

Applied Differential Equations 2250

Exam date: Thursday, 6 November, 2008

Instructions: This in-class exam is 50 minutes. Up to 30 extra minutes will be given. No calculators, notes, tables or books. No answer check is expected. Details count 75%. The answer counts 25%.

1. (Frame sequences and the 3 possibilities)

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

$$\begin{aligned} x + 2y + 2z &= -2b \\ 3x + 2ay + 4z &= -b \\ 4x + 8y + 6z &= 2 - b \end{aligned}$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 3 & 2a & 4 & -b \\ 4 & 8 & 6 & 2-b \end{array} \right)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 0 & a-3 & 0 & -1-b \\ 0 & 0 & 1 & -1-7b/2 \end{array} \right)$$

Combo(3,2,1)

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 0 & 2a-6 & -2 & 5b \\ 4 & 8 & 6 & 2-b \end{array} \right) \text{ Combo}(1,2,-3)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 0 & 2a-6 & -2 & 5b \\ 0 & 0 & -2 & 2+7b \end{array} \right) \text{ Combo}(1,3,-4)$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 2 & -2b \\ 0 & a-3 & -1 & 5b/2 \\ 0 & 0 & 1 & -1-7b/2 \end{array} \right) \begin{array}{l} \text{mult}(2, 1/2) \\ \text{mult}(3, -1/2) \end{array}$$

No solution: $a-3=0$ $1+b \neq 0$

∞ -many solutions: $a-3=0$, $1+b=0$

Unique solution: $a-3 \neq 0$

2. (vector spaces) Do all three parts.

(a) [30%] The vector space V is the set of all solutions $y(x) = c_1 + c_2x + c_3x^2 + c_4e^x + c_5e^{-x}$ of the differential equation $y^{(5)} - y^{(2)} = 0$. Find a basis for a subspace S of V such that $\dim(S) = 4$ and $x - e^x$ belongs to S . Don't justify anything.

(b) [30%] 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 $x_1 = 2x_3$, $x_2 + 2x_3 = 0$. Prove or disprove that S is a subspace of V .

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

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

2(a) $S = \text{Span}\{x - e^x, 1, x, x^2\}$ $\dim(S) = 4$, $x - e^x$ is in S .
 $= \text{Span}\{1, x, x^2, e^x\}$, which consists of atoms, known independent

2(b) Apply the kernel theorem: $S = \{\vec{x} : A\vec{x} = \vec{0}\}$ is a subspace.

Define $A = \begin{pmatrix} 1 & 0 & -2 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$. Then $A\vec{x} = \vec{0} \Leftrightarrow \begin{cases} x_1 = 2x_3 \\ x_2 + 2x_3 = 0 \\ 0 = 0 \end{cases}$.

2(c)

$$\left(\begin{array}{cccc|c} x_1 & x_2 & x_3 & x_4 & \\ 1 & 4 & 2 & 2 & 0 \\ 1 & 2 & 3 & 2 & 0 \\ 0 & 4 & -2 & 0 & 0 \end{array} \right)$$

$$\left(\begin{array}{cccc|c} 1 & 4 & 2 & 2 & 0 \\ 0 & -2 & 1 & 0 & 0 \\ 0 & 4 & -2 & 0 & 0 \end{array} \right) \text{comb}(1, 2, -1)$$

$$\begin{aligned} x_1 &= -4t_1 - 2t_2 \\ x_2 &= \frac{1}{2}t_1 \\ x_3 &= t_1 \\ x_4 &= t_2 \end{aligned}$$

$$\left(\begin{array}{cccc|c} 1 & 4 & 2 & 2 & 0 \\ 0 & -2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) \text{comb}(2, 3, 2)$$

$$\left(\begin{array}{cccc|c} 1 & 0 & 4 & 2 & 0 \\ 0 & -2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) \text{comb}(2, 1, 2)$$

$$\left(\begin{array}{cccc|c} 1 & 0 & 4 & 2 & 0 \\ 0 & 1 & -\frac{1}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) \text{mult}(2, -\frac{1}{2})$$

$$\text{Basis} = \frac{\partial}{\partial t_1}, \frac{\partial}{\partial t_2}$$

$$\text{Basis} = \left\{ \begin{pmatrix} -4 \\ \frac{1}{2} \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 0 \\ 0 \\ 1 \end{pmatrix} \right\}$$

$$\begin{cases} x_1 + 4x_3 + 2x_4 = 0 \\ x_2 - \frac{1}{2}x_3 = 0 \\ 0 = 0 \end{cases}$$

Use this page to start your solution. Attach extra pages as needed, then staple.

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

(a) [50%] Let $u_1 = \begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \end{pmatrix}$, $u_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix}$, $u_3 = \begin{pmatrix} 2 \\ -1 \\ 3 \\ 3 \end{pmatrix}$, State two tests that can decide independence

or dependence of the list of three vectors [20%]. Apply one 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%].

$$a = \begin{pmatrix} 2 \\ -2 \\ 0 \\ 2 \end{pmatrix}, b = \begin{pmatrix} 0 \\ 2 \\ 0 \\ 2 \end{pmatrix}, c = \begin{pmatrix} 3 \\ -1 \\ 0 \\ 5 \end{pmatrix}, d = \begin{pmatrix} 3 \\ 3 \\ 0 \\ 9 \end{pmatrix}, e = \begin{pmatrix} 1 \\ -1 \\ 0 \\ 1 \end{pmatrix}.$$

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

Assume that matrix A is 3×2 and that there exists an invertible matrix E such that $EA = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$.

Prove or disprove: the columns of A are independent.

3(a) pivot Theorem: u_1, u_2, u_3 are independent \Leftrightarrow 1, 2, 3 are pivot columns of $A = \text{aug}(u_1, u_2, u_3)$
 Rank Theorem: " "
 Det Test does not apply - not square. \Leftrightarrow rank(A) = 3
 $A = \begin{pmatrix} 1 & 0 & 2 \\ -1 & 1 & -1 \\ 1 & 1 & 3 \\ 1 & 1 & 3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 3 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 3 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 3 \\ 0 & 0 & 0 \end{pmatrix}$
Dependent by either Test

3(b) pivot Thm

- The pivot cols of A are independent
- Each non-pivot col of A is a linear combination of pivot cols of A .

$$A = \begin{pmatrix} 2 & 0 & 3 & 3 & 1 \\ -2 & 2 & -1 & 3 & -1 \\ 2 & 2 & 0 & 0 & 0 \\ 2 & 2 & 5 & 9 & 1 \end{pmatrix} \rightarrow \text{ref}(A) = \begin{pmatrix} 1 & 0 & 3/2 & 3/2 & 1/2 \\ 0 & 1 & 1 & 3 & 0 \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

Largest set of independent vectors = $\boxed{\vec{a}, \vec{b}}$

3(c) proof: Let $A = \text{aug}(\vec{v}_1, \vec{v}_2)$. If $c_1 \vec{v}_1 + c_2 \vec{v}_2 = \vec{0}$, then $A \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \vec{0}$ which implies $EA \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \vec{0}$ and then $\begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$. Then $\begin{cases} c_1 = 0 \\ c_2 = 0 \\ 0 = 0 \end{cases} \Rightarrow c_1 = c_2 = 0 \Rightarrow \vec{v}_1, \vec{v}_2$ are independent.

4. (determinants and elementary matrices) Do both parts.

(a) [50%] Assume given 3×3 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 swap, a combination, a multiply by 3, a swap, and a multiply by 4. Assume $\det(A) = 2$. Find $\det(5(AB)^2)$.

(b) [50%] Let A, B and C be 3×3 matrices such that $C + AB + BA = A^2 + B^2$. Suppose $AB = BA$. Assume $E_2 E_1 C = 2I$ where E_1, E_2 are elementary swap matrices. Find all possible values of $\det(A - B)$.

4(a) $\det(E_1) = -1, \det(E_2) = 1, \det(E_3) = 3, \det(E_4) = -1, \det(E_5) = 4$
 by Theory of elementary matrices and determinant rules.

By the product Theorem [$\det(CD) = \det(C) \det(D)$],

$$\det(E_5) \det(E_4) \det(B) = \det(E_3) \det(E_2) \det(E_1) \det(A)$$

$$\Rightarrow (4)(-1) \det(B) = (3)(1)(-1)(2)$$

$$\Rightarrow \det(B) = 3/2$$

$$\begin{aligned} \text{Then } \det(5(AB)^2) &= \det(5I) \det(A)^2 \det(B)^2 \\ &= (125)(2)^2 (3/2)^2 \\ &= \boxed{(125)(9)} \end{aligned}$$

4(b) $C = A^2 + B^2 - AB - BA$

$$C = (A - B)^2$$

$$\det(E_1) = \det(E_2) = -1 \quad \text{by Theory of elementary matrices and determinant Theory.}$$

The product Theorem [$\det(FG) = \det(F) \det(G)$] implies

$$\det(E_2) \det(E_1) \det(C) = \det(2I)$$

$$\Rightarrow (-1)(-1) \det(C) = 8$$

$$\Rightarrow (\det(A - B))^2 = \det((A - B)^2)$$

$$= \det(C)$$

$$= 8$$

$$\Rightarrow \det(A - B) = \boxed{\pm \sqrt{8}}$$

5. (inverse, adjugate and Cramer's rule) Do all three parts.

(a) [20%] Determine all values of x for which B^{-1} exists, where B is the transpose of A and matrix A

$$\text{is given by } A = \begin{pmatrix} 1 & 2x-1 & 3x-5 \\ 2 & 3 & 0 \\ 5x & 10x & 0 \end{pmatrix}.$$

(b) [40%] Apply the adjugate formula for the inverse to find the value of the entry in row 3, column 2 of A^{-1} , given A below. Other methods are not acceptable.

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

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

$$A = \begin{pmatrix} 1 & 2 & 0 \\ 5 & 6 & 8 \\ 3 & 0 & 4 \end{pmatrix}, \quad u = \begin{pmatrix} x \\ y \\ z \end{pmatrix}, \quad b = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}.$$

5(a) Theorem: $\det(B) = \det(B^T)$
Theorem: B^{-1} exists $\Leftrightarrow \det(B) \neq 0$

$$\det(A) = \det(B^T) = \det(B)$$

$$\det(A) = \begin{vmatrix} 3x-5 & 2 & 3 \\ 5x & 10x & \end{vmatrix} = (3x-5)(5x)$$

$$B^{-1} \text{ exists } \Leftrightarrow \\ x \neq 0 \text{ and } x \neq 5/3$$

5(b) Entry of A^{-1} in row 3, col 2 = $\frac{\text{adj}(A) \text{ entry in row 3, col 2}}{\det(A)}$

$$= \frac{\text{cofactor}(A, 2, 3)}{\det(A)}$$

$$= (-1) \begin{vmatrix} -1 & 0 & 1 \\ 1 & 1 & 1 \\ 1 & 2 & 2 \end{vmatrix} / \det(A)$$

$$= -1 / \det(A) = \boxed{\frac{-1}{-1}} = \boxed{1}$$

5(c) $y = -1/8$

Details: $y = \frac{\Delta_2}{\Delta}$

$$\Delta = \begin{vmatrix} 1 & 2 & 0 \\ 5 & 6 & 8 \\ 3 & 0 & 4 \end{vmatrix} = 32$$

$$\Delta_2 = \begin{vmatrix} 1 & 1 & 0 \\ 5 & 0 & 8 \\ 3 & 1 & 4 \end{vmatrix} = -4$$