Final Exam

(150 points)

- Instructions: Do all the problems on both sides of each page. Show all your work and box your answers. If you get stuck on a problem, skip it and come back to it at the end. 1. Definitions and Concepts: Complete the following definitions in your own words, using $complete\ sentences.$ (a) [3 points] A matrix is called *symmetric* if (b) [3 points] A number λ is called an eigenvalue of the matrix A if (c) [3 points] A set of vectors $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k\}$ is called an orthogonal set if (d) [3 points] A function $T: V \to W$ is called a linear transformation if
 - (e) [3 points] If A is a matrix, then the nullspace of A is

2. [10 points] Let $A = \begin{bmatrix} 1 & 2 & -1 \\ 1 & 2 & 1 \end{bmatrix}$. An orthogonal diagonalization of $A^T A$ is given by

$$\begin{bmatrix} 2 & 4 & 0 \\ 4 & 8 & 0 \\ 0 & 0 & 2 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{5} & 0 & -2/\sqrt{5} \\ 2/\sqrt{5} & 0 & 1/\sqrt{5} \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 10 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1/\sqrt{5} & 2/\sqrt{5} & 0 \\ 0 & 0 & 1 \\ -2/\sqrt{5} & 1/\sqrt{5} & 0 \end{bmatrix}$$

Use this information to compute the singular value decomposition $A = U\Sigma V^T$. (Hint: You can immediately write down V and Σ using information given above.

3. [5 points] Let $T: \mathbb{R}^7 \to \mathbb{R}^4$ be a linear transformation. List all of the possible dimensions of the image (range) of T. In each case write down what the dimension of the kernel will be.

$\dim\operatorname{im} T$	$\dim \ker T$

4. [10 points] Compute a least squares solution \hat{x} of $A\vec{x} = \vec{b}$ for

$$A = \begin{bmatrix} 1 & 0 \\ 3 & 1 \\ 0 & 1 \end{bmatrix}, \qquad \vec{b} = \begin{bmatrix} 4 \\ 1 \\ 0 \end{bmatrix}$$

- 5. **Inventions:** In this problem, you will invent some things.
 - (a) [3 points] Give an example of a vector space in which every set of four vectors is linearly dependent.

(b) [3 points] Invent a matrix that is diagonalizable but not invertible.

(c) [3 points] Invent a basis $\mathcal{B} = \{\vec{p}_1, \vec{p}_2, \vec{p}_3\}$ of \mathbb{P}_2 such that $[1 + t + t^2]_{\mathcal{B}} = \begin{bmatrix} \frac{1}{-1} \\ 0 \end{bmatrix}$.

(d) [3 points] Invent a vector space V whose objects are functions with dim V=5.

(e) [3 points] Invent a matrix A such that $\begin{bmatrix} 2\\1\\-3 \end{bmatrix}$ is a solution of $A\vec{x} = \begin{bmatrix} -1\\5 \end{bmatrix}$.

- 6. Let $A = \begin{bmatrix} 3 & 2 & 0 \\ 2 & 2 & 1 \\ 0 & 1 & 0 \end{bmatrix}$.
 - (a) [6 points] Write down the corresponding quadratic form $\vec{x}^T A \vec{x}$.

(b) **[6 points]** Explain why the matrix from part (a) is diagonalizable. What does this mean that we could do to the quadratic form to make it simpler.

(c) [6 points] What is the determinant of the matrix A?

- 7. [9 points] Suppose A is a 4×4 matrix. You know the following:
 - \bullet null A is 2 dimensional
 - $\bullet \ A \begin{bmatrix} 1\\2\\3\\4 \end{bmatrix} = \begin{bmatrix} 1\\2\\3\\4 \end{bmatrix}$
 - $\bullet \ \det(A 4I) = 0$
 - (a) What are the eigenvalues of A?
 - (b) Is A diagonalizable? Why or why not?
 - (c) If possible, write down the characteristic polynomial of A.
- 8. Let $A = \begin{bmatrix} 1 & -1 & -2 & -4 \\ 2 & -1 & -2 & 3 \end{bmatrix}$ and consider the linear transformation $T \colon \mathbb{R}^4 \to \mathbb{R}^2$ defined by $T(\vec{x}) = A\vec{x}$.
 - (a) [6 points] Compute the reduced echelon form of A.

(b)	[6 p	[oints $]$	Compute a basis for $\operatorname{null} A$.	
(c)	[3 p	[oints $]$	Write down a basis for $\operatorname{col} A$.	
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(d)	[3 p	oints]	Is T one-to-one? (No explanation necessary)	
(e)	[3 p	oints]	Is T onto? (No explanation necessary)	

9. Consider the following symmetric matrix:

$$A = \begin{bmatrix} 3 & -2 & 4 \\ -2 & 6 & 2 \\ 4 & 2 & 3 \end{bmatrix}$$

The eigenvalues of A are -2 and 7.

(a) [8 points] To save computation, you are given that $\begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$, $\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$, $\begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix}$, $\begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$ are all eigenvectors of A. Use this information to write down bases for the eigenspaces coming from $\lambda = -2$ and $\lambda = 7$.

(b) [3 points] Using the information given above and what you found in (a), write down the characteristic polynomial of A in factored form.

(c) [8 points] Write down any matrix P and a diagonal matrix D such that $A = PDP^{-1}$. Is it possible to choose P so that $P^{-1} = P^{T}$? If so, explain how you could find such a P (but don't do that computation).

10. [8 points] Let $T: \mathbb{R}^n \to \mathbb{R}^m$ be a linear transformation and suppose that $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is a linearly dependent set in \mathbb{R}^n . Prove that $\{T(\vec{v}_1), T(\vec{v}_2), T(\vec{v}_3)\}$ is a linearly dependent set in \mathbb{R}^m .

- 11. Consider the subspace $W = \operatorname{Span} \left\{ \begin{bmatrix} 2\\1\\1 \end{bmatrix}, \begin{bmatrix} 9\\1\\5 \end{bmatrix} \right\}$ of \mathbb{R}^3 .
 - (a) [6 points] Compute an orthogonal basis $\mathcal{B} = \{\vec{b}_1, \vec{b}_2\}$ of W.

(b) [4 points] Let $\vec{y} = \begin{bmatrix} -9\\2\\4 \end{bmatrix}$. Find the closest point in W to \vec{y} .

- 12. Consider the linear transformation $T \colon \mathbb{P}_2 \to \mathbb{R}^2$ defined by $T(p(t)) = \begin{bmatrix} p(-1) \\ p(2) \end{bmatrix}$.
 - (a) [6 points] Find the matrix of T relative to the basis $\mathcal{B} = \{1 + t + t^2, 2 + t + t^2, -1 + t^2\}$.

(b) [4 **points**] Let $\mathcal{E} = \{1, t, t^2\}$ be the standard basis of \mathbb{P}_2 . Write down the change of basis matrix $\underset{\mathcal{E} \leftarrow \mathcal{B}}{\mathcal{P}}$.

Scratch Paper

"There is hardly any theory which is more elementary [than linear algebra], in spite of the fact that generations of professors and textbook writers have obscured its simplicity by preposterous calculations with matrices." — Dieudonne in "Foundations of Modern Analysis, Vol. 1"