

Draft 30 March 2017.

No more problems added after 3 April.

Expect corrections until the exam date.

Problem 1. (5 points) Define matrix A and vector \vec{b} by the equations

$$A = \begin{pmatrix} -2 & 3 \\ 0 & -4 \end{pmatrix}, \quad \vec{b} = \begin{pmatrix} -3 \\ 5 \end{pmatrix}.$$

For the system $A\vec{x} = \vec{b}$, find x_1, x_2 by Cramer's Rule, showing **all details** (details count 75%).

Problem 2. (5 points) Assume given 3×3 matrices A, B . Suppose $E_3E_2E_1A = BA^2$ and E_1, E_2, E_3 are elementary matrices representing respectively a multiply by 3, a swap and a combination. Assume $\det(B) = 3$. Find all possible values of $\det(-2A)$.

Problem 3. (5 points) Let $A = \begin{pmatrix} 2 & 1 \\ 0 & 3 \end{pmatrix}$. Show the details of two different methods for finding A^{-1} .

Problem 4. (5 points) Find a factorization $A = LU$ into lower and upper triangular matrices for the matrix $A = \begin{pmatrix} 2 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{pmatrix}$.

Problem 5. (5 points) Explain how the **span theorem** applies to show that the set S of all linear combinations of the functions $\cosh x, \sinh x$ is a subspace of the vector space V of all continuous functions on $-\infty < x < \infty$.

Problem 6. (5 points) Write a proof that the subset S of all solutions \vec{x} in \mathcal{R}^n to a homogeneous matrix equation $A\vec{x} = \vec{0}$ is a subspace of \mathcal{R}^n . This is called the **kernel theorem**.

Problem 7. (5 points) Using the subspace criterion, write two hypotheses that imply that a set S in a vector space V is not a subspace of V . The full statement of three such hypotheses is called the **Not a Subspace Theorem**.

Problem 8. (5 points) Report which columns of A are pivot columns: $A = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$.

Problem 9. (5 points) Find the complete solution $\vec{x} = \vec{x}_h + \vec{x}_p$ for the nonhomogeneous system

$$\begin{pmatrix} 0 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 \\ 3 \\ 0 \end{pmatrix}.$$

The homogeneous solution \vec{x}_h is a linear combination of Strang's special solutions. Symbol \vec{x}_p denotes a particular solution.

Problem 10. (5 points) Find the reduced row echelon form of the matrix $A = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 2 \end{pmatrix}$.

Problem 11. (5 points) A 10×13 matrix A is given and the homogeneous system $A\vec{x} = \vec{0}$ is transformed to reduced row echelon form. There are 7 lead variables. How many free variables?

Problem 12. (5 points) The rank of a 10×13 matrix A is 7. Find the nullity of A .

Problem 13. (5 points) Given a basis $\vec{v}_1 = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$, $\vec{v}_2 = \begin{pmatrix} 4 \\ 4 \end{pmatrix}$ of \mathcal{R}^2 , and $\vec{v} = \begin{pmatrix} 10 \\ 4 \end{pmatrix}$, then $\vec{v} = c_1\vec{v}_1 + c_2\vec{v}_2$ for a unique set of coefficients c_1, c_2 , called the *coordinates of \vec{v} relative to the basis \vec{v}_1, \vec{v}_2* . Compute c_1 and c_2 .

Problem 14. (5 points) Determine independence or dependence for the list of vectors

$$\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \begin{pmatrix} 4 \\ 0 \\ 4 \end{pmatrix}, \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix}$$

Problem 15. (5 points) Check the independence tests which apply to prove that $1, x^2, x^3$ are independent in the vector space V of all functions on $-\infty < x < \infty$.

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|--------------------------|----------------------------|---|
| <input type="checkbox"/> | Wronskian test | Wronskian of f_1, f_2, f_3 nonzero at $x = x_0$ implies independence of f_1, f_2, f_3 . |
| <input type="checkbox"/> | Rank test | Vectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$ are independent if their augmented matrix has rank 3. |
| <input type="checkbox"/> | Determinant test | Vectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$ are independent if their square augmented matrix has nonzero determinant. |
| <input type="checkbox"/> | Euler Solution Test | Any finite set of distinct Euler solution atoms is independent. |
| <input type="checkbox"/> | Pivot test | Vectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$ are independent if their augmented matrix A has 3 pivot columns. |

Problem 16. (5 points) Define S to be the set of all vectors \vec{x} in \mathcal{R}^3 such that $x_1 + x_3 = 0$ and $x_3 + x_2 = x_1$. Prove that S is a subspace of \mathcal{R}^3 .

Problem 17. (5 points) The 5×6 matrix A below has some independent columns. Report the independent columns of A , according to the Pivot Theorem.

$$A = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ -3 & 0 & 0 & -2 & 1 & -1 \\ -1 & 0 & 0 & 0 & 1 & 0 \\ 6 & 0 & 0 & 6 & 0 & 3 \\ 2 & 0 & 0 & 2 & 0 & 1 \end{pmatrix}$$

Problem 18. (5 points) Let A be an $m \times n$ matrix with independent columns. Prove that $A^T A$ is invertible.

Problem 19. (5 points) Let A be an $m \times n$ matrix with $A^T A$ invertible. Prove that the columns of A are independent.

Problem 20. (5 points) Let A be an $m \times n$ matrix and \vec{v} a vector orthogonal to the nullspace of A . Prove that \vec{v} must be in the row space of A .

Problem 21. (5 points) Consider a 3×3 real matrix A with eigenpairs

$$\left(-1, \begin{pmatrix} 5 \\ 6 \\ -4 \end{pmatrix}\right), \quad \left(2i, \begin{pmatrix} i \\ 2 \\ 0 \end{pmatrix}\right), \quad \left(-2i, \begin{pmatrix} -i \\ 2 \\ 0 \end{pmatrix}\right).$$

Display an invertible matrix P and a diagonal matrix D such that $AP = PD$.

Problem 22. (5 points) Find the eigenvalues of the matrix $A = \begin{pmatrix} 0 & -12 & 3 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 5 & 1 & 3 \end{pmatrix}$.

To save time, **do not** find eigenvectors!

Problem 23. (5 points) The matrix $A = \begin{pmatrix} 0 & -12 & 3 \\ 0 & 1 & -1 \\ 0 & 1 & 3 \end{pmatrix}$ has eigenvalues $0, 2, 2$ but

it is not diagonalizable, because $\lambda = 2$ has only one eigenpair. Find an eigenvector for $\lambda = 2$.

To save time, **don't find the eigenvector for** $\lambda = 0$.

Problem 24. (5 points) Find the two eigenvectors corresponding to complex eigenvalues $-1 \pm 2i$ for the 2×2 matrix $A = \begin{pmatrix} -1 & 2 \\ -2 & -1 \end{pmatrix}$.

Problem 25. (5 points) Let $A = \begin{pmatrix} -7 & 4 \\ -12 & 7 \end{pmatrix}$. Circle possible eigenpairs of A .

$$\left(1, \begin{pmatrix} 1 \\ 2 \end{pmatrix}\right), \quad \left(2, \begin{pmatrix} 2 \\ 1 \end{pmatrix}\right), \quad \left(-1, \begin{pmatrix} 2 \\ 3 \end{pmatrix}\right).$$

Problem 26. (5 points) Let I denote the 3×3 identity matrix. Assume given two 3×3 matrices B, C , which satisfy $CP = PB$ for some invertible matrix P . Let C have eigenvalues $-1, 1, 5$. Find the eigenvalues of $A = 2I + 3B$.

Problem 27. (5 points) Let A be a 3×3 matrix with eigenpairs

$$(4, \vec{v}_1), \quad (3, \vec{v}_2), \quad (1, \vec{v}_3).$$

Let P denote the augmented matrix of the eigenvectors $\vec{v}_2, \vec{v}_3, \vec{v}_1$, in exactly that order. Display the answer for $P^{-1}AP$. Justify the answer with a sentence.

Problem 28. (5 points) The matrix A below has eigenvalues 3, 3 and 3. Test A to see it is diagonalizable, and if it is, then display Fourier's model for A .

$$A = \begin{pmatrix} 4 & 1 & 1 \\ -1 & 2 & 1 \\ 0 & 0 & 3 \end{pmatrix}$$

Problem 29. (5 points) Assume A is a given 4×4 matrix with eigenvalues $0, 1, 3 \pm 2i$. Find the eigenvalues of $4A - 3I$, where I is the identity matrix.

Problem 30. (5 points) Find the eigenvalues of the matrix $A = \begin{pmatrix} 0 & -2 & -5 & 0 & 0 \\ 3 & 0 & -12 & 3 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 1 & 3 & 0 \\ 0 & 0 & 5 & 1 & 3 \end{pmatrix}$.

To save time, **do not** find eigenvectors!

Problem 31. (5 points) Consider a 3×3 real matrix A with eigenpairs

$$\left(3, \begin{pmatrix} 13 \\ 6 \\ -41 \end{pmatrix}\right), \quad \left(2i, \begin{pmatrix} i \\ 2 \\ 0 \end{pmatrix}\right), \quad \left(-2i, \begin{pmatrix} -i \\ 2 \\ 0 \end{pmatrix}\right).$$

(1) [50%] Display an invertible matrix P and a diagonal matrix D such that $AP = PD$.

(2) [50%] Display a matrix product formula for A , but do not evaluate the matrix products, in order to save time.

Problem 32. (5 points) Assume two 3×3 matrices A, B have exactly the same characteristic equations. Let A have eigenvalues 2, 3, 4. Find the eigenvalues of $(1/3)B - 2I$, where I is the identity matrix.

Problem 33. (5 points) Let 3×3 matrices A and B be related by $AP = PB$ for some invertible matrix P . Prove that the roots of the characteristic equations of A and B are identical.

Problem 34. (5 points) Find the eigenvalues of the matrix B :

$$B = \begin{pmatrix} 2 & 4 & -1 & 0 \\ 0 & 5 & -2 & 1 \\ 0 & 0 & 4 & 1 \\ 0 & 0 & 1 & 4 \end{pmatrix}$$

No new questions beyond this point. Please check back at the course web site until 3 April, for corrections and added sample exam problems.