

# MSDA 605 - Fundamentals of Computational Mathematics Final Exam

*Ben Arancibia*

*December 18, 2014*

This final exam consists of three parts. The three parts are 1) Essential Concepts, 2) Coding, 3) Small Project.

## Essential Concepts

1) What is the rank (number of linearly independent rows) of the following matrix:

```
##      [,1] [,2] [,3] [,4]
## [1,]   -1    1    3    5
## [2,]    2   -1    5    7
## [3,]    6  -10   -1    3
```

First step is multiply first row by -2, results in the following matrix:

```
##      [,1] [,2] [,3] [,4]
## [1,]    2   -2   -6  -10
## [2,]    2   -1    5    7
## [3,]    6  -10   -1    3
```

Second step is subtract first row from second row:

```
##      [,1] [,2] [,3] [,4]
## [1,]    1   -1   -3   -5
## [2,]    0    1   11   17
## [3,]    6  -10   -1    3
```

Third step multiply row 1 by 6 then subtract first row from third row.

```
##      [,1] [,2] [,3] [,4]
## [1,]    6   -6   -6  -30
## [2,]    0    1   11   17
## [3,]    0   -4   17   33
```

Fourth step multiply row 1 by -1 and then second row by -4.

```
##      [,1] [,2] [,3] [,4]
## [1,]   -1    1    3    5
## [2,]    0   -4  -44   68
## [3,]    0   -4   17   33
```

Last step subtract second row from third row.

```
##      [,1] [,2] [,3] [,4]
## [1,]  -1   1   3   5
## [2,]   0   1  11  17
## [3,]   0   0  61 101
```

The matrix rank is 3. All rows are linearly independent.

2) What is the determinant of the following matrix:

```
##      [,1] [,2] [,3] [,4]
## [1,]  -1   1   3   5
## [2,]   2  -1   5   7
## [3,]   6 -10  -1   3
```

It is not possible to calculate the determinant of the matrix because it is not a square matrix.

3) Define orthonormal basis vectors. Please write down at least one orthonormal basis for the 5-dimensional vector space  $\mathbb{R}^5$ .

An Orthonormal Basis vector is when a orthogonal vector divided by its length = 1. An orthogonal vector is when

$$q_1, \dots, q_n$$

have dot products equal to zero (

$$q_i \cdot q_j$$

). Divide each vector by its length and the vectors become orthogonal unit vectors. The lengths are one.

A five dimensional orthonormal basis is the following:

```
##      [,1] [,2] [,3] [,4] [,5]
## [1,]   1   0   0   0   0
## [2,]   0   1   0   0   0
## [3,]   0   0   1   0   0
## [4,]   0   0   0   1   0
## [5,]   0   0   0   0   1
```

(this is just the standard basis)

4) Given the following matrix, what is its characteristic polynomial?

```
##      [,1] [,2] [,3]
## [1,]   2  -1   4
## [2,]  -1  -2   6
## [3,]   1   0  -3
```

Characteristic polynomial of a square matrix is a polynomial, which is invariant under matrix similarity and has the eigenvalues as roots.

$$\det(A - XI)$$

```
q4.1 = matrix(c(NA, -1, 1, -1, NA, 0, 4, 6, NA), nrow=3, ncol=3) # NA = X in this matrix
q4.1
```

```
##      [,1] [,2] [,3]
## [1,]    NA  -1    4
## [2,]   -1   NA    6
## [3,]    1    0   NA
```

Characteristic Polynomial =

$$-x^3 - 3x^2 + 9x + 17$$

**5) What are its eigenvectors and eigenvalues of the following matrix?**

```
##      [,1] [,2] [,3]
## [1,]    2  -1    4
## [2,]   -1  -2    6
## [3,]    1    0   -3
```

Characteris Polynomial =

$$-x^3 - 3x^2 + 9x + 17$$