

EE510, Fall 2022, GPP
FINAL
Monday, Dec. 12th 2022, 4:30pm-5:30pm

ALL PROBLEMS COUNT EQUALLY: 3pts

Problem 1:

A is a 3×3 matrix that has eigenvalues 1, -1, 2, and corresponding eigenvectors:

$$\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2\sqrt{3} \\ 3\sqrt{3} \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

$(\lambda - 1)(\lambda + 1)(\lambda - 2)$
 $S \sim S^{-1} \quad \lambda^3 + 2\lambda^2 - \lambda - 2 \quad \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2\sqrt{3} & 3\sqrt{3} \\ 2\sqrt{3} & 12 & 18 \\ 3\sqrt{3} & 18 & 27 \end{bmatrix}$

$$A^5 = c_0 I + c_1 A + c_2 A^2$$

Then $c_1 =$

(i) 10

(ii) -10

(iii) 1

(iv) -1

(v) $\sqrt{3}$

(vi) none of the above

$1 = c_0 + c_1 + c_2$
 $-1 = -c_0 - c_1 + c_2$

$A^5 = 2A^4 + A^3 - 2A^2$

$c_0 + c_1 = 1$
 $2c_0 + 2c_1 = 2$

$\begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \end{bmatrix} \quad 2 \begin{bmatrix} 1 & 1 & -1 \\ 1 & 1 & -1 \\ -1 & -1 & 1 \end{bmatrix}$

Problem 2:

Let A and B be two 3×3 matrices with eigenvalues: $\frac{1}{2}, -1, -2$ and $\frac{-1}{2}, 2, -2$ respectively. Then their Kronecker product has determinant equal to:

(i) -4

(ii) -8

(iii) 4

(iv) -2

(v) 8

(vi) 2

(vii) none of the above

$0.5 \quad \frac{1}{2} \times -1 - 2 \quad -0.5$
 $-1 \quad 2$
 $-2 \quad -2$

$0.5 \times -2 \times -1$
 0.5×1

$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

$-4 \quad -$
 2^3
 8

Problem 3:

A is a 8×8 matrix. It has:

eigenvalue 2 with multiplicity 3 and 3 eigenvectors
 eigenvalue 3 with multiplicity 4 and 2 eigenvectors
 eigenvalue 1 with multiplicity 1 and 1 eigenvector

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

Which of the following polynomials is possible as a minimal polynomial of A ?

- (i) $(\lambda - 2)^2(\lambda - 3)^2(\lambda - 1)^1$
- (ii) $(\lambda - 2)^3(\lambda - 3)^2(\lambda - 1)^1$
- (iii) $(\lambda - 2)^2(\lambda - 3)^4(\lambda - 1)^1$
- (iv) $(\lambda - 2)^3(\lambda - 3)^4(\lambda - 1)^1$
- (v) $(\lambda - 2)^1(\lambda - 3)^1(\lambda - 1)^3$
- (vi) none of the above

Problem 4:

A box in the three-dimensional Euclidean space is formed by the rows: $(2, 1, 1)$, $(1, 2, 1)$, $(1, 1, 3)$.

Starting at time 0 the box is transformed by:

$$\frac{d}{dt} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \end{bmatrix} = \begin{bmatrix} 6 & 2 & 2 \\ -2 & 2 & 0 \\ 0 & 0 & 2 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \end{bmatrix}$$

The volume of the transformed box at time $t = \frac{2}{10} \ln 2$ is equal to:

- (i) 21
- (ii) 16
- (iii) 28
- (iv) 35
- (v) 14
- (vi) none of the above

Problem 5:

$$A = \begin{bmatrix} -9 & -4 \\ 81 & 27 \end{bmatrix}, \quad A^{51} = ?$$

(i) $9^{50} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - 9^{49} * 50 \begin{bmatrix} 18 & 4 \\ -81 & -18 \end{bmatrix}$

(ii) $9^{50} \begin{bmatrix} 9 & 4 \\ -81 & 7 \end{bmatrix} - 9^{49} \begin{bmatrix} 25 & 4 \\ 72 & -18 \end{bmatrix}$

(iii) $9^{50} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + 9^{49} * 50 \begin{bmatrix} 18 & 4 \\ -81 & -18 \end{bmatrix}$

$$(iv) -9^{51} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + 51 * 9^{50} \begin{bmatrix} 18 & 4 \\ -81 & -18 \end{bmatrix}$$

$$(v) 9^{51} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + 9^{50} * 51 \begin{bmatrix} -18 & 4 \\ -81 & -18 \end{bmatrix}$$

$$(vi) -9^{51} \begin{bmatrix} -9 & 4 \\ -81 & 7 \end{bmatrix} + 9^{50} * 51 \begin{bmatrix} 25 & 4 \\ -72 & -18 \end{bmatrix}$$

(vii) none of the above

Problem 6:

A is a 6×6 matrix with all the eigenvalues equal to $\lambda \neq 0$. A^n contains terms $\lambda^n, n\lambda^{n-1}, n^2\lambda^{n-2}, n^3\lambda^{n-3}, n^4\lambda^{n-4}$. Which of the following Jordan forms is possible for A ?

(i)

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

(ii)

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

(iii)

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

(iv)

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

(v)

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

(vi) none of the above

Problem 7:

Given a symmetric nonsingular matrix A 3×3 , and a vector $b \in R^3$, consider that the linear system: $Ax = b$ has condition number 2. Then the condition number of $A^2x = b$, is :

(i) 2

(ii) 3

(iii) 6

(iv) 4

(v) 9

(vi) none of the above

2²

Problem 8:

In order to solve the linear system $Ax = b$, where A $n \times n$, and $b \in R^n$, A symmetric and positive definite, we use the iteration: $x_{k+1} = x_k - \epsilon(A^T A x_k - A^T b)$. In order to have convergence to the solution of the linear system, for any initial condition, we need to have : $0 < \epsilon < \frac{2}{\delta}$, where δ is:

(i) $\|A^{-1}\|$, (where $\|\cdot\|$ is the usual sup norm)

(ii) $\|A^2\|$, (where $\|\cdot\|$ is the usual sup norm)

(iii) 1

(iv) $|\lambda_{\min}(A)|$

(v) $|\lambda_{\max}(A)|$

(vi) none of the above

Problem 9:

Let A and B be two 3×3 matrices with eigenvalues $1, 2, 3$ and $-1, -2, 3$, respectively. Then their Kronecker product has trace equal to:

(i) 0

(ii) 36

(iii) -36

(iv) -12

(v) 12

(vi) none of the above

Problem 10:

It holds for a real matrix $M, n \times n, M^3 \neq I, Mv \neq v, v \in \mathbb{R}^3, v \neq \text{zero vector}$
The minimal polynomial of M is:

ANSWER:

(i) $\lambda^3 - 1$

(ii) $\lambda^2 + \lambda + 1$

(iii) $\lambda^2 - \lambda + 1$

(iv) $\lambda + 1$

(v) $\lambda - 1$

(vi) none of the above

$(\lambda^2 + 1)$

$Mv \neq v$
 \uparrow
 $\neq I$

$M^2 - I = 0$

$(\lambda - 1)(\lambda^2 + \lambda + 1)$
 $\neq 0 \quad \neq 0$

$A - I = 0$

$A = I$

$A \neq I$

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