

18/19 sem 1

$$1. a) \left(\begin{array}{ccc|c} 2 & -a & 3 & 0 \\ 4 & -2 & 5 & -a \\ -2 & a & -2 & a \end{array} \right) \xrightarrow[R_3+R_1]{R_2-2R_1} \left(\begin{array}{ccc|c} 2 & -a & 3 & 0 \\ 0 & 2a-2 & -1 & -a \\ 0 & 0 & 1 & a \end{array} \right)$$

$$i) \text{ If } a=1 \quad \left(\begin{array}{ccc|c} 2 & -1 & 3 & 0 \\ 0 & 0 & -1 & -1 \\ 0 & 0 & 1 & 1 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 2 & -1 & 3 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$$\left. \begin{array}{l} z=1 \\ y=s \\ x=\frac{s-3}{2} \end{array} \right\} \left(\begin{array}{c} x \\ y \\ z \end{array} \right) = \left(\begin{array}{c} -\frac{3}{2} \\ 0 \\ 1 \end{array} \right) + s \left(\begin{array}{c} \frac{1}{2} \\ 1 \\ 0 \end{array} \right), \quad s \in \mathbb{R}$$

$$s=0 \Rightarrow \left(\begin{array}{c} x \\ y \\ z \end{array} \right) = \left(\begin{array}{c} -\frac{3}{2} \\ 0 \\ 1 \end{array} \right)$$

$$s=1 \Rightarrow \left(\begin{array}{c} x \\ y \\ z \end{array} \right) = \left(\begin{array}{c} -1 \\ 1 \\ 1 \end{array} \right)$$

ii) If $a \neq 1$

$$\left(\begin{array}{ccc|c} 2 & -a & 3 & 0 \\ 0 & 2a-2 & -1 & -a \\ 0 & 0 & 1 & a \end{array} \right) \xrightarrow[R_1-3R_3]{R_2+R_3} \left(\begin{array}{ccc|c} 2 & -a & 0 & -3a \\ 0 & 2a-2 & 0 & 0 \\ 0 & 0 & 1 & a \end{array} \right)$$

$$\xrightarrow{\frac{1}{2a-2}R_2} \left(\begin{array}{ccc|c} 2 & -a & 0 & -3a \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & a \end{array} \right) \xrightarrow{R_1+aR_2} \left(\begin{array}{ccc|c} 2 & 0 & 0 & -3a \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & a \end{array} \right) \xrightarrow{\frac{1}{2}R_1} \left(\begin{array}{ccc|c} 1 & 0 & 0 & -\frac{3}{2}a \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & a \end{array} \right)$$

$$\left(\begin{array}{c} x \\ y \\ z \end{array} \right) = \left(\begin{array}{c} -\frac{3}{2}a \\ 0 \\ a \end{array} \right)$$

$$i) (w_1, w_2, w_3) = \begin{pmatrix} 1 & -3 & -5 \\ 1 & 1 & -2 \\ 1 & -3 & 1 \\ 1 & 1 & 4 \end{pmatrix} \xrightarrow{\substack{R_2-R_1 \\ R_3-R_1 \\ R_4-R_1}} \begin{pmatrix} 1 & -3 & -5 \\ 0 & 4 & 3 \\ 0 & 0 & 6 \\ 0 & 4 & 9 \end{pmatrix}$$

$$\xrightarrow{R_4-R_2} \begin{pmatrix} 1 & -3 & -5 \\ 0 & 4 & 3 \\ 0 & 0 & 6 \\ 0 & 0 & 6 \end{pmatrix} \xrightarrow{R_4-R_3} \begin{pmatrix} 1 & -3 & -5 \\ 0 & 4 & 3 \\ 0 & 0 & 6 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \quad \checkmark$$

$\{w_1, w_2, w_3\}$ is linearly independent \checkmark and $W = \text{span}\{w_1, w_2, w_3\}$

$\Rightarrow \{w_1, w_2, w_3\}$ is a basis for W \checkmark

$$ii) v_1 = w_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$$

$$v_2 = \begin{pmatrix} -3 \\ 1 \\ 1 \\ -3 \end{pmatrix} - \frac{\begin{pmatrix} -3 \\ 1 \\ 1 \\ -3 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}}{4} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} -2 \\ 2 \\ -2 \\ 2 \end{pmatrix} = 2 \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix} \quad \checkmark$$

$$v_3 = \begin{pmatrix} -5 \\ -2 \\ 1 \\ 4 \end{pmatrix} - \frac{\begin{pmatrix} -5 \\ -2 \\ 1 \\ 4 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}}{4} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} - \frac{\begin{pmatrix} -5 \\ -2 \\ 1 \\ 4 \end{pmatrix} \cdot \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix}}{4} \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} -3 \\ -3 \\ 3 \\ 3 \end{pmatrix} = 3 \begin{pmatrix} -1 \\ -1 \\ 1 \\ 1 \end{pmatrix} \quad \checkmark$$

$$\text{orthogonal basis} = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ -1 \\ 1 \\ 1 \end{pmatrix} \right\} \quad \checkmark$$

iii)

$$w' = A(A^T A)^{-1} A^T w$$

$$= \begin{pmatrix} 3/2 \\ -1/2 \\ 5/2 \\ 1/2 \end{pmatrix}$$

Please state A.

$$\text{vector orthogonal to } W = w - w' = \begin{pmatrix} -1/2 \\ 1/2 \\ 1/2 \\ -1/2 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} -1 \\ 1 \\ 1 \\ -1 \end{pmatrix} \quad \checkmark$$

$$\text{orthogonal basis for } \mathbb{R}^4 = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ -1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \\ 1 \\ -1 \end{pmatrix} \right\} \quad \checkmark$$

2 a)

$$A^T A x = A^T b$$

$$\left(\begin{array}{cc|c} 24 & -12 & -4 \\ -12 & 11 & -9 \end{array} \right) \xrightarrow{R_2 + \frac{1}{2}R_1} \left(\begin{array}{cc|c} 24 & -12 & -4 \\ 0 & 5 & -11 \end{array} \right)$$

$$x_2 = -\frac{11}{5}$$

$$x_1 = \frac{-4 + 12(-\frac{11}{5})}{24} = -\frac{19}{15}$$

projection of b onto $\text{col}(A) = A \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 2 & -1 \\ 4 & -3 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} -\frac{19}{15} \\ -\frac{11}{5} \end{pmatrix}$

b) i) S is not closed under linear combinations.

$$\begin{pmatrix} 1 \\ 0 \end{pmatrix} \in S \quad \rightarrow \quad \left\| \begin{pmatrix} 2 \\ 0 \end{pmatrix} \right\| = 2 \neq 1$$

$$\text{but } 2 \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 0 \end{pmatrix} \notin S$$

$$= \begin{pmatrix} -\frac{1}{3} \\ \frac{23}{15} \\ -\frac{71}{15} \end{pmatrix}$$

ii) $\begin{pmatrix} x \\ y \\ z \end{pmatrix} = 2 \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix}$

Basis for $S = \left\{ \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} \right\}$

$$\dim(S) = 1$$

iii) S is not closed under linear combi

$$\begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} \in S \quad \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} \in S$$

$$\text{but } \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} + \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ 2 \\ 3 \end{pmatrix} \notin S$$

$$iv) \begin{pmatrix} 1 & 2 & 1 \\ 1 & 2 & -1 \\ 1 & 2 & -1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \text{solution space of } A$$

$$A \rightarrow \begin{pmatrix} 1 & 2 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\begin{aligned} c_3 &= 0 \\ c_2 &= s \\ c_1 &= -2s \end{aligned}$$

$$\begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = s \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix}, s \in \mathbb{R}$$

$$\text{Basis for } S = \left\{ \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \right\} \quad \dim(S) = 1$$

3 a)

$$A \quad \overline{I} \quad \begin{pmatrix} 1 & 0 & 2 & | & 1 & 0 & 0 \\ 3 & -1 & 1 & | & 0 & 1 & 0 \\ -1 & 1 & 2 & | & 0 & 0 & 1 \end{pmatrix} \xrightarrow[R_3 + R_1]{R_2 - 3R_1} \begin{pmatrix} 1 & 0 & 2 & | & 1 & 0 & 0 \\ 0 & -1 & -5 & | & -3 & 1 & 0 \\ 0 & 1 & 4 & | & 1 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{R_3 + R_2} \begin{pmatrix} 1 & 0 & 2 & | & 1 & 0 & 0 \\ 0 & -1 & -5 & | & -3 & 1 & 0 \\ 0 & 0 & -1 & | & -2 & 1 & 1 \end{pmatrix} \xrightarrow[-R_3]{-R_2} \begin{pmatrix} 1 & 0 & 2 & | & 1 & 0 & 0 \\ 0 & 1 & 5 & | & 3 & -1 & 0 \\ 0 & 0 & 1 & | & 2 & -1 & -1 \end{pmatrix}$$

$$\xrightarrow[R_2 - 5R_3]{R_1 - 2R_3} \begin{pmatrix} 1 & 0 & 0 & | & -3 & 2 & 2 \\ 0 & 1 & 0 & | & -7 & 4 & 5 \\ 0 & 0 & 1 & | & 2 & -1 & -1 \end{pmatrix} \quad A^{-1} = \begin{pmatrix} -3 & 2 & 2 \\ -7 & 4 & 5 \\ 2 & -1 & -1 \end{pmatrix}$$

$$\begin{aligned} x &= A^{-1} \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} -3 & 2 & 2 \\ -7 & 4 & 5 \\ 2 & -1 & -1 \end{pmatrix} \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix} \\ &= \begin{pmatrix} 10 \\ 23 \\ -6 \end{pmatrix} \end{aligned}$$

$$b) i) I - A = \begin{pmatrix} 0.4 & -0.3 \\ -0.4 & 0.3 \end{pmatrix}$$

$$(I - A)x = 0 \quad x = \begin{pmatrix} 0.3 \\ 0.4 \end{pmatrix}$$

$$\Rightarrow Ax = x \quad x \neq 0 \quad \underline{Ax} = \begin{pmatrix} 0.6 & 0.3 \\ 0.4 & 0.7 \end{pmatrix} \begin{pmatrix} 0.3 \\ 0.4 \end{pmatrix} = \begin{pmatrix} 0.3 \\ 0.4 \end{pmatrix} = \underline{x} = 1x$$

$$ii) (0.3I - A) = \begin{pmatrix} -0.3 - 0.3 & \\ & -0.4 - 0.4 \end{pmatrix} \quad v_{0.3} = \begin{pmatrix} -1 \\ 1 \end{pmatrix} \quad \therefore 1 \text{ is an eigenvalue of } \underline{A}$$

A is a square matrix of order 2 with 2 distinct eigenvalues

$\Rightarrow A$ is diagonalizable

$\underline{A} \underline{v}_{0.3} = \dots = 0.3 \underline{v}_{0.3}$
 $\therefore 0.3$ is another eigenvalue of \underline{A}

$$iii) a_{i+1} = 0.6a_i + 0.3b_i$$

$$b_{i+1} = 0.4a_i + 0.7b_i$$

$$x_{i+1} = \begin{pmatrix} 0.6 & 0.3 \\ 0.4 & 0.7 \end{pmatrix} \begin{pmatrix} a_i \\ b_i \end{pmatrix} \Rightarrow B = \begin{pmatrix} 0.6 & 0.3 \\ 0.4 & 0.7 \end{pmatrix}$$

$$B = P D P^{-1} \quad \text{where } P = \begin{pmatrix} 0.3 & -1 \\ 0.4 & 1 \end{pmatrix} \quad D = \begin{pmatrix} 1 & 0 \\ 0 & 0.3 \end{pmatrix}$$

in the long run, $n \rightarrow \infty$

$$x_n = B^n \begin{pmatrix} 5000 \\ 5000 \end{pmatrix}$$

$$= P D^n P^{-1} \begin{pmatrix} 5000 \\ 5000 \end{pmatrix}$$

$$= P \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} P^{-1} \begin{pmatrix} 5000 \\ 5000 \end{pmatrix}$$

$$= \begin{pmatrix} 30000/7 \\ 40000/7 \end{pmatrix}$$

$\frac{3}{7}$ of residents support A in the long run

4. a)

$$\begin{pmatrix} -1 & 1 & 2 & 0 \\ 6 & -2 & -6 & 2 \\ -5 & 3 & 7 & -1 \\ 3 & 1 & 0 & 2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -\frac{1}{2} & \frac{1}{2} \\ 0 & 1 & \frac{3}{2} & \frac{1}{2} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

first 2 col form basis for $V = \left\{ \begin{pmatrix} -1 \\ 6 \\ -5 \\ 3 \end{pmatrix}, \begin{pmatrix} 1 \\ -2 \\ 3 \\ 1 \end{pmatrix} \right\}$ ✓

vectors orthogonal to V lie in $\text{null}(A^T)$

$$\begin{pmatrix} -1 & 6 & -5 & 3 \\ 1 & -2 & 3 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & -\frac{1}{2} & 1 \end{pmatrix}$$

$d = s$
 $c = t$
 $b = -s + \frac{1}{2}t$
 $a = -3s - 2t$

$$\begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = s \begin{pmatrix} -3 \\ -1 \\ 0 \\ 1 \end{pmatrix} + t \begin{pmatrix} -2 \\ \frac{1}{2} \\ 1 \\ 0 \end{pmatrix}$$
 ✓

basis for $\text{null}(A^T) = \left\{ \begin{pmatrix} -3 \\ -1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} -2 \\ \frac{1}{2} \\ 1 \\ 0 \end{pmatrix} \right\}$ ✓

b) i) Basis for column space of X = pivot columns in X

= pivot columns in A + pivot columns in B

$$\dim(\text{col}(X)) = \dim(\text{col}(A)) + \dim(\text{col}(B))$$

$$\text{rank}(X) = \text{rank}(A) + \text{rank}(B)$$
 ✓

ii)

Yes. ~~column operations preserve column space~~

No.

Take $\underline{A} = \underline{B} = \underline{0}$
and $\underline{C} = \underline{I}$.

$$\begin{pmatrix} A & C \\ 0 & B \end{pmatrix} \rightarrow \begin{pmatrix} \uparrow 0 \\ 0 & B \end{pmatrix} ?$$

$$\text{rank}(\underline{I}) > 0 = \text{rank}(\underline{A}) + \text{rank}(\underline{B})$$

5.

$$a'(t) = -0.16 a(t) + 0.04 b(t)$$

$$b'(t) = 0.16 a(t) - 0.16 b(t)$$

$$A = \begin{pmatrix} -0.16 & 0.04 \\ 0.16 & -0.16 \end{pmatrix}$$

$$\det(xI - A) = \begin{vmatrix} x+0.16 & -0.04 \\ -0.16 & x+0.16 \end{vmatrix} = (x+0.08)(x+0.24)$$

$$\lambda = -0.08 : \begin{pmatrix} 0.08 & -0.04 \\ -0.16 & 0.08 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -\frac{1}{2} \\ 0 & 0 \end{pmatrix} \quad \vec{v}_{-0.08} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$\lambda = -0.24 : \begin{pmatrix} -0.08 & -0.04 \\ -0.16 & -0.08 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & \frac{1}{2} \\ 0 & 0 \end{pmatrix} \quad \vec{v}_{-0.24} = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

general solution

$$\begin{pmatrix} a(t) \\ b(t) \end{pmatrix} = c_1 e^{-0.08t} \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 e^{-0.24t} \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

$$\left. \begin{aligned} a(0) &= 40 = c_1 + c_2 \\ b(0) &= 20 = 2c_1 - 2c_2 \end{aligned} \right\} \begin{aligned} c_1 &= 25 \\ c_2 &= 15 \end{aligned}$$

$$a(t) = 25e^{-0.08t} + 15e^{-0.24t}$$

$$b(t) = 50e^{-0.08t} - 30e^{-0.24t}$$

As $t \rightarrow \infty$, dominant factor is $e^{-0.08t}$

$$b(t) \rightarrow 50e^{-0.08t}$$

$$a(t) \rightarrow 25e^{-0.08t}$$

$$b(t) < 2a(t)$$

For all t ,

$$\begin{aligned} 2a(t) &= 2(25e^{-0.08t} + 15e^{-0.24t}) \\ &= 50e^{-0.08t} + 30e^{-0.24t} \\ &> 50e^{-0.08t} - 30e^{-0.24t} \\ &= b(t) \end{aligned}$$

6. a)

$$\begin{pmatrix} \cos \theta \\ \sin \theta \\ 0 \end{pmatrix} \cdot \begin{pmatrix} -\sin \theta \\ \cos \theta \\ 0 \end{pmatrix} = 0$$

$$\begin{pmatrix} \cos \theta \\ \sin \theta \\ 0 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = 0$$

$$\begin{pmatrix} -\sin \theta \\ \cos \theta \\ 0 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = 0$$

all columns are \perp

R_θ is orthogonal

Need to show:

$$R_\theta^T R_\theta = I$$

X

b)

when $\theta = \frac{\pi}{4}$

$$R_{\frac{\pi}{4}} = \begin{pmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} & 0 \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

The vectors in B are precisely the columns in $R_{\frac{\pi}{4}}$ which is orthogonal.

$\therefore B$ is an orthonormal basis for \mathbb{R}^3 .

norm of each column = 1 \Rightarrow orthonormal

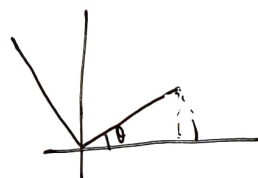
columns of $R_{\frac{\pi}{4}}$ form an orthonormal basis for \mathbb{R}^3

c)

$$x' = x \cos \theta - y \sin \theta$$

$$y' = x \sin \theta + y \cos \theta$$

$$z' = z$$



rotation matrix about z-axis

rotate counter-clockwise by $\theta = \frac{\pi}{4}$

$$\begin{aligned} d) \quad \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}_M &= \frac{1}{\sqrt{2}} \begin{pmatrix} \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \\ 0 \end{pmatrix} + \frac{1}{\sqrt{2}} \begin{pmatrix} -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \\ 0 \end{pmatrix} + \frac{1}{\sqrt{2}} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \\ &= \begin{pmatrix} 0 \\ \sqrt{2} \\ 1 \end{pmatrix} \quad (M)_E = M = \begin{pmatrix} 0 \\ \sqrt{2} \\ 1 \end{pmatrix} \end{aligned}$$

ii)

coordinates when P closed to M

$$\begin{aligned} x &= y \\ y &= y \\ z &= 0 \end{aligned}$$

$$B_{M1} = \left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right\}$$

$$A = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$v = A (A^T A)^{-1} A^T \begin{pmatrix} 0 \\ 2\sqrt{2} \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1\sqrt{2} \\ 1\sqrt{2} \\ 0 \end{pmatrix}$$

$$(v)_B = \begin{pmatrix} 20 \\ 0 \\ 0 \end{pmatrix}$$

$$\|m - v\| = \left\| \begin{pmatrix} -1\sqrt{2} \\ 1\sqrt{2} \\ 1 \end{pmatrix} \right\| = \sqrt{500}$$