

Applied Differential Equations 2250

Exam date: Tuesday, 30 October, 2007

Instructions: This in-class exam is 50 minutes. No calculators, notes, tables or books. No answer check is expected. Details count 75%. The answer counts 25%.

1. (Frame sequences, the 3 properties and symbols a, b)

Determine a, b such that the system has a unique solution, infinitely many solutions, or no solution:

$$\begin{aligned} 4x + 8y + 3z &= 2 - a \\ x + 2y + az &= -a \\ 3x - 3by + (3 - a)z &= -b \end{aligned}$$

$$\left(\begin{array}{ccc|c} 4 & 8 & 3 & 2-a \\ 1 & 2 & a & -a \\ 3 & -3b & 3-a & -b \end{array} \right)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & a & -a \\ 4 & 8 & 3 & 2-a \\ 3 & -3b & 3-a & -b \end{array} \right) \text{ swap } (1,2)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & a & -a \\ 0 & 0 & 3-4a & 2+3a \\ 3 & -3b & 3-a & -b \end{array} \right) \text{ combo } (1, 2, -4)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & a & -a \\ 3 & -3b & 3-a & -b \\ 0 & 0 & 3-4a & 2+3a \end{array} \right) \text{ swap } (2,3)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & a & -a \\ 0 & -3b-6 & 3-4a & -b+3a \\ 0 & 0 & 3-4a & 2+3a \end{array} \right) \text{ combo } (1, 2, -3)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & a & -a \\ 0 & -3b-6 & 0 & -2-b \\ 0 & 0 & 3-4a & 2+3a \end{array} \right) \text{ combo } (3, 2, -1)$$

$-2-b=0 \Rightarrow$ row 2 is all zeros

$b = -2, 3-4a \neq 0$ ∞ -many sols	$b \neq -2, 3-4a \neq 0$ unique sol
$b = -2, 3-4a = 0$ No sol	$b \neq -2, 3-4a = 0$ No sol

2. (vector spaces) Do all three parts.

(a) [20%] The vector space V is the set of all functions $f(x) = c_1 + c_2(1-x) + c_3(3+2x) + c_4 \sin x$. Find a subspace S of V of dimension 3 and display a basis for S . Don't justify anything.

(b) [40%] Let V be the vector space of all column vectors $\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$ and let S be the subset of V given

by the equations $x_1 = 2x_3 + x_2$, $2x_2 = 5x_1$, $x_1 - x_3 = 0$, $x_1 + x_3 = 0$. Prove that S is a subspace of V .

(c) [40%] Find a basis of vectors for the subspace of \mathcal{R}^4 given by the system of equations

$$\begin{aligned} x_1 + 2x_2 - 2x_3 + x_4 &= 0, \\ x_1 + x_2 + x_4 &= 0, \\ x_1 + 3x_2 - 4x_3 + x_4 &= 0. \end{aligned}$$

(a) V spanned by $1, 1-x, 3+2x, \sin x$ but $3+2x$ redundant.
 $S = \text{span of basis elements } 1, 1-x, \sin x$ has $\dim(S) = 3$.

(b) Define $A = \begin{pmatrix} 1 & -1 & -2 \\ 5 & -2 & 0 \\ 1 & 0 & -1 \\ 1 & 0 & 1 \end{pmatrix}$. Then $S = \{ \vec{x} : A\vec{x} = \vec{0} \}$.

Apply the kernel theorem (Thm 2, 4.2 E&P). Then S is a subspace.

(c) $A = \begin{pmatrix} 1 & 2 & -2 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 3 & -4 & 1 \end{pmatrix}$ $\text{rref}(A) = \begin{pmatrix} 1 & 0 & 2 & 1 \\ 0 & 1 & -2 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$

scalar gen sol $\begin{cases} x_1 = -2t_1 - t_2 \\ x_2 = 2t_1 \\ x_3 = t_1 \\ x_4 = t_2 \end{cases}$

Basis = $\left\{ \begin{pmatrix} -2 \\ 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 0 \\ 1 \end{pmatrix} \right\}$

3. (independence) Do **only two** of the three parts.

(a) [50%] Let $\mathbf{u}_1 = \begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \end{pmatrix}$, $\mathbf{u}_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix}$, $\mathbf{u}_3 = \begin{pmatrix} 1 \\ 3 \\ 4 \\ 5 \end{pmatrix}$. State a test that decides dependence of the

list of three vectors [20%]. Apply the test and report the result [30%].

(b) [50%] State the pivot theorem [20%]. Then extract from the list below a largest set of independent vectors [30%].

$$\mathbf{v}_1 = \begin{pmatrix} 1 \\ -1 \\ 0 \\ 1 \end{pmatrix}, \mathbf{v}_2 = \begin{pmatrix} 2 \\ 0 \\ 0 \\ 4 \end{pmatrix}, \mathbf{v}_3 = \begin{pmatrix} 3 \\ -1 \\ 0 \\ 7 \end{pmatrix}, \mathbf{v}_4 = \begin{pmatrix} 0 \\ 2 \\ 0 \\ 2 \end{pmatrix}, \mathbf{v}_5 = \begin{pmatrix} 5 \\ -3 \\ 0 \\ 7 \end{pmatrix}, \mathbf{v}_6 = \begin{pmatrix} 3 \\ 1 \\ 0 \\ 9 \end{pmatrix}.$$

(c) [50%] [If you did (a) and (b) already, then 100% has been attained: skip this one!]

Assume that 4×2 matrix D has rank 2 and $D\mathbf{x} = \mathbf{b}$ has a solution \mathbf{x} for some vector \mathbf{b} . Prove that

there exists unique numbers c_1, c_2 such that $\text{rref}(\text{aug}(D, \mathbf{b})) = \begin{pmatrix} 1 & 0 & c_1 \\ 0 & 1 & c_2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$.

(a) Test: $\vec{v}_1, \vec{v}_2, \vec{v}_3$ dependent $\Leftrightarrow \text{rank}(\text{aug}(\vec{v}_1, \vec{v}_2, \vec{v}_3)) \neq 3$

$$A = \begin{pmatrix} 1 & 0 & 1 \\ -1 & 1 & 3 \\ 1 & 1 & 4 \\ 1 & 1 & 5 \end{pmatrix} \quad \text{rref}(A) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{array}{l} \text{rank} = 3 \\ \boxed{\text{independent}} \end{array}$$

(b) Pivot Theorem.

- The pivot columns of A are linearly independent
- The non-pivot columns of A are linear combinations of the pivot columns of A .

$$A = \begin{pmatrix} 1 & 2 & 3 & 0 & 5 & 3 \\ -1 & 0 & -1 & 2 & -3 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 4 & 7 & 2 & 7 & 9 \end{pmatrix} \quad \text{rref}(A) = \begin{pmatrix} 1 & 0 & 0 & -2 & 3 & -1 \\ 0 & 1 & 0 & 1 & 1 & -1 \\ 0 & 0 & 1 & 0 & 0 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

Pivots of $A = 1, 2, 3$

Largest set of independent vectors = $\{ \vec{v}_1, \vec{v}_2, \vec{v}_3 \}$

(c) $\text{rref}(D)$ must have 2 leading ones hence $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$ fill its columns. Consistency of $D\vec{x} = \vec{b}$ implies $\text{rref}(\text{aug}(D, \vec{b}))$ has the cited form where $\vec{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$ is the unique sol of the system $D\vec{x} = \vec{b}$.

4. (determinants and elementary matrices) Do all three parts.

(a) [50%] Assume given 3×3 matrices A, B . Suppose $E_5 E_4 B = E_3 E_2 E_1 A^2$ and E_1, E_2, E_3, E_4, E_5 are elementary matrices representing respectively a swap, a combination, a multiply by 3, a combination and a multiply by 2. Assume $\det(A) = 2$. Find $\det(2AB^2)$.

(b) [30%] Let A be a 4×4 matrix such that $(I + 3A)^{-1} = I - 3A$. Find the value of $\det(A - 3A^2)$.

(c) [20%] Let B be a 3×3 matrix and assume that B is the product of elementary swap and combination matrices. Determine all possible values of $\det(B)$.

$$\begin{aligned} \textcircled{a} \quad \det(2AB^2) &= \det((2I)ABB) \\ &= \det(2I) \det(A) \det(B)^2 \\ &= 2^3 (2) \det(B)^2 \end{aligned}$$

$$\begin{aligned} \det E_5 \det E_4 \det B &= \det E_3 \det E_2 \det E_1 \det(A)^2 \\ (2) (1) \det B &= (3) (1) (-1) (2)^2 \\ \det B &= -6 \end{aligned}$$

$$\begin{aligned} \det(2AB^2) &= 2^3 (2) (-6)^2 \\ &= 576 \end{aligned}$$

\textcircled{b} $C = I - 3A$ and $D = I + 3A$ are given to satisfy $CD = DC = I$

$$\begin{aligned} \text{Then } (I - 3A)(I + 3A) &= I \\ I - 3A + 3A - 9A^2 &= I \\ -9A^2 &= 0 \\ A^2 &= 0 \end{aligned}$$

$$\text{Then } \det A \det A = 0 \text{ or } \boxed{\det A = 0}$$

\textcircled{c} Because $B = E_k \cdots E_1$, and $\det E = 1$ or -1 for combo or swap, Then $\det(B) = 1$ or $\det(B) = -1$,

5. (inverses and Cramer's rule) Do all three parts.

(a) [20%] Determine all values of x for which A is invertible: $A = \begin{pmatrix} 1 & 2x-1 & 1 \\ 2 & 4 & 0 \\ 1 & 2 & e^{2x} \end{pmatrix}$.

(b) [40%] Apply the adjugate formula for the inverse to find the value of the entry in row 1, column 3 of A^{-1} , given A below. Other methods are not acceptable.

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

(c) [40%] Solve for x_3 in $Au = b$ by Cramer's rule. Other methods are not acceptable.

$$A = \begin{pmatrix} 1 & 2 & 0 & 0 \\ 3 & 0 & 4 & 0 \\ 5 & 6 & 8 & 1 \\ 3 & 0 & 2 & 0 \end{pmatrix}, \quad u = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix}, \quad b = \begin{pmatrix} 1 \\ 0 \\ -1 \\ 2 \end{pmatrix}$$

(a) A is invertible $\Leftrightarrow \det(A) \neq 0 \Leftrightarrow \begin{vmatrix} 2 & 4 \\ 1 & 2 \end{vmatrix} + e^{2x} \begin{vmatrix} 1 & 2x-1 \\ 2 & 4 \end{vmatrix} \neq 0$
 $\Leftrightarrow 0 + e^{2x}(6-4x) \neq 0$
 $\Leftrightarrow x \neq 3/2$

(b) entry $(1,3) = \frac{\text{cofactor}(3,1)}{\det(A)} = \frac{(-1)^{3+1} \begin{vmatrix} 2 & 0 & 1 \\ 0 & -1 & 1 \\ 2 & 0 & 3 \end{vmatrix}}{2} = -4$

(c) $x_3 = \frac{\Delta_3}{\Delta} = -1$

$$\Delta = \begin{vmatrix} 1 & 2 & 0 & 0 \\ 3 & 0 & 4 & 0 \\ 5 & 6 & 8 & 1 \\ 3 & 0 & 2 & 0 \end{vmatrix} = -12$$

$$\Delta_3 = \begin{vmatrix} 1 & 2 & 1 & 0 \\ 3 & 0 & 0 & 0 \\ 5 & 6 & -1 & 1 \\ 3 & 0 & 2 & 0 \end{vmatrix} = 12$$