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^2e^{-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,
$$3\sqrt{3}$$

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

(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 (α_1, α_2) pair is equal to:

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

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

(vii) none of the above

$$A^{2}-I=0$$

$$A^{2}=I.$$

$$A^{21} = 9 A^{30}A$$

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

$$= I (A)$$

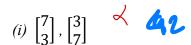
$$= A$$

Problem 4:

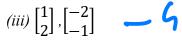
A 3x3 real matrix A is symmetric (A=A') positive definite. Which of the following are possible eigenvalues of A?

Problem 5:

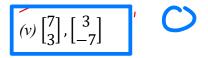
Given a 2x2 real symmetric matrix A, with eigenvalues 1 and 2; which of the following can be eigenvectors of A corresponding to 1 and 2 respectively:







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



- (vi) both cases (i) and (v)
- (vii) none of the above

Problem 6:

$$A = T\begin{bmatrix} 2 & 1 \\ 0 & 2 \end{bmatrix} T^{-1}$$
, T is 2×2 , 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)
$$e^{10}[-7I + 4A]$$

<u>Problem 7:</u>

 $A = \begin{bmatrix} 2 & a & 0 \\ 0 & 1 & 0 \\ 0 & a & 2 \end{bmatrix}$ and x'Ax is positive for all $x \neq 0$ vectors in \mathbb{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 + 3 non symphic,

(vii) none of the above

Problem 8:

$$\dot{x} = Ax \quad , A \text{ is } 3x3 , x(0) = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, A = U \begin{bmatrix} -4 & 3 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 0 \end{bmatrix} U' \quad , (U' \text{ means transpose } U) \text{ and}$$

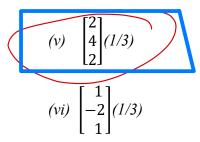
$$U = \begin{bmatrix} 1/\sqrt{3} & 2/\sqrt{8} & 1/\sqrt{6} \\ -1/\sqrt{3} & 0 & 2/\sqrt{6} \\ 1/\sqrt{3} & -2/\sqrt{8} & 1/\sqrt{6} \end{bmatrix}. \quad As \ t \to \infty \quad x(t) \text{ goes to:}$$

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

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

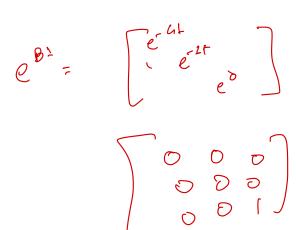
$$(iii)\begin{bmatrix}1\\2\\1\end{bmatrix}(1/3)$$

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



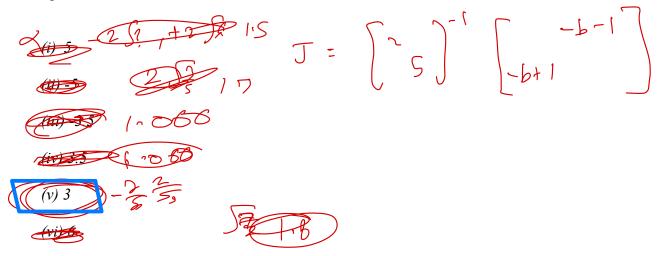
(vii) none of the above.

Problem9:



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

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



(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:

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

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

(v) -2

(vi) 3

(vii) none of the above.