Linear Algebra I November 15, 2018

Solutions to Final Exam 2018

(Total: 100 pts, 50% of the grade)

- 1. Let $\boldsymbol{u} = [1, -1, -2]^{\top}$, $\boldsymbol{v} = [-1, -2, 1]^{\top}$, $\boldsymbol{w} = [2, 1, -2]^{\top}$, $\boldsymbol{e}_1 = [1, 0, 0]^{\top}$, $\boldsymbol{e}_2 = [0, 1, 0]^{\top}$ and $\boldsymbol{e}_3 = [0, 0, 1]^{\top}$. (15 pts)
 - (a) Find $\boldsymbol{u} \times \boldsymbol{v}$ and the volume of the parallelepiped defined by $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ be vectors in \mathbb{R}^3 . Show work. Solution.

$$egin{aligned} oldsymbol{u} imes oldsymbol{v} = egin{bmatrix} 1 & -1 & oldsymbol{e}_1 \ -1 & -2 & oldsymbol{e}_2 \ -2 & 1 & oldsymbol{e}_3 \end{bmatrix} = egin{bmatrix} -5 \ 1 \ -3 \end{bmatrix}. \end{aligned}$$

Volume =
$$|(\boldsymbol{u} \times \boldsymbol{v}) \cdot \boldsymbol{w}| = |(-5) \cdot 2 + 1 \cdot 1 + (-3) \cdot (-2)| = |-3| = 3.$$

(b) Find (i) $\boldsymbol{u} \times \boldsymbol{v}$ and (ii) the volume of the parallelepiped defined by $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$. Show work. Solution. Let $B = [\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}]$. Then

$$AB = [Au, Av, Aw] = [T(u), T(v), T(w)] = [e_1, e_2, e_3] = I.$$

By the Invertible Matrix Theorem, $A = B^{-1}$.

$$\begin{bmatrix} 1 & -1 & 2 & 1 & 0 & 0 \\ -1 & -2 & 1 & 0 & 1 & 0 \\ -2 & 1 & -2 & 0 & 0 & 1 \end{bmatrix}^{[1,3;1],[1;-1]} \begin{bmatrix} 1 & 0 & 0 & -1 & 0 & -1 \\ -1 & -2 & 1 & 0 & 1 & 0 \\ -2 & 1 & -2 & 0 & 0 & 1 \end{bmatrix}^{[2,1;1],[3,1;2],[2,3]}$$

$$\begin{bmatrix} 1 & 0 & 0 & -1 & 0 & -1 \\ 0 & 1 & -2 & -2 & 0 & -1 \\ 0 & -2 & 1 & -1 & 1 & -1 \end{bmatrix}^{[3,2;2],[3;-1/3]} \begin{bmatrix} 1 & 0 & 0 & -1 & 0 & -1 \\ 0 & 1 & -2 & -2 & 0 & -1 \\ 0 & 0 & 1 & 5/3 & -1/3 & 1 \end{bmatrix}^{[2,3;-2]} \xrightarrow{[2,3;-2]}$$

$$\begin{bmatrix} 1 & 0 & 0 & -1 & 0 & -1 \\ 0 & 1 & 0 & 4/3 & -2/3 & 1 \\ 0 & 0 & 1 & 5/3 & -1/3 & 1 \end{bmatrix}. \quad A = \begin{bmatrix} -1 & 0 & -1 \\ 4/3 & -2/3 & 1 \\ 5/3 & -1/3 & 1 \end{bmatrix}.$$

Since det(B) = -3 by (a), it is not difficult to find $A = B^{-1}$ using $B^{-1} = -\frac{1}{3}adj(B)$.

2. Consider the system of linear equations with augmented matrix $C = [c_1, c_2, ..., c_7]$, where $c_1, c_2, ..., c_7$ are the columns of C. Let $A = [c_1, c_2, ..., c_6]$ be its coefficient matrix. We obtained a row echelon form G after applying a sequence of elementary row operations to the matrix C. (35 pts)

$$C = \begin{bmatrix} 1 & 0 & 3 & -1 & 0 & 1 & -4 \\ 2 & -3 & 12 & -4 & 3 & 3 & 0 \\ 0 & 1 & -2 & 0 & -1 & -1 & -6 \\ -3 & 0 & -9 & 3 & 1 & 5 & 9 \end{bmatrix}, G = \begin{bmatrix} 1 & 0 & 3 & -1 & 0 & 1 & -4 \\ 0 & 1 & -2 & 0 & -1 & -1 & -6 \\ 0 & 0 & 0 & -2 & 0 & -2 & -10 \\ 0 & 0 & 0 & 0 & 1 & 8 & -3 \end{bmatrix}.$$

(a) Describe each step of a sequence of elementary row operations to obtain G from C by [i, j], [i, j; c], [i; c] notation. Show work. Solution.

Hence the sequence of operations above is [2,1;-2], [4,1;3], [2,3], [3,2;3]. There are many other solutions. One of them is [2,3], [3,1;-2], [4,1;3], [3,2;3].

(b) Find an invertible matrix P of size 4 such that G = PC and express P as a product of <u>four</u> elementary matrices. Do not forget writing P. Show work.

Solution. P is the matrix obtained by applying the sequence of row operations [2, 1; -2], [4, 1; 3], [2, 3], [3, 2; 3] to the identity matrix of size 4 in this order. Hence,

$$\begin{array}{lll} P & = & E(3,2;3)E(2,3)E(4,1;3)E(2,1;-2) \\ & = & \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 3 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 3 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \\ & = & \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ -2 & 1 & 3 & 0 \\ 3 & 0 & 0 & 1 \end{bmatrix}. \end{array}$$

(c) Explain that the invertible matrix P of size 4 such that G = PC is unique.

Solution. Let $G = [g_1, g_2, g_3, g_4, g_5, g_6, g_7], G' = [g_1, g_2, g_4, g_5]$ and $C' = [c_1, c_2, c_4, c_5]$. Then

$$G' = \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = [\boldsymbol{g}_1, \boldsymbol{g}_2, \boldsymbol{g}_4, \boldsymbol{g}_5] = P[\boldsymbol{c}_1, \boldsymbol{c}_2, \boldsymbol{c}_4, \boldsymbol{c}_5] = PC'$$

Since |G'| = -2, G' is invertible. Hence $G'^{-1}PC' = I$ and by the invertible matrix theorem C' is invertible. Thus $P = G'C'^{-1}$ and P is unique. (To show that C' is invertible, you can also quote a theorem stating that if a product of two square matrices is invertible, both of them are invertible.)

(d) Find the reduced row echelon form of the matrix C. Show work. Solution.

(e) Find all solutions of the system of linear equations.

Solution. Let $x_3 = s$ and $x_6 = t$ be free parameters. Then

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{bmatrix} = \begin{bmatrix} -3s - 2t + 1 \\ 2s - 7t - 9 \\ s \\ -t + 5 \\ -8t - 3 \\ t \end{bmatrix} = \begin{bmatrix} 1 \\ -9 \\ 0 \\ 5 \\ -3 \\ 0 \end{bmatrix} + s \cdot \begin{bmatrix} -3 \\ 2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + t \cdot \begin{bmatrix} -2 \\ -7 \\ 0 \\ -1 \\ -8 \\ 1 \end{bmatrix}.$$

(f) Explain that the linear transformation defined by $T: \mathbb{R}^6 \to \mathbb{R}^4$ $(\boldsymbol{x} \mapsto A\boldsymbol{x})$, i.e., $T(\boldsymbol{x}) = A\boldsymbol{x}$ is NOT one-to-one.

Solution. Using the notation in (c), $[g_1, g_2, g_3, g_4, g_5, g_6]$ is an echelon form of A. Since g_3, g_6 are not pivot columns, the columns of A are not linearly independent and T is not one-to-one.

3. Let A, \boldsymbol{x} and \boldsymbol{b} be a matrix and vectors given below.

(20 pts)

$$A = \begin{bmatrix} 2 & 0 & 1 & 4 \\ -2 & -1 & -5 & 5 \\ 4 & 1 & 3 & -3 \\ -2 & 3 & 1 & 4 \end{bmatrix}, \ \boldsymbol{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}, \ \boldsymbol{b} = \begin{bmatrix} 2 \\ 0 \\ 1 \\ 8 \end{bmatrix}.$$

(a) Evaluate det(A). Show work.

Solution.

$$\det(A) = \begin{vmatrix} 2 & 0 & 1 & 4 \\ -2 & -1 & -5 & 5 \\ 4 & 1 & 3 & -3 \\ -2 & 3 & 1 & 4 \end{vmatrix} = 2 \begin{vmatrix} 1 & 0 & 1 & 4 \\ -1 & -1 & -5 & 5 \\ 2 & 1 & 3 & -3 \\ -1 & 3 & 1 & 4 \end{vmatrix} = 2 \begin{vmatrix} 1 & 0 & 1 & 4 \\ 1 & 0 & -2 & 2 \\ 2 & 1 & 3 & -3 \\ -7 & 0 & -8 & 13 \end{vmatrix} = -2 \begin{vmatrix} 1 & 1 & 4 \\ 0 & -3 & -2 \\ 0 & -1 & 41 \end{vmatrix} = (-2) \cdot (-123 - 2) = 250.$$

(b) Express x_4 as a quotient (bun-su) of determinants when Ax = b, and write adj(A), the adjugate of A. Don't evaluate the determinants.

$$x_{4} = \frac{\begin{vmatrix} 2 & 0 & 1 & 2 \\ -2 & -1 & -5 & 0 \\ 4 & 1 & 3 & 1 \\ -2 & 3 & 1 & 8 \end{vmatrix}}{\begin{vmatrix} 2 & 0 & 1 & 4 \\ -2 & -1 & -5 & 5 \\ 4 & 1 & 3 & -3 \\ -2 & 3 & 1 & 4 \end{vmatrix}} \left(= \frac{116}{250} = \frac{58}{125} \right), \quad \left(\text{adj}(A) = \begin{bmatrix} 10 & 45 & 75 & -10 \\ -70 & 60 & 100 & 70 \\ 54 & -82 & -70 & -4 \\ 44 & -2 & -20 & 6 \end{bmatrix} \right)$$

$$= \begin{bmatrix} \begin{vmatrix} -1 & -5 & -5 \\ 1 & 3 & -3 \\ 3 & 1 & 4 \end{vmatrix}, \quad - \begin{vmatrix} 0 & 1 & 4 \\ 1 & 3 & -3 \\ 3 & 1 & 4 \end{vmatrix}, \quad \begin{vmatrix} 0 & 1 & 4 \\ -1 & -5 & -5 \\ 3 & 1 & 4 \end{vmatrix}, \quad - \begin{vmatrix} 0 & 1 & 4 \\ -1 & -5 & -5 \\ 3 & 1 & 4 \end{vmatrix}, \quad \begin{vmatrix} 2 & 1 & 4 \\ -2 & -5 & 5 \\ 4 & 3 & -3 \\ -2 & 1 & 4 \end{vmatrix}, \quad - \begin{vmatrix} 2 & 1 & 4 \\ 4 & 3 & -3 \\ -2 & 1 & 4 \end{vmatrix}, \quad \begin{vmatrix} 2 & 1 & 4 \\ -2 & -5 & 5 \\ 4 & 3 & -3 \end{vmatrix}$$

$$= \begin{vmatrix} -2 & -1 & 5 \\ 4 & 1 & -3 \\ -2 & 3 & 4 \end{vmatrix}, \quad - \begin{vmatrix} 2 & 0 & 4 \\ 4 & 1 & -3 \\ -2 & 3 & 4 \end{vmatrix}, \quad \begin{vmatrix} 2 & 0 & 4 \\ -2 & -1 & 5 \\ -2 & 3 & 4 \end{vmatrix}, \quad - \begin{vmatrix} 2 & 0 & 4 \\ -2 & -1 & 5 \\ -2 & 3 & 4 \end{vmatrix}, \quad - \begin{vmatrix} 2 & 0 & 1 \\ -2 & -1 & -5 \\ 4 & 1 & -3 \end{vmatrix}$$

$$= \begin{vmatrix} -2 & -1 & -5 \\ 4 & 1 & 3 \\ -2 & 3 & 1 \end{vmatrix}, \quad \begin{vmatrix} 2 & 0 & 1 \\ 4 & 1 & 3 \\ -2 & 3 & 1 \end{vmatrix}, \quad - \begin{vmatrix} 2 & 0 & 1 \\ -2 & -1 & -5 \\ -2 & 3 & 1 \end{vmatrix}, \quad \begin{vmatrix} 2 & 0 & 1 \\ -2 & -1 & -5 \\ 4 & 1 & 3 \end{vmatrix}$$

4. Let A, v and P be given below.

(30 pts)

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ -a_0 & -a_1 & -a_2 & -a_3 & -a_4 \end{bmatrix}, \ \boldsymbol{v} = \begin{bmatrix} 1 \\ \lambda \\ \lambda^2 \\ \lambda^3 \\ \lambda^4 \end{bmatrix}, \ P = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ x_1 & x_2 & x_3 & x_4 & x_5 \\ x_1^2 & x_2^2 & x_3^2 & x_4^2 & x_5^2 \\ x_1^3 & x_2^3 & x_3^3 & x_4^3 & x_5^3 \\ x_1^4 & x_2^4 & x_3^4 & x_4^4 & x_5^4 \end{bmatrix}.$$

Let $f(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + x^5$.

(a) Find the determinant of P. Show work. You may use the following: $\det(Q) = (x_3 - x_2)(x_4 - x_2)(x_5 - x_2)(x_4 - x_3)(x_5 - x_3)(x_5 - x_4)$, where Q is the matrix obtained from P by deleting the 5th row and the 1st column. Solution.

$$|P| = \begin{vmatrix} 1 & 1 & 1 & 1 & 1 \\ x_1 & x_2 & x_3 & x_4 & x_5 \\ x_1^2 & x_2^2 & x_3^2 & x_4^2 & x_5^2 \\ x_1^3 & x_2^3 & x_3^3 & x_4^3 & x_5^3 \\ x_1^4 & x_2^4 & x_3^4 & x_4^4 & x_5^4 \end{vmatrix} \cdots \text{Column operations } [2, 1; -1]_c, [3, 1; -1]_c, [4, 1; -1]_c, [5, 1; -1]_c$$

$$= \begin{vmatrix} 1 & 0 & 0 & 0 & 0 \\ x_1 & x_2 - x_1 & x_3 - x_1 & x_4 - x_1 & x_5 - x_1 \\ x_1^2 & x_2^2 - x_1^2 & x_3^2 - x_1^2 & x_4^2 - x_1^2 & x_5^2 - x_1^2 \\ x_1^3 & x_2^3 - x_1^3 & x_3^3 - x_1^3 & x_4^3 - x_1^3 & x_5^3 - x_1^3 \\ x_1^4 & x_2^4 - x_1^4 & x_3^4 - x_1^4 & x_4^4 - x_1^4 & x_5^4 - x_1^4 \end{vmatrix} \dots \text{First row cofactor expansion}$$

$$= \begin{vmatrix} x_2 - x_1 & x_3 - x_1 & x_4 - x_1 & x_5 - x_1 \\ x_2^2 - x_1^2 & x_3^2 - x_1^2 & x_4^2 - x_1^2 & x_5^2 - x_1^2 \\ x_2^3 - x_1^3 & x_3^3 - x_1^3 & x_4^3 - x_1^3 & x_5^3 - x_1^3 \\ x_2^4 - x_1^4 & x_3^4 - x_1^4 & x_4^4 - x_1^4 & x_5^4 - x_1^4 \end{vmatrix} \cdots [4, 3; -x_1], [3, 2; -x_1], [2, 1; -x_1]$$

$$= \begin{vmatrix} x_2 - x_1 & x_3 - x_1 & x_4 - x_1 & x_5 - x_1 \\ x_2^2 - x_1 x_2 & x_3^2 - x_1 x_3 & x_4^2 - x_1 x_4 & x_5^2 - x_1 x_5 \\ x_2^3 - x_1 x_2^2 & x_3^3 - x_1 x_3^2 & x_4^3 - x_1 x_4^2 & x_5^3 - x_1 x_5^2 \\ x_2^4 - x_1 x_2^3 & x_3^4 - x_1 x_3^3 & x_4^4 - x_1 x_4^3 & x_5^4 - x_1 x_5^3 \end{vmatrix} \cdots$$
Factoring each column
$$= (x_2 - x_1)(x_3 - x_1)(x_4 - x_1)(x_5 - x_1) \begin{vmatrix} 1 & 1 & 1 & 1 \\ x_2 & x_3 & x_4 & x_5 \\ x_2^2 & x_3^2 & x_4^2 & x_5^2 \\ x_2^3 & x_3^3 & x_4^3 & x_5^3 \end{vmatrix}$$

$$= (x_2 - x_1)(x_3 - x_1)(x_4 - x_1)(x_5 - x_1) \det(Q) \cdots Apply the formula for det(Q)$$

$$= (x_2 - x_1)(x_3 - x_1)(x_4 - x_1)(x_5 - x_1)(x_3 - x_2)(x_4 - x_2)(x_5 - x_2)(x_4 - x_3)(x_5 - x_3)(x_5 - x_4)$$

$$= \prod_{i=1}^4 \prod_{j=i+1}^5 (x_j - x_i).$$

(b) Show the following: If \boldsymbol{v} is an eigenvector of A corresponding to an eigenvalue α , then $\alpha = \lambda$ and $f(\alpha) = 0$. Solution.

$$\alpha \begin{bmatrix} 1 \\ \lambda \\ \lambda^2 \\ \lambda^3 \\ \lambda^4 \end{bmatrix} = A \mathbf{v} = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ -a_0 & -a_1 & -a_2 & -a_3 & -a_4 \end{bmatrix} \begin{bmatrix} 1 \\ \lambda \\ \lambda^2 \\ \lambda^3 \\ \lambda^4 \end{bmatrix} = \begin{bmatrix} \lambda \\ \lambda^2 \\ \lambda^3 \\ \lambda^4 \end{bmatrix} = \begin{bmatrix} \lambda \\ \lambda^2 \\ \lambda^3 \\ \lambda^4 \end{bmatrix}.$$

Hence, if $A\mathbf{v} = \alpha \mathbf{v}$, $\alpha = \lambda$ and $-a_0 - a_1\lambda - a_2\lambda^2 - a_3\lambda^3 - a_4\lambda^4 = \alpha\lambda^4 = \lambda^5$. Therefore, $0 = a_0 + a_1\lambda + a_2\lambda^2 + a_3\lambda^3 + a_4\lambda^4 + \lambda^5 = f(\lambda) = f(\alpha)$.

(c) Suppose x_1, x_2, x_3, x_4, x_5 are distinct and $f(x_1) = f(x_2) = f(x_3) = f(x_4) = f(x_5) = 0$. Show that A is diagonalizable.

Solution. If $f(x_1) = f(x_2) = f(x_3) = f(x_4) = f(x_5) = 0$, then for i = 1, 2, 3, 4, 5, $\mathbf{v}_i = [1, x_i, x_i^2, x_i^3, x_i^4]^\top$ is an eigenvector of A corresponding to the eigenvalue x_i by the equation in the solution for (b). Since x_1, x_2, x_3, x_4, x_5 are distinct, the set of eigenvectors $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4, \mathbf{v}_5\}$ is linearly independent and A is diagonalizable. (Since $P = [\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4, \mathbf{v}_5]$ and $|P| \neq 0$ when x_1, x_2, x_3, x_4, x_5 are distinct, P is invertible and

$$AP = [Av_1, Av_2, Av_3, Av_4, Av_5] = [x_1v_1, x_2v_2, x_3v_3, x_4v_4, x_5v_5] = PD,$$

where D is a diagonal matrix with x_1, x_2, x_3, x_4, x_4 in the main diagonal. Hence $P^{-1}AP = D$ and A is diagonalizable.)

(d) Show that det(xI - A) = f(x). Solution.

$$|xI - A|$$

$$= \begin{vmatrix} x & -1 & 0 & 0 & 0 \\ 0 & x & -1 & 0 & 0 \\ 0 & 0 & x & -1 & 0 \\ 0 & 0 & 0 & x & -1 \\ a_0 & a_1 & a_2 & a_3 & x + a_4 \end{vmatrix} = x \begin{vmatrix} x & -1 & 0 & 0 \\ 0 & x & -1 & 0 \\ 0 & 0 & x & -1 \\ a_1 & a_2 & a_3 & x + a_4 \end{vmatrix} + a_0 \begin{vmatrix} -1 & 0 & 0 & 0 \\ x & -1 & 0 & 0 \\ 0 & x & -1 & 0 \\ 0 & 0 & x & -1 \end{vmatrix}$$

$$= x^2 \begin{vmatrix} x & -1 & 0 \\ 0 & x & -1 \\ a_2 & a_3 & x + a_4 \end{vmatrix} - a_1 x \begin{vmatrix} -1 & 0 & 0 \\ x & -1 & 0 & 0 \\ 0 & x & -1 \end{vmatrix} + a_0 = x^3 \begin{vmatrix} x & -1 \\ a_3 & x + a_4 \end{vmatrix} + a_2 x^2 + a_1 x + a_0$$

$$= x^5 + a_4 x^4 + a_3 x^3 + a_2 x^2 + a_1 x + a_0$$

$$= f(x).$$