 1), (0, 1, 2, 1, 0), (0, 0, 1, -1, 1)\}$

ii) One (the trivial solution). Refer to Question 4.24 of the textbook.

The reduced row-echelon form of \mathbf{A} has no zero rows.

$\Rightarrow \mathbf{Ax} = \mathbf{b}$ is consistent for all $\mathbf{b} \in \mathbb{R}^3$.

\Rightarrow The column space of \mathbf{A} is \mathbb{R}^3 .

$\Rightarrow \text{rank}(\mathbf{A}) = 3$

By the dimension theorem, $\text{nullity}(\mathbf{A}^T) = 3 - \text{rank}(\mathbf{A}^T) = 3 - \text{rank}(\mathbf{A}) = 0$

Thus $\mathbf{A}^T\mathbf{x} = \mathbf{b}$ has only the trivial solution.

iii) $\text{Ker}(T) = \text{nullspace of } \mathbf{A}$

Solving $\begin{pmatrix} 1 & 0 & 2 & -1 & 1 \\ 0 & 1 & 2 & 1 & 0 \\ 0 & 0 & 1 & -1 & 1 \end{pmatrix} \begin{array}{c} 0 \\ 0 \\ 0 \end{array}$: we get $(-s+t, -3s+2t, s-t, s, t)$.

Thus a basis for $\text{Ker}(T)$ is given by $\{(-1, -3, 1, 1, 0), (1, 2, -1, 0, 1)\}$ and $\text{nullity}(T) = 2$.

$$(b) \text{ i) } \det(\lambda\mathbf{I} - \mathbf{B}) = \begin{vmatrix} \lambda-2 & -2 & -3 \\ -1 & \lambda-2 & -1 \\ -2 & 2 & \lambda-1 \end{vmatrix} = \lambda^3 - 5\lambda^2 + 2\lambda + 8 = (\lambda+1)(\lambda-2)(\lambda-4)$$

The other eigenvalues are 2 and 4.

ii)

$$\mathbf{E}_{-1} : \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}, \mathbf{E}_2 : \begin{pmatrix} -2 \\ -3 \\ 2 \end{pmatrix}, \mathbf{E}_4 : \begin{pmatrix} 8 \\ 5 \\ 2 \end{pmatrix}$$

The eigenspaces for each eigenvalue is the span of the corresponding eigenvector.

iii) Yes. \mathbf{B} has 3 distinct eigenvalues.

$$\mathbf{P} = \begin{pmatrix} -1 & -2 & 8 \\ 0 & -3 & 5 \\ 1 & 2 & 2 \end{pmatrix}, \mathbf{D} = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{pmatrix}$$

$$\text{iv) Yes. Let } \mathbf{C} = \begin{pmatrix} 2016 & 2 & 3 \\ 1 & 2016 & 1 \\ 2 & -2 & 2015 \end{pmatrix}. \text{ Note that } \mathbf{C} = 2014\mathbf{I} + \mathbf{B}.$$

Consider the equation $\det(\lambda_c \mathbf{I} - \mathbf{C}) = 0$:

$$\det(\lambda_c \mathbf{I} - (2014\mathbf{I} + \mathbf{B})) = 0$$

$$\det((\lambda_c - 2014)\mathbf{I} - \mathbf{B}) = 0$$

From above, $\lambda_c - 2014 = -1, 2, 4$

$$\lambda_c = 2013, 2016, 2018$$

\mathbf{C} has 3 distinct eigenvalues, so it is diagonalizable.

END OF SOLUTIONS

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