

**EE 510, Fall 2022, GPP**  
**MIDTERM 2**  
**Wednesday, November 9th 2022, 7:30pm-8:30pm**

**ALL PROBLEMS COUNT EQUALLY**

**Problem 1:**

Given a 3x3 matrix  $A$ , with three distinct eigenvalues, the  $\exp(At)$  may contain all of the following terms:

(i)  $e^{-t}, e^t, t^2 e^{-t}$

(ii)  ~~$t, t^2, t^3$~~

(iii)  $e^t, e^{2t}, e^{3t}, 1$

(iv)  $e^t, e^{-t}, t^2$

(v)  $e^t, e^{-t}, te^t$

(vi)  $e^t, e^{-t}, t$

(vii) none of the above

**Problem 2:**

A 3x3 matrix  $A$  is equal to  $A = U \begin{bmatrix} 1 & \sqrt{2} & 0 \\ \sqrt{8} & \sqrt{8}\sqrt{2} & 0 \\ 0 & 0 & 2 \end{bmatrix} U'$ ,  $UU' = I$ . Its singular values are:

(i)  $\sqrt{2}, \sqrt{2}, 2$

(ii)  $1, \sqrt{2}, 0$

(iii)  $2, \sqrt{2}, 2 + \sqrt{2}$

(iv)  $1, 1, 3\sqrt{3}$

Handwritten calculations for singular values:

$$\begin{matrix} \sqrt{1} & \sqrt{27} & 0 \\ \downarrow & \downarrow & \\ 1 & 3\sqrt{3} & 0 \end{matrix}$$

(v)  $0, 2, 3\sqrt{3}$

(vi)  $0, 2, -3\sqrt{3}$

(vii) none of the above

**Problem 3:**

$$A = \frac{1}{\sqrt{3}} \begin{bmatrix} \sqrt{2} & 1 \\ 1 & -\sqrt{2} \end{bmatrix}$$

$A^{31} = \alpha_1 A + \alpha_2 I$ . The  $(\alpha_1, \alpha_2)$  pair is equal to:

(i)  $(2, 3)$

(ii)  $(1, 0)$

(iii)  $(\sqrt{2}, \sqrt{3})$

(iv)  $(-\sqrt{2}, \sqrt{3})$

(v)  $(-2, 3)$

(vi)  $(0, 1)$

(vii) none of the above

$$A^2 - I = 0$$

$$A^2 = I.$$

$$A^{31} = A^{30} A$$

$$= (A^2)^{15} A$$

$$= I (A)$$

$$= A.$$

**Problem 4:**

A 3x3 real matrix A is symmetric ( $A=A'$ ) positive definite. Which of the following are possible eigenvalues of A?

(i)  $1, -1, +j$

(ii)  $1, 3+j, 3-j$

(iii)  $2, -1, 1$

(v)  $1, 2, 3, 4$

(v)  $1, 1, 0$   $\alpha$

(vi)  $0, 1, -1$   $\alpha$

(vii) none of the above

**Problem 5:**

Given a  $2 \times 2$  real symmetric matrix  $A$ , with eigenvalues 1 and 2; which of the following can be eigenvectors of  $A$  corresponding to 1 and 2 respectively:

(i)  $\begin{bmatrix} 7 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ 7 \end{bmatrix}$   $\alpha$  42

(ii)  $\begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$   $\alpha$   $-1 + 1 = 0$

(iii)  $\begin{bmatrix} 1 \\ 2 \end{bmatrix}, \begin{bmatrix} -2 \\ -1 \end{bmatrix}$   $-4$

(iv)  $\begin{bmatrix} 3 \\ 2 \end{bmatrix}, \begin{bmatrix} -6 \\ -4 \end{bmatrix}$   $-18$   $-26$

(v)  $\begin{bmatrix} 7 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ -7 \end{bmatrix}$   $\alpha$

(vi) both cases (i) and (v)

(vii) none of the above

**Problem 6:**

$$A = T \begin{bmatrix} 2 & 1 \\ 0 & 2 \end{bmatrix} T^{-1}, \quad T \text{ is } 2 \times 2, \text{ invertible. } e^{4A} = ?$$

(i)  $e^8[-7I - 4A]$

(ii)  $e^8[-7I + 4A]$

(iii)  $e^4[+7I + 4A]$

(iv)  $e^{10}[7I + 4A]$

(v)  $2^4[-7I + 4A]$

(vi)  $e^{10}[-7I + 4A]$

(vii) none of the above

$$e^{2(4)} [I + (A - 2I) 4]$$

$$e^8 [I + 4A - 8I]$$

$$e^8 [4A - 7I]$$

$$e^{2(4)} [I - 2(4)I + 4A]$$

$$e^8 [-7I + 4A]$$

**Problem 7:**

$A = \begin{bmatrix} 2 & a & 0 \\ 0 & 1 & 0 \\ 0 & a & 2 \end{bmatrix}$  and  $x'Ax$  is positive for all  $x \neq 0$  vectors in  $R^3$ , if "a" equals:

( $x'$  is the transpose of  $x$ )

(i) 3

(ii) -3

(iii) 1

(iv) any a positive

(v) 6

(vi) 4

$A \rightarrow$  not symmetric,

(vii) none of the above

**Problem 8:**

$\dot{x} = Ax$ ,  $A$  is  $3 \times 3$ ,  $x(0) = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ ,  $A = U \begin{bmatrix} -4 & 3 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 0 \end{bmatrix} U'$ , ( $U'$  means transpose  $U$ ) and

$U = \begin{bmatrix} 1/\sqrt{3} & 2/\sqrt{8} & 1/\sqrt{6} \\ -1/\sqrt{3} & 0 & 2/\sqrt{6} \\ 1/\sqrt{3} & -2/\sqrt{8} & 1/\sqrt{6} \end{bmatrix}$ . As  $t \rightarrow \infty$   $x(t)$  goes to:

(i)  $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} (1/3)$

(ii)  $\begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} (1/3)$

(iii)  $\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} (1/3)$

(iv)  $\begin{bmatrix} 2 \\ 0 \\ -2 \end{bmatrix} (1/3)$

(v)  $\begin{bmatrix} 2 \\ 4 \\ 2 \end{bmatrix} (1/3)$

(vi)  $\begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} (1/3)$

(vii) none of the above.

**Problem 9:**

$$\lambda = -4, -3, 0$$

$$e^{Bt} = \begin{bmatrix} e^{-4t} & & \\ & e^{-3t} & \\ & & e^0 \end{bmatrix}$$

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

$$A = \begin{bmatrix} 2 & b+1 \\ b-1 & 5 \end{bmatrix}$$

The Jacobi method for solving  $Ax=c$  converges, for any initial condition, to the solution for "b" equal to:

~~(i) 5~~  ~~$-2 \pm \sqrt{1+2}$~~  ~~1.5~~  
~~(ii) -5~~  ~~$2 \pm \sqrt{5}$~~  ~~1.7~~  
~~(iii) 3.5~~ ~~1.0000~~  
~~(iv) 3.5~~ ~~1.0000~~  
**(v) 3**  $-\frac{2}{5}, \frac{2}{5}$   
~~(vi) 6~~  ~~$\sqrt{7}$~~  ~~1.6~~

$$J = \begin{bmatrix} 2 & b+1 \\ b-1 & 5 \end{bmatrix}^{-1} \begin{bmatrix} -b-1 \\ -b+1 \end{bmatrix}$$

(vii) none of the above.

### Problem10:

$$A = \frac{1}{2} \begin{bmatrix} -1 & c \\ c & -1 \end{bmatrix}$$

The iteration  $x_{k+1} = \frac{1}{2}Ax_k + \frac{1}{2}Ax_{k-1} + b$  for solving  $x = Ax + b$ , uses the average of the last two values of  $x_k$ . We use the equivalent formulation:

$$z_{k+1} = \begin{bmatrix} \frac{1}{2}A & \frac{1}{2}A \\ I & 0 \end{bmatrix} z_k + \begin{bmatrix} b \\ 0 \end{bmatrix}, \quad z_k = \begin{bmatrix} x_k \\ x_{k-1} \end{bmatrix}$$

in order to study the convergence. The iteration converges to the solution for any initial conditions if  $c$  equals:

- (i) 5
- (ii) -5
- (iii) -6
- (iv) 6

$$\begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{bmatrix}^{-1} \begin{bmatrix} -c \\ -c \end{bmatrix}$$

(v) -2

(vi) 3

(vii) *none of the above.*