Total

(Linear Algebra)

Review Exam 2

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or



INSTRUCTIONS:

- (1) To receive credits you must:
 - (a) work in a logical fashion, show all your work and indicate your reasoning to support and justify your answer
 - (b) when applicable put your answer on/in the line/box; use the back of the page if needed
- (2) This exam covers (from *Elementary Linear Algebra* by Larson 8^{th} ed.): Sections 3.1 3.3; 4.1 4.4, $7.1 7.2^*$.
- (1) Compute the determinant.

$$\left|\begin{array}{cccc} 1 & 1 & -2 \\ 0 & 15 & 0 \\ 2 & 2 & -4 \end{array}\right|$$

- (2) Find (i) the characteristic equation, (ii) the eigenvalues, and (iii) the corresponding eigenvectors of the matrix. (iv*) [optional] Is the matrix diagonalizable?
 - (a)

$$\begin{pmatrix} 4 & -5 \\ 2 & -3 \end{pmatrix}$$

(b)

$$\begin{pmatrix} 1 & -1 & -1 \\ 1 & 3 & 1 \\ -3 & 1 & -1 \end{pmatrix}$$

- (3) $(optional)^*$ Find the adjoint $\mathbf{ad}(M)$ of the matrix $M = \begin{pmatrix} -1 & 0 & 2 \\ 0 & 3 & 2 \\ 3 & 0 & -1 \end{pmatrix}$. Verify that $M\mathbf{ad}(M) = \mathbf{ad}(M)M = \det(M)I_3$.
- (4) **Definition**. A vector \mathbf{u} is said to be in the null space of a matrix A provided

$$A\mathbf{u} = \mathbf{0}$$
.

or, equivalently, \mathbf{u} is an eigenvector corresponding to the zero eigenvalue of A.

Which of the following vectors, if any, is in the null space of $A = \begin{pmatrix} 1 & 0 & 1 & 1 \\ 2 & 1 & 1 & 3 \\ 1 & 0 & 2 & 2 \end{pmatrix}$?

- a) $[-1 \ 0 \ 1 \ 0]^T$ b) $[0 \ 2 \ 1 \ -1]^T$ c) $[0 \ 4 \ 2 \ -2]^T$
- (5) Determine which of the following statements are equivalent to the fact that a matrix A of size $n \times n$ is invertible?
 - a) A is nonsingular
 - b) The row space of A has dimension n
 - c) The column space of A has dimension n
 - d) The determinant of A is nonzero
 - e) The system $A\mathbf{x} = \mathbf{b}$ has a unique solution for any given \mathbf{b} in \mathbf{R}^n
 - f) The system $A\mathbf{x} = \mathbf{0}$ has nonzero solution
 - g) The dimension of the null space of A is zero
 - h) The rows of A are linear independent
 - i) The columns of A are linear independent
 - j) The rank of A is n
 - k) A is row-equivalent to an identity matrix
 - 1) All eigenvalues of A are nonzero
 - m) A can be written as the product of elementary matrices.
- (6) (optional*) The matrix $A = \begin{pmatrix} 2 & 1 & 3 & 1 \\ 1 & -1 & 0 & 1 \\ 1 & 1 & 2 & 1 \end{pmatrix}$ row reduces to $C = \begin{pmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$.
 - a) Find the rank and nullity of A
 - b) Find a basis of the row space and the column space of A respectively.
 - c) Find a basis of the null space of A
 - d) Does the system $A\mathbf{x} = \begin{pmatrix} 109 \\ -217 \\ 66 \end{pmatrix}$ have a solution? (Hint: You can draw a conclusion from

the fact that dimension of column space is 3, without having to solve the system. Recall that rank(A) = dim(Col(A)) = dim(Row(A))

- e) What is the relation between rank, dim(null(A))?(Hint: Theorem 4.17 (pp.196) states that rank(A) + dim(null(A)) = n, the number of columns)
- (7) Find all the eigenvalues of the given matrix.

a)
$$\begin{pmatrix} 1 & -2 & 0 \\ -3 & 1 & 0 \\ -4 & -5 & 1 \end{pmatrix}$$

b)
$$\begin{pmatrix} 1 & 9 \\ 0 & -1 \end{pmatrix}$$
 (c) $\begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$ (d) $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ (e) $\begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$ where $i = \sqrt{-1}$ ($i^2 = -1$) is the unit for pure imaginary numbers.

(8) We say a vector \mathbf{u} is a linear combination of a finite set of vectors $\mathbf{v_1}, \mathbf{v_2}, \mathbf{v_3}$ if there exist constants c_1, c_2, c_3 such that

$$\mathbf{u} = c_1 \mathbf{v_1} + c_2 \mathbf{v_2} + c_3 \mathbf{v_3}.$$

Determine whether one can write $\mathbf{u} = [8\ 3\ 8]^T$ as a linear combination of the vectors in the set S.

$$S = \{ [4 \ 3 \ 2]^T, [0 \ 3 \ 2]^T, [0 \ 0 \ 2]^T \}$$

Solutions 2 (a). (i) The characteristic equation is $|\lambda I - A| = 0$, that is,

$$\begin{vmatrix} \lambda - 4 & 5 \\ -2 & \lambda + 3 \end{vmatrix} = \lambda^2 - \lambda - 2 = (\lambda + 1)(\lambda - 2) = 0$$

(ii) The eigenvalues are solutions to the characteristic equation:

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

(iii) The eigenvectors corresponding to $\lambda = -1$ is the set of nonzero solutions to $(\lambda I - A)\mathbf{x} = \mathbf{0}$

$$\begin{pmatrix} -5 & 5 \\ -2 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Solving it yields

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = t \begin{pmatrix} 1 \\ 1 \end{pmatrix} \qquad t \neq 0$$

Similarly the eigenvectors corresponding to $\lambda = 2$ are

$$\begin{pmatrix} -2 & 5 \\ -2 & 5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Solving it yields

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = t \begin{pmatrix} 5 \\ 2 \end{pmatrix} \qquad t \neq 0$$

2 (b). (i) The characteristic equation reads

$$\begin{vmatrix} \lambda - 1 & 1 & 1 \\ -1 & \lambda - 3 & -1 \\ 3 & -1 & \lambda + 1 \end{vmatrix} = 0$$

(ii) The eigenvalues are obtained by solving the above equation. We start with simplifying

$$\begin{vmatrix} \lambda - 1 & 1 & 1 \\ -1 & \lambda - 3 & -1 \\ 3 & -1 & \lambda + 1 \end{vmatrix} = \begin{vmatrix} \lambda - 2 & \lambda - 2 & 0 \\ -1 & \lambda - 3 & -1 \\ 3 & -1 & \lambda + 1 \end{vmatrix}$$

$$= (\lambda - 2) \begin{vmatrix} 1 & 1 & 0 \\ -1 & \lambda - 3 & -1 \\ 3 & -1 & \lambda + 1 \end{vmatrix} = (\lambda - 2) \begin{vmatrix} 1 & 0 & 0 \\ -1 & \lambda - 2 & -1 \\ 3 & -4 & \lambda + 1 \end{vmatrix}$$

$$= (\lambda - 2) \begin{vmatrix} \lambda - 2 & -1 \\ -4 & \lambda + 1 \end{vmatrix}$$

$$= (\lambda - 2)(\lambda + 2)(\lambda - 3).$$

Hence $\lambda_1 = -2$, $\lambda_2 = 2$ and $\lambda_3 = 3$.

2 (b) (iii) To find the eigenvectors for λ , we solve the linear homogeneous equation

$$\begin{bmatrix} \lambda - 1 & 1 & 1 \\ -1 & \lambda - 3 & -1 \\ 3 & -1 & \lambda + 1 \end{bmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

If $\lambda_1 = -2$, row reduction yields

$$\begin{bmatrix} \lambda_1 - 1 & 1 & 1 \\ -1 & \lambda_1 - 3 & -1 \\ 3 & -1 & \lambda_1 + 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -\frac{1}{4} \\ 0 & 1 & \frac{1}{4} \\ 0 & 0 & 0 \end{bmatrix}$$
$$\Rightarrow \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = t \begin{pmatrix} \frac{1}{4} \\ -\frac{1}{4} \\ 1 \end{pmatrix} \qquad t \neq 0.$$

The eigenvectors for λ_2 and λ_3 can be found in a similar way. If $\lambda_3 = 3$, say, row reduction yields

$$\begin{bmatrix} \lambda_3 - 1 & 1 & 1 \\ -1 & \lambda_3 - 3 & -1 \\ 3 & -1 & \lambda_3 + 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$
$$\Rightarrow \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = t \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix} \qquad t \neq 0.$$

3*. By definition the adjoint matrix of a matrix $A = (C_{ij})_{n \times n}$ is given by

$$\mathbf{ad}(A) = \begin{pmatrix} C_{11} & C_{21} & \cdots & C_{n1} \\ C_{12} & C_{22} & \cdots & C_{n2} \\ C_{1n} & C_{2n} & \cdots & C_{nn} \end{pmatrix}$$

where $C_{ij} = (-1)^{i+j} M_{ij}$ are cofactors of A.

$$\begin{pmatrix} -3 & 0 & -6 \\ 6 & -5 & 2 \\ -9 & 0 & -3 \end{pmatrix}$$

A straight forward computation shows $Mad(M) = ad(M)M = -15I_3$.

4. Answer: (b) and (c). If multiplying A and the vector in (b), we will have $A\mathbf{u} = 0$. The same occurs for (c).

(Here is some more details. Given a matrix A, the null space Null(A) is a vector space consisting of all those vectors \mathbf{u} satisfying the equation $A\mathbf{x} = 0$.

So if you want to check if certain vector u is in the null space, all you need to do is to substitute $\mathbf{x} = \mathbf{u}$ into the linear equation $A\mathbf{x} = 0$.

If you find $A\mathbf{u} = 0$ then \mathbf{u} belongs to Null(A); otherwise it does not belong to Null(A).)

- 6^* . (a) Rank(A) = 3. nullity(A) = 1 (nullity is the dimension for the null space of A)
- (b) A basis for Row(A) is given by $\{[2\ 1\ 3\ 1]^T, [1\ -1\ 0\ 1]^T, [1\ 1\ 2\ 1]^T\}$. A basis for Col(A) is given by $\{[2\ 1\ 1]^T, [3\ 0\ 2]^T, [1\ 1\ 1]^T\}$.
 - (c) The solutions to $A\mathbf{x} = \mathbf{0}$ consist vectors of the form $\{t \begin{pmatrix} -1 \\ -1 \\ 1 \\ 0 \end{pmatrix}, t \neq 0\}$. So a basis can be

chosen as $\begin{pmatrix} -1\\-1\\1\\0 \end{pmatrix}$.

- (d) Yes. Because the dimension of the column space of A equals to 3, and, the dimension of the column space of the augmented matrix [Ab] is also 3. We see that the column space and the augmented space are consistent in the case. Therefore the system $A\mathbf{x} = \mathbf{b}$ is consistent or solvable.
 - (e) Rank(A) + dim(null(A)) = 3 + 1 = 4 which should be the number of columns.
- 7. (a) The eigenvalues are solutions of

$$\begin{vmatrix} \lambda - 1 & 2 & 0 \\ 3 & \lambda - 1 & 0 \\ 4 & 5 & \lambda - 1 \end{vmatrix} = 0$$
$$(\lambda - 1) \begin{vmatrix} \lambda - 1 & 2 \\ 3 & \lambda - 1 \end{vmatrix} = (\lambda - 1)(\lambda^2 - 2\lambda - 5) = 0.$$

Hence $\lambda_1 = 1$, $\lambda_{2,3} = 1 \pm \sqrt{6}$.

7 (c). $\lambda = \pm i$.

7 (d) $\lambda = \pm 1$.

7. (e) Solving

$$\begin{vmatrix} \lambda & -i \\ -i & \lambda \end{vmatrix} = \lambda^2 + 1 = 0$$

we obtain $\lambda_1 = i$, $\lambda_2 = -i$.

(8) We can rewrite $\mathbf{u} = c_1 \mathbf{v_1} + c_2 \mathbf{v_2} + c_3 \mathbf{v_3}$ in the form

$$\begin{pmatrix} 4 & 0 & 0 \\ 3 & 3 & 0 \\ 2 & 2 & 2 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 8 \\ 3 \\ 8 \end{pmatrix}.$$

Solve this equation using either row reduction or in the traditional way as follows.

$$\begin{cases} 4c_1 = 8 \\ 3c_1 + 3c_2 = 3 \\ 2c_1 + 2c_2 + 2c_3 = 8 \end{cases} \Rightarrow \begin{cases} c_1 = 2 \\ c_1 + c_2 = 1 \\ c_1 + c_2 + c_3 = 4 \end{cases}$$

$$\therefore$$
 c = $[c_1, c_2, c_3]^T = [2 -1 \ 3]^T$