

1a	$[A \ b] = \begin{bmatrix} 6 & -3 & 3 & -2 \\ 2 & -1 & 1 & 1 \\ 3 & 2 & -4 & 4 \end{bmatrix} \sim \begin{bmatrix} 6 & -3 & 3 & -2 \\ 0 & 0 & 0 & 5/3 \\ 0 & 7/2 & -11/2 & 5 \end{bmatrix} \sim \begin{bmatrix} 6 & -3 & 3 & -2 \\ 0 & 7/2 & -11/2 & 5 \\ 0 & 0 & 0 & 5/3 \end{bmatrix}$ <p>From the last row, we see that the system is inconsistent and the given planes do not have a common point of intersection.</p> <p>If the number 1 is changed to $-2/3$ then the reduced system is</p> $\begin{bmatrix} 6 & -3 & 3 & -2 \\ 0 & 7/2 & -11/2 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ <p>The set of all solutions is $(2k/3, 3k, k)$, $k \neq 0$ is real.</p>	<p>3</p> <p>1</p> <p>3</p>
1b	$A \sim \begin{bmatrix} 1 & -1 & 0 & 3 \\ 0 & 0 & 0 & 2 \\ 0 & -2 & 4 & 1 \\ 0 & -4 & 6 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 0 & 3 \\ 0 & -2 & 4 & 1 \\ 0 & 0 & 0 & 2 \\ 0 & -4 & 6 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 0 & 3 \\ 0 & -2 & 4 & 1 \\ 0 & 0 & 0 & 2 \\ 0 & 0 & -2 & 1 \end{bmatrix} \sim U$ $L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ -2 & 2 & 1 & 0 \\ 2 & 0 & 0 & 1 \end{bmatrix}$ <p>The permutation matrices used for elimination are P_{23} and P_{34}</p>	<p>3</p> <p>2</p> <p>1+1</p>
1c	$A: [A \ I] = \begin{bmatrix} 1 & a & b & 1 & 0 & 0 \\ 1 & a & 2 & 0 & 1 & 0 \\ 1 & 0 & b & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & a & b & 1 & 0 & 0 \\ 0 & 0 & 2-b & -1 & 1 & 0 \\ 0 & -a & 0 & -1 & 0 & 1 \end{bmatrix}$ $\begin{bmatrix} 1 & a & b & 1 & 0 & 0 \\ 0 & -a & 0 & -1 & 0 & 1 \\ 0 & 0 & 2-b & -1 & 1 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & b/2-b & -b/2-b & 1 \\ 0 & 1 & 0 & 1/a & 0 & -1/a \\ 0 & 0 & 1 & -1/2-b & 1/2-b & 0 \end{bmatrix}$ <p>Comparing with given inverse of A we get $a=1$ and $b=1$.</p>	<p>2</p> <p>1+1</p> <p>1+1</p>
2a	$[A \ b] = \begin{bmatrix} 1 & 1 & 2 & u \\ 1 & 2 & 4 & v \\ 2 & 4 & 8 & w \end{bmatrix} = \begin{bmatrix} 1 & 1 & 2 & u \\ 0 & 1 & 2 & v-u \\ 0 & 2 & 4 & w-2u \end{bmatrix} = \begin{bmatrix} 1 & 1 & 2 & u \\ 0 & 1 & 2 & v-u \\ 0 & 0 & 0 & w-2v \end{bmatrix}$ <p>From the last row we see that $C(A)$ contains vectors of the form (u, v, w) for which $w = 2v$.</p> <p>The given vector $b = (2, 3, 5)$ does not satisfy this condition and hence is not in $C(A)$.</p> <p>If the number 5 is replaced by 6 then the system $Ax = b$ has infinitely many solutions of the form $(k, -k, k)$.</p> <p>Hence $(2, 3, 6) = 1(1, 1, 2) - 1(1, 2, 4) + 1(2, 4, 8)$</p>	<p>3</p> <p>1</p> <p>1</p> <p>1</p> <p>1</p>
2b	$A \sim \begin{bmatrix} 2 & 4 & 6 & 4 \\ 0 & 1 & 1 & 2 \\ 0 & -1 & -1 & c-4 \end{bmatrix} \sim \begin{bmatrix} 2 & 4 & 6 & 4 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & c-2 \end{bmatrix}$ <p>(i) $C(A)$ is a plane for $c = 2$ (ii) $C(A)$ is the whole of \mathbb{R}^3 for $c \neq 2$</p>	<p>1</p> <p>1+1</p>

	<p>When $c = 2$ we have</p> $\begin{bmatrix} 2 & 4 & 6 & 4 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 & 2 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & -2 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ <p>Free variables are z and t and special solutions are $(-1, -1, 1, 0), (2, -2, 0, 1)$</p>	<p>1</p> <p>1+2</p>
2c	$A = \begin{bmatrix} 1 & 3 & 3 & 2 & a \\ 2 & 6 & 9 & 7 & b \\ -1 & -3 & 3 & 4 & c \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 3 & 2 & a \\ 0 & 0 & 3 & 3 & b-2a \\ 0 & 0 & 6 & 6 & c+a \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 3 & 2 & a \\ 0 & 0 & 3 & 3 & b-2a \\ 0 & 0 & 0 & 0 & c+5a-2b \end{bmatrix}$ $\sim \begin{bmatrix} 1 & 3 & 3 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 0 & -1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} = R$ <p>$\dim N(A) = 2$ and a basis is $\{ (-3, 1, 0, 0), (1, 0, -1, 1) \}$ $\dim N(A^T) = 1$ and a basis is $\{ (5, -2, 1) \}$</p>	<p>2</p> <p>1</p> <p>1+1 1+1</p>
3a	$Ax = \begin{bmatrix} 1 & 1 & 1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ t \end{bmatrix} = 0. \text{ The special solutions are } (-1, 1, 0, 0), (-1, 0, 1, 0), (1, 0, 0, 1)$ <p>Which form a basis for S. A basis for S^\perp is $(1, 1, 1, -1)$.</p> <p>The projection of $(1, 1, 1, 1)$ on S^\perp is $(\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, -\frac{1}{2}) = b$ Hence, $a = (1, 1, 1, 1) - (\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, -\frac{1}{2}) = (\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{3}{2})$.</p>	<p>3</p> <p>1 2</p> <p>1</p>
3b	<p>The normal eqns are $A^T A \hat{x} = A^T b$ which gives $\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} C \\ D \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$</p> <p>Solution is $\hat{x} = (1/3, 1/3)$ $p = A \hat{x} = (1/3, 1/3, 1/3)$.</p>	<p>4</p> <p>2+1</p>
3c	$T\left(\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}\right) = \begin{bmatrix} 2 & -1 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 3 & 0 \end{bmatrix}$ $T\left(\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}\right) = \begin{bmatrix} 2 & -1 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 2 \\ 0 & 3 \end{bmatrix}$ $T\left(\begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}\right) = \begin{bmatrix} 2 & -1 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 2 & 0 \end{bmatrix}$ $T\left(\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}\right) = \begin{bmatrix} 2 & -1 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 0 & 2 \end{bmatrix}$ <p>The required matrix is $A = \begin{bmatrix} 2 & 0 & -1 & 0 \\ 0 & 2 & 0 & -1 \\ 3 & 0 & 2 & 0 \\ 0 & 3 & 0 & 2 \end{bmatrix}$</p>	<p>1</p> <p>1</p> <p>1</p> <p>1</p> <p>2</p>
4a	<p>$q_1 = \frac{a}{\sqrt{2}}$, $B = 1/2(1, 0, -1)$, $q_2 = (\frac{1}{\sqrt{2}}, 0, \frac{-1}{\sqrt{2}})$, $C = (0, 1, 0) = q_3$</p> <p>1 mark each (5 marks)</p>	<p>5</p>

	$A = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ 0 & 0 & 1 \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \end{bmatrix} \begin{bmatrix} \sqrt{2} & \frac{1}{\sqrt{2}} & \sqrt{2} \\ 0 & \frac{1}{\sqrt{2}} & \sqrt{2} \\ 0 & 0 & 1 \end{bmatrix} = QR$	2
4b	<p>The successive approximations are 10 (-0.1, 0.4, 1), 11.7 (0.0085, 0.3846, 1), 11.5299 (0.0141, 0.4159, 1), 11.6494 (0.0225, 0.4184, 1), 11.6511 (0.0238, 0.4209, 1), 11.6599 (0.0243, 0.4214, 1)</p> <p>The largest eigenvalue is 11.660</p> <p style="text-align: right;">1 mark each</p>	6 1
4c	<p>The characteristic equation of A is $\lambda^2 - 10\lambda + 9 = 0$. Hence $\lambda = 1, 9$.</p> <p>The eigenvectors are (1, -1) and (1, 1) respectively.</p> $A = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 9 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}^{-1} = S \Lambda S^{-1}.$ $A^{1/2} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \frac{1}{2} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}.$	2 2 2
5a	<p>The matrix of the quadratic form is $A = \begin{bmatrix} 5 & -2 \\ -2 & 5 \end{bmatrix}$</p> <p>The eigenvalues are 3 and 7</p> <p>Since both eigenvalues are positive the matrix is positive definite.</p> <p>The eigenvectors are respectively $v_1 = (1, 1)$ and $v_2 = (-1, 1)$</p> <p>Normalizing them we get $u_1 = (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$, $u_2 = (\frac{-1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$</p> <p>Now $Q = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}$ and $D = \begin{bmatrix} 3 & 0 \\ 0 & 7 \end{bmatrix}$</p> <p>Therefore $A = Q D Q^T$</p>	1 1 1 1 1 1+1 1
5b	<p>For the given matrix A we have</p> $A^T A = \begin{bmatrix} 4 & 8 \\ 11 & 7 \\ 14 & -2 \end{bmatrix} \begin{bmatrix} 4 & 11 & 14 \\ 8 & 7 & -2 \end{bmatrix} = \begin{bmatrix} 80 & 100 & 40 \\ 100 & 170 & 140 \\ 40 & 140 & 200 \end{bmatrix}$ <p>The eigenvalues of $A^T A$ are $\lambda_1 = 360$, $\lambda_2 = 90$, and $\lambda_3 = 0$. Corresponding unit eigenvectors are, respectively,</p> $v_1 = \begin{bmatrix} 1/3 \\ 2/3 \\ 2/3 \end{bmatrix}, \quad v_2 = \begin{bmatrix} -2/3 \\ -1/3 \\ 2/3 \end{bmatrix}, \quad v_3 = \begin{bmatrix} 2/3 \\ -2/3 \\ 1/3 \end{bmatrix}$ <p>The square roots of the eigenvalues are the singular values:</p> $\sigma_1 = 6\sqrt{10}, \quad \sigma_2 = 3\sqrt{10}, \quad \sigma_3 = 0$ <p>The nonzero singular values are the diagonal entries of D. The matrix Σ is the same size as A, with D in its upper left corner and with 0's elsewhere.</p> $D = \begin{bmatrix} 6\sqrt{10} & 0 \\ 0 & 3\sqrt{10} \end{bmatrix}, \quad \Sigma = [D \ 0] = \begin{bmatrix} 6\sqrt{10} & 0 & 0 \\ 0 & 3\sqrt{10} & 0 \end{bmatrix}$ $u_1 = \frac{1}{\sigma_1} A v_1 = \frac{1}{6\sqrt{10}} \begin{bmatrix} 18 \\ 6 \end{bmatrix} = \begin{bmatrix} 3/\sqrt{10} \\ 1/\sqrt{10} \end{bmatrix}$ $u_2 = \frac{1}{\sigma_2} A v_2 = \frac{1}{3\sqrt{10}} \begin{bmatrix} 3 \\ -9 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{10} \\ -3/\sqrt{10} \end{bmatrix}$ <p>Note that $\{u_1, u_2\}$ is already a basis for \mathbb{R}^2. Thus no additional vectors are needed for U, and $U = [u_1 \ u_2]$. The singular value decomposition of A is</p> $A = \begin{bmatrix} 3/\sqrt{10} & 1/\sqrt{10} \\ 1/\sqrt{10} & -3/\sqrt{10} \end{bmatrix} \begin{bmatrix} 6\sqrt{10} & 0 \\ 0 & 3\sqrt{10} \end{bmatrix} \begin{bmatrix} 1/3 & 2/3 & 2/3 \\ -2/3 & -1/3 & 2/3 \\ 2/3 & -2/3 & 1/3 \end{bmatrix}$ <p style="text-align: center;"> \uparrow \uparrow \uparrow U Σ V^T </p>	1 3 3 1 1 1 1