

# Introduction to Linear Algebra 2270-1

## Sample Final Exam Fall 2007

**Instructions.** The time allowed is 120 minutes. The examination consists of five problems, one for each of chapters 3, 4, 5, 6, 7, each problem with multiple parts. A chapter represents 25 minutes on the final exam. Each problem represents several textbook problems numbered (a), (b), (c),  $\dots$ . Please solve enough parts to make 100% on each chapter. Choose the problems to be graded by check-mark  X; the credits should add to 100.

Calculators, books, notes and computers are not allowed.

Answer checks are not expected or required. First drafts are expected, not complete presentations.

Please submit **exactly five** separately stapled packages of problems.

**Keep this page for your records.**

**Ch3. (Subspaces of  $\mathcal{R}^n$  and Their Dimensions)**

[30%] Ch3(a): Let  $A = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 2 & 1 & 1 & 0 \\ 1 & 1 & 0 & -1 \end{bmatrix}$ . Find bases for the image and kernel of  $A$ .

[40%] Ch3(b): Let  $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$  the columns of the matrix  $A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 0 \end{bmatrix}$ . Define  $T(\mathbf{x}) = A\mathbf{x}$ .

Find the matrix of  $T$  relative to the basis  $\mathbf{v}_1 + \mathbf{v}_2, \mathbf{v}_2 + \mathbf{v}_3, \mathbf{v}_3 + \mathbf{v}_1$ .

[30%] Ch3(d): Let  $V$  be the vector space of all functions  $f(x)$  defined on  $0 \leq x \leq 1$ . Let  $S$  be the subset of  $V$  defined by  $f(1) = f(0) + \int_0^1 xf(x)dx, f(0.5) = 0$ . Prove that  $S$  is a subspace of  $V$ .

[40% or 30%] Ch3(d): Let  $V$  be the vector space of all data packages  $\mathbf{v} = \begin{pmatrix} f \\ x_0 \\ y_0 \end{pmatrix}$ , where  $f$  is a

continuous function defined on  $0 \leq x \leq 1$  and  $x_0, y_0$  are real values. Define  $\boxed{+}$  and  $\boxed{\cdot}$  componentwise. Let  $S$  be the subset of  $V$  defined by  $f(0) = f(1), 2x_0 + y_0 = 0$ . Prove that  $S$  is a subspace of  $V$ .

Ch4. (Linear Spaces)

[30%] Ch4(a): Let  $\mathbf{x} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$ .

Let  $W$  be the linear space of all  $3 \times 3$  matrices. Let  $V$  be the set of all  $3 \times 3$  matrices  $A$  such that  $\mathbf{x}$  belongs to the image of  $A$ . Prove or disprove:  $V$  is a subspace of  $W$ .

[40%] Ch4(b): Let  $V$  be the linear space of all functions  $f(x) = c_0 + c_1x + c_2x^2$ . Define  $T(f) = c_2x^2$  from  $V$  to  $V$ . Find the image, kernel, rank and nullity of  $T$ .

[30%] Ch4(c): Let  $V$  be the linear space of all real  $4 \times 4$  matrices  $M$ . Let  $T$  be defined on  $V$  by  $T(\mathbf{M}) = \mathbf{N}$  where  $\mathbf{N} = \mathbf{M}$  except for the last row, which is all zeros. Find the image and kernel of  $T$ .

[40%] Ch4(d): Let  $A = \begin{pmatrix} 1 & 3 \\ 0 & -1 \end{pmatrix}$ ,  $S = \begin{pmatrix} 1 & -2 \\ 0 & 2 \end{pmatrix}$  and  $D = \mathbf{diag}(1, -1)$ . Then  $AS = SD$ . Define  $V$  to be the linear space of all  $2 \times 2$  matrices  $R$  satisfying  $AR = RD$ . Find a basis for  $V$ .

## Ch5. (Orthogonality and Least Squares)

[30%] Ch5(a): Find the orthogonal projection of  $\mathbf{v}$  onto  $V = \text{span}(\mathbf{v}_1, \mathbf{v}_2)$ , given

$$\mathbf{v} = \begin{pmatrix} 9 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad \mathbf{v}_1 = \begin{pmatrix} 0 \\ 4 \\ -1 \\ 0 \end{pmatrix}, \quad \mathbf{v}_2 = \begin{pmatrix} 0 \\ 4 \\ 1 \\ 0 \end{pmatrix}.$$

[10%] Ch5(b): Let  $A$  be  $4 \times 5$ . Prove or give a counterexample:  $\dim(\text{im}(A)^\perp) = \dim(\text{ker}(A^T))$ .

[10%] Ch5(c): Let  $A$  be  $n \times m$ . Prove or give a counterexample:  $\text{ker}(A) = \text{ker}(AA^T)$ .

[30%] Ch5(d): Consider the linear space  $V$  of polynomials  $f(t) = c_0 + c_1t + c_2t^2 + c_3t^3$  on  $0 \leq t \leq 1$  with inner product

$$\langle f, g \rangle = \int_0^1 f(t)g(t)dt.$$

Find a basis for the subspace  $S$  of all  $f$  in  $V$  orthogonal to both  $t$  and  $1 + t$ .

[30%] Ch5(e): Find the Gram-Schmidt orthonormal vectors  $\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3$  for the following independent set:

$$\mathbf{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \quad \mathbf{v}_2 = \begin{pmatrix} 0 \\ -1 \\ 0 \\ 1 \end{pmatrix}, \quad \mathbf{v}_3 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ -1 \end{pmatrix}.$$

[30%] Ch5(f): Find the  $QR$ -factorization of  $A = \begin{pmatrix} 4 & 10 & 0 \\ 0 & 0 & -1 \\ 3 & -10 & 0 \end{pmatrix}$ .

[30%] Ch5(g): Derive the normal equation in the theory of least squares.

[30%] Ch5(h): State and prove the Near Point Theorem.

## Ch6. (Determinants)

[50%] Ch6(a): Let  $B$  be the invertible matrix given below, where  $\boxed{?}$  means the value of the entry does not affect the answer to this problem. The second matrix  $C$  is the adjugate (or adjoint) of  $B$ . Find the value of  $\det(2B^{-1}(B^T)^{-2})$ .

$$B = \begin{pmatrix} ? & ? & ? & 0 \\ 0 & -1 & 2 & 0 \\ 1 & 1 & 0 & 0 \\ ? & ? & ? & 3 \end{pmatrix}, \quad C = \begin{pmatrix} 6 & 6 & 12 & 0 \\ -6 & -6 & 6 & 0 \\ -3 & 6 & 3 & 0 \\ 2 & 2 & 4 & -6 \end{pmatrix}$$

[25%] Ch6(b): Assume  $A = \mathbf{aug}(\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3)$  is  $3 \times 3$  and  $B = \mathbf{aug}(\mathbf{v}_1 + \mathbf{v}_3, \mathbf{v}_3 - \mathbf{v}_2, 2\mathbf{v}_2 - \mathbf{v}_3)$ . Suppose  $\det(A + B) + (\det(A))^2 = 0$ . Find all possible values of  $\det(A)$ .

[25%] Ch6(c): Assume given  $3 \times 3$  matrices  $A, B$ . Suppose  $E_5 E_4 B = E_3 E_2 E_1 A$  and  $E_1, E_2, E_3, E_4, E_5$  are elementary matrices representing respectively a combination, a multiply by 3, a swap and a multiply by 7. Assume  $\det(A) = 5$ . Find  $\det(5A^2 B)$ .

[25%] Ch6(d): Find the area of the parallelogram formed by  $\mathbf{v}_1, \mathbf{v}_2$ , given

$$\mathbf{v}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad \mathbf{v}_2 = \begin{pmatrix} -1 \\ 2 \end{pmatrix}.$$

[25%] Ch6(e): Evaluate  $\det(A)$  by any hybrid method.

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

## Ch7. (Eigenvalues and Eigenvectors)

[30%] Ch7(a): Find the eigenvalues of the matrix  $A = \begin{pmatrix} 4 & -2 & 1 & 12 \\ 2 & 4 & -3 & 15 \\ 0 & 0 & 3 & 7 \\ 0 & 0 & -1 & -5 \end{pmatrix}$ . To save time, **do not** find eigenvectors!

[30%] Ch7(b): Given  $A = \begin{pmatrix} 1 & 1 & -1 \\ 0 & 3 & 1 \\ 0 & 1 & 3 \end{pmatrix}$ , assume there exists an invertible matrix  $P$  and a diagonal matrix  $D$  such that  $AP = PD$ . Circle all possible columns of  $P$  from the list below.

$$\begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ -1 \end{pmatrix}.$$

[40%] Ch7(c): Consider the  $3 \times 3$  matrix

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

Already computed are eigenpairs

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

- (1) [25%] Find the remaining eigenpairs of  $A$ .
- (2) [5%] Display an invertible matrix  $P$  and a diagonal matrix  $D$  such that  $AP = PD$ .
- (3) [10%] Display explicitly Fourier's model for  $A$ .

[40%] Ch7(d): Consider a discrete dynamical system  $\mathbf{x}(n+1) = A\mathbf{x}(n)$ . Given  $A$  and  $\mathbf{x}(0)$  below, find exact formulas for the vectors  $\mathbf{x}(n)$  and  $\lim_{n \rightarrow \infty} \mathbf{x}(n)$ .

$$A = \frac{1}{10} \begin{pmatrix} 7 & 1 \\ -2 & 10 \end{pmatrix}, \quad \mathbf{x}(0) = \begin{pmatrix} 40 \\ 50 \end{pmatrix}.$$