KING SAUD UNIVERSITY COLLEGE OF SCIENCES DEPARTMENT OF MATHEMATICS

MATH-244 (Linear Algebra); Final Exam; Semester 432

Max. Marks: 40 Max. Time: 3 hours

Note: Attempt all the five questions!

Question 1 [3+2+2 marks]:

a) If
$$A^{-1} = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix}$$
, then find $adj(adj(A))$.

- b) Find the values of k that makes the matrix $\begin{bmatrix} 2 & 3k-2 \\ k^2 & -1 \end{bmatrix}$ symmetric.
- c) Let $\mathbf{B} = \begin{bmatrix} 1 & 3 & 2 \\ 0 & -5 & 4 \\ 0 & 0 & 6 \end{bmatrix}$. Explain! Why the matrix \mathbf{B} can be expressed as a product of elementary matrices?

Question 2 [3+3 marks]:

a) Solve the linear system of equations with augmented matrix:

$$[A:B] = \begin{bmatrix} 1 & -1 & 0 & 1 & 1 \\ -1 & 2 & 0 & -2 & 2 \\ 3 & 1 & 0 & 3 & -1 \end{bmatrix}.$$

b) Solve the following linear system of equations by Cramer's Rule:

$$\begin{array}{rcl}
 x - y & = 1 \\
 -2x + 3y - 4z & = 0 \\
 -2x + 3y - 3z & = 1
 \end{array}$$

Question 3 [2+2+2+3 marks]:

- a) Show that $E = \{ax 2ax^4 + (a b)x^6 + (3a + 2b)x^7 : a, b \in \mathbb{R}\}$ is a subspace of the real vector space P_7 of polynomials with $degree \leq 7$.
- b) Find a basis and dimension of the vector space E.
- c) Show that $\langle (x_1, x_2, x_3), (y_1, y_2, y_3) \rangle = x_1y_1 + 2x_2y_2 + 3x_3y_3$ defines an inner product on the vector space \mathbb{R}^3 .
- d) Find an orthogonal basis of \mathbb{R}^3 , with respect to the inner product defined above in Part c), by using the Gram-Schmidt algorithm on $\{u_1 = (1, 1, 1), u_2 = (1, 1, 0), u_3 = (0, 1, 0)\}$.

Question 4 [3+3+3 marks]:

Let $B = \{u_1 = (1, -1), u_2 = (1, 1)\}$ and $C = \{v_1 = (1, 1, 0), v_2 = (1, 0, 1), v_3 = (1, 1, 1)\}$ be bases of \mathbb{R}^2 and \mathbb{R}^3 , respectively. Let $T: \mathbb{R}^2 \to \mathbb{R}^3$ be the linear transformation such that T(1, -1) = (3, 5, 2), T(1, 1) = (2, -1, -3). Then find:

- a) T(1,0) and T(0,1).
- b) The matrix $[T]_B^C$ of the linear transformation T with respect to the bases B and C.
- c) The coordinate vector $[\mathbf{T}(0,1)]_C$ by using $[\mathbf{T}]_R^C$.

Question 5 [2+2+2+3 marks]:

Let $\lambda_1 = 0$, $\lambda_2 = 1$ and $\lambda_3 = -1$ be the eigenvalues of 8×8 matrix A with algebraic multiplicities 3, 2 and 3, respectively. Let $\dim(E_{\lambda_1}) = 3$, $\dim(E_{\lambda_2}) = 2$ and $\dim(E_{\lambda_3}) = 3$, where E_{λ_j} denotes the eigenspace with respect to the eigenvalue λ_j .

- a) Find the characteristic polynomial $q_A(\lambda)$ of the matrix A.
- b) Explain, why the matrix A is diagonalizable?
- c) Find the diagonal matrix **D** such that $A = PDP^{-1}$, where **P** is an invertible matrix.
- d) Find A^{11} .

Note: In answering the questions other than Question 2/b), if a student has used some method/s different from the one/s being preferred and used in this solution key then the respective instructor should award the student appropriately.

Solution of Question 1: a) $|A^{-1}| = 1$ so that |A| = 1. [1 mark]

Hence,
$$adj(adj(A)) = |A|^{3-2}A = A$$
 [1 mark]

$$= (A^{-1})^{-1} = |A| \begin{bmatrix} -1 & 1 & 1 \\ 1 & -1 & 0 \\ 1 & 0 & -1 \end{bmatrix} = \begin{bmatrix} -1 & 1 & 1 \\ 1 & -1 & 0 \\ 1 & 0 & -1 \end{bmatrix}.$$
 [1 mark]

b) By the symmetricity,
$$\begin{bmatrix} 2 & 3k - 2 \\ k^2 & -1 \end{bmatrix} = \begin{bmatrix} 2 & k^2 \\ 3k - 2 & -1 \end{bmatrix}$$
. [1 mark]
So, $k^2 - 3k + 2 = 0$. Thus, $k = 1, 2$. [1 mark]

c) $|B| = -30 \neq 0 \Leftrightarrow B$ is invertible $\Leftrightarrow B$ is a product of elementary matrices. [0.5+0.5+1 mark]

Solution of Question 2: a)
$$[A:B] = \begin{bmatrix} 1 & -1 & 0 & 1 & 1 \\ -1 & 2 & 0 & -2 & 2 \\ 3 & 1 & 0 & 3 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 0 & 1 & 1 \\ 0 & 1 & 0 & -1 & 3 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix}$$
. [1.5 marks]

Hence, solution set of the system =
$$\{(4, -1, t, -4): t \in \mathbb{R}\}$$
. [1.5 marks]

b) Let A denote the matrix of coefficients. Then:

$$|A| = \begin{vmatrix} 1 & -1 & 0 \\ -2 & 3 & -4 \\ -2 & 3 & -3 \end{vmatrix} = 1, \ |A_x| = \begin{vmatrix} 1 & -1 & 0 \\ 0 & 3 & -4 \\ 1 & 3 & -3 \end{vmatrix} = 7, |A_y| = \begin{vmatrix} 1 & 1 & 0 \\ -2 & 0 & -4 \\ -2 & 1 & -3 \end{vmatrix} = 6, \ |A_z| = \begin{vmatrix} 1 & -1 & 1 \\ -2 & 3 & 0 \\ -2 & 3 & 1 \end{vmatrix} = 1. \ [2 \text{ marks}]$$

Hence,
$$x = \frac{|A_x|}{|A|} = 7$$
, $y = \frac{|A_y|}{|A|} = 6$, $z = \frac{|A_z|}{|A|} = 1$. [1 mark]

Solution of Question 3:

a) The zero polynomial =
$$ax - 2ax^4 + (a - b)x^6 + (3a + 2b)x^7 \in E$$
 with $a = b = 0 \in \mathbb{R}$. [0.5 mark]

Next, for any
$$a_1, a_2, b_1, b_2, \lambda, \delta \in \mathbb{R}$$
, we have: [2.5 marks]

$$\lambda(a_1x - 2a_1x^4 + (a_1 - b_1)x^6 + (3a_1 + 2b_1)x^7) + \delta(a_2x - 2a_2x^4 + (a_2 - b_2)x^6 + (3a_2 + 2b_2)x^7)$$

$$= (\lambda a_1 + \delta a_2) x - 2(\lambda a_1 + \delta a_2) x^4 + ((\lambda a_1 + \delta a_2) - (\lambda b_1 + \delta b_2)) x^6 + (3(\lambda a_1 + \delta a_2) + 2(\lambda b_1 + \delta b_2)) x^7 \in E.$$

Hence, E is a vector subspace of P_7 .

b)
$$ax - 2ax^4 + (a - b)x^6 + (3a + 2b)x^7 = a(x - 2x^4 + x^6 + 3x^7) + b(-x^6 + 2x^7)$$
 for all $a, b \in \mathbb{R}$. [0.5mark]

Moreover,
$$x - 2x^4 + x^6 + 3x^7$$
 and $-x^6 + 2x^7$ are linearly independent polynomials in \boldsymbol{E} . [0.5 mark]

Hence,
$$\{x - 2x^4 + x^6 + 3x^7, -x^6 + 2x^7\}$$
 is a basis of E and $dim(E) = 2$. [0.5+0.5 mark]

c) For any (x_1, x_2, x_3) , (y_1, y_2, y_3) , $(z_1, z_2, z_3) \in \mathbb{R}^3$; $\alpha \in \mathbb{R}$, we have

$$\langle (x_1, x_2, x_3), (y_1, y_2, y_3) \rangle = x_1y_1 + 2x_2y_2 + 3x_3y_3 = \langle (y_1, y_2, y_3), (x_1, x_2, x_3) \rangle;$$

$$\langle (x_1, x_2, x_3) + (y_1, y_2, y_3), (z_1, z_2, z_3) \rangle = \langle (x_1 + y_1, x_2 + y_2, x_3 + y_3), (z_1, z_2, z_3) \rangle$$

$$= (x_1 + y_1)z_1 + 2(x_2 + y_2)z_2 + 3(x_3 + y_3)z_3 = x_1z_1 + 2x_2z_2 + 3x_3z_3 + y_1z_1 + 2y_2z_2 + 3y_3z_3$$

$$= \langle (x_1, x_2, x_3), (z_1, z_2, z_3) \rangle + \langle (y_1, y_2, y_3), (z_1, z_2, z_3) \rangle;$$

$$\langle \alpha(x_1, x_2, x_3), (y_1, y_2, y_3) \rangle = \langle (\alpha x_1, \alpha x_2, \alpha x_3), (y_1, y_2, y_3) \rangle = (\alpha x_1)y_1 + 2(\alpha x_2)y_2 + 3(\alpha x_3)y_3$$

$$= \alpha(x_1y_1 + 2x_2y_2 + 3x_3y_3) = \alpha \langle (x_1, x_2, x_3), (y_1, y_2, y_3) \rangle;$$

$$\langle (x_1, x_2, x_3), (x_1, x_2, x_3) \rangle = x_1^2 + 2x_2^2 + 3x_3^2 \geq 0.$$

Finally, $\langle (x_1, x_2, x_3), (x_1, x_2, x_3) \rangle = 0 \Leftrightarrow x_1^2 + 2x_2^2 + 3x_3^2 = 0 \Leftrightarrow (x_1, x_2, x_3) = (0,0,0)$. Q.E.D. [2 marks]

d)
$$v_1 = u_1 = (1, 1, 1); v_2 = u_2 - \frac{\langle u_2, v_1 \rangle}{||v_1||^2} v_1 = (\frac{1}{2}, \frac{1}{2}, \frac{-1}{2});$$
 [0.5+1 mark]

$$v_3 = u_3 - \frac{\langle u_3, v_1 \rangle}{||v_1||^2} v_1 - \frac{\langle u_3, v_2 \rangle}{||v_2||^2} v_2 = (\frac{-2}{3}, \frac{1}{3}, 0).$$
 [1.5 marks]

Solution of Question 4: a)
$$(1,0) = \alpha(1,-1) + \beta(1,1) \Rightarrow \alpha + \beta = 1, -\alpha + \beta = 0 \Rightarrow \alpha = \beta = \frac{1}{2}$$
.
So that $(1,0) = \frac{1}{2}(1,-1) + \frac{1}{2}(1,1)$. Similarly, $(0,1) = -\frac{1}{2}(1,-1) + \frac{1}{2}(1,1)$. [1 mark]

Hence,
$$T(1,0) = T\left(\frac{1}{2}(1,-1) + \frac{1}{2}(1,1)\right) = \frac{1}{2}T(1,-1) + \frac{1}{2}T(1,1) = \frac{1}{2}\left((3,5,2) + (2,-1,-3)\right) = \frac{1}{2}(5,4,-1)$$
 and $T(0,1) = \frac{1}{2}(-1,-6,-5)$.

b)
$$(3,5,2) = T(1,-1) = \alpha(1,1,0) + \beta(1,0,1) + \gamma(1,1,1) \Rightarrow \alpha + \beta + \gamma = 3, \ \alpha + \gamma = 5, \beta + \gamma = 2$$

$$\Rightarrow \alpha = 1, \beta = -2, \gamma = 4. \text{ So, } [\mathbf{T}(u_1)]_c = [\mathbf{T}(1, -1)]_c = \begin{bmatrix} 1 \\ -2 \\ 4 \end{bmatrix}. \text{ Similarly, } [\mathbf{T}(u_1)]_c = \begin{bmatrix} 5 \\ 3 \\ -6 \end{bmatrix}. \quad [2 \text{ marks}]$$

Hence,
$$[T]_B^C = [\{T(u_1)\}_C \ [T(u_1)]_C] = \begin{bmatrix} 1 & 5 \\ -2 & 3 \\ 4 & -6 \end{bmatrix}$$
 [1 mark]

c)
$$[T(0,1)]_c = [T]_B^c [(0,1)]_B = \begin{bmatrix} 1 & 5 \\ -2 & 3 \\ 4 & -6 \end{bmatrix} \begin{bmatrix} -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix} = \begin{bmatrix} \frac{2}{5} \\ \frac{1}{2} \\ -5 \end{bmatrix}$$
. [1.5+1+0.5 marks]

Solution of Question 5: a) $q_A(\lambda) = (\lambda - 0)^3(\lambda - 1)^2(\lambda + 1)^3 = \lambda^3(\lambda - 1)^2(\lambda + 1)^3$. [2 marks]

b) Because algebraic multiplicity of eigenvalue λ_j = the geometric multiplicity of $\lambda_i, \forall j = 1,2,3$. [2 marks]

d)
$$A^{11} = (PDP^{-1})^{11} = PD^{11}P^{-1} = PDP^{-1} = A.$$
 [3 marks]