- 1. Mark "T" if the statement is always true, "F" if it is sometimes false. No explanations are needed.
 - 1) T | If all of the eigenvalues of a matrix are not real but complex, then it must be invertible.
 - 2) T | If A is an $n \times n$ orthogonal matrix then the RREF of A must have n pivots.
 - 3) T | If λ is an eigenvalue of A then λ^2 must be an eigenvalue of A^2 .
 - 4) F | The set of diagonalizable 2×2 matrices is a subspace of the vector space $M_{2\times 2}$.
 - 5) T | If the 3×3 matrix A has two rows that are the same, then det A = 0.
 - 6) T Let A be an $n \times n$ matrix. If A^9 is the zero matrix, then the only eigenvalue of A is 0.
 - 7) T | If A is a square matrix and $A^5 = I$ then A is invertible.
 - 8) \blacksquare If A is a 5 × 5 matrix such that det(2A) = det A then A = 0.
 - 9) T | If T is a one-to-one linear transformation from \mathbb{R}^n to \mathbb{R}^n then T is onto.
 - 10) F Let A be an $n \times n$ matrix such that $A^2 = A$, then A is invertible.
 - 11) T | Every symmetric $n \times n$ matrix with real entries is similar to a diagonal matrix with real entries.

- 2. Select the correct answers. Be aware that there might be more than one answer to each problem.
 - 1) The exponential of a square matrix A is
 - (a) The sum of the series $I + A + A^2 + A^3 + \cdots$
 - **(b)** The sum of the series $I + A + \frac{1}{2!}A^2 + \frac{1}{3!}A^3 + \cdots$
 - (c) The matrix whose (i, j)-entry is $\exp(A_{ij})$, where A_{ij} is the (i, j)-entry of A
 - (d) The diagonal matrix with entries e^{λ_i} , where the λ_i are the eigenvalues of A
 - 2) The exponential of the matrix $\begin{bmatrix} t & t \\ 0 & -t \end{bmatrix}$ is
 - (a) $\begin{bmatrix} e^t & e^t \\ t & e^{-t} \end{bmatrix}$
 - (c) $\begin{bmatrix} e^t & (e^t e^{-t})/2 \\ 0 & e^{-t} \end{bmatrix}$

- (b) $\begin{bmatrix} e^t & te^t \\ 0 & e^{-t} \end{bmatrix}$ (d) $\begin{bmatrix} e^t & (e^t + e^{-t})/2 \\ 0 & e^{-t} \end{bmatrix}$
- 3) Pick the matrix on the list which is NOT diagonalizable over C, if any; else, pick option (e).
 - (a) $\begin{vmatrix} 2 & -1 \\ 1 & 0 \end{vmatrix}$

(b) $\begin{bmatrix} 3 & 0 \\ 2 & 1 \end{bmatrix}$

(d) $\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 2 \end{bmatrix}$

- (e) All of them are diagonalizable over \mathbb{C} .
- 4) If A and B are matrices such that AB = 0, we can safely conclude that
 - (a) Nul A contains Nul B

(b) BA = 0

(c) Nul A contains Col B

- (d) $\operatorname{Col} A$ contains $\operatorname{Nul} B$
- 5) Which subspace of \mathbb{R}^4 is the orthogonal complement of the subspace defined by the conditions

$${[x_1, x_2, x_3, x_4]^T : x_1 + x_3 = 0 \text{ and } x_1 - x_2 + x_3 - x_4 = 0}$$
?

- (a) $\operatorname{Span}([1,0,1,0]^T,[1,-1,1,-1]^T)$
- (b) Span($[1, 2, -1, -2]^T$, $[1, 1, 1, 1]^T$)
- (c) Span($[1, 2, -1, 2]^T$, $[1, 1, -1, -1]^T$)
- (d) Span($[0,1,0,1]^T$, $[1,1,1,1]^T$)
- 6) Which linear transformation T has the image not of dimension 2?
 - (a) $T: \mathbb{R}^3 \to \mathbb{R}^4$ sending $[x, y, z]^T$ to $[x, y, 0, 0]^T$
 - (b) $T: \mathbb{P}_2 \to \mathbb{P}_2$ sending $at^2 + bt + c$ to 2at + b 2c
 - (c) $T: \mathbb{P}_3 \to \mathbb{P}_3$ sending f(t) to f''(t)
 - (d) The orthogonal projection map from \mathbb{R}^3 to the plane defined by x-2y+3z=0
 - (e) All of them have 2-dimensional images.

3. Consider the 2×2 matrix

$$M_a = \begin{bmatrix} a & 2-a \\ 2+a & -a \end{bmatrix}.$$

- a) Find all real values of a such that M_a is invertible.
- b) Find all real values of a such that M_a is diagonalizable.
- c) Find all eigenvectors of M_1 .
- a) Ha is involvible if and only if \det Ma \neq 0 and \det Ha = $a\cdot(-a)-(2-a)(2+a)$ $= -0^2 - 4+0^2$ $=-4 \neq 0$ for any a.

So, Ma is always invertible, that is a can be any real numbers.

- 6) $\chi_{n}(\lambda) = (\lambda \alpha)(\lambda + \alpha) (2 \alpha)(2 + \alpha) \lambda^{2} 4$ Hence, a does not affect to the eigenvalues and $\lambda_1 = -2$, $\lambda_2 = 2$ are distinct. This implies that the Orresponding eigenvectors are (meanly independent so that they form a basis. So, Ma is disgonalizable for any real number a
- c) $M_1 = \begin{bmatrix} 1 & 1 \\ 3 & -1 \end{bmatrix}$. k=2 and -2. $\lambda_1 = 2 \Rightarrow \text{Nul} \begin{bmatrix} -1 & 17 \\ 3 & -3 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ So, E₁ = Span [[]] $\lambda_2 = -2 \Rightarrow \text{Nol} \begin{bmatrix} 3 \\ 3 \end{bmatrix} \ni \begin{bmatrix} 1 \\ -3 \end{bmatrix}$ E/2= Span [[-3]]
- 4. Given a linear second-order equation

$$y''(t) + ay'(t) + by(t) = f(t),$$

only information you have is a set of three solutions to the equation. They are

$$t + e^t \cos 2t + e^{2t} \sin t$$
, $t + e^{2t} \sin t$, $t + e^t \sin 2t + e^{2t} \sin t$.

Find a, b, and f(t).

By superposition principle, you know that the difference of any two all give you homogeneous case solutions. 1st 2nd = et cos2t. 2nd 3rd = - etsinzt. So, they correspond to 1±2i. This implies that (r-(142i)) (r-(1-2i)) is the auxiliary spectar. It is r-2rts. So, a=-2, 6=5. For flt1, you can plug in the second function yell-t+e25mt. 4p(t)=1+2e2 8m++ e2t Gst, 4"(t)=3e2 5m+ +4e2t Gst.

Hence, f(t) = 5(-2 +2e2tast +4e2tsint)

5. Solve the following initial value problems:

a)
$$y'' + y' = t^2$$
 with $y(0) = 0$ and $y'(0) = 0$.

b)
$$y'' + y = \sec t$$
 with $y(0) = 0$ and $y'(0) = 0$.

c)
$$\mathbf{x}(t)' = A\mathbf{x}(t) + \mathbf{f}(t)$$
 where $A = \begin{bmatrix} 2 & -1 \\ 3 & -2 \end{bmatrix}$ and $\mathbf{f}(t) = \begin{bmatrix} 0 \\ 4e^t \end{bmatrix}$ with $\mathbf{x}(0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

a) Aux. es. is
$$r^2+r=0$$
. $r=-1$ and 0 are roots.

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2 is $t^2 \cdot e^{-t}$. So, (using Undetermined Coefficients Method)

 t^2

$$\delta_{0}$$
, $y(t) = \frac{1}{3}t^{3} - t^{2} + 2t - 2 + 2e^{-t}$

from case: $e^{0.t}$ and $e^{-1.t}$. and 2-6=0

6) Variation of Parameters. Hom case solutions: Aux of = 12+1=0. YI(t)=05+, Y_(t)=5Tht. W[Y1,Y2](t)=052+15112+ $V_1(t) = \int \frac{-329}{V} = \int \frac{-5mt \cdot 5ect}{1} dt = \int \frac{5mt}{c} dt = -2n(Gst)$

$$V_{L}(t) = \int \frac{y_1 y}{w} = \int \frac{ast \cdot sect}{1} dt = \int \frac{1}{1} dt - t$$
.

So, ypt) = lu(cost) ost + t. Smt.

General => y(t) = ln(cost). Ost +t5mt +C, cost+B5mt.

Use the initial values to conclude that $C_1 = C_2 = 0$. Avoner: Y(t) = ln(cost) cost the Sut.

C) Method of Undetermined Cofficients

 $\chi_{A}(\lambda) = (\lambda - 2)(\lambda + 2) + 3 = \lambda^{2} - 1 = (\lambda - 1)(\lambda + 1)$. $\lambda = 1$ and -1 are eigenvalues.

But, in fitt), we have et which corresponds to 1=1. So, we need to try

(UHV) et as our Xp(H). (LHS) we get (UHVV) et (RKS) ve get Autet + Avet + [4] et. Tenne w/ t.et: u= Au. Terms w/ et: Utv = Av+[4]. So, (I-A)u=0 and

U=[C] for some CEIR. Now, the second equation gives

(I-A) = [4]-[c] = [4-c]. Here, you need to find c s.t. the system is consistent.

this is in $Span[\frac{1}{3}]$. So, $\begin{bmatrix} -c \\ 4-c \end{bmatrix}$ should be a multiple of $\begin{bmatrix} 1 \\ 3 \end{bmatrix}$ \Rightarrow $4-c=3\cdot(-c)$. So, c=-2.

Now, $(1-A) \cdot v = \begin{bmatrix} 2 \\ 6 \end{bmatrix}$ gives a solution $v = \begin{bmatrix} 0 \\ 2 \end{bmatrix}$

Ham. case: eigenventure are General: [-2]tet+[2]et+c,[1]et+c,[3]e-t Use initial conditions to conclude that $C_1 = 1, C_2 = -1$.

X,(4)=e.[] X,(4)=e.[] Answer: [-3]tet + [3]e-[3]e

6. Consider the following differential equation in normal form:

$$\mathbf{x}(t)' = A\mathbf{x}(t) + \begin{bmatrix} 1 \\ 2 \end{bmatrix} t^{-1}e^{3t} \text{ where } A = \begin{bmatrix} -1 & 2 \\ -6 & 6 \end{bmatrix}.$$

- a) Find a fundamental matrix of the corresponding homogeneous equation.
- b) Compute e^{At} using (a).
- c) Find a particular solution using eigenvector method.¹
- a) Since A is 2×2 , we need to find two linearly independent solutions of the corresponding homogeneous equation X'(t) = AX(t). $X_{k}(t) = (\lambda + 1)(\lambda 6) + (2 = \lambda^{2} 5\lambda + 6 = (\lambda 2)(\lambda 3). \quad \lambda = 2 \Rightarrow \text{Nul} \begin{bmatrix} -3 & 2 \\ -6 & 4 \end{bmatrix} \ni \begin{bmatrix} 2 \\ 3 \end{bmatrix}.$ Let $X_{k}(t)$ be e^{2t} . $\begin{bmatrix} 3 \\ 3 \end{bmatrix}$ and $X_{k}(t)$ be e^{3t} $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$. $\lambda = 3 \Rightarrow \text{Nul} \begin{bmatrix} -4 & 2 \\ -6 & 3 \end{bmatrix} \ni \begin{bmatrix} 1 \\ 2 \end{bmatrix}$.

 Then, $X_{k}(t)$ and $X_{k}(t)$ are (trearly independent solutions. (Note that $2 \neq 3 \Rightarrow e$ rectors are (in. indep.)

 So, $X_{k}(t) = \begin{bmatrix} X_{k}(t) & X_{k}(t) \end{bmatrix} = \begin{bmatrix} 2e^{2t} & e^{3t} \\ 3e^{2t} & 2e^{3t} \end{bmatrix}$ is a fundamental matrix.
- b) We know that eat is a fundamental motive $b(c \ 1)$ (eat.e.) = A. eat.e. (7=10-2) and $2)e^{At}$ is timertible.

 So, eat should be $X(t) \times M$ for some 2×2 invertible matrix M.

 How to find M?

 Because $e^{At} = X(t) \times M$, this is still true. It is wrong. It should be $X(t) \cdot M$.

 When t=0 especially. (LHS) is $e^{A\cdot 0} = e^{0x} \cdot I_2$. The order matters b(c) they are matrices. I (PHS) is $X(0) \times M$. So, M should be the inverse matrix of X(0).

 From a), we have $X(0) = \begin{bmatrix} 2 & 1 \\ 3 & 2 \end{bmatrix}$. So, $M = \frac{1}{2\cdot 2-1\cdot 3}\begin{bmatrix} 2 & -1 \\ -3 & 2 \end{bmatrix} = \begin{bmatrix} 2 & -1 \\ -3 & 2 \end{bmatrix}$.

 Therefore $e^{At} = X(t) \times M = \begin{bmatrix} 2e^{2t} & e^{3t} \\ 3e^{4t} & 2e^{3t} \end{bmatrix} \times \begin{bmatrix} 2 & -1 \\ -3 & 2 \end{bmatrix} = \begin{bmatrix} 4e^{2t} 3e^{3t} \\ -3e^{2t} + 4e^{3t} \end{bmatrix}$.

C) From a), we have $\lambda_{1}=2$, $V_{1}=\begin{bmatrix} 2 \\ 3 \end{bmatrix}$ and $\lambda_{2}=3$, $V_{2}=\begin{bmatrix} 1 \\ 2 \end{bmatrix}$. Let $X_{p}(\xi)=\xi_{1}(\xi)$ $V_{1}+\xi_{2}(\xi)$ V_{2} .

(LHS): $\xi_{1}(\xi)$ $V_{1}+\xi_{2}(\xi)$ V_{2} (RHS): $\xi_{1}(\xi)$ $AV_{1}+\xi_{2}(\xi)$ $AV_{2}+\xi_{2}(\xi)$ $AV_{2}+\xi_{2}(\xi)$ $AV_{2}+\xi_{2}(\xi)$ $AV_{3}+\xi_{2}(\xi)$ $AV_{4}+\xi_{2}(\xi)$ $AV_{5}+\xi_{2}(\xi)$ $AV_{5}+\xi_{2}$

Therefore, $X_p(t) = \begin{bmatrix} 2 \\ 3 \end{bmatrix} e^{2t} + \begin{bmatrix} 1 \\ 2 \end{bmatrix} lnt \cdot e^{3t}$

¹That is, for v_1 and v_2 eigenvectors composing a basis, set $\mathbf{x}_p(t) = \xi_1(t)v_1 + \xi_2(t)v_2$ and solve for $\xi_1(t)$ and $\xi_2(t)$.

7. (Extra) Let A be a 2×2 matrix such that²

$$A\begin{bmatrix} -1 \\ 4 \end{bmatrix} = -4\begin{bmatrix} -1 \\ 4 \end{bmatrix}, \ A\begin{bmatrix} 0 \\ 1 \end{bmatrix} = -4\begin{bmatrix} 0 \\ 1 \end{bmatrix} + \begin{bmatrix} -1 \\ 4 \end{bmatrix}.$$

Find the functions x(t) and y(t) with initial values x(0) = -2, y(0) = 11 that satisfy the system of differential equations

$$\begin{bmatrix} x(t) \\ y(t) \end{bmatrix}' = A \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}.$$

 $A \cdot \begin{bmatrix} -1 \\ 4 \end{bmatrix} = -4 \begin{bmatrix} -1 \\ 4 \end{bmatrix} \text{ and } A \cdot \begin{bmatrix} 0 \\ 1 \end{bmatrix} = -4 \begin{bmatrix} 0 \\ 1 \end{bmatrix} + \begin{bmatrix} -1 \\ 4 \end{bmatrix} \text{ Topy } A \cdot \begin{bmatrix} -1 & 0 \\ 4 & 1 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 4 & 1 \end{bmatrix} \cdot \begin{bmatrix} -4 & 1 \\ 0 & -4 \end{bmatrix}$ Then, the equation becomes $X'(t) = PDP^{-1}X(t)$.

So, it is $P^{-1}X'(t) = DP^{-1}X(t)$. If we let $Y(t) = P^{-1}X(t)$, $Y(t) = P^{-1}X(t)$. If becomes y'(t) = D y(t). Initial anditions become $y(0) = P'[-2] = \begin{bmatrix} -1 & 0 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} -2 \\ 3 \end{bmatrix}$ D is [-41] so -4 is the only eigenvalue, but the [p" happens to be the same as P.] dimension of the eigenface is 1 < 2. Hence, we have $\%(4) = e^{-it} [1]$ as one solution.

Now, we try \(\(\) \(nondregonalizable matrices.) $\frac{1}{2}(t) = e^{-4t} \begin{bmatrix} 1 \\ 0 \end{bmatrix} - 4 \cdot t \cdot e^{-4t} \begin{bmatrix} 1 \\ 0 \end{bmatrix} - 4 \cdot t \cdot e^{-4t}$

$$D_{2}(t) = t \cdot e^{-4t} \cdot D_{0} + e^{-4t} \cdot Du$$

Terms w/ t.e-4t modeln. ~/ e-4t: [6]-4u= bu.

$$\therefore \ \, \lambda^{5}(\vec{t}) = \ \, \vec{t} \cdot \vec{6}_{-\vec{t}} \left[\vec{l} \right] + \vec{6}_{-\vec{t}} \left[\vec{0} \right]$$

So, $(4I+D)U = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ $\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \Rightarrow \text{choose } U = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

General: $\frac{1}{2}$ (t) = $\frac{1}{2}$ (t) + $\frac{1}{2}$ (t) + $\frac{1}{2}$ (t) = $\frac{1}{2}$

Finally,
$$\gamma(t) = -3t \cdot e^{-4t} - 2e^{-4t}$$
 & $\gamma(t) = 12t \cdot e^{-4t} + 11 \cdot e^{-4t}$.

²Hint. This tells you that $A = PDP^{-1}$ where $P = \begin{bmatrix} -1 & 0 \\ 4 & 1 \end{bmatrix}$ and $D = \begin{bmatrix} -4 & 1 \\ 0 & -4 \end{bmatrix}$.