

Name KEY

Lecture Meets at _____

Differential Equations and Linear Algebra 2250

Midterm Exam 2 [12:25 lecture]

Version 28.10.2010 *Thu*

Scores
1.
2.
3.

Instructions: This in-class exam is 50 minutes. No calculators, notes, tables or books. No answer check is expected. Details count 3/4, answers count 1/4.

1. (The 3 Possibilities with Symbols)

Let a , b and c denote constants and consider the system of equations

$$\begin{pmatrix} b & -1 & 0 \\ -b & 1 & a \\ c-b & 3 & a \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ a^2 + a \\ a^2 \end{pmatrix}$$

(a) [40%] Determine a , b and c such that the system has a unique solution. $a(2b+c) \neq 0$ (b) [30%] Determine a , b and c such that the system has no solution. $2b+c=0, a \neq 0$ (c) [30%] Determine a , b and c such that the system has infinitely many solutions. $a=0$

$$(a) \begin{vmatrix} b & -1 & 0 \\ -b & 1 & a \\ c-b & 3 & a \end{vmatrix} = -a(2b+c) \Rightarrow \text{unique sol for } a(2b+c) \neq 0$$

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

$2b+c=0$ but $a \neq 0 \Rightarrow$ signal equation $0=a$ from $\text{combo}(3,2,-1)$

(c) $a=0 \Rightarrow$ homogeneous system, with sol $x=y=z=0$, so case (b) does not happen. Then there is a row of zeros in the last frame, which implies ∞ -many sols. The values of b, c do not affect the outcome.

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2. (Vector Spaces) Do all parts. Details not required for (a)-(d).

(a) [10%] True or ~~false~~: Assume subspace S of $\mathcal{R}^3$ is the span of vectors $\begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$. Then

$$\begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix} \text{ is in } S.$$

(b) [10%] ~~True~~ or false: The set S of all solutions of the differential equation $y'' + 10y' = 0$ is a subspace of the vector space V of all functions on $-\infty < x < \infty$.(c) [10%] True or ~~false~~: Relations $x^2 + y$, $y + z = 0$ define a subspace in $\mathcal{R}^3$.(d) [10%] ~~True~~ or false: Equations $2x + y = 0$, $3y + 4z = 0$ define a subspace in $\mathcal{R}^3$.

(e) [20%] State one theorem, without proof, that concludes that all linear combinations of the matrices

$$\begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \text{ and } \begin{pmatrix} 2 & 0 \\ 1 & 0 \end{pmatrix} \text{ forms a subspace } S \text{ of the vector space } V \text{ of all } 2 \times 2 \text{ matrices.}$$

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

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

(a) assume that $\begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix} \in \text{span} \left\{ \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\}$ in other words there exist x_1, x_2

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

$$\left[\begin{array}{cc|c} 1 & 1 & 3 \\ -1 & 1 & 1 \\ 0 & 1 & 1 \end{array} \right] \xrightarrow{\text{ref}} \left[\begin{array}{cc|c} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right] \Rightarrow \begin{cases} x_1 = 0 \\ x_2 = 0 \\ 0 = 1 \end{cases} \text{ contradiction}$$

$$\begin{aligned} (b) \quad y_1'' + 10y_1' &= 0 \Rightarrow (\alpha_1 y_1 + \alpha_2 y_2)'' + 10(\alpha_1 y_1 + \alpha_2 y_2)' = \alpha_1 [y_1'' + 10y_1'] + \alpha_2 [y_2'' + 10y_2'] = \\ y_2'' + 10y_2' &= 0 \qquad \qquad \qquad = \alpha_1 \cdot 0 + \alpha_2 \cdot 0 = 0 \end{aligned}$$

$$\text{if } y=0 \text{ then } y'' + 10y' = 0 + 10 \cdot 0 = 0$$

from subspace criterion S is a subspace.

$$(c) \quad \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \in S \quad -1 \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \\ -1 \end{pmatrix} \notin S$$

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(d) kernel theorem

(e) span theorem
or
subspace criterion

(f)

$$\left[\begin{array}{cccc|c} -3 & -3 & 2 & 2 & 0 \\ -2 & -2 & 2 & 2 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ -1 & -1 & 1 & 1 & 0 \end{array} \right] \xrightarrow{\text{rref}}$$

$$\left[\begin{array}{cccc|c} 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$$x_1 = -t_1$$

$$x_2 = t_1$$

$$x_3 = -t_2$$

$$x_4 = t_2$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = t_1 \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t_2 \begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix}$$

basis of solution, $\left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix} \right\}$

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3. (Independence and Dependence) Do all parts.

- (a) [10%] State a dependence test for 4 vectors in $\mathcal{R}^4$. Write the hypothesis and conclusion, not just the name of the test.
 (b) [10%] State two more dependence tests [different than (a)] for 4 vectors in $\mathcal{R}^4$.
 (c) [10%] True or False? The non-pivot columns of a 4×4 matrix A are always linearly dependent.
 (d) [30%] Let u_1, u_2, u_3 denote the rows of the matrix

$$A = \begin{pmatrix} 0 & 1 & 0 & 2 & 1 \\ 0 & 1 & 0 & 3 & 0 \\ 1 & 2 & 0 & 5 & 1 \end{pmatrix}.$$

Display the details of an independence test for the vectors u_1, u_2, u_3 .

- (e) [40%] Extract from the list below a largest set of independent vectors.

$$v_1 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, v_2 = \begin{pmatrix} 0 \\ 2 \\ 2 \\ -2 \\ 2 \end{pmatrix}, v_3 = \begin{pmatrix} 0 \\ 1 \\ 1 \\ -1 \\ 1 \end{pmatrix}, v_4 = \begin{pmatrix} 0 \\ 4 \\ 4 \\ 2 \\ 10 \end{pmatrix}, v_5 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 2 \\ 2 \end{pmatrix}, v_6 = \begin{pmatrix} 0 \\ 3 \\ 3 \\ -3 \\ 3 \end{pmatrix}, v_7 = \begin{pmatrix} 0 \\ 3 \\ 3 \\ -1 \\ 5 \end{pmatrix}.$$

(a) If $A = \text{aug}(\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4)$, then $\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4$ are dependent $\Leftrightarrow \det(A) = 0$.
 (Determinant test: We can only apply this test because A is square.)

(b) Pivot theorem, rank test.

(c) False: The non-pivot columns of A are always dependent on the pivot columns of A , but the set of non-pivot columns is not necessarily a dependent set by itself.

(d)

$$\text{rref}(A) = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 3 \\ 0 & 0 & 0 & 1 & -1 \end{pmatrix} \Rightarrow \text{rank}(A) = 3 \Rightarrow \text{LI rows}.$$

(e)

$$B = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 1 & 4 & 0 & 3 & 3 \\ 0 & 2 & 1 & 4 & 0 & 3 & 3 \\ 0 & -2 & -1 & 2 & 2 & -3 & -1 \\ 0 & 2 & 1 & 10 & 2 & 3 & 5 \end{pmatrix}, \text{rref}(B) = \begin{pmatrix} 0 & 1 & 1/2 & 0 & -2/3 & 3/2 & 5/6 \\ 0 & 0 & 0 & 1 & 1/3 & 0 & 1/3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

Pivot theorem $\Rightarrow \{v_2, v_4\}$
 is a largest L.I. set.

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Lecture Meets at

Differential Equations and Linear Algebra 2250

Midterm Exam 2 [7:30 lecture]

Version Thursday 4.11.2010

Scores

4.

5.

Instructions: This in-class exam is 50 minutes. No calculators, notes, tables or books. No answer check is expected. Details count 3/4, answers count 1/4.

4. (Determinants) Do all parts.

(a) [20%] State three different rules for $n \times n$ determinants that conclude that the value of the determinant is zero. For example, the first rule says that a zero row or column in A implies $\det(A) = 0$.

(b) [30%] Assume given 4×4 matrices A, B . Suppose $E_3 B^3 = 2(E_2 E_1 A A^T)$ and E_1, E_2, E_3 are elementary matrices representing respectively a combination, a swap and a multiply by 13. Symbol A^T is the transpose of A . Assume $\det(A) = -2$. Find $\det(B)$.

(c) [20%] Determine all values of x for which B^{-1} exists, where $B = \begin{pmatrix} 1 & 4x-1 & 6x+7 & 1 \\ 2 & 0 & 2 & 1 \\ 6x & 0 & 10 & 0 \\ 1 & 1 & 1 & 0 \end{pmatrix}$.

(d) [30%] Apply the adjugate [adjoint] formula for the inverse $A^{-1} = \frac{\text{adj}(A)}{\det(A)}$ to find the value of the entry in row 3, column 2 of $(3I + 2B)^{-1}$, where I is the identity matrix and B is given below. Other methods are not acceptable.

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

(Q) 1) if the matrix A has two same rows or two same columns then the determinant is zero.

2) if one row is a linear combination of other rows then the determinant is zero. Similarly with columns

3) ~~There~~ The matrix is in upper or lower triangular form and there is an element equal to 0 on the diagonal.

4) if the matrix A has a row or column of zeros

5) if $\text{rref}(A)$ has a row or column of zeros

(b) E_1 - combination, $|E_1| = 1$

E_2 - swap, $|E_2| = -1$

E_3 - multiply by 13, $|E_3| = 13$

$$|A^T| = |A| = -2$$

$$E_3 B^3 = 2(E_2 E_1 A A^T)$$

$$|E_3| |B|^3 = |2I| |E_2| |E_1| |A| |A^T|$$

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$$|3| |B|^3 = 2^4 (-1) |(-2)| (-2)$$

$$|B| = \sqrt[3]{-\frac{2^6}{13}} = -\frac{2}{\sqrt[3]{13}}$$

$$(c) \det(B) = 4x(3x+18)$$

$$B^{-1} \text{ exists} \Leftrightarrow |B| \neq 0 \Leftrightarrow x \neq 0 \text{ and } x \neq -\frac{18}{3}$$

$$(d) A = 3I + 2B = \begin{bmatrix} 5 & 2 & 2 \\ 2 & 7 & 0 \\ -2 & 4 & 1 \end{bmatrix}$$

$$A^{-1}[3, 2] = \frac{\text{cofactor}(A, 2, 3)}{|A|} = \frac{(-1)^{2+3} \cdot \begin{vmatrix} 5 & 2 \\ -2 & 4 \end{vmatrix}}{|A|} = \frac{-(20+4)}{75} = \frac{-24}{75} = -\frac{8}{25}$$

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5. (Linear Differential Equations) Do all parts.

(a) [20%] Solve for the general solution of $y''' + 16y'' + 80y' = 0$.(b) [40%] The characteristic equation is $r^2(r^2 + r)^2(r^2 + 2r + 10)^2(r^2 + 4) = 0$. Find the general solution y of the linear homogeneous constant-coefficient differential equation.(c) [20%] A fourth order linear homogeneous differential equation with constant coefficients has two particular solutions x and $e^{-x} \sin x$. What are the four roots of the characteristic equation?(d) [20%] A linear homogeneous differential equation with constant coefficients with characteristic equation roots $r = 0, 0, 1, 1, 1, 1, 1 + 2i, 1 - 2i$, listed according to multiplicity, is solved incorrectly and then initial conditions are applied to give a particular solution

$$y(x) = xe^x + 2x^3e^x + \frac{5}{3}e^{2x}\sin(x) + 5xe^{-x} + e^{2x}.$$

Circle the terms in the solution which are certainly in error.

(a) $r^3 + 16r^2 + 80r = r((r+8)^2 + 16) \Rightarrow r = 0, -8 \pm 4i$
 atoms = $e^{0x}, e^{-8x} \cos(4x), e^{-8x} \sin(4x)$; $y = \text{l.c. of the 3 atoms}$

(b) $r^4(r+1)^2((r+1)^2+9)^2(r^2+4)=0$
 $r = 0, 0, 0, 0, -1 \pm 3i, -1 \pm 3i, \pm 2i, -1, -1$
 atoms = $1, x, x^2, x^3$
 e^{-x}, xe^{-x}
 $e^{-x} \cos 3x, xe^{-x} \cos 3x$
 $e^{-x} \sin 3x, xe^{-x} \sin 3x$
 $\cos 2x,$
 $\sin 2x$
 $y = \text{l.c. of the 12 atoms}$

(c) $x \Rightarrow \text{root } 0 \Rightarrow \text{atoms } 1, x \text{ and roots } = 0, 0$
 $e^{-x} \sin x \Rightarrow \text{roots } -1 \pm i \Rightarrow \text{atoms } e^{-x} \cos x, e^{-x} \sin x \text{ and roots } -1 \pm i$
Roots = $0, 0, -1 \pm i$

(d) Last three have roots $2 \pm i, -1, -1, 2$. None of these are roots of the characteristic equation. The first two terms are solns of the homogeneous DE, because their roots would be $1, 1, 1, 1$, which matches the characteristic equation roots.