

**Draft 1 April 2016.**

**No more problems added after 4 April.**

**Expect corrections until the exam date.**

1. (5 points) Define matrix  $A$  and vector  $\vec{b}$  by the equations

$$A = \begin{pmatrix} -2 & 3 \\ 0 & -4 \end{pmatrix}, \quad \vec{b} = \begin{pmatrix} -3 \\ 5 \end{pmatrix}.$$

For the system  $A\vec{x} = \vec{b}$ , find  $x_1, x_2$  by Cramer's Rule, showing **all details** (details count 75%).

2. (5 points) Assume given  $3 \times 3$  matrices  $A, B$ . Suppose  $E_3E_2E_1A = BA^2$  and  $E_1, E_2, E_3$  are elementary matrices representing respectively a multiply by 3, a swap and a combination. Assume  $\det(B) = 3$ . Find all possible values of  $\det(-2A)$ .

3. (5 points) Let  $A = \begin{pmatrix} 2 & 1 \\ 0 & 3 \end{pmatrix}$ . Show the details of two different methods for finding  $A^{-1}$ .

4. (5 points) Find a factorization  $A = LU$  into lower and upper triangular matrices for

the matrix  $A = \begin{pmatrix} 2 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{pmatrix}$ .

5. (5 points) Explain how the **span theorem** applies to show that the set  $S$  of all linear combinations of the functions  $\cosh x, \sinh x$  is a subspace of the vector space  $V$  of all continuous functions on  $-\infty < x < \infty$ .

6. (5 points) Write a proof that the subset  $S$  of all solutions  $\vec{x}$  in  $\mathcal{R}^n$  to a homogeneous matrix equation  $A\vec{x} = \vec{0}$  is a subspace of  $\mathcal{R}^n$ . This is called the **kernel theorem**.

7. (5 points) Using the subspace criterion, write two hypotheses that imply that a set  $S$  in a vector space  $V$  is not a subspace of  $V$ . The full statement of three such hypotheses is called the **Not a Subspace Theorem**.

8. (5 points) Report which columns of  $A$  are pivot columns:  $A = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$ .

9. (5 points) Find the complete solution  $\vec{x} = \vec{x}_h + \vec{x}_p$  for the nonhomogeneous system

$$\begin{pmatrix} 0 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 \\ 3 \\ 0 \end{pmatrix}.$$

The homogeneous solution  $\vec{x}_h$  is a linear combination of Strang's special solutions. Symbol  $\vec{x}_p$  denotes a particular solution.

10. (5 points) Find the reduced row echelon form of the matrix  $A = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 2 \end{pmatrix}$ .

11. (5 points) A  $10 \times 13$  matrix  $A$  is given and the homogeneous system  $A\vec{x} = \vec{0}$  is transformed to reduced row echelon form. There are 7 lead variables. How many free variables?

12. (5 points) The rank of a  $10 \times 13$  matrix  $A$  is 7. Find the nullity of  $A$ .

13. (5 points) Given a basis  $\vec{v}_1 = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$ ,  $\vec{v}_2 = \begin{pmatrix} 4 \\ 4 \end{pmatrix}$  of  $\mathcal{R}^2$ , and  $\vec{v} = \begin{pmatrix} 10 \\ 4 \end{pmatrix}$ , then  $\vec{v} = c_1\vec{v}_1 + c_2\vec{v}_2$  for a unique set of coefficients  $c_1, c_2$ , called the *coordinates of  $\vec{v}$  relative to the basis  $\vec{v}_1, \vec{v}_2$* . Compute  $c_1$  and  $c_2$ .

14. (5 points) Determine independence or dependence for the list of vectors

$$\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \begin{pmatrix} 4 \\ 0 \\ 4 \end{pmatrix}, \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix}$$

15. (5 points) Check the independence tests which apply to prove that  $1, x^2, x^3$  are independent in the vector space  $V$  of all functions on  $-\infty < x < \infty$ .

- |                          |                            |                                                                                                                     |
|--------------------------|----------------------------|---------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> | <b>Wronskian test</b>      | Wronskian of $f_1, f_2, f_3$ nonzero at $x = x_0$ implies independence of $f_1, f_2, f_3$ .                         |
| <input type="checkbox"/> | <b>Rank test</b>           | Vectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$ are independent if their augmented matrix has rank 3.                     |
| <input type="checkbox"/> | <b>Determinant test</b>    | Vectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$ are independent if their square augmented matrix has nonzero determinant. |
| <input type="checkbox"/> | <b>Euler Solution Test</b> | Any finite set of distinct Euler solution atoms is independent.                                                     |
| <input type="checkbox"/> | <b>Pivot test</b>          | Vectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$ are independent if their augmented matrix $A$ has 3 pivot columns.        |

16. (5 points) Define  $S$  to be the set of all vectors  $\vec{x}$  in  $\mathcal{R}^3$  such that  $x_1 + x_3 = 0$  and  $x_3 + x_2 = x_1$ . Prove that  $S$  is a subspace of  $\mathcal{R}^3$ .

17. (5 points) The  $5 \times 6$  matrix  $A$  below has some independent columns. Report the

independent columns of  $A$ , according to the Pivot Theorem.

$$A = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ -3 & 0 & 0 & -2 & 1 & -1 \\ -1 & 0 & 0 & 0 & 1 & 0 \\ 6 & 0 & 0 & 6 & 0 & 3 \\ 2 & 0 & 0 & 2 & 0 & 1 \end{pmatrix}$$

**18. (5 points)** Let  $A$  be an  $m \times n$  matrix with independent columns. Prove that  $A^T A$  is invertible.

**19. (5 points)** Let  $A$  be an  $m \times n$  matrix with  $A^T A$  invertible. Prove that the columns of  $A$  are independent.

**20. (5 points)** Let  $A$  be an  $m \times n$  matrix and  $\vec{v}$  a vector orthogonal to the nullspace of  $A$ . Prove that  $\vec{v}$  must be in the row space of  $A$ .

**21. (5 points)** Consider a  $3 \times 3$  real matrix  $A$  with eigenpairs

$$\left( -1, \begin{pmatrix} 5 \\ 6 \\ -4 \end{pmatrix} \right), \quad \left( 2i, \begin{pmatrix} i \\ 2 \\ 0 \end{pmatrix} \right), \quad \left( -2i, \begin{pmatrix} -i \\ 2 \\ 0 \end{pmatrix} \right).$$

Display an invertible matrix  $P$  and a diagonal matrix  $D$  such that  $AP = PD$ .

**22. (5 points)** Find the eigenvalues of the matrix  $A = \begin{pmatrix} 0 & -12 & 3 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 5 & 1 & 3 \end{pmatrix}$ .

To save time, **do not** find eigenvectors!

**23. (5 points)** The matrix  $A = \begin{pmatrix} 0 & -12 & 3 \\ 0 & 1 & -1 \\ 0 & 1 & 3 \end{pmatrix}$  has eigenvalues  $0, 2, 2$  but it is not

diagonalizable, because  $\lambda = 2$  has only one eigenpair. Find an eigenvector for  $\lambda = 2$ .

To save time, **don't find the eigenvector for  $\lambda = 0$** .

**24. (5 points)** Find the two eigenvectors corresponding to complex eigenvalues  $-1 \pm 2i$

for the  $2 \times 2$  matrix  $A = \begin{pmatrix} -1 & 2 \\ -2 & -1 \end{pmatrix}$ .

**25. (5 points)** Let  $A = \begin{pmatrix} -7 & 4 \\ -12 & 7 \end{pmatrix}$ . Circle possible eigenpairs of  $A$ .

$$\left( 1, \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right), \quad \left( 2, \begin{pmatrix} 2 \\ 1 \end{pmatrix} \right), \quad \left( -1, \begin{pmatrix} 2 \\ 3 \end{pmatrix} \right).$$

**26. (5 points)** Let  $I$  denote the  $3 \times 3$  identity matrix. Assume given two  $3 \times 3$  matrices  $B, C$ , which satisfy  $CP = PB$  for some invertible matrix  $P$ . Let  $C$  have eigenvalues  $-1, 1, 5$ . Find the eigenvalues of  $A = 2I + 3B$ .

**27. (5 points)** Let  $A$  be a  $3 \times 3$  matrix with eigenpairs

$$(4, \vec{v}_1), \quad (3, \vec{v}_2), \quad (1, \vec{v}_3).$$

Let  $P$  denote the augmented matrix of the eigenvectors  $\vec{v}_2, \vec{v}_3, \vec{v}_1$ , in exactly that order. Display the answer for  $P^{-1}AP$ . Justify the answer with a sentence.

**28. (5 points)** The matrix  $A$  below has eigenvalues  $3, 3$  and  $3$ . Test  $A$  to see it is diagonalizable, and if it is, then display Fourier's model for  $A$ .

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

**29. (5 points)** Assume  $A$  is a given  $4 \times 4$  matrix with eigenvalues  $0, 1, 3 \pm 2i$ . Find the eigenvalues of  $4A - 3I$ , where  $I$  is the identity matrix.

**30. (5 points)** Find the eigenvalues of the matrix  $A = \begin{pmatrix} 0 & -2 & -5 & 0 & 0 \\ 3 & 0 & -12 & 3 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 1 & 3 & 0 \\ 0 & 0 & 5 & 1 & 3 \end{pmatrix}$ .

To save time, **do not** find eigenvectors!

**31. (5 points)** Consider a  $3 \times 3$  real matrix  $A$  with eigenpairs

$$\left( 3, \begin{pmatrix} 13 \\ 6 \\ -41 \end{pmatrix} \right), \quad \left( 2i, \begin{pmatrix} i \\ 2 \\ 0 \end{pmatrix} \right), \quad \left( -2i, \begin{pmatrix} -i \\ 2 \\ 0 \end{pmatrix} \right).$$

(1) [50%] Display an invertible matrix  $P$  and a diagonal matrix  $D$  such that  $AP = PD$ .

(2) [50%] Display a matrix product formula for  $A$ , but do not evaluate the matrix products, in order to save time.

**32. (5 points)** Assume two  $3 \times 3$  matrices  $A, B$  have exactly the same characteristic equations. Let  $A$  have eigenvalues  $2, 3, 4$ . Find the eigenvalues of  $(1/3)B - 2I$ , where  $I$  is the identity matrix.

**33. (5 points)** Let  $3 \times 3$  matrices  $A$  and  $B$  be related by  $AP = PB$  for some invertible matrix  $P$ . Prove that the roots of the characteristic equations of  $A$  and  $B$  are identical.

**34. (5 points)** Find the eigenvalues of the matrix  $B$ :

$$B = \begin{pmatrix} 2 & 4 & -1 & 0 \\ 0 & 5 & -2 & 1 \\ 0 & 0 & 4 & 1 \\ 0 & 0 & 1 & 4 \end{pmatrix}$$

No new questions beyond this point.