

**Introduction to Linear Algebra 2270-2**  
**Final Exam 4:30pm 1 May 2007**

**Instructions.** The time allowed is 120 minutes. The examination consists of six problems, one for each of chapters 3, 4, 5, 6, 7, 8, each problem with multiple parts. A chapter represents 20 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 ; 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 six** 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  $\oplus$  and  $\odot$  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  $V$ .

Ch3(a)  $\ker(A) = \text{span}\left\{ \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\}$ .  $\text{Im}(A) = \text{span}\{ \text{Col}(A, 1), \text{Col}(A, 2) \}$ .

Ch3(b)  $B = S^{-1}AS, S = \begin{pmatrix} 1 & 2 & 2 \\ 2 & 1 & 1 \end{pmatrix}, S^{-1} = \frac{1}{4} \begin{pmatrix} -1 & -1 & 3 \\ -1 & 3 & -1 \\ 3 & -1 & -1 \end{pmatrix}, B = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$

Ch3(c)  $\vec{0}$  is  $f(x) \equiv 0$ , which satisfies both conditions  $\Rightarrow \vec{0} \in S$ .  
 Let  $\vec{v}_1, \vec{v}_2 \in S$ , represented by  $f_1, f_2$ . Let  $c_1, c_2 = \text{scalars}$ . Define  $f = c_1 f_1 + c_2 f_2$ , which is the equation for  $\vec{v} = c_1 \vec{v}_1 + c_2 \vec{v}_2$ . Then  
 $f(1) = c_1 f_1(1) + c_2 f_2(1) = c_1 (f_1(0) + \int_0^1 x f_1(x) dx) + c_2 (f_2(0) + \int_0^1 x f_2(x) dx)$   
 $= f(0) + \int_0^1 x (c_1 f_1 + c_2 f_2)(x) dx = f(0) + \int_0^1 x f(x) dx$   
 $f(0.5) = c_1 f_1(0.5) + c_2 f_2(0.5) = 0 + 0 = 0$

Therefore,  $\vec{v} \in S$ . The proof is complete, by the Subspace Criterion.

Ch3(d)  $\vec{0} = \begin{pmatrix} \vec{0} \\ 0 \\ 0 \end{pmatrix}$  satisfies the equations  $\Rightarrow \vec{0}$  is in  $S$ .

Let  $c_1, c_2 = \text{scalars}$  and  $\vec{v}_1, \vec{v}_2 \in S$ . Then  $\vec{v}_1 = \begin{pmatrix} f_1 \\ x_1 \\ y_1 \end{pmatrix}, \vec{v}_2 = \begin{pmatrix} f_2 \\ x_2 \\ y_2 \end{pmatrix}$

Let  $\vec{v} = \vec{v}_1 + \vec{v}_2 = \begin{pmatrix} f \\ x_0 \\ y_0 \end{pmatrix}$ . Then

$f(0) = c_1 f_1(0) + c_2 f_2(0) = c_1 f_1(1) + c_2 f_2(1) = f(1)$   
 and

$2x_0 + y_0 = 2(c_1 x_1 + c_2 x_2) + (c_1 y_1 + c_2 y_2)$   
 $= c_1 (2x_1 + y_1) + c_2 (2x_2 + y_2)$   
 $= 0 + 0 = 0$

Therefore,  $S$  is a subspace by the Subspace criterion

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  $T(M) = N$  where  $N = M$  except for the last row, which is all zeros. Find the image and kernel of  $T$ .

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

Ch4(a) Zero is not in  $V$ . Not a subspace.

Ch4(b)  $\text{ker}(T) = \text{span}\{1, x\}$ .  $\text{Im}(T) = \text{span}\{x^2\}$ . Nullity = 2, rank = 1

Ch4(c)  $\text{ker}(T) = \left\{ \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ a & b & c & d \end{pmatrix} \right\}$   $\text{Im}(T) = \left\{ \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \right\}$  each 0 = variable. dimension = 12

Ch4(d) Let  $R = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ . Then  $AR - RD = 0 \Leftrightarrow \begin{pmatrix} 3c & 2b+3d \\ -2c & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ .

Then  $R = \begin{pmatrix} a & -\frac{3}{2}d \\ 0 & d \end{pmatrix}$ . Basis of  $V = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & -3 \\ 0 & 2 \end{pmatrix} \right\}$ .

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

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

$\mathbf{v} \perp \text{span}(\mathbf{v}_1, \mathbf{v}_2)$   
 $\Rightarrow \text{proj} = \vec{0}$

[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.

Ch5(a)  $\text{proj}_V(\vec{v}) = \vec{0}$  because  $u_1 = v_1/\|v_1\|, u_2 = v_2/\|v_2\|$  and  $u_1 \cdot v = u_2 \cdot v = 0$ .

Ch5(b) True, because  $\text{im}(A)^\perp = \text{ker}(A^T)$  is a theorem

Ch5(c) False,  $AA^T$  does not make sense for  $A = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

Ch5(d)  $S = \{f : \langle t, f \rangle = \langle 1+t, f \rangle = 0\} = \{f : \langle 1, f \rangle = \langle t, f \rangle = 0\}$   
 $f_1 = -5 + 6t + 6t^2, f_2 = 2 - 9t + 10t^3$   $S = \text{span}\{f_1, f_2\}$

Ch5(e)  $\vec{w}_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \vec{w}_2 = \frac{1}{\sqrt{6}} \begin{pmatrix} 0 \\ -1 \\ 0 \\ 1 \end{pmatrix}, \vec{w}_3 = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 \\ 0 \\ 0 \\ -1 \end{pmatrix}$

Ch5(f)  $Q = \frac{1}{5} \begin{pmatrix} 4 & 3 & 0 \\ 0 & 3 & 0 \\ 3 & -4 & 0 \end{pmatrix}, R = \begin{pmatrix} 5 & 2 & 0 \\ 0 & 14 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

Ch5(g) see Bretcher, Fact 5.4.5, page 222.

Ch6. (Determinants)

[50%] Ch6(a): Let  $B$  be the invertible matrix given below, where  $\square$  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  $\det(2B^{-1}(B^T)^{-2})$ .

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

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

Typo

[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  $\det(5A^2 B)$ .   
  $\uparrow$  combination,

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

$$\mathbf{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad \mathbf{v}_2 = \begin{pmatrix} 0 \\ -1 \\ 2 \end{pmatrix}.$$

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

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

ch 6 a)  $BC = (18)I \Rightarrow \det(2B^{-1}(B^T)^{-2}) = \det(2I) \det(B)^{-1} \det(B^T)^{-2} = \frac{2^4}{18^3}$

ch 6 b)  $\det(A+B) = (-1)(2)(2)\det(A) \Rightarrow \det A = 0 \text{ or } 4$

ch 6 c)  $(7)(-1)\det B = (3)(1)(1)\det(A), \det(5A^2 B) = \det(5I) \det(A)^2 \det B = -\frac{3}{7}(5^6)$

ch 6 d)  $\|\mathbf{v}_1\|^2 = 3, \|\mathbf{v}_2\|^2 = 5, \text{ area} = \sqrt{\|\mathbf{v}_1\|^2 \|\mathbf{v}_2\|^2 - (\mathbf{v}_1 \cdot \mathbf{v}_2)^2} = \sqrt{15 - 1} = \sqrt{14}$

ch 6 e) Combo + cofactor, ans = 27

ch 6 d) alternate: use  $\text{area} = \sqrt{|\det(A^T A)|}$

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!

$\det(A - \lambda I) = ((4-\lambda)^2 + 4)(\lambda^2 + 2\lambda - 8)$  2, -4  
4 ± 2i

[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.

$\begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ -1 \end{pmatrix}$ . Test  $A\vec{v} = \lambda\vec{v}$

[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  $\lim_{n \rightarrow \infty} \mathbf{x}(n)$ .

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

Ch7(c) (1)  $(4, \begin{pmatrix} 0 \\ 1 \end{pmatrix})$ , (2)  $P = \begin{pmatrix} 2 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix}$ ,  $D = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{pmatrix}$

(3)  $A(c_1 \begin{pmatrix} 2 \\ -1 \end{pmatrix} + c_2 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + c_3 \begin{pmatrix} 0 \\ 1 \end{pmatrix}) = 2c_1 \begin{pmatrix} 2 \\ -1 \end{pmatrix} + 4c_2 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + 4c_3 \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

Ch7(d)  $\vec{x}(n) = (PD^nP^{-1})\vec{x}_0 = PD^nP^{-1}\vec{x}_0$ ,  $P = \begin{pmatrix} 1 & 1 \\ 2 & 1 \end{pmatrix}$ ,  $D = \begin{pmatrix} 4 & 0 \\ 0 & 8 \end{pmatrix} \cdot \frac{1}{10}$   
 $\lim_{n \rightarrow \infty} \vec{x}(n) = P \lim_{n \rightarrow \infty} D^n P^{-1} \vec{x}_0 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

Please start your solutions on this page. Staple on additional pages.

## Ch8. (Symmetric Matrices and Quadratic Forms)

[50%] Ch8(a): Find an orthonormal matrix  $Q$  such that  $Q^{-1}AQ$  is diagonal:

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

[50%] Ch8(b): Find the ellipse semi-axis lengths  $a$ ,  $b$  and the unit semi-axis directions  $\mathbf{v}_1$ ,  $\mathbf{v}_2$  for the equation  $3x^2 - 4xy + 6y^2 = 1$ .

[50%] Ch8(c): Find a singular value decomposition  $A = U\Sigma V^T$  for

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

Hint:  $U$  is  $3 \times 3$ ,  $V$  is  $2 \times 2$ , and  $\Sigma$  is  $3 \times 2$ .

[50%] Ch8(d): Let  $A = U\Sigma V^T$  be a singular value decomposition for an  $n \times m$  matrix  $A$  and let  $\sigma_1, \dots, \sigma_r$  be the positive singular values of  $A$ . Prove the formula

$$A = \sum_{j=1}^r \sigma_j \mathbf{u}_j \mathbf{v}_j^T,$$

where  $U = \text{aug}(\mathbf{u}_1, \dots, \mathbf{u}_n)$  and  $V = \text{aug}(\mathbf{v}_1, \dots, \mathbf{v}_m)$ .

Ch8(a)  $Q = \begin{pmatrix} 1/\sqrt{2} & 0 & -1/\sqrt{2} \\ 0 & 1 & 0 \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \end{pmatrix}$   $\lambda = 0, -1, -2$   
No Gram-Schmidt required

Ch8(b)  $A = \begin{pmatrix} 3 & -2 \\ -2 & 6 \end{pmatrix}$  Eigenpairs  $(2, \begin{pmatrix} 2 \\ 1 \end{pmatrix}), (7, \begin{pmatrix} -1 \\ 2 \end{pmatrix})$ ,  $a = \frac{1}{\sqrt{2}}$ ,  $b = \frac{1}{\sqrt{7}}$   
 $\vec{v}_1, \vec{v}_2$  directions given by the eigenvectors.

Ch8(c)  $\Sigma = \begin{pmatrix} \sqrt{3} & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$ ,  $V = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$ ,  $U = \begin{pmatrix} 1/\sqrt{6} & 1/\sqrt{2} & 1/\sqrt{3} \\ 2/\sqrt{6} & 0 & -1/\sqrt{3} \\ 1/\sqrt{6} & -1/\sqrt{2} & 1/\sqrt{3} \end{pmatrix}$   
 $A^T A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$  has eigenvalues 1, 3.

Ch8(d) See Bretscher 8.3-29 for a solution.

This appears in the 1st manual.

Expected method: prove  $Av = \sum \sigma_j \mathbf{u}_j \mathbf{v}_j^T v$  for all vectors  $v$ .

Details:  $Av = U\Sigma V^T v = U\Sigma \begin{pmatrix} \mathbf{v}_1^T v \\ \vdots \\ \mathbf{v}_r^T v \end{pmatrix} = U \begin{pmatrix} \sigma_1 \mathbf{v}_1^T v \\ \vdots \\ \sigma_n \mathbf{v}_n^T v \end{pmatrix} = \sum_{j=1}^n (\sigma_j \mathbf{v}_j^T v) \mathbf{u}_j$   
 $= \sum_{j=1}^r (\sigma_j \mathbf{v}_j^T v) \mathbf{u}_j$  because  $\sigma_{r+1} = \dots = \sigma_n = 0$ .

↑ by Gram-Schmidt after adding  $\begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$