18.06 FINAL EXAM. IN 1993.

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Part I

- 1. Find all possible values for the determinant of the given type of 3×3 real matrix.
- (a) A matrix with independent columns. [2]

det(A) \$0

(b) A matrix with $A^2 = A$. [2]

rix with
$$A^2 = A$$
.

Let $A = A = A$

Let $A^2 = A$

Let $A^2 = A$

or Let $A = A$

The provided $A = A$

or Let $A = A$

[2] (c) A matrix with pivots 1, 2 and 3.

(d) A Markov matrix.
$$cle+(A) = \pm 1(2)(3)$$
$$= \pm 6$$

2. Why is there no orthogonal matrix Q such that $Q^{-1}AQ = \Lambda$ if

$$A = \begin{bmatrix} 1 & 4 & 5 \\ 0 & 2 & 6 \\ 0 & 0 & 3 \end{bmatrix}, \quad \Lambda = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}?$$

If there were, then A would be symmetric, which it is not.

3. The left null space $\mathcal{N}(A^T)$ of a matrix A is spanned by $\begin{bmatrix} 1\\2\\3 \end{bmatrix}$. The set of solutions of [2]

the equation
$$Ax = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$
 is (circle one)

the empty set,) a point, a line, a plane, a three-dimensional hyperplane in \mathbb{R}^4 . all of \mathbb{R}^4 .

$$\begin{bmatrix} \frac{1}{2} \\ \frac{1}{4} \end{bmatrix} \subset N(A^7) \perp C(A) \quad \text{so } Ax = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{4} \end{bmatrix} \text{ has}$$
as solutions

[4] 4. Apply the Gram-Schmidt algorithm to the columns of the matrix $\begin{bmatrix} 0 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$ to obtain three orthonormal vectors.

$$q_{1} = a_{1} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$q_{2} = a_{2} - q_{1}(q_{1}^{T}a_{2}) = \begin{bmatrix} 1 \\ 1 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$q_{2} = \frac{q_{2}}{q_{2}}/||q_{1}|| = \frac{1}{\sqrt{2}}\begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$q_{3} = a_{3} - q_{1}(q_{1}^{T}a_{3}) - q_{2}(q_{2}^{T}a_{3}) = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} - 2\begin{bmatrix} 0 \\ 0 \end{bmatrix} - \frac{1}{2}\begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$= \frac{1}{\sqrt{2}}$$

 $= \begin{bmatrix} \frac{1}{2} \\ -\frac{1}{2} \\ 0 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} \frac{1}{2} \\ 0 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} \frac{1}{2} \\ 0 \end{bmatrix}$ $= \frac{1}{2} \begin{bmatrix} \frac{1}{2} \\ 0 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} \frac{1}{2} \\ 0 \end{bmatrix}$

5. For what values of a and b is the quadratic form $ax^2 + 2xy + by^2 = \begin{bmatrix} x & y \end{bmatrix} \begin{bmatrix} a & 1 \\ 1 & b \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$ positive definite?

Ly 1, 12 >0
eigenvals

 $det(A) = ab - 1 = \lambda_1 \lambda_2 \rightarrow \lambda_1, \lambda_2$ same sign when detA > 0 $det(A) = arb = \lambda_1 + d_2 \rightarrow \lambda_1, \lambda_2 > 0$ when detA > 0, fr(A) > 0

when both tr(t)>0 and det(A)>0, then h, hz>0 and gundrette form is pos. det.

- 6. Suppose A is an m by n matrix, with independent columns.
- [2] What can you deduce about the relation of m and n?

fewer cols than rows, so man

[2] • What can you deduce about the set of solutions to Ax = 0?

only x=0 solves Ax=0

[2] • For which m and n are there nonzero solutions to $A^Ty = 0$?

If man, then ATy = 0 has nonzero solms.

[2] • Give two properties of the matrix $A^T A$ (other than the fact that it is square).

ATA is symmetric : possible definite

[2] 7. Give an example of a matrix with exactly two zero eigenvalues and no zero entries.

8. Consider the square matrix $A = \begin{bmatrix} 7 & -3 \\ 9 & -5 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 4 & 0 \\ 0 & -2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix}^{-1}$. Find the solution to the differential equation $\frac{du(t)}{dt} = Au(t)$ with initial condition $u(0) = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$.

$$u(t) = e^{At}u(x) = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} e^{4t} & 0 \\ 0 & e^{2t} \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} 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\end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 &$$

9. Find a basis for the orthogonal complement of the subspace of R4 spanned by the

$\mathbf{}$	and -2 points for an incorrect answer.
T (F)	(a) If $M^{-1}AM = B$, then A and B must have the same eigenvectors.
	They have same eigenvalues
	Note: exemector u of B => Buz In
\wedge	then (M'AM) n= In => A(Mn) = d(Mn)
T F	
	(b) The matrices A and A' always have the same rank. \Rightarrow Mu is eigenverted of A
	(c) There is a matrix with column space is spanned by the vectors $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\begin{bmatrix} 2 \\ 4 \end{bmatrix}$, and with
т А	
	row space spanned by vectors $\begin{bmatrix} 1 \\ 4 \end{bmatrix}$ and $\begin{bmatrix} 2 \\ 2 \end{bmatrix}$.
E 2	lin indep.
ē.	
	but colrank z now rank
<u>~</u>	so mossible
T (F)	(d) If a square matrix has a repeated eigenvalue, it cannot be diagonalizable.
	Γιο7
	and is diagonal lizable
т 🕞	(e) The set of vectors in \mathbb{R}^3 with integer (whole number) components is a subspace of
1 (1)	\mathbb{R}^3 .
	Vector $C\begin{bmatrix} n_1 \\ n_2 \end{bmatrix}$ doesn't have
	interen entores unless (i) as interes

10. Are the following statements true or false? You get 2 points for a correct answer

Part II

- 1. Let A be the matrix $\begin{bmatrix} 1 & 2 & 1 & 2 \\ 2 & 1 & 2 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}$.
- (a) Find a factorization A = LU, where L is a lower triangular matrix, and U is in echelon form.

$$\begin{bmatrix} 1 & 2 & 1 & 2 \\ 2 & 1 & 2 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \xrightarrow{R_2 - 2R_1} \begin{bmatrix} 1 & 2 & 1 & 2 \\ 0 & -3 & 0 & -3 \\ 0 & -1 & 0 & -1 \end{bmatrix} \xrightarrow{R_3 - R_2} \begin{bmatrix} 1 & 2 & 1 & 2 \\ 0 & -3 & 0 & -3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

[4] (b) Find the general solution of
$$Ax = \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$$
.

$$= > A \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

L) particular solu

$$\begin{bmatrix} 1 & 2 & 1 & 2 \\ 0 & -3 & 0 & -3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \qquad \begin{aligned} X_2 & = -X_4 \\ X_1 & = -X_3 \end{aligned}$$

$$X_i = -X_i$$

$$X = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} + C_1 \begin{bmatrix} -1 \\ 0 \\ 0 \end{bmatrix} + C_2 \begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix}$$

Soln's to Ax=0

[4] 1. (c) The vector
$$\begin{bmatrix} a \\ b \\ c \end{bmatrix}$$
 is in the column space of A if a, b and c satisfy what linear conditions?

Need $Ax = \begin{bmatrix} a \\ b \end{bmatrix}$ for some $x \in \mathbb{R}^4$

[4] 2. The vector space \mathbb{R}^2 has bases $\left\{\mathbf{v}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$ and $\left\{\mathbf{w}_1 = \begin{bmatrix} 3 \\ 2 \end{bmatrix}, \mathbf{w}_2 = \begin{bmatrix} 4 \\ 3 \end{bmatrix} \right\}$. Write the matrix for the identity linear transformation I from the basis $\{\mathbf{v}_1, \mathbf{v}_2\}$ to the basis $\{\mathbf{w}_1, \mathbf{w}_2\}$.

$$X = K_1 V_1 + X_1 V_2 = C_1 W_1 + C_2 W_2$$

$$T coordinates T coordinates in in {V_1, V_2} basis
$$X = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} = \begin{bmatrix} 3 & 4 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} C_1 \\ C_2 \end{bmatrix}$$

$$= \begin{bmatrix} 3 & 4 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} = \begin{bmatrix} 3 & 4 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} = \begin{bmatrix} 3 & -4 \\ -2 & 3 \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix}$$

$$= \frac{1}{4-8} \begin{bmatrix} 3 & -4 \\ -2 & 3 \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} = \begin{bmatrix} 3 & -4 \\ -2 & 3 \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix}$$$$

3. Let
$$A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 2 \end{bmatrix}$$
.

(a) Find a matrix Q with orthonormal columns and an upper triangular matrix R such

$$Q = \begin{bmatrix} q_1 & q_2 \end{bmatrix}$$

$$Q =$$

(b) Find the closest vector to $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ in the column space of A.

[3] (b) Find the closest vector to
$$\begin{bmatrix} 1 \\ 1 \end{bmatrix}$$
 in the column space of A .

$$Y = QQ \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1/3 \\ 1/3 \end{bmatrix} \begin{bmatrix}$$

(c) If v and w are any two linearly independent vectors, find a nonzero linear combination [3] that is perpendicular to v.

(d) Compute the matrix P which projects onto the column space of A.

$$P = QQ^{7} = q_{1}q_{1}^{7} + q_{2}q_{2}^{7} = \frac{1}{2}\begin{bmatrix}1\\0\end{bmatrix}\begin{bmatrix}1\\0\end{bmatrix}\begin{bmatrix}1\\1\end{bmatrix} + \frac{1}{3}\begin{bmatrix}1\\1\end{bmatrix}\begin{bmatrix}1\\1\end{bmatrix}\begin{bmatrix}1\\1\end{bmatrix}$$

$$= \frac{3}{6}\begin{bmatrix}1\\0\\0\end{bmatrix} + \frac{3}{6}\begin{bmatrix}1\\-1\\1\end{bmatrix} + \frac{3}{6}\begin{bmatrix}1\\-1\\1\end{bmatrix} = \frac{1}{6}\begin{bmatrix}5-2\\1\\2\end{bmatrix}$$

- 4. Let u and v be vectors in the Euclidean space \mathbb{R}^n , and let A be the square matrix $\mathbf{u}\mathbf{v}^T$.
- [3] (a) Describe the row space and nullspace of A in terms of u and v.

[2] (b) Show that u is an eigenvector of A, and find the corresponding eigenvalue.

$$Au = uv^{T}u = (v^{T}u)u$$

[2] (c) What condition must be satisfied by u and v for A to be skew-symmetric $(A = -A^T)$?

5. Let
$$A_n$$
 be the $n \times n$ matrix with entries $a_{ij} = \begin{cases} -2, & i = j - 1, \\ 1, & i = j, \\ 1, & i = j + 1, \\ 0, & \text{other entries.} \end{cases}$ For example,

$$A_1 = \begin{bmatrix} 1 \end{bmatrix}, \quad A_2 = \begin{bmatrix} 1 & -2 \\ 1 & 1 \end{bmatrix}, \quad A_3 = \begin{bmatrix} 1 & -2 & 0 \\ 1 & 1 & -2 \\ 0 & 1 & 1 \end{bmatrix}, \quad A_4 = \begin{bmatrix} 1 & -2 & 0 & 0 \\ 1 & 1 & -2 & 0 \\ 0 & 1 & 1 & -2 \\ 0 & 0 & 1 & 1 \end{bmatrix}.$$

[4] (a) Let $d_n = \det(A_n)$. Find numbers a and b such that for $n = 3, 4, 5, \ldots$,

$$d_n = ad_{n-1} + bd_{n-2}.$$

First notice that
$$A_n = \begin{bmatrix} 1 & -2 & 0 & -7 \\ 0 & A_{n-1} \end{bmatrix}$$
 n > 3
So Offictor $C_{11} = \det A_{n-1}$
and Cofactor $C_{21} = (-1) \det \begin{bmatrix} -2 & 0 & -7 \\ 0 & A_{n-2} \end{bmatrix} = +2 \det A_{n-2}$
Then $\det A_n = (1)C_{11} + (1)C_{21} = \det A_{n-1} + 2 \det A_{n-2}$
 $a = 1$ $b = 2$

[1] (b) What is
$$d_4$$
?
 $d_1 = 1, d_2 = 1 + 2 = 3, d_3 = 3 + 2(1) = 5, d_4 = 5 + 2(3) = 11$

[4] (c) Write the matrix A such that $\begin{bmatrix} d_{n+1} \\ d_n \end{bmatrix} = A \begin{bmatrix} d_n \\ d_{n-1} \end{bmatrix}$, and calculate its eigenvalues and eigenvectors. $d_{n+1} = d_n + 2d_{n-1}$, $d_n = d_n$

$$\begin{aligned}
\det\begin{bmatrix} 1-\lambda & 2 \\ 1 & -\lambda \end{bmatrix} &= -\lambda(1-\lambda) - 2 &= 0 \Rightarrow \lambda^2 - \lambda - 2 &= (\lambda - 2)(\lambda + 1) \\
\lambda_1 &= 2, \lambda_2 &= -1
\end{aligned}$$

$$\lambda_1 = 2, \lambda_2 &= -1$$

$$\lambda_2 = \begin{bmatrix} -1 & 2 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\lambda_3 = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\lambda_4 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$\lambda_4 = \begin{bmatrix} 2 \\ 1$$

[2] 5. (d) Find the number
$$\lambda$$
 such that d_n/λ^n tends to a non-zero, finite limit as n tends to

$$\begin{bmatrix}
cd_{n} \\
d_{n}
\end{bmatrix} = A^{n} \begin{bmatrix} cd_{1} \\
d_{1}
\end{bmatrix} = A^{n-1} \begin{bmatrix} c_{1} \\
c_{1} \\
d_{1}
\end{bmatrix} + c_{2} d_{2}$$

$$= c_{1} A^{n-1} u_{1} + c_{2} d_{2} u_{2}$$

$$= c_{1} A^{n-1} u_{1} + c_{2} d_{2} u_{2}$$

$$= c_{1} A^{n-1} + c_{2} d_{2} u_{2}$$

$$= c_{1} A^{n-1} + c_{2} d_{2} u_{2}$$

$$= c_{1} A^{n-1} + c_{2} d_{2}$$

$$= c$$

6. (a) If a, b, c are real numbers, find the eigenvalues and null space of the skew-symmetric

[5] matrix
$$A = \begin{bmatrix} 0 & c & -b \\ -c & 0 & a \\ b & -a & 0 \end{bmatrix}$$

$$|A - \lambda I| = \begin{vmatrix} -\lambda & c & -b \\ -c & -\lambda & a \\ -c & -\lambda & a \end{vmatrix} = -\lambda^{3} + cab - bcc$$

$$-\lambda b^{2} - \lambda c^{2} - \lambda a^{2} = 0$$

$$-\lambda b^{2} - \lambda c^{2} - \lambda a^{2} = 0$$

$$-\lambda b^{2} - \lambda c^{2} - \lambda a^{2} = 0$$

$$-\lambda b^{2} - \lambda c^{2} - \lambda a^{2} = 0$$

$$-\lambda b^{2} - \lambda c^{2} - \lambda a^{2} = 0$$

$$-\lambda b^{2} - \lambda c^{2} - \lambda a^{2} = 0$$

$$-\lambda b^{2} - \lambda c^{2} - \lambda a^{2} = 0$$

$$\lambda = 0, \quad \lambda_{2} = \sqrt{-(a^{2} + b^{2} + c^{2})}, \quad \lambda_{3} = -\sqrt{-(a^{2} + b^{2} + c^{2})} = 0$$

$$= c \sqrt{a^{2} + b^{2} + c^{2}} = -c \sqrt{a^{2} + b^{2} + c^{2}}$$
and space = span $\{ \begin{pmatrix} a \\ b \end{pmatrix} \}$

[2] (b) Explain why the matrix A in part (a) of this problem cannot be orthogonal.

orthogonal mathy has Q'=Q'so is invertible, but A in part Cas is not ivertible ble it has a nontrival nullspace.