Sample Exam Solution

Question 1.

Prove that the union of two subspaces is a subspace if and only if one contains the other as a subset.

Let V be a vector space above \mathbb{F} and let U, W be subspaces of V, then $U \cup W$ is a subspace of V iff $U \subseteq W$ or $W \subseteq U$.

<u>First direction</u>: Given $U \cup W$ is a subspace and prove that $U \subseteq W$ or $W \subseteq U$.

Given $u \in U, w \in W$, we have $u + w \in U \cup W$ as it is closed under addition. By definition of the union of sets, $u + w \in U$ or $u + w \in W$. Additionally, as U, W are subspaces, each contains its respective additive inverse -u and -w and is closed under addition.

If $u+w\in U$ and $-u\in U$ then $(u+w)+(-u)=w\in U$. Any $w\in W$ is in U so $W\subseteq U$.

If $u+w\in W$ and $-w\in W$ then $(u+w)+(-w)=u\in W$. Any $u\in U$ is in W so $U\subseteq W$.

Second direction: Given $U \subseteq W$ or $W \subseteq U$ prove that $U \cup W$ is a subspace.

If $U \subseteq W$ then $U \cup W = W$, and W is a subspace.

If $W \subseteq U$ then $U \cup W = U$, and U is a subspace.

Question 2.

Suppose $T: \mathbb{R}^4 \to \mathbb{R}^3$ is a linear transformation such that:

$$T\begin{bmatrix} 1\\2\\1\\-1\end{bmatrix} = \begin{bmatrix} 3\\2\\1\end{bmatrix} = T\begin{bmatrix} 1\\1\\1\\1\end{bmatrix} \text{ and } T\begin{bmatrix} 1\\-1\\0\\0\end{bmatrix} = \begin{bmatrix} 1\\0\\1\end{bmatrix} = T\begin{bmatrix} 0\\1\\-1\\0\end{bmatrix}.$$

- 1. Find bases for the kernel and image of T.
- 2. Calculate $T\begin{bmatrix} 1\\0\\0\\0\end{bmatrix}$.
- 1. Find $\mathcal{M}(T)$, the matrix representation of T with respect to some basis. According to the fundamental theorem of linear maps, given $T: V \to W$, dim $V = \dim \operatorname{null} T + \dim \operatorname{range} T$.

Linear maps are additive, so

$$T\left(\begin{bmatrix} 1\\2\\1\\-1 \end{bmatrix} - \begin{bmatrix} 1\\1\\1\\1 \end{bmatrix}\right) = T\left[\begin{matrix} u_1\\0\\1\\0\\-2 \end{matrix} \right] = \begin{bmatrix} 0\\0\\0\\0 \end{bmatrix}$$

$$T\left(\begin{bmatrix} 1\\-1\\0\\0\end{bmatrix} - \begin{bmatrix} 0\\1\\-1\\0\end{bmatrix}\right) = T\left[\begin{array}{c} u_2\\1\\-2\\1\\0\end{array}\right] = \begin{bmatrix} 0\\0\\0\end{bmatrix}$$

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 u_1, u_2 are not proportional and therefore linearly independent, and also belong to null T, so $\dim \operatorname{null} T \geq 2$.

Similarly, $v_1 = [3, 2, 1]^T$ and $v_2 = [1, 0, 1]^T$ are linearly independent and also belong to range T, so dim range $T \ge 2$.

By the theorem above, dim range T=2 and dim null T=2, so $\{u_1, u_2\}$ is a basis for null T and $\{v_1, v_2\}$ is a basis for range T.

2. Because T(v+u) = Tv + Tu and $T(\alpha v) = \alpha Tv$, we need to find scalars a, b, c, d such that

$$\begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} = a \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} + b \begin{bmatrix} 1 \\ -1 \\ 0 \\ 0 \end{bmatrix} + c \begin{bmatrix} 0 \\ 1 \\ 0 \\ -2 \end{bmatrix} + d \begin{bmatrix} 1 \\ -2 \\ 1 \\ 0 \end{bmatrix}, \tag{1}$$

then

$$T\begin{bmatrix} 1\\0\\0\\0 \end{bmatrix} = aT\begin{bmatrix} 1\\1\\1\\1 \end{bmatrix} + bT\begin{bmatrix} 1\\-1\\0\\0 \end{bmatrix} + cT\begin{bmatrix} 0\\1\\0\\-2 \end{bmatrix} + dT\begin{bmatrix} 1\\-2\\1\\0 \end{bmatrix}$$
$$= a\begin{bmatrix} 3\\2\\1 \end{bmatrix} + b\begin{bmatrix} 1\\0\\1 \end{bmatrix} + 0 + 0.$$

Eq. (1) is equivalent to solving the system

$$\begin{bmatrix} 1 & 1 & 0 & 1 \\ 1 & -1 & 1 & -2 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & -2 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

Solve the augmented system

$$\begin{bmatrix}
1 & 1 & 0 & 1 & 1 \\
1 & -1 & 1 & -2 & 0 \\
1 & 0 & 0 & 1 & 0 \\
1 & 0 & -2 & 0 & 0
\end{bmatrix}
\xrightarrow{R_3 \leftrightarrow R_1}
\begin{bmatrix}
1 & 0 & 0 & 1 & 0 \\
1 & -1 & 1 & -2 & 0 \\
1 & 1 & 0 & 1 & 1 \\
1 & 0 & -2 & 0 & 0
\end{bmatrix}$$

$$\xrightarrow{R_2 \to R_2 - R_1}
\xrightarrow{R_3 \to R_3 - R_1}
\xrightarrow{R_4 \to R_4 - R_1}$$

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

$$\xrightarrow{R_2 \to R_2 + R_3}$$

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

$$\xrightarrow{R_4 \to R_4 + 2R_2}$$

$$\begin{bmatrix}
1 & 0 & 0 & 1 & 0 \\
0 & 0 & 1 & -3 & 1 \\
0 & 0 & 0 & -7 & 2
\end{bmatrix}$$

$$\frac{R_4 \to R_4\left(-\frac{1}{7}\right)}{\begin{array}{c} R_4 \to R_4\left(-\frac{1}{7}\right) \\ \hline \end{array}}
\begin{bmatrix}
1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -3 & 1 \\ 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & -\frac{2}{7} \\ \hline \\ R_2 \to R_2 + 3R_4 \\ R_1 \to R_1 - R_4 \\ \hline \end{array}$$

$$\begin{bmatrix}
1 & 0 & 0 & 0 & | -\frac{2}{7} \\ 0 & 1 & 0 & 0 & | 1 \\ 0 & 0 & 0 & 1 & | -\frac{2}{7} \\ \hline \\ 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & | 1 \\ \hline \\ 0 & 0 & 0 & 1 & | -\frac{2}{7} \\ \hline \\ 0 & 1 & 0 & 0 & 1 \\ \hline \\ 0 & 0 & 0 & 1 & | -\frac{2}{7} \\ \hline \\ 0 & 0 & 0 & 1 & | -\frac{2}{7} \\ \hline \\ 0 & 0 & 0 & 1 & | -\frac{2}{7} \\ \hline \\ 0 & 0 & 0 & 1 & | -\frac{2}{7} \\ \hline \\ 0 & 0 & 0 & 1 & | -\frac{2}{7} \\ \hline \\ 0 & 0 & 0 & 1 & | -\frac{2}{7} \\ \hline \end{array}$$

We can conclude that

$$T \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} = -\frac{2}{7} \cdot \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix} + 1 \cdot \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} \frac{1}{7} \\ -\frac{4}{7} \\ \frac{5}{7} \end{bmatrix}.$$

Question 3.

Let V be the vector space of complex polynomials of degree less or equal to 3. Define two subspaces of V:

$$U = \{p(x) \in V | p(-1) = p(1) = 0\}, \text{ and } W = \{p(x) \in V | p(i) = 0\}.$$

- 1. Find the dimensions of each of the subspaces $U, W, U \cap W, U + W$.
- 2. Find a basis for each of the subspaces above and determine whether the sum U+W is direct.
- a) $p_u(x) \in U$ is a polynomial of the form

$$p_u(x) = (x-1)(x+1)(ax+b), \quad a, b \in \mathbb{C}.$$

Rewrite $p_u(x)$ as

$$p_u(x) = (x^2 - 1) (a x + b)$$

= $a x^3 + b x^2 - a x - b$
= $a (x^3 - x) + b (x^2 - 1)$.

The set $\{x^3 - x, x^2 - 1\}$ is a linearly independent spanning set of U, and therefore a basis for U. Thus, dim U = 2.

b) $p_w(x) \in W$ is a polynomial of the form

$$p_{xy}(x) = (x - i)(ax^2 + bx + c), \quad a, b, c \in \mathbb{C}.$$

Rewrite $p_w(x)$ as

$$p_w(x) = a x^3 + b x^2 + c x - a i x^2 - b i x - i c$$

= $a (x^3 - i x^2) + b (x^2 - i x) + c (x - i)$.

The set $\{x^3 - ix^2, x^2 - ix, x - i\}$ is a linearly independent spanning set of W, and therefore a basis for W. Thus, dim W = 3.

c)

$$U \cap W = \{ p(x) \in V | p(-1) = p(1) = p(i) = 0 \}.$$

A polynomial $p(x) \in U \cap W$ is of the form

$$p(x) = (x-1)(x+1)(x-i)a, a \in \mathbb{C}.$$

$$p(x) = a(x^2 - 1)(x - i)$$

= $a(x^3 - ix^2 - x + i)$

The set $\{x^3 - i x^2 - x + i\}$ is a linearly independent spanning set of $U \cap W$, and therefore a basis. Thus, $\dim U \cap W = 1$. Since $U \cap W \neq \{0\}$, U + W is **not** a direct sum.

d) There is the theorem that given subspaces U,W: $\dim U + W = \dim U + \dim W - \dim U \cap W$. In our case, $\dim U + W = 2 + 3 - 1 = 4$. Since $\dim V = 4$, we can conclude that U + W = V, so we can just chose the standard basis $\{1, x, x^2, x^3\}$.

Question 4.

Given the following system of equations:

$$\begin{bmatrix} 1 & 1+k & 1 \\ 1+k & 1 & 1 \\ 1 & 1 & 1+k \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ k \\ 2k \end{bmatrix},$$

- 1. Determine for which values of k, if any, does the system have no solution.
- 2. Determine for which values of k, if any, does the system have a unique solution, and solve it.
- 3. Determine for which values of k, if any, does the system have infinitely many solutions, and solve it.

Row reduce the augemented system A|b

$$\begin{bmatrix} 1 & 1+k & 1 & 0 \\ 1+k & 1 & 1 & k \\ 1 & 1 & 1+k & 2k \end{bmatrix} \xrightarrow{R_2 \to R_2 - (1+k)R_1} \begin{bmatrix} 1 & 1+k & 1 & 0 \\ 0 & -k(k+2) & -k & k \\ 0 & -k & k & 2k \end{bmatrix}$$

$$(2)$$

$$\begin{array}{c|c}
R_2 \to R_2 - (k+2)R_3 \\
\hline
0 & 0 & -k(k+3) \\
0 & -k & k
\end{array} \begin{vmatrix}
0 \\
-k(2k+3) \\
2k
\end{aligned}$$
(3)

$$\begin{array}{c|ccccc}
 & R_{2} \leftrightarrow R_{3} \\
\hline
 & 0 & -k & k & 2k \\
 & 0 & 0 & -k(k+3) & -k(2k+3)
\end{array}$$
(4)

The system is in echelon form. Check special cases for k:

a) k = 0. We get

$$A|b = \left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right].$$

This corresponds to the equation x+y+z=0, $x,y,z\in\mathbb{F}$. There are more free variables than equations, so there are infinitely many solutions of the form (x,y,z)=(x,-x,-x).

b) k = -3. We get

$$A|b = \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 3 & -3 & -6 \\ 0 & 0 & 0 & -9 \end{bmatrix}.$$

 $\operatorname{rank} A < \operatorname{rank} A | b$ so there is no solution.

c) $k = -\frac{3}{2}$. We get

$$A|b = \begin{bmatrix} 1 & -\frac{1}{2} & 1 & 0 \\ 0 & \frac{3}{2} & -\frac{3}{2} & -3 \\ 0 & 0 & \frac{9}{4} & 0 \end{bmatrix}.$$

rank $A = \operatorname{rank} A \mid b$ so there is a solution. From the third row z = 0, so from the second row y = -2, and from the first row x = -1. (x, y, z) = (-1, -2, 0).

d) Continue solving the augmented system. For $k \neq 0, -3$ we have rank $A = \operatorname{rank} A | b$ so there is a solution. Copy the augmented system here:

$$\begin{bmatrix} 1 & 1+k & 1 & 0 \\ 0 & -k & k & 2k \\ 0 & 0 & -k(k+3) & -k(2k+3) \end{bmatrix}.$$

From the third row,

$$z = \frac{2k+3}{k+3}$$

and from the second row $y = (z-2) = \left(\frac{2k+3-2k-6}{k+3}\right) = -\frac{3}{k+3}$. From the first row, then,

$$x - (1+k)\frac{3}{k+3} + \frac{2k+3}{k+3} = 0$$

$$x + \frac{2k+3-3-3k}{k+3} = 0$$

$$x = \frac{k}{k+3}$$

so the solution is
$$(x, y, z) = \left(\frac{k}{k+3}, -\frac{3}{k+3}, \frac{2k+3}{k+3}\right)$$
 for $k \neq 0, -3$

Question 5.

- 1. Find eigenvectors and eigenvalues for the matrix $A = \begin{bmatrix} 2 & -3 \\ 1 & -2 \end{bmatrix}$
- 2. Find a matrix P such that $P^{-1}AP$ is a diagonal matrix.
- 3. Use the above to calculate A^{99} .
- 1. Find when $\det(A \lambda I) = 0$.

$$\det\left(A-\lambda\,I\right) = \left| \begin{array}{cc} 2-\lambda & -3 \\ 1 & -(2+\lambda) \end{array} \right| = -(2-\lambda)\left(2+\lambda\right) + 3 = \lambda^2 - 1 \quad \Longrightarrow \quad \lambda_{1,2} = \pm 1.$$

find null $(A - \lambda_{1,2}I)$. For $\lambda_1 = 1$ we have

$$A - \lambda_1 I = \begin{bmatrix} 1 & -3 \\ 1 & -3 \end{bmatrix} \quad \Rightarrow \quad v_1 = \begin{bmatrix} 3 \\ 1 \end{bmatrix}.$$

For $\lambda_2 = -1$ we have

$$A - \lambda_2 I = \begin{bmatrix} 3 & -3 \\ 1 & -1 \end{bmatrix} \Rightarrow v_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

2. The matrix P is composed of the eigenvectors of A and the diagonal matrix has the corresponding eigenvalues on the diagonal.

$$P = \begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix}, \quad P^{-1} = \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{3}{2} \end{bmatrix}, \quad D = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}.$$

3. We saw in class that

$$A = PDP^{-1}, \quad A^k = PD^kP^{-1} = P\begin{bmatrix} d_{11}^k & 0 \\ & \ddots & \\ 0 & d_{22}^k \end{bmatrix} P^{-1}.$$

Therefore,

$$A^{99} = \begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1^{99} & 0 \\ 0 & (-1)^{99} \end{bmatrix} \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{3}{2} \end{bmatrix}$$
$$= \frac{1}{2} \begin{bmatrix} 3 & -1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ -1 & 3 \end{bmatrix}$$
$$= \frac{1}{2} \begin{bmatrix} 4 & -6 \\ 2 & -4 \end{bmatrix} = \begin{bmatrix} 2 & -3 \\ 1 & -2 \end{bmatrix}.$$

Question 6.

1. Show there is no solution to the system

$$A v = b: \begin{bmatrix} 1 & 1 \\ 2 & 0 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}.$$

- 2. Find a least squares solution to the above system.
- 1. From the second row x = 0 and so from the third row y = 0, but that contradicts the first row, which leaves us with $1 \cdot 0 + 1 \cdot 0 = 0 = 1$. There is no solution.
- 2. Given the subspace U = C(A) (column space of A) and the point b, find the point $u \in U$ such that ||b u|| is minimal. We've seen in class that the solution is $u = P_U b$, where P_U is the orthogonal projection operator. Given an orthonormal basis $\{e_1, \ldots, e_m\}$ for U,

$$P_U b = \langle b, e_1 \rangle e_1 + \cdots + \langle b, e_m \rangle e_m$$
.

Use Gram-Schmidt process to find an orthogonal basis for C(A) given the basis

$$C(A) = \operatorname{span} \left\{ \begin{bmatrix} 1\\2\\-1 \end{bmatrix}, \begin{bmatrix} 1\\0\\3 \end{bmatrix} \right\} \equiv \operatorname{span} \left\{ v_1, v_2 \right\}.$$

$$e_1 = \frac{v_1}{\|v_1\|} = \frac{\begin{bmatrix} 1\\2\\-1 \end{bmatrix}}{\sqrt{1+4+1}} = \frac{1}{\sqrt{6}} \begin{bmatrix} 1\\2\\-1 \end{bmatrix}$$

$$e_2 = \frac{v_2 - \left\langle v_2, e_1 \right\rangle e_1}{\left\| v_2 - \left\langle v_2, e_1 \right\rangle e_1 \right\|} \,.$$

$$\begin{aligned} v_2 - \langle v_2, e_1 \rangle \, e_1 &= \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} - \frac{1}{6} \left\langle \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} \right\rangle \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} \\ &= \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} - \frac{1-3}{6} \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} \\ &= \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} + \begin{bmatrix} \frac{1}{3} \\ \frac{2}{3} \\ -\frac{1}{3} \end{bmatrix} = \begin{bmatrix} \frac{4}{3} \\ \frac{2}{3} \\ \frac{8}{3} \end{bmatrix} \\ \|v_2 - \langle v_2, e_1 \rangle \, e_1 \| &= \sqrt{\frac{16}{9} + \frac{4}{9} + \frac{64}{9}} = \sqrt{\frac{84}{9}} \end{aligned}$$

$$e_2 = \frac{1}{\sqrt{84}} \left[\begin{array}{c} 4\\2\\8 \end{array} \right].$$

Therefore,

$$P_{U}b = \langle b, e_{1} \rangle e_{1} + \langle b, e_{2} \rangle e_{2}$$

$$= \frac{1}{6} \left\langle \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} \right\rangle \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} + \frac{1}{84} \left\langle \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 4 \\ 2 \\ 8 \end{bmatrix} \right\rangle \begin{bmatrix} 4 \\ 2 \\ 8 \end{bmatrix}$$

$$= -\frac{1}{3} \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} + \frac{1}{3} \begin{bmatrix} 4 \\ 2 \\ 8 \end{bmatrix}$$

$$= \frac{1}{3} \begin{bmatrix} 4-1 \\ 2-2 \\ 8+1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}.$$

We found $u = P_U b \|u - b\|$ is minimal, but the question was to find v such that $Av = u \dots v$ is actually the solution of

$$A^{T}A v = A^{T}b.$$

$$A^{T}A = \begin{bmatrix} 1 & 2 & -1 \\ 1 & 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 0 \\ -1 & 3 \end{bmatrix} = \begin{bmatrix} 6 & -2 \\ -2 & 10 \end{bmatrix}.$$

$$(A^{T}A)^{-1} = \frac{1}{56} \begin{bmatrix} 10 & 2 \\ 2 & 6 \end{bmatrix}$$

$$A^{T}b = \begin{bmatrix} 1 & 2 & -1 \\ 1 & 0 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} = \begin{bmatrix} -2 \\ 10 \end{bmatrix}.$$

$$v = (A^{T}A)^{-1}A^{T}b$$

$$= \frac{1}{56} \begin{bmatrix} 10 & 2 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} -2 \\ 10 \end{bmatrix} = \frac{1}{56} \begin{bmatrix} 0 \\ 56 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}.$$

We can actually verify that

$$Av = \begin{bmatrix} 1 & 1 \\ 2 & 0 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} = P_U b.$$